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

ANNUAL STATEMENT

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

Cincinnati Life Insurance Company

NAIC Group Code 0244 (Current) 0244 (Prior) NAIC Company Code 76236 Employer's ID Number 31-1213778

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

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 07/02/1987 Commenced Business 02/01/1988

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

Main Administrative Office 6200 SOUTH GILMORE ROAD (Street and Number)
FAIRFIELD, OH, US 45014-5141 (City or Town, State, Country and Zip Code), 513-870-2000 (Area Code) (Telephone Number)

Mail Address 6200 SOUTH GILMORE ROAD (Street and Number or P.O. Box), FAIRFIELD, OH, US 45014-5141 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6200 SOUTH GILMORE ROAD (Street and Number)
FAIRFIELD, OH, US 45014-5141 (City or Town, State, Country and Zip Code), 513-870-2000 (Area Code) (Telephone Number)

Internet Website Address WWW.CINFIN.COM

Statutory Statement Contact JOSEPH DAVID WURZELBACHER (Name), 513-870-2000-4902 (Area Code) (Telephone Number)
JOE_WURZELBACHER@CINFIN.COM (E-mail Address), 513-603-5500 (FAX Number)

OFFICERS

CEO & PRESIDENT	STEVEN JUSTUS JOHNSTON	TREASURER & VICE PRESIDENT	CHRISTOPHER THOMAS LUTZ #
CFO & SENIOR VICE PRESIDENT	MICHAEL JAMES SEWELL	COO & SENIOR VICE PRESIDENT	ROGER ANDREW BROWN

OTHER

TERESA CURRIN CRACAS, SENIOR VICE PRESIDENT	THERESA ANN HOFFER, SENIOR VICE PRESIDENT	THOMAS CHRISTOPHER HOGAN, SENIOR VICE PRESIDENT
MARTIN FRANCIS HOLLENBECK, SENIOR VICE PRESIDENT	JOHN SCOTT KELLINGTON, SENIOR VICE PRESIDENT	LISA ANNE LOVE, SENIOR VICE PRESIDENT
STEPHEN MICHAEL SPRAY, SENIOR VICE PRESIDENT		

DIRECTORS OR TRUSTEES

WILLIAM FORREST BAHL	NANCY CUNNINGHAM BENACCI #	ROGER ANDREW BROWN
TERESA CURRIN CRACAS	MARTIN FRANCIS HOLLENBECK	STEVEN JUSTUS JOHNSTON
JOHN SCOTT KELLINGTON	LISA ANNE LOVE	DAVID PUTNAM OSBORN
CHARLES ODELL SCHIFF #	MICHAEL JAMES SEWELL	STEPHEN MICHAEL SPRAY
LARRY RUSSELL WEBB		

State of Ohio
County of Butler SS

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

STEVEN JUSTUS JOHNSTON CEO	MICHAEL JAMES SEWELL CFO & SENIOR VICE PRESIDENT	CHRISTOPHER THOMAS LUTZ TREASURER & VICE PRESIDENT

Subscribed and sworn to before me this 18th day of February 2022

Karen S Donner
Notary Public
10/26/2024

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		0.000				0.000
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	825,000	0.021	825,000		825,000	0.021
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	146,675,156	3.795	146,675,156		146,675,156	3.796
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	298,961,524	7.735	298,961,524		298,961,524	7.737
1.06 Industrial and miscellaneous	3,286,510,379	85.030	3,286,510,379		3,286,510,379	85.051
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans		0.000				0.000
1.11 Total long-term bonds	3,732,972,059	96.581	3,732,972,059		3,732,972,059	96.605
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	13,068,000	0.338	13,068,000		13,068,000	0.338
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	13,068,000	0.338	13,068,000		13,068,000	0.338
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks		0.000				0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	30,815,121	0.797	30,815,121		30,815,121	0.797
6.02 Cash equivalents (Schedule E, Part 2)		0.000				0.000
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	30,815,121	0.797	30,815,121		30,815,121	0.797
7. Contract loans	30,884,753	0.799	29,952,550		29,952,550	0.775
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	57,161,894	1.479	57,161,894		57,161,894	1.479
10. Receivables for securities	199,618	0.005	199,618		199,618	0.005
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	3,865,101,445	100.000	3,864,169,241		3,864,169,241	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		65,030,541
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	300,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		300,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		14,879
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(2,498,283)	
	5.2 Totals, Part 3, Column 9	(14,968)	(2,513,251)
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		5,356,225
8.	Deduct amortization of premium and depreciation		314,050
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		57,161,894
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		57,161,894

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,507,536,446
2.	Cost of bonds and stocks acquired, Part 3, Column 7		733,970,780
3.	Accrual of discount		3,910,653
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15	218,000	
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11		218,000
5.	Total gain (loss) on disposals, Part 4, Column 19		2,814,223
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		509,856,316
7.	Deduct amortization of premium		6,486,670
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		13,932,940
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		3,746,040,057
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		3,746,040,057

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				
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals				
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	825,000	891,964	825,000	825,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	146,675,156	154,586,720	146,849,856	146,765,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	298,961,524	315,553,631	299,043,720	298,915,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	2,944,948,248	3,158,392,029	2,953,183,321	2,868,793,143
	9. Canada	122,984,761	128,208,680	123,363,689	109,159,000
	10. Other Countries	218,577,370	240,216,416	218,454,155	215,078,000
	11. Totals	3,286,510,379	3,526,817,124	3,295,001,165	3,193,030,143
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	3,732,972,059	3,997,849,440	3,741,719,741	3,639,535,143
PREFERRED STOCKS	14. United States	13,068,000	13,068,000	12,900,000	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	13,068,000	13,068,000	12,900,000	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	13,068,000	13,068,000	12,900,000	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks	13,068,000	13,068,000	12,900,000	
	27. Total Bonds and Stocks	3,746,040,059	4,010,917,440	3,754,619,741	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1						XXX						
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals						XXX						
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		100,000	725,000			XXX	825,000	0.0	825,000	0.0	825,000	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		100,000	725,000			XXX	825,000	0.0	825,000	0.0	825,000	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	2,672,100	23,378,215	104,143,895	13,105,946		XXX	143,300,156	3.8	123,008,333	3.5	143,300,156	
4.2 NAIC 2			3,375,000			XXX	3,375,000	0.1			3,375,000	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	2,672,100	23,378,215	107,518,895	13,105,946		XXX	146,675,156	3.9	123,008,333	3.5	146,675,156	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	15,907,940	60,420,914	186,954,523	33,678,148	2,000,000	XXX	298,961,524	8.0	233,388,841	6.7	298,961,524	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	15,907,940	60,420,914	186,954,523	33,678,148	2,000,000	XXX	298,961,524	8.0	233,388,841	6.7	298,961,524	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	46,542,964	471,711,078	98,478,699	228,070,617		XXX	844,803,358	22.6	696,824,459	19.9	629,358,952	215,444,406
6.2 NAIC 2	196,120,966	956,528,564	584,986,768	418,330,623	24,061,422	XXX	2,180,028,344	58.4	2,092,317,248	59.8	1,675,348,577	504,679,767
6.3 NAIC 3	27,446,186	115,913,186	63,267,497	7,113,087	5,588,652	XXX	219,328,608	5.9	301,804,410	8.6	198,555,103	20,773,505
6.4 NAIC 4	1,000,000	21,718,069	8,611,999			XXX	31,330,068	0.8	32,851,357	0.9	25,330,068	6,000,000
6.5 NAIC 5		6,000,000	5,000,000			XXX	11,000,000	0.3	15,000,000	0.4	5,000,000	6,000,000
6.6 NAIC 6					20,000	XXX	20,000	0.0	20,000	0.0	20,000	
6.7 Totals	271,110,117	1,571,870,897	760,344,964	653,514,327	29,670,074	XXX	3,286,510,379	88.0	3,138,817,474	89.8	2,533,612,700	752,897,679
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 65,123,004	555,610,206	390,302,117	274,854,711	2,000,000		1,287,890,038	34.5	XXX	XXX	1,072,445,632	215,444,406
11.2 NAIC 2	(d) 196,120,966	956,528,564	588,361,768	418,330,623	24,061,422		2,183,403,344	58.5	XXX	XXX	1,678,723,577	504,679,767
11.3 NAIC 3	(d) 27,446,186	115,913,186	63,267,497	7,113,087	5,588,652		219,328,608	5.9	XXX	XXX	198,555,103	20,773,505
11.4 NAIC 4	(d) 1,000,000	21,718,069	8,611,999				31,330,068	0.8	XXX	XXX	25,330,068	6,000,000
11.5 NAIC 5	(d)	6,000,000	5,000,000				(c) 11,000,000	0.3	XXX	XXX	5,000,000	6,000,000
11.6 NAIC 6	(d)				20,000		(c) 20,000	0.0	XXX	XXX	20,000	
11.7 Totals	289,690,157	1,655,770,025	1,055,543,381	700,298,421	31,670,074		(b) 3,732,972,059	100.0	XXX	XXX	2,980,074,380	752,897,679
11.8 Line 11.7 as a % of Col. 7	7.8	44.4	28.3	18.8	0.8		100.0	XXX	XXX	XXX	79.8	20.2
12. Total Bonds Prior Year												
12.1 NAIC 1	106,633,042	433,778,855	412,488,710	99,896,026	1,250,000		XXX	XXX	1,054,046,633	30.1	850,532,682	203,513,951
12.2 NAIC 2	193,861,160	1,046,659,199	655,289,882	171,095,080	25,411,927		XXX	XXX	2,092,317,248	59.8	1,589,530,302	502,786,946
12.3 NAIC 3	15,940,256	137,878,514	135,358,954	7,055,730	5,570,956		XXX	XXX	301,804,410	8.6	278,274,327	23,530,084
12.4 NAIC 4	2,649,975	19,405,452	10,795,930				XXX	XXX	32,851,357	0.9	26,851,357	6,000,000
12.5 NAIC 5		8,000,000	7,000,000				XXX	XXX	(c) 15,000,000	0.4	3,000,000	12,000,000
12.6 NAIC 6					20,000		XXX	XXX	(c) 20,000	0.0	20,000	
12.7 Totals	319,084,433	1,645,722,019	1,220,933,476	278,046,837	32,252,883		XXX	XXX	(b) 3,496,039,648	100.0	2,748,208,668	747,830,980
12.8 Line 12.7 as a % of Col. 9	9.1	47.1	34.9	8.0	0.9		XXX	XXX	100.0	XXX	78.6	21.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	46,184,325	401,557,489	361,635,494	261,068,324	2,000,000		1,072,445,632	28.7	850,532,682	24.3	1,072,445,632	XXX
13.2 NAIC 2	130,939,000	743,039,753	413,108,658	371,457,770	20,178,395		1,678,723,577	45.0	1,589,530,302	45.5	1,678,723,577	XXX
13.3 NAIC 3	26,986,361	105,892,412	52,974,592	7,113,087	5,588,652		198,555,103	5.3	278,274,327	8.0	198,555,103	XXX
13.4 NAIC 4	1,000,000	15,718,069	8,611,999				25,330,068	0.7	26,851,357	0.8	25,330,068	XXX
13.5 NAIC 5		2,000,000	3,000,000				5,000,000	0.1	3,000,000	0.1	5,000,000	XXX
13.6 NAIC 6					20,000		20,000	0.0	20,000	0.0	20,000	XXX
13.7 Totals	205,109,686	1,268,207,723	839,330,743	639,639,181	27,787,047		2,980,074,380	79.8	2,748,208,668	78.6	2,980,074,380	XXX
13.8 Line 13.7 as a % of Col. 7	6.9	42.6	28.2	21.5	0.9		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	5.5	34.0	22.5	17.1	0.7		79.8	XXX	XXX	XXX	79.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	18,938,679	154,052,718	28,666,622	13,786,387			215,444,406	5.8	203,513,951	5.8	XXX	215,444,406
14.2 NAIC 2	65,181,966	213,488,810	175,253,110	46,872,853	3,883,027		504,679,767	13.5	502,786,946	14.4	XXX	504,679,767
14.3 NAIC 3	459,826	10,020,774	10,292,906				20,773,505	0.6	23,530,084	0.7	XXX	20,773,505
14.4 NAIC 4		6,000,000					6,000,000	0.2	6,000,000	0.2	XXX	6,000,000
14.5 NAIC 5		4,000,000	2,000,000				6,000,000	0.2	12,000,000	0.3	XXX	6,000,000
14.6 NAIC 6											XXX	
14.7 Totals	84,580,471	387,562,302	216,212,638	60,659,240	3,883,027		752,897,679	20.2	747,830,980	21.4	XXX	752,897,679
14.8 Line 14.7 as a % of Col. 7	11.2	51.5	28.7	8.1	0.5		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.3	10.4	5.8	1.6	0.1		20.2	XXX	XXX	XXX	XXX	20.2

(a) Includes $ 585,577,049 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 5,000,000 current year of bonds with Z designations and $ 15,000,000 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 11,000,000 current year, $ 15,000,000 prior year of bonds with 5GI designations and $ 20,000 current year, $ 20,000 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations						XXX						
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals						XXX						
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		100,000	725,000			XXX	825,000	0.0	825,000	0.0	825,000	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		100,000	725,000			XXX	825,000	0.0	825,000	0.0	825,000	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	2,672,100	23,378,215	107,518,895	13,105,946		XXX	146,675,156	3.9	123,008,333	3.5	146,675,156	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	2,672,100	23,378,215	107,518,895	13,105,946		XXX	146,675,156	3.9	123,008,333	3.5	146,675,156	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	15,907,940	60,420,914	186,954,523	33,678,148	2,000,000	XXX	298,961,524	8.0	233,388,841	6.7	298,961,524	
5.02 Residential Mortgage-Backed Securities						XXX						
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	15,907,940	60,420,914	186,954,523	33,678,148	2,000,000	XXX	298,961,524	8.0	233,388,841	6.7	298,961,524	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	248,713,921	1,400,576,915	740,417,038	653,514,327	29,670,074	XXX	3,072,892,276	82.3	2,925,603,546	83.7	2,370,586,154	702,306,121
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities	22,396,196	171,293,982	19,927,926			XXX	213,618,103	5.7	211,213,929	6.0	163,026,546	50,591,557
6.04 Other Loan-Backed and Structured Securities						XXX			2,000,000	0.1		
6.05 Totals	271,110,117	1,571,870,897	760,344,964	653,514,327	29,670,074	XXX	3,286,510,379	88.0	3,138,817,474	89.8	2,533,612,700	752,897,679
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	267,293,961	1,484,476,043	1,035,615,456	700,298,421	31,670,074	XXX	3,519,353,955	94.3	XXX	XXX	2,817,047,834	702,306,121
11.02 Residential Mortgage-Backed Securities						XXX			XXX	XXX		
11.03 Commercial Mortgage-Backed Securities	22,396,196	171,293,982	19,927,926			XXX	213,618,103	5.7	XXX	XXX	163,026,546	50,591,557
11.04 Other Loan-Backed and Structured Securities						XXX			XXX	XXX		
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	289,690,157	1,655,770,025	1,055,543,381	700,298,421	31,670,074		3,732,972,059	100.0	XXX	XXX	2,980,074,380	752,897,679
11.09 Line 11.08 as a % of Col. 7	7.8	44.4	28.3	18.8	0.8		100.0	XXX	XXX	XXX	79.8	20.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations	309,366,858	1,469,036,816	1,194,122,326	278,046,837	32,252,883	XXX	XXX	XXX	3,282,825,719	93.9	2,581,182,222	701,643,497
12.02 Residential Mortgage-Backed Securities						XXX	XXX	XXX				
12.03 Commercial Mortgage-Backed Securities	9,717,575	174,685,204	26,811,150			XXX	XXX	XXX	211,213,929	6.0	165,026,445	46,187,483
12.04 Other Loan-Backed and Structured Securities		2,000,000				XXX	XXX	XXX	2,000,000	0.1	2,000,000	
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	319,084,433	1,645,722,019	1,220,933,476	278,046,837	32,252,883		XXX	XXX	3,496,039,648	100.0	2,748,208,668	747,830,980
12.09 Line 12.08 as a % of Col. 9	9.1	47.1	34.9	8.0	0.9		XXX	XXX	100.0	XXX	78.6	21.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	196,311,245	1,133,907,544	819,402,817	639,639,181	27,787,047	XXX	2,817,047,834	75.5	2,581,182,222	73.8	2,817,047,834	XXX
13.02 Residential Mortgage-Backed Securities						XXX						XXX
13.03 Commercial Mortgage-Backed Securities	8,798,441	134,300,179	19,927,926			XXX	163,026,546	4.4	165,026,445	4.7	163,026,546	XXX
13.04 Other Loan-Backed and Structured Securities						XXX			2,000,000	0.1		XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	205,109,686	1,268,207,723	839,330,743	639,639,181	27,787,047		2,980,074,380	79.8	2,748,208,668	78.6	2,980,074,380	XXX
13.09 Line 13.08 as a % of Col. 7	6.9	42.6	28.2	21.5	0.9		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	5.5	34.0	22.5	17.1	0.7		79.8	XXX	XXX	XXX	79.8	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	70,982,716	350,568,499	216,212,638	60,659,240	3,883,027	XXX	702,306,121	18.8	701,643,497	20.1	XXX	702,306,121
14.02 Residential Mortgage-Backed Securities						XXX					XXX	
14.03 Commercial Mortgage-Backed Securities	13,597,755	36,993,803				XXX	50,591,557	1.4	46,187,483	1.3	XXX	50,591,557
14.04 Other Loan-Backed and Structured Securities						XXX					XXX	
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	84,580,471	387,562,302	216,212,638	60,659,240	3,883,027		752,897,679	20.2	747,830,980	21.4	XXX	752,897,679
14.09 Line 14.08 as a % of Col. 7	11.2	51.5	28.7	8.1	0.5		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.3	10.4	5.8	1.6	0.1		20.2	XXX	XXX	XXX	XXX	20.2

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule E - Part 2 - Verification - Cash Equivalents

N O N E

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	CITYMARK CAPITAL FUND LP		WILMINGTON	DE	CITYMARK CAPITAL GP LLC		10/03/2016										230,217		12.500
2199999. Joint Venture Interests - Real Estate - Unaffiliated																	230,217		XXX
000000-00-0	CLIC BP INVESTMENTS B, LLC		FAIRFIELD	OH	CLIC BP INVESTMENTS B, LLC		03/23/2016		14,579,514	135,084	135,084	(2,124,946)							100.000
000000-00-0	CLIC DS INVESTMENTS I, LLC		FAIRFIELD	OH	CLIC DS INVESTMENTS I, LLC		08/23/2016												100.000
000000-00-0	CLIC BP INVESTMENTS H, LLC		FAIRFIELD	OH	CLIC BP INVESTMENTS H, LLC		12/09/2016		6,475,106	4,314,572	4,314,572	(296,770)							100.000
000000-00-0	CLIC WSD INVESTMENTS I, LLC		FAIRFIELD	OH	CLIC WSD INVESTMENTS I, LLC		05/24/2017										247,500		100.000
000000-00-0	CLIC UPTOWN INVESTMENTS I, LLC		FAIRFIELD	OH	CLIC UPTOWN INVESTMENTS I, LLC		11/02/2017												100.000
000000-00-0	CLIC DISTRICT INVESTMENTS I, LLC		FAIRFIELD	OH	CLIC DISTRICT INVESTMENTS I, LLC		04/13/2018		1,173,815	861,202	861,202	(76,567)							100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									22,228,435	5,310,859	5,310,859	(2,498,283)					247,500		XXX
256141-AA-0	DOCTORS CO			CA	DOCTORS CO	2.A FE	07/23/2014		3,264,930	3,156,479	3,061,839		(32,230)				195,000		0.000
29226R-AA-5	EMPLOYERS MUTUAL CASUALTY COMPANY			IA	EMPLOYERS MUTUAL CASUALTY COMPANY	2.A FE	08/15/2019		5,000,000	5,350,000	5,000,000						287,500		0.000
401378-AA-2	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA			NY	GUARDIAN LIFE INSURANCE COMPANY OF AMERI	1.D FE	12/17/2010		4,949,333	7,499,886	4,959,512		1,072				368,750		0.000
575767-AD-0	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	12/18/2017		3,626,760	3,250,295	3,235,073		(102,594)				225,000		0.000
592173-AE-8	METROPOLITAN LIFE INSURANCE CO			NY	METROPOLITAN LIFE INSURANCE CO	1.F FE	05/29/2014		6,995,924	6,315,447	5,895,480		(164,862)				405,600		0.000
628312-AA-8	MUTUAL OF OMAHA INSURANCE CO			NE	MUTUAL OF OMAHA INSURANCE CO	1.G FE	03/25/2010		7,589,840	10,763,069	7,689,505		11,877				544,000		0.000
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO			NE	MUTUAL OF OMAHA INSURANCE CO	1.G FE	10/12/2010		1,932,700	2,632,888	1,944,032		1,373				139,000		0.000
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	08/05/2009		6,686,790	10,381,774	6,576,219		(14,365)				562,500		0.000
64952G-AF-5	NEW YORK LIFE INSURANCE CO			DE	NEW YORK LIFE INSURANCE CO	1.C FE	12/17/2010		1,995,706	3,027,173	1,996,829		89				135,000		0.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	12/17/2010		2,500,000	3,545,407	2,500,000						151,575		0.000
677400-AG-1	OHIO NATIONAL FINANCIAL SERVICES INC			OH	OHIO NATIONAL FINANCIAL SERVICES INC	2.C FE	04/19/2011		2,990,730	3,560,747	2,994,516		413				198,750		0.000
677412-AF-5	OHIO NATIONAL LIFE INSURANCE CO			OH	OHIO NATIONAL LIFE INSURANCE CO	2.B FE	06/06/2012		4,000,000	5,311,002	4,000,000						275,000		0.000
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	12/17/2010		1,997,487	2,990,739	1,998,030		55				137,000		0.000
2799999. Surplus Debentures, etc - Unaffiliated									53,530,200	67,784,907	51,851,035		(299,171)				3,624,675		XXX
4899999. Total - Unaffiliated									53,530,200	67,784,907	51,851,035		(299,171)				3,854,892		XXX
4999999. Total - Affiliated									22,228,435	5,310,859	5,310,859	(2,498,283)					247,500		XXX
5099999 - Totals									75,758,635	73,095,766	57,161,894	(2,498,283)	(299,171)				4,102,392		XXX

1.

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

1A 1A ...$ ..... 1B ...$ ..... 1C ...$ 4,496,829 1D ...$ 10,192,615 1E ...$ ..... 1F ...$ 5,895,480 1G ...$ 16,209,756

1B 2A ...$ 8,061,839 2B ...$ 4,000,000 2C ...$ 2,994,516

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

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

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

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	CLIC DISTRICT INVESTMENTS I, LLC	FAIRFIELD	OH	CLIC DISTRICT INVESTMENTS I, LLC	06/18/2021		300,000			100.000
3299999. Non-collateral Loans - Affiliated							300,000			XXX
4899999. Total - Unaffiliated										XXX
4999999. Total - Affiliated							300,000			XXX
5099999 - Totals							300,000			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	CITYMARK CAPITAL FUND LP	WILMINGTON	DE	DISTRIBUTION	10/03/2016	11/16/2021	3,434,029	(14,968)				(14,968)		3,434,029	3,434,029				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							3,434,029	(14,968)				(14,968)		3,434,029	3,434,029				
000000-00-0	CLIC BP INVESTMENTS B, LLC	FAIRFIELD	OH	DISTRIBUTION	03/23/2016	08/13/2021	502,606							502,606	502,606				
000000-00-0	CLIC DISTRICT INVESTMENTS I, LLC	FAIRFIELD	OH	DISTRIBUTION	04/13/2018	09/30/2021	1,119,590							1,119,590	1,119,590				
2299999. Joint Venture Interests - Real Estate - Affiliated							1,622,196							1,622,196	1,622,196				
000000-00-0	CLIC DISTRICT INVESTMENTS I, LLC	FAIRFIELD	OH	CLIC DISTRICT INVESTMENTS I, LLC	06/18/2021	09/30/2021								300,000	300,000				789
3299999. Non-collateral Loans - Affiliated														300,000	300,000				789
4899999. Total - Unaffiliated							3,434,029	(14,968)				(14,968)		3,434,029	3,434,029				
4999999. Total - Affiliated							1,622,196							1,922,196	1,922,196				789
5099999 - Totals							5,056,225	(14,968)				(14,968)		5,356,225	5,356,225				789

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0599999. Total - U.S. Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
419792-SV-9	HAWAII ST			1	1.C FE	100,000	106.7020	106,702	100,000	100,000					3.050	3.050	MN	508	3,050	05/11/2017	05/01/2026
419792-SW-7	HAWAII ST			1	1.C FE	125,000	108.1600	135,200	125,000	125,000					3.200	3.200	MN	667	4,000	05/11/2017	05/01/2027
419792-SX-5	HAWAII ST			1,2	1.C FE	200,000	108.0580	216,116	200,000	200,000					3.300	3.300	MN	1,100	6,600	05/11/2017	05/01/2028
419792-SY-3	HAWAII ST			1,2	1.C FE	200,000	108.2400	216,480	200,000	200,000					3.400	3.400	MN	1,133	6,800	05/11/2017	05/01/2029
419792-SZ-0	HAWAII ST			1,2	1.C FE	200,000	108.7330	217,466	200,000	200,000					3.550	3.550	MN	1,183	7,100	05/11/2017	05/01/2030
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						825,000	XXX	891,964	825,000	825,000					XXX	XXX	XXX	4,592	27,550	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						825,000	XXX	891,964	825,000	825,000					XXX	XXX	XXX	4,592	27,550	XXX	XXX
00344N-XR-0	ABILENE TEX			2	1.B FE	3,000,000	107.7210	3,231,630	3,000,000	3,000,000					3.257	3.257	FA	36,913	97,710	11/13/2019	02/15/2037
010033-V9-6	AKRON OHIO				1.E FE	815,000	101.3480	825,986	815,000	815,000					2.100	2.100	JD	1,426	17,115	10/28/2016	12/01/2022
018100-DS-3	ALLEN TEX CMNTY DEV CORP SALES TAX REV			2	1.C FE	645,000	103.6180	668,336	645,000	645,000					2.873	2.873	MS	6,177	18,531	08/17/2016	09/01/2029
018100-DT-1	ALLEN TEX CMNTY DEV CORP SALES TAX REV			2	1.C FE	705,000	103.5940	730,338	705,000	705,000					2.973	2.973	MS	6,987	20,960	08/17/2016	09/01/2030
018100-DU-8	ALLEN TEX CMNTY DEV CORP SALES TAX REV			2	1.C FE	500,000	104.1960	520,980	500,000	500,000					3.073	3.073	MS	5,122	15,365	08/17/2016	09/01/2031
033896-KS-9	ANDERSON IND SCH BLDG CORP			2	1.B FE	500,000	103.1760	515,880	500,000	500,000					3.950	3.949	JJ	9,656	19,750	02/20/2015	07/05/2029
080023-NT-7	BELLWOOD ILL			2	1.C FE	1,031,919	102.0120	1,060,925	1,040,000	1,032,124		205			3.270	3.326	JD	2,834	22,105	03/24/2021	12/01/2039
087023-EG-8	BETHEL PARK PA			2	1.C FE	900,000	107.2310	965,079	900,000	900,000					3.150	3.150	JD	2,363	28,350	10/10/2019	12/01/2039
087347-7Q-7	BETHLEHEM PA			2	1.C FE	3,000,000	103.8430	3,115,290	3,000,000	3,000,000					3.041	3.041	AO	22,808	91,230	10/25/2019	10/01/2034
091096-NQ-6	BIRMINGHAM ALA WTRWKS BRD WTR REV			2	1.C FE	3,000,000	107.1510	3,214,530	3,000,000	3,000,000					3.463	3.463	JJ	51,945	103,890	11/06/2019	01/01/2039
107781-NP-7	BREWTON ALA			2	1.C FE	750,000	105.9810	794,858	750,000	750,000					3.130	3.130	JD	1,956	25,170	10/23/2020	12/01/2040
108152-FV-6	BRIDGEPORT			2	1.F FE	2,000,000	106.7730	2,135,460	2,000,000	2,000,000					3.651	3.651	MS	21,500	73,020	10/11/2019	09/15/2039
111746-JK-0	BROCKTON MASS			2	1.E FE	1,850,000	103.0000	1,905,500	1,850,000	1,850,000					3.038	3.036	MN	6,557		10/21/2021	11/01/2035
120829-KB-1	BURBANK ILL			2	1.G FE	4,040,000	101.7040	4,108,842	4,040,000	4,040,000					3.524	3.524	JD	20,565		10/22/2021	12/01/2040
143735-WF-1	CAROL STREAM ILL PK DIST			2	1.E FE	1,000,000	99.3270	993,270	1,000,000	1,000,000					2.600	2.600	MN	4,333	26,000	08/13/2020	11/01/2035
143735-WG-9	CAROL STREAM ILL PK DIST			2	1.E FE	1,310,000	98.6870	1,292,800	1,310,000	1,310,000					2.650	2.650	MN	5,786	34,715	08/13/2020	11/01/2036
150429-2Y-3	CEDAR HILL TEX INDPT SCH DIST			2	1.A FE	1,000,000	104.3050	1,043,050	1,000,000	1,000,000					3.183	3.183	FA	12,025	31,830	10/17/2019	02/15/2039
172217-WX-5	CINCINNATI OHIO			2	1.C FE	250,000	112.1930	280,483	250,000	250,000					4.390	4.390	JD	915	10,975	12/16/2015	12/01/2040
179162-KD-3	CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG			2	1.D FE	1,000,000	100.1520	1,001,520	1,000,000	1,000,000					2.710	2.710	JD	1,204	27,025	12/03/2020	06/15/2039
185468-RS-6	CLEBURNE TEX			2	1.D FE	1,415,000	110.6420	1,565,584	1,415,000	1,415,000					3.793	3.793	FA	20,276	53,671	01/13/2016	08/15/2029
185468-RT-4	CLEBURNE TEX			2	1.D FE	500,000	111.0150	555,075	500,000	500,000					3.913	3.913	FA	7,391	19,565	01/13/2016	08/15/2030
189342-H7-6	CLOVIS CALIF UNI SCH DIST			2	1.C FE	1,000,000	104.0240	1,040,240	1,000,000	1,000,000					3.257	3.257	FA	13,571	32,570	10/31/2019	08/01/2037
214183-PN-9	COOK CNTY ILL SCH DIST NO 088 BELLWOOD			2	1.C FE	25,000	112.3700	28,093	25,000	25,000					3.850	3.849	JD	80	963	09/21/2017	12/01/2031
214183-PS-8	COOK CNTY ILL SCH DIST NO 088 BELLWOOD			2	1.C FE	810,000	108.4810	878,696	810,000	810,000					3.850	3.849	JD	2,599	31,185	09/21/2017	12/01/2031
214291-HK-5	COOK CNTY ILL SCH DIST NO 094			2	1.C FE	910,000	101.9490	927,736	910,000	910,000					3.200	3.199	JD	2,427	27,988	12/03/2020	12/01/2040
222867-DY-6	COVENTRY OHIO LOC SCH DIST SUMMIT CNTY			2	1.C FE	3,135,000	104.6520	3,280,840	3,135,000	3,135,000					3.060	3.060	MN	15,989	82,341	12/03/2020	11/01/2038
239864-BU-4	DAYTON OHIO METRO LIBR			2	1.B FE	4,150,000	107.5680	4,464,072	4,150,000	4,150,000					3.252	3.252	JD	11,247	134,958	11/14/2019	12/01/2037
240361-QM-0	DEKALB & KANE CNTYS ILL CMNTY UNIT SCH D			2	1.C FE	1,650,000	105.4880	1,740,552	1,650,000	1,650,000					3.290	3.290	FA	22,619	54,285	12/05/2019	02/01/2034
246199-LE-1	DELAWARE OHIO CITY SCH DIST			2	1.D FE	1,020,000	105.6820	1,077,956	1,020,000	1,020,000					3.421	3.421	JD	2,908	34,894	11/15/2019	12/01/2039
255651-LC-3	DIXON CALIF UNI SCH DIST			2	1.E FE	285,000	102.9790	293,490	285,000	285,000					2.983	2.983	FA	3,542	4,180	01/13/2021	08/01/2040
270198-CZ-5	EARLIMART CALIF ELEM SCH DIST			2	1.C FE	500,000	103.8290	519,145	500,000	500,000					3.016	3.016	FA	6,283	9,383	12/03/2020	08/01/2037
274407-E7-6	EAST PEORIA ILL			2	1.C FE	1,690,000	106.0320	1,791,941	1,690,000	1,690,000					3.400	3.400	JJ	28,730	57,460	11/13/2019	01/01/2033
277641-ML-7	EASTON PA			2	1.C FE	3,000,000	102.6370	3,079,110	3,000,000	3,000,000					3.291	3.291	MN	12,616	99,553	10/22/2020	11/15/2040
27806E-BA-5	EATON COLO AREA PK & REC DIST			2	1.C FE	850,000	105.9590	900,652	850,000	850,000					3.602	3.602	JD	2,551	30,617	10/30/2020	12/01/2040
280455-FF-8	EDGEWOOD OHIO CITY SCH DIST			2	1.D FE	1,000,000	104.1540	1,041,540	1,000,000	1,000,000					3.250	3.250	JD	2,708	32,500	12/05/2019	12/01/2037
290047-HP-7	ELMWOOD PARK ILL			1,2	1.C FE	1,470,510	95.6620	1,434,930	1,500,000	1,470,946		436			2.875	3.005	JD	15,094		08/11/2021	12/01/2041
300155-EW-4	EVERGREEN ALA			2	1.C FE	394,860	102.7200	410,880	400,000	395,148		244			3.000	3.100	MN	2,000	12,133	10/16/2020	05/01/2037
300155-EX-2	EVERGREEN ALA			2	1.C FE	367,965	101.9610	382,354	375,000	368,329		309			3.000	3.140	MN	1,875	11,375	10/16/2020	05/01/2038
346208-BK-6	FOREST VIEW ILL			2	1.C FE	1,545,000	99.9970	1,544,954	1,545,000	1,545,000					3.200	3.200	JD	412		12/09/2021	12/01/2039
356640-KT-8	FREEPORT ILL			2	1.C FE	3,000,000	103.4680	3,104,040	3,000,000	3,000,000					3.316	3.316	JJ	49,740	69,636	10/02/2020	01/01/2038
376087-GL-0	GILROY CALIF UNI SCH DIST			2	1.D FE	3,000,000	104.4550	3,133,650	3,000,000	3,000,000					3.214	3.215	FA	40,175	96,420	10/09/2019	08/01/2039
378280-UD-1	GLENDALE ARIZ				1.C FE	1,250,000	105.9310	1,324,138	1,250,000	1,250,000					3.064	3.064	JJ	19,150	38,300	04/07/2016	07/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
378280-UE-9	GLENDALE ARIZ			2	1.C FE	250,000	105.9730	264,933	250,000	250,000					3.214	3.214	JJ	4,018	8,035	04/07/2016	07/01/2027
385234-DL-0	GRAND BLANC MICH			2	1.C FE	355,000	105.1380	373,240	355,000	355,000					3.320	3.320	MN	1,964	11,786	09/08/2016	05/01/2030
39167T-BC-6	GREATER CLARK CNTY SCH CORP IND JEFFERSO				1.B FE	1,322,854	100.9450	1,130,584	1,120,000	1,132,100		(23,188)			5.000	2.854	JJ	27,378	56,000	02/08/2013	07/05/2022
396352-GT-7	GREENVILLE OHIO CITY SCH DIST			2	1.C FE	1,270,000	106.8790	1,357,363	1,270,000	1,270,000					3.101	3.101	JJ	19,691	39,383	10/31/2019	01/01/2035
397370-JK-4	GREENWOOD TEX INDPT SCH DIST	SD		2	1.A FE	2,250,000	104.8230	2,358,518	2,250,000	2,250,000					3.263	3.263	FA	27,736	73,418	11/08/2019	02/15/2039
397370-JK-4	GREENWOOD TEX INDPT SCH DIST			2	1.A FE	750,000	104.8230	786,173	750,000	750,000					3.263	3.263	FA	9,245	24,473	11/08/2019	02/15/2039
434452-KT-4	HOFFMAN ESTATES ILL			2	1.E FE	988,780	107.7250	1,077,250	1,000,000	993,808		899			4.250	4.370	JD	3,542	42,500	09/30/2015	12/01/2027
434452-KU-1	HOFFMAN ESTATES ILL			2	1.E FE	990,620	108.0300	1,080,300	1,000,000	994,407		677			4.375	4.470	JD	3,646	43,750	09/30/2015	12/01/2028
435164-SJ-8	HOLLAND MICH				1.C FE	1,000,000	107.8230	1,078,230	1,000,000	1,000,000					3.420	3.420	JD	2,850	34,200	11/18/2015	12/01/2025
438670-5U-1	HONOLULU HAWAII CITY & CNTY			1	1.B FE	725,000	101.1560	733,381	725,000	725,000					1.991	1.991	AO	3,609	14,435	10/06/2016	10/01/2022
438670-6D-8	HONOLULU HAWAII CITY & CNTY			1,2	1.B FE	2,600,000	105.9950	2,755,870	2,600,000	2,600,000					3.118	3.118	AO	20,267	81,068	10/06/2016	10/01/2031
457110-MR-2	INGLEWOOD CALIF UNI SCH DIST			2	2.B FE	3,375,000	102.8640	3,471,660	3,375,000	3,375,000					2.967	2.967	FA	41,723	25,869	04/16/2021	08/01/2037
467107-CH-9	JACKSON CNTY MICH			2	1.D FE	2,000,000	108.2110	2,164,220	2,000,000	2,000,000					3.629	3.629	JD	6,048	72,580	12/01/2017	12/01/2029
494791-SM-9	KING CNTY WASH PUB HOSP DIST NO 002			2	1.D FE	1,580,000	102.2340	1,615,297	1,580,000	1,580,000					3.101	3.101	JD	8,710		10/14/2021	12/01/2039
496856-ED-3	KINGSWAY N J REGL SCH DIST			2	1.D FE	575,000	98.3220	565,352	575,000	575,000					2.773	2.773	FA	6,644	9,345	12/17/2020	02/01/2037
498422-JS-4	KLAMATH & TRINITY CALIF JT UNI SCH DIST			2	1.C FE	1,265,000	101.3210	1,281,711	1,265,000	1,265,000					3.076	3.076	FA	5,512		10/26/2021	08/01/2037
534247-PH-8	LINCOLN NEB ARPT AUTH			2	1.B FE	500,000	104.9260	524,630	500,000	500,000					3.140	3.140	JJ	7,850	15,700	10/13/2016	07/01/2029
537292-LF-9	LITTLE MIAMI OHIO LOC SCH DIST			2	1.D FE	2,000,000	107.3490	2,146,980	2,000,000	2,000,000					3.310	3.310	JD	5,517	66,200	06/29/2016	12/01/2030
543553-WL-1	LORAIN CNTY OHIO			2	1.C FE	230,000	99.3280	228,454	230,000	230,000					2.600	2.600	JD	498	5,498	12/17/2020	12/01/2039
557531-NH-9	MADISON HEIGHTS MICH			2	1.D FE	1,035,000	105.8030	1,095,061	1,035,000	1,035,000					3.360	3.360	JJ	17,388	34,776	09/15/2016	01/01/2029
581170-KN-6	MC HENRY ILL			2	1.C FE	1,000,000	104.5110	1,045,110	1,000,000	1,000,000					3.376	3.376	JD	94	36,573	10/30/2020	12/30/2039
607114-3K-9	MOBILE ALA				1.C FE	3,400,000	106.1910	3,610,494	3,400,000	3,400,000					3.024	3.024	FA	38,842	102,816	11/16/2017	02/15/2027
608557-C5-1	MOLINE ILL			2	1.E FE	1,000,000	101.8410	1,018,410	1,000,000	1,000,000					3.056	3.056	JD	1,358		11/18/2021	12/01/2036
608557-C6-9	MOLINE ILL			2	1.E FE	1,000,000	100.7870	1,007,870	1,000,000	1,000,000					3.114	3.114	JD	1,384		11/18/2021	12/01/2038
608557-C7-7	MOLINE ILL			2	1.E FE	1,000,000	100.6720	1,006,720	1,000,000	1,000,000					3.254	3.254	JD	1,446		11/18/2021	12/01/2041
627780-TR-0	MUSKEGON MICH			2	1.D FE	905,000	104.7060	947,589	905,000	905,000					3.330	3.330	AO	7,534	30,137	10/10/2019	10/01/2039
642713-6J-5	NEW BRITAIN CONN				1.F FE	2,000,000	105.6060	2,112,120	2,000,000	2,000,000					3.784	3.784	FA	31,533	75,680	04/01/2015	02/01/2024
667712-CM-3	NORTHWEST OHIO LOC SCH DIST HAMILTON & B			2	1.C FE	1,100,000	107.1560	1,178,716	1,100,000	1,100,000					3.403	3.403	JD	3,119	37,433	11/05/2019	12/01/2037
692020-S7-6	OXNARD CALIF SCH DIST			2	1.C FE	2,967,750	104.1850	3,125,550	3,000,000	2,970,157		1,226			3.300	3.375	FA	41,250	99,000	11/01/2019	08/01/2039
692039-SU-5	OXNARD CALIF UN HIGH SCH DIST			2	1.C FE	500,000	102.3490	511,745	500,000	500,000					3.077	3.077	FA	1,624		10/22/2021	08/01/2039
713178-EM-9	PEORIA ILL			2	1.C FE	3,770,000	99.5510	3,753,073	3,770,000	3,770,000					3.003	3.003	JJ	13,837		10/28/2021	01/01/2041
720560-QL-8	PIERCE CNTY WASH SCH DIST NO 400 CLOVER				1.A FE	495,000	118.4870	592,435	500,000	497,903		326			5.220	5.310	JD	2,175	26,100	08/05/2010	06/01/2027
729192-FR-0	PLUM BORO PA			2	1.C FE	635,000	105.5220	670,065	635,000	635,000					3.150	3.150	JD	1,667	20,003	10/30/2019	06/01/2034
729192-FS-8	PLUM BORO PA			2	1.C FE	2,340,000	105.3060	2,464,160	2,340,000	2,340,000					3.350	3.350	JD	6,533	78,390	10/30/2019	06/01/2038
73473R-EK-7	PORT MORROW ORE FULL FAITH & CR OBLIGS			2	1.G FE	571,573	103.0090	592,302	575,000	571,690		117			3.250	3.301	JD	1,557	12,458	03/19/2021	06/01/2036
73473R-EL-5	PORT MORROW ORE FULL FAITH & CR OBLIGS			2	1.G FE	591,287	102.7950	611,630	595,000	591,402		115			3.300	3.351	JD	1,636	13,090	03/19/2021	06/01/2037
749845-WK-5	RACINE CNTY WIS			2	1.C FE	5,000,000	108.9260	5,446,300	5,000,000	5,000,000					3.378	3.378	MS	56,300	168,900	10/24/2019	09/01/2039
755553-F2-5	READING PA			1	1.C FE	2,250,000	107.1950	2,411,888	2,250,000	2,250,000					2.982	2.982	MN	11,183	67,095	10/10/2019	11/01/2031
762494-RC-8	RIALTO CALIF UNI SCH DIST				1.D FE	1,220,000	103.5400	1,263,188	1,220,000	1,220,000					3.328	3.328	FA	16,917	40,602	03/11/2015	08/01/2023
762494-RF-1	RIALTO CALIF UNI SCH DIST			2	1.D FE	1,165,000	107.9160	1,257,221	1,165,000	1,165,000					3.948	3.947	FA	19,164	45,994	03/11/2015	08/01/2026
763614-G7-3	RICHLAND CNTY OHIO			2	1.D FE	425,000	103.5020	439,884	425,000	425,000					3.190	3.190	JD	1,130	13,558	10/23/2020	12/01/2040
772487-2P-8	ROCK ISLAND ILL			2	1.G FE	1,955,000	106.5770	2,083,580	1,955,000	1,955,000					3.750	3.750	JD	6,109	73,313	09/25/2019	12/01/2037
776154-WX-0	ROMEOVILLE ILL			2	1.C FE	633,413	106.2620	674,764	635,000	633,616		85			3.150	3.171	JD	56	20,003	10/29/2019	12/30/2034
776154-WY-8	ROMEOVILLE ILL			2	1.C FE	668,325	106.0030	710,220	670,000	668,525		82			3.200	3.220	JD	60	21,440	10/29/2019	12/30/2035
79772E-DZ-9	SAN FRANCISCO CALIF CITY & CNTY CMNTY FA			2	1.B FE	1,100,000	102.1910	1,124,101	1,100,000	1,100,000					3.091	3.091	MS	5,478		10/20/2021	09/01/2036
802385-SB-1	SANTA MONICA CALIF CMNTY COLLEGE DIST			2	1.C FE	500,000	99.7900	498,950	500,000	500,000					2.704	2.704	FA	5,633	8,225	12/03/2020	08/01/2040
80467P-EJ-7	SAVANNA CALIF ELEM SCH DIST			2	1.C FE	250,000	101.5650	253,913	250,000	250,000					2.661	2.662	FA	2,772	3,899	12/17/2020	08/01/2038
80467P-EK-4	SAVANNA CALIF ELEM SCH DIST			2	1.C FE	500,000	101.6970	508,485	500,000	500,000					2.811	2.812	FA	5,856	8,238	12/17/2020	08/01/2040
810827-YR-0	SCRANTON PA SCH DIST			1	1.E FE	750,000	103.7240	777,930	750,000	750,000					3.154	3.154	AO	5,914	23,655	10/11/2019	04/01/2031
815626-GQ-3	SEDGWICK CNTY KANS UNI SCH DIST NO 259 W			1	1.C FE	2,000,000	122.1400	2,442,800	2,000,000	2,000,000					6.220	6.220	AO	31,100	124,400	05/06/2009	10/01/2028
83412P-FW-7	SOLANO CALIF CMNTY COLLEGE DIST			1	1.C FE	700,000	106.9890	748,923	700,000	700,000					3.017	3.017	FA	8,800	21,119	11/14/2019	08/01/2034
837752-KR-4	SOUTH EUCLID OHIO			2	1.D FE	1,000,000	109.2620	1,092,620	1,000,000	1,000,000					3.403	3.403	JD	2,836	34,030	11/20/2019	06/01/2038
859332-GY-8	STERLING ILL			2	1.C FE	990,000	98.0000	970,200	990,000	990,000					2.850	2.849	MN	4,703	21,396	01/14/2021	11/01/2039

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
859332-GZ-5	STERLING ILL			2	1.C FE	1,015,000	97.9020	993,705	1,015,000	1,015,000					2.900	2.899	MN	4,906	22,322	01/14/2021	11/01/2040
871089-HK-7	SWITZERLAND OHIO LOC SCH DIST			2	1.C FE	1,070,000	105.0920	1,124,484	1,070,000	1,070,000					3.175	3.175	JD	2,831	33,973	11/06/2019	12/01/2035
873465-XS-2	TACOMA WASH			1	1.C FE	1,000,000	108.7190	1,087,190	1,000,000	1,000,000					5.041	5.040	JD	4,201	50,410	10/27/2010	12/01/2025
873465-XX-1	TACOMA WASH			1	1.C FE	2,000,000	122.7490	2,454,980	2,000,000	2,000,000					5.398	5.397	JD	8,997	107,960	10/27/2010	12/01/2030
876014-GE-5	TAOS N MEX MUN SCH DIST NO 001			1	1.D FE	750,000	116.6530	874,898	750,000	750,000					5.150	5.149	MS	12,875	38,625	08/26/2010	09/01/2027
879828-MY-4	TEMPLE CITY CALIF UNI SCH DIST			2	1.D FE	3,000,000	106.5200	3,195,600	3,000,000	3,000,000					3.456	3.456	FA	43,200	103,680	11/20/2019	08/01/2039
888514-KJ-4	TITUS CNTY TEX			2	1.C FE	1,250,000	107.6480	1,345,600	1,250,000	1,250,000					3.278	3.278	MS	13,658	40,975	11/07/2019	03/01/2034
92603P-EX-6	VICTOR VALLEY CALIF CMNTY COLLEGE DIST			2	1.D FE	1,500,000	105.9870	1,589,805	1,500,000	1,500,000					3.078	3.078	FA	19,238	46,170	04/08/2016	08/01/2027
937414-CN-8	WASHINGTON CALIF UNI SCH DIST FRESNO CNT			2	1.C FE	750,000	103.2800	774,600	750,000	750,000					2.933	2.933	FA	9,166	19,309	08/28/2020	08/01/2039
942860-UR-6	WAUKEGAN ILL			2	1.F FE	2,255,000	104.5920	2,358,550	2,255,000	2,255,000					3.133	3.132	JD	196	55,538	03/05/2021	12/30/2037
974535-LZ-7	WINNEBAGO & BOONE CNTYS ILL SCH DIST NO			2	1.E FE	1,000,000	107.8340	1,078,340	1,000,000	1,000,000					3.800	3.800	JD	3,167	38,000	04/27/2016	12/01/2026
984521-UW-2	YAKIMA WASH			2	1.E FE	1,550,000	112.4120	1,742,386	1,550,000	1,550,000					3.953	3.953	JD	5,106	61,272	04/08/2020	12/01/2040
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						146,849,856	XXX	154,586,720	146,765,000	146,675,156		(18,467)			XXX	XXX	XXX	1,196,026	4,102,509	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						146,849,856	XXX	154,586,720	146,765,000	146,675,156		(18,467)			XXX	XXX	XXX	1,196,026	4,102,509	XXX	XXX
02765U-EL-4	AMERICAN MUN PWR OHIO INC REV			1	1.E FE	3,000,000	100.7100	3,021,300	3,000,000	3,000,000					6.473	6.470	FA	73,361	194,190	12/16/2010	02/15/2022
02765U-PH-1	AMERICAN MUN PWR OHIO INC REV			1,2	1.F FE	3,000,000	106.1390	3,184,170	3,000,000	3,000,000					3.014	3.014	FA	34,159	90,420	11/07/2019	02/15/2031
033167-CL-9	ANCHORAGE ALASKA CTFS PARTN			1	1.C FE	2,000,000	108.7070	2,174,140	2,000,000	2,000,000					3.360	3.356	JJ	33,600	67,200	12/08/2017	07/01/2027
033252-AU-1	ANCHORAGE ALASKA PORT REV			1,2	1.C FE	750,000	104.7660	785,745	750,000	750,000					3.390	3.390	JD	2,119	25,284	11/20/2020	12/01/2040
039063-AR-3	ARCADIA CALIF PENSION OBLIG			2	1.A FE	1,000,000	102.9050	1,029,050	1,000,000	1,000,000					3.173	3.171	JD	2,644	33,405	10/28/2020	12/01/2040
052404-NG-1	AUSTIN TEX CMNTY COLLEGE DIST REV			2	1.D FE	500,000	105.6120	528,060	500,000	500,000					3.109	3.109	FA	6,477	15,545	04/14/2016	02/01/2027
052404-NH-9	AUSTIN TEX CMNTY COLLEGE DIST REV			2	1.D FE	500,000	105.9520	529,760	500,000	500,000					3.259	3.259	FA	6,790	16,295	04/14/2016	02/01/2028
052404-NK-2	AUSTIN TEX CMNTY COLLEGE DIST REV			2	1.D FE	500,000	106.7080	533,540	500,000	500,000					3.459	3.459	FA	7,206	17,295	04/14/2016	02/01/2030
052404-NL-0	AUSTIN TEX CMNTY COLLEGE DIST REV			2	1.D FE	500,000	107.3150	536,575	500,000	500,000					3.559	3.559	FA	7,415	17,795	04/14/2016	02/01/2031
066616-AL-7	BANNING CALIF REDEV AGY SUCCESSOR AGY TA			2	1.C FE	1,000,000	104.8320	1,048,320	1,000,000	1,000,000					3.505	3.505	MS	11,683	35,050	09/23/2016	09/01/2031
067780-AP-1	BARNES CNTY N D NORTH PUB SCH DIST NO 7			2	1.C FE	2,000,000	105.3000	2,106,000	2,000,000	2,000,000					3.000	3.000	FA	25,000	60,000	11/14/2019	08/01/2033
077340-HH-3	BEL AIRE KANS PUB BLDG COMMN REV			2	1.E FE	739,883	100.7790	755,843	750,000	746,302		1,510			2.750	2.971	MN	3,438	20,625	06/21/2017	05/01/2024
077340-HL-4	BEL AIRE KANS PUB BLDG COMMN REV			2	1.E FE	994,210	101.0220	1,010,220	1,000,000	996,603		569			3.500	3.571	MN	5,833	35,000	06/21/2017	05/01/2027
106295-DE-5	BREA CALIF WTR REV			2	1.C FE	2,500,000	102.8140	2,570,350	2,500,000	2,500,000					3.062	3.062	JJ	38,275	51,459	10/16/2020	07/01/2040
11609D-CE-1	BROWNSBURG IND REDEV AUTH LEASE RENT			2	1.C FE	1,020,000	104.8180	1,069,144	1,020,000	1,020,000					3.000	3.000	FA	12,750	9,180	03/19/2021	08/01/2039
130179-JZ-8	CALIFORNIA EDL FACS AUTH REV			1	1.D FE	750,000	102.9580	772,185	750,000	750,000					2.675	2.675	AO	5,016	20,063	07/21/2017	04/01/2024
130179-KA-1	CALIFORNIA EDL FACS AUTH REV			1	1.D FE	750,000	104.0510	780,383	750,000	750,000					2.814	2.814	AO	5,276	21,105	07/21/2017	04/01/2025
130179-KB-9	CALIFORNIA EDL FACS AUTH REV			1	1.D FE	750,000	104.8010	786,008	750,000	750,000					2.914	2.914	AO	5,464	21,855	07/21/2017	04/01/2026
143287-BY-5	CARMEL IND LOC PUB IMPT BD BK			2	1.C FE	1,000,000	106.1850	1,061,850	1,000,000	1,000,000					3.192	3.192	JJ	14,719	31,920	07/21/2016	07/15/2030
143287-BZ-2	CARMEL IND LOC PUB IMPT BD BK			2	1.C FE	785,000	106.4930	835,970	785,000	785,000					3.392	3.392	JJ	12,278	26,627	07/21/2016	07/15/2032
154727-JN-2	CENTRAL OKLA TRANSN & PKG AUTH REV			2	1.C FE	1,635,000	103.3990	1,690,574	1,635,000	1,635,000					3.143	3.143	MS	17,129	51,388	10/09/2019	09/01/2039
162542-AU-8	CHAUTAUQUA CNTY N Y CAP RESOURCE CORP RE			2	1.D FE	3,420,000	99.1770	3,391,853	3,420,000	3,420,000					3.252	3.252	MN	19,463		10/27/2021	11/01/2041
167727-SW-7	CHICAGO ILL WASTEWATER TRANSMISSION REV			1	1.G FE	2,500,000	142.2220	3,555,550	2,500,000	2,500,000					6.900	6.900	JJ	86,250	172,500	10/27/2010	01/01/2040
180782-EH-3	CLARK CNTY KY SCH DIST FIN CORP SCH BLDG			2	1.E FE	2,030,960	100.3360	2,006,720	2,000,000	2,000,000					5.200	5.200	JD	8,667	104,000	10/27/2010	06/01/2026
18925P-FJ-2	CLOVERLEAF OHIO LOC SCH DIST CTFS PARTN			2	1.E FE	2,755,000	100.0460	2,756,267	2,755,000	2,755,000					2.943	2.943	MS	27,027	71,170	09/11/2020	03/01/2038
19021E-GM-0	COALINGA CALIF PUB FING AUTH REV			2	1.C FE	1,000,000	101.6990	1,016,990	1,000,000	1,000,000					3.269	3.269	AO	8,173	17,707	03/04/2021	04/01/2041
191872-AP-5	COCONINO CNTY ARIZ PLEDGED REV			2	1.C FE	3,000,000	103.6300	3,108,900	3,000,000	3,000,000					2.976	2.976	JJ	62,000		03/31/2021	07/01/2038
20281P-KH-4	COMMONWEALTH FING AUTH PA REV			1	1.E FE	350,000	108.3900	379,365	350,000	350,000					3.513	3.513	JD	1,025	12,296	10/20/2016	06/01/2027
20281P-KJ-0	COMMONWEALTH FING AUTH PA REV			1	1.E FE	1,000,000	109.7990	1,097,990	1,000,000	1,000,000					3.623	3.623	JD	3,019	36,230	10/20/2016	06/01/2028
20281P-KK-7	COMMONWEALTH FING AUTH PA REV			1	1.E FE	1,000,000	111.5440	1,115,440	1,000,000	1,000,000					3.743	3.743	JD	3,119	37,430	10/20/2016	06/01/2029
207758-KH-5	CONNECTICUT ST SPL TAX OBLIG REV			1	1.D FE	1,000,000	120.3910	1,203,910	1,000,000	1,000,000					5.740	5.739	JD	4,783	57,400	10/29/2009	12/01/2029
220228-BZ-2	CORPUS CHRISTI TEX REGL TRANSN AUTH SYS			2	1.C FE	2,000,000	103.1060	2,062,120	2,000,000	2,000,000					3.261	3.261	JD	5,435	65,220	10/09/2019	12/01/2038
232263-AD-5	CUYAHOGA CNTY OHIO ECONOMIC DEV REV				1.D FE	300,000	103.4210	310,263	300,000	300,000					8.625	8.622	JD	2,156	25,875	09/17/1992	06/01/2022
23405A-AM-2	DAISY MOUNTAIN FIRE DISTRICT			2	1.E FE	850,000	101.3910	861,824	850,000	850,000					3.404	3.404	JJ	4,179		10/20/2021	07/01/2041
235839-DZ-7	DANA POINT CALIF CMNTY FACS DIST SPL TAX			2	1.C FE	680,000	100.3020	682,054	680,000	680,000					2.898	2.898	MS	6,569	20,363	08/06/2020	09/01/2041
246053-BJ-0	DELAWARE CNTY PA VOCATIONAL TECHNICAL SC			2	1.C FE	1,525,000	100.7210	1,535,995	1,525,000	1,525,000					3.236	3.236	MN	2,193		11/18/2021	11/01/2038
24917R-AF-9	DENVER COLO CITY & CNTY HSG AUTH REV			2	1.D FE	1,760,000	103.7890	1,826,686	1,760,000	1,760,000					3.207	3.207	JD	4,704	52,053	12/18/2020	12/01/2038
25477G-QZ-1	DISTRICT COLUMBIA INCOME TAX REV			2	1.B FE	2,000,000	105.7380	2,114,760	2,000,000	2,000,000					3.200	3.200	MS	21,333	64,000	11/14/2019	03/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26371V-AT-4	DUBLIN OHIO SPL OBLIG NONTAX REV			2	1.B FE	1,974,060	106.2290	2,124,580	2,000,000	1,984,980		1,880			3.500	3.624	JD	5,833	70,000	10/15/2015	12/01/2028
26678P-DY-3	DURHAM N C LTD OBLIG			1,2	1.B FE	249,750	102.3400	255,850	250,000	249,849		17			3.500	3.509	AO	2,188	8,750	12/08/2017	10/01/2029
283331-AR-7	EL MONTE CALIF PUB FING AUTH LEASE REV			2	1.F FE	975,160	106.6640	1,066,640	1,000,000	976,606		988			3.850	4.046	JD	3,208	38,500	06/19/2020	06/01/2038
28337L-DN-5	EL PASO CNTY COLO REV			1	1.D FE	1,463,535	108.8400	1,594,506	1,465,000	1,464,242		116			3.741	3.751	AO	13,701	54,806	06/03/2015	10/01/2027
29634E-EQ-1	ESCONDIDO CALIF JT PWRS FING AUTH REV			2	1.D FE	835,000	106.4730	889,050	835,000	835,000					3.149	3.149	MS	8,765	26,294	11/14/2019	09/01/2033
299620-ED-2	EVANSVILLE-VANDERBURGH IND SCH BLDG CORP			2	1.B FE	1,000,000	100.3370	1,003,370	1,000,000	1,000,000					5.900	5.898	JJ	27,206	59,000	01/21/2010	07/15/2026
338035-EW-4	FISHERS IND ECONOMIC DEV REV			2	1.A FE	1,160,000	105.5820	1,224,751	1,160,000	1,160,000					3.083	3.083	FA	14,901	35,763	10/27/2016	08/01/2030
340325-BD-0	FLORENCE S C PUB FACS CORP INSTALLMENT P			2	1.E FE	1,500,000	103.2580	1,548,870	1,500,000	1,500,000					3.086	3.086	MN	7,715	52,976	08/27/2020	11/01/2040
349507-AG-8	FORT WORTH TEX SPL TAX REV				1.E FE	690,000	103.5440	714,454	690,000	690,000					2.928	2.927	MS	6,734	20,203	06/21/2017	03/01/2024
349507-AH-6	FORT WORTH TEX SPL TAX REV			2	1.E FE	1,100,000	104.2120	1,146,332	1,100,000	1,100,000					3.125	3.124	MS	11,458	34,375	06/21/2017	03/01/2025
358781-CZ-3	FRISCO TEX CMNTY DEV CORP SALES TAX REV			2	1.C FE	765,000	107.1770	819,904	765,000	765,000					3.870	3.870	FA	11,184	29,606	01/14/2016	02/15/2029
362835-CG-3	GAINESVILLE FLA SPL OBLIG			2	1.D FE	3,250,000	100.1610	3,255,233	3,250,000	3,250,000					3.047	3.047	AO	24,757	99,578	09/11/2020	10/01/2040
36609P-AR-4	GARLAND CNTY ARK SALES & USE TAX			2	1.E FE	2,975,000	100.1020	2,978,035	2,975,000	2,975,000					2.352	2.352	MN	11,662	69,972	10/25/2016	11/01/2022
37524P-CP-6	GILA CNTY ARIZ REV OBLIGS			2	1.C FE	1,000,000	104.0030	1,040,030	1,000,000	1,000,000					3.222	3.222	JJ	16,110	20,048	10/23/2020	07/01/2039
386442-XR-3	GRAND RIVER DAM AUTH OKLA REV				1.E FE	750,000	100.7250	755,438	750,000	750,000					2.094	2.094	JD	1,309	15,705	10/26/2016	06/01/2022
386442-XS-1	GRAND RIVER DAM AUTH OKLA REV				1.E FE	595,000	102.2750	608,536	595,000	595,000					2.344	2.344	JD	1,162	13,947	10/26/2016	06/01/2023
386442-XX-0	GRAND RIVER DAM AUTH OKLA REV			2	1.E FE	450,000	107.5340	483,903	450,000	450,000					2.959	2.959	JD	1,110	13,316	10/26/2016	06/01/2028
386442-XZ-5	GRAND RIVER DAM AUTH OKLA REV			2	1.E FE	340,000	108.4370	368,686	340,000	340,000					3.209	3.209	JD	909	10,911	10/26/2016	06/01/2030
392684-EZ-5	GREEN BAY WIS REDEV AUTH LEASE REV			2	1.C FE	2,085,000	99.5970	2,076,597	2,085,000	2,085,000					3.000	3.000	JD	7,819		10/20/2021	06/01/2041
395476-DE-1	GREENSBORO N C LTD OBLIG			2	1.B FE	240,000	107.5350	258,084	240,000	240,000					3.068	3.068	MN	1,227	7,363	10/11/2019	11/01/2034
395476-DE-1	GREENSBORO N C LTD OBLIG	SD		2	1.B FE	1,000,000	107.5350	1,075,350	1,000,000	1,000,000					3.068	3.068	MN	5,113	30,680	10/11/2019	11/01/2034
395476-DF-8	GREENSBORO N C LTD OBLIG			2	1.B FE	2,500,000	107.3650	2,684,125	2,500,000	2,500,000					3.383	3.383	MN	14,096	84,575	10/11/2019	11/01/2039
395476-FM-1	GREENSBORO N C LTD OBLIG			2	1.B FE	1,000,000	102.9500	1,029,500	1,000,000	1,000,000					2.987	2.987	AO	5,974		10/01/2021	04/01/2040
407835-AQ-0	HAMILTON OHIO SPL OBLIG NONTAX REV			2	1.C FE	1,105,000	101.8360	1,125,288	1,105,000	1,105,000					3.181	3.181	JJ	17,575	27,729	09/03/2020	01/01/2040
414009-QL-7	HARRIS CNTY TEX CULTURAL ED FACS FIN COR			2	1.E FE	1,110,000	103.4990	1,148,839	1,110,000	1,110,000					3.436	3.436	MN	4,873	34,643	12/10/2020	05/15/2040
41978C-AG-0	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1	1.F FE	850,000	103.4790	879,572	850,000	850,000					2.941	2.941	JJ	12,499	24,999	07/13/2017	07/01/2024
41978C-AH-8	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1	1.F FE	500,000	104.2950	521,475	500,000	500,000					3.025	3.025	JJ	7,563	15,125	07/13/2017	07/01/2025
429343-BZ-8	HIDALGO CNTY TEX REGL MOBILITY AUTH VEH			2	1.C FE	3,000,000	98.4170	2,952,510	3,000,000	3,000,000					2.912	2.912	JD	7,280	87,360	09/11/2020	12/01/2040
434159-BF-5	HOCKING TECHNICAL COLLEGE OHIO GEN RCPTS			2	1.C FE	2,000,000	97.9160	1,958,320	2,000,000	2,000,000					3.002	3.002	JJ	30,020	32,355	11/20/2020	07/01/2038
437765-AF-7	HOMESTEAD FLA TRANSN SYS REV				1.E FE	200,000	101.3560	202,712	200,000	200,000					2.762	2.762	JJ	2,762	5,524	08/31/2017	07/01/2023
437765-AG-5	HOMESTEAD FLA TRANSN SYS REV				1.E FE	175,000	101.6600	177,905	175,000	175,000					2.962	2.962	JJ	2,592	5,184	08/31/2017	07/01/2024
437765-AH-3	HOMESTEAD FLA TRANSN SYS REV				1.E FE	370,000	102.0660	377,644	370,000	370,000					3.093	3.093	JJ	5,722	11,444	08/31/2017	07/01/2025
441107-BR-9	HOT SPRINGS ARK HOTEL & RESTAURANT GROSS			2	1.E FE	1,350,000	102.4700	1,383,345	1,350,000	1,350,000					3.591	3.591	MN	8,080	48,479	11/06/2019	11/01/2039
446201-AR-6	HUNTINGTON BEACH CALIF PENSION OBLIG			1,2	1.B FE	4,785,000	101.4810	4,855,866	4,785,000	4,785,000					3.276	3.276	JD	6,967	110,600	03/18/2021	06/15/2040
447154-EX-9	HUNTSVILLE ALA PUB BLDG AUTH LEASE REV			2	1.B FE	750,000	104.4480	783,360	750,000	750,000					3.039	3.039	FA	9,497	8,421	03/05/2021	02/01/2041
452650-JP-0	IMPERIAL CALIF IRR DIST ELEC REV			1	1.D FE	3,000,000	108.5770	3,257,310	3,000,000	3,000,000					3.032	3.032	MN	15,160	90,960	06/23/2016	11/01/2029
45506D-WV-3	INDIANA ST FIN AUTH REV			1	1.B FE	1,000,000	106.8920	1,068,920	1,000,000	1,000,000					3.066	3.066	JJ	15,330	30,660	06/08/2016	07/01/2029
45506D-WW-1	INDIANA ST FIN AUTH REV			1	1.B FE	1,000,000	107.9720	1,079,720	1,000,000	1,000,000					3.166	3.166	JJ	15,830	31,660	06/08/2016	07/01/2030
45506D-WX-9	INDIANA ST FIN AUTH REV			1	1.B FE	1,000,000	109.1830	1,091,830	1,000,000	1,000,000					3.266	3.266	JJ	16,330	32,660	06/08/2016	07/01/2031
45506D-WY-7	INDIANA ST FIN AUTH REV			1	1.B FE	500,000	112.4990	562,495	500,000	500,000					3.624	3.624	JJ	9,060	18,120	06/08/2016	07/01/2036
45656R-CS-9	INDUSTRY CALIF SALES TAX REV			2	1.E FE	996,070	109.4140	1,094,140	1,000,000	998,028		349			4.000	4.044	JJ	20,000	40,000	11/20/2015	01/01/2027
45656R-CT-7	INDUSTRY CALIF SALES TAX REV			2	1.E FE	981,730	109.2770	1,092,770	1,000,000	989,805		1,466			4.000	4.194	JJ	20,000	40,000	11/20/2015	01/01/2028
468714-EP-1	JACKSON ST UNIV EDL BLDG CORP MISS REV				1.C FE	235,000	106.4100	250,064	235,000	235,000					3.120	3.120	MS	2,444	7,332	10/18/2017	03/01/2026
468714-EQ-9	JACKSON ST UNIV EDL BLDG CORP MISS REV				1.C FE	525,000	107.4400	564,060	525,000	525,000					3.220	3.220	MS	5,635	16,905	10/18/2017	03/01/2027
490580-EW-3	KENT HOSP FIN AUTH MICH REV			1	1.D FE	3,000,000	107.1010	3,213,030	3,000,000	3,000,000					3.121	3.121	JJ	43,174	93,630	10/23/2019	07/15/2034
49151E-7C-1	KENTUCKY ST PPTY & BLDGS COMMN REVS			1	1.E FE	2,425,000	108.5140	2,631,465	2,425,000	2,425,000					5.373	5.372	MN	21,716	130,295	10/26/2010	11/01/2025
53945C-HB-9	LOS ANGELES CALIF WASTEWTR SYS REV			1	1.C FE	2,000,000	105.7690	2,115,380	2,000,000	2,000,000					3.044	3.044	JD	5,073	60,880	05/10/2017	06/01/2025
544445-BC-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV			1	1.C FE	2,000,000	102.8620	2,057,240	2,000,000	2,000,000					2.794	2.794	MN	7,140	55,880	11/16/2016	05/15/2023
54628C-RJ-3	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			2	1.D FE	500,000	102.2690	511,345	500,000	500,000					3.125	3.125	MS	5,208	11,068	12/03/2020	03/01/2040
54651T-BN-4	LOUISIANA ST TRANSN AUTH			1,2	1.E FE	250,000	100.6630	251,658	250,000	250,000					3.080	3.080	FA	2,909	4,214	01/07/2021	08/15/2043
546540-RM-9	LOUISIANA ST UNIV & AGRIC & MECHANICAL C			2	1.E FE	2,530,000	102.8880	2,603,066	2,530,000	2,530,000					3.146	3.146	JJ	39,797	79,594	12/06/2019	07/01/2034
550802-LJ-9	LYCOMING CNTY PA AUTH COLLEGE REV			2	1.C FE	1,930,000	104.2990	2,012,971	1,930,000	1,930,000					3.014	3.014	JJ	29,085	12,604	04/01/2021	07/01/2037
551785-CY-2	LYNWOOD CALIF PUB FING AUTH LEASE REV			2	1.C FE	830,000	106.2080	881,526	830,000	830,000					3.583	3.583	AO	7,435	29,739	11/08/2019	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
551785-DH-8	LYNWOOD CALIF PUB FING AUTH LEASE REV			2	1.C FE	1,565,000	106.1030	1,660,512	1,565,000	1,565,000					3.861	3.861	AO	15,106	60,425	11/08/2019	10/01/2038
561850-LZ-9	MANATEE CNTY FLA PORT AUTH PORT REV			1,2	1.B FE	875,000	104.0960	910,840	875,000	875,000					3.087	3.087	AO	6,753	12,530	03/19/2021	10/01/2040
561850-MA-3	MANATEE CNTY FLA PORT AUTH PORT REV			1,2	1.B FE	650,000	104.5360	679,484	650,000	650,000					3.187	3.187	AO	5,179	9,610	03/19/2021	10/01/2041
57433P-BG-5	MARYSVILLE CALIF FING AUTH SWR REV			2	1.G FE	1,160,000	100.3780	1,164,385	1,160,000	1,160,000					3.094	3.094	MN	5,982	6,580	08/12/2021	11/01/2040
57586N-7S-4	MASSACHUSETTS ST HSG FIN AGY			2	1.C FE	1,220,000	104.2430	1,271,765	1,220,000	1,220,000					3.490	3.490	JD	3,548	42,578	11/21/2019	12/01/2039
576000-XP-3	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	2,500,000	105.2600	2,631,500	2,500,000	2,500,000					3.166	3.166	AO	16,709	79,150	11/07/2019	10/15/2034
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1,2	1.G FE	1,500,000	109.3420	1,640,130	1,500,000	1,500,000					4.053	4.053	JJ	30,398	60,795	03/18/2016	07/01/2026
592041-XK-8	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1	1.B FE	270,000	100.9870	272,665	270,000	270,000					1.833	1.833	AO	1,237	4,949	10/27/2016	10/01/2022
592098-G4-3	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1.C FE	1,000,000	129.0970	1,290,970	1,000,000	1,000,000					6.393	6.392	JJ	31,965	63,930	12/09/2010	07/01/2030
59333N-V6-7	MIAMI-DADE CNTY FLA SPL OBLIG			1,2	1.E FE	730,000	97.8800	714,524	730,000	730,000					2.786	2.786	AO	5,084	14,914	12/10/2020	10/01/2037
604204-YX-9	MINNETONKA MINN INDPT SCH DIST NO 276 CT			2	1.B FE	875,000	100.7840	881,860	875,000	875,000					3.000	2.999	FA	4,229		09/24/2021	02/01/2041
611581-AP-4	MONROVIA CALIF PENSION OBLIG				1.C FE	2,600,000	104.1810	2,708,706	2,600,000	2,600,000					3.062	3.062	MN	13,269	79,612	12/01/2017	05/01/2024
611581-AR-0	MONROVIA CALIF PENSION OBLIG				1.C FE	2,765,000	106.7670	2,952,108	2,765,000	2,765,000					3.263	3.263	MN	15,037	90,222	12/01/2017	05/01/2026
612193-AQ-5	MONTCLAIR CALIF PENSION OBLIG			1,2	1.D FE	3,000,000	100.4260	3,012,780	3,000,000	3,000,000					3.283	3.283	JD	17,509		10/14/2021	06/01/2041
612200-BD-6	MONTCLAIR CALIF REDEV AGY SUCCESSOR AGY			2	1.D FE	2,000,000	105.7620	2,115,240	2,000,000	2,000,000					3.328	3.328	AO	16,640	66,560	12/05/2019	10/01/2035
612285-AN-6	MONTEBELLO CALIF PENSION OBLIG			1,2	1.C FE	1,000,000	108.2760	1,082,760	1,000,000	1,000,000					4.056	4.056	JD	3,380	40,560	05/28/2020	06/01/2039
61945D-BK-6	MOSAIC DIST CMNTY DEV AUTH VA REV			1,2	1.F FE	1,410,000	102.1630	1,440,498	1,410,000	1,410,000					2.992	2.991	MS	14,062	31,406	10/21/2020	03/01/2036
63910M-BB-3	NAVAJO CNTY ARIZ PLEDGED REV			2	1.C FE	1,150,000	102.0540	1,173,621	1,150,000	1,150,000					3.041	3.041	JJ	6,314		10/08/2021	07/01/2038
63948W-AK-8	NDSU RESH & TECHNOLOGY PK INC N D LEASE			1	1.E FE	500,000	102.6730	513,365	500,000	500,000					3.091	3.091	MN	2,576	15,455	07/15/2016	05/01/2026
63968A-L5-2	NEBRASKA PUB PWR DIST REV			1	1.E FE	790,000	101.6760	803,240	790,000	790,000					2.337	2.337	JJ	9,231	18,462	10/19/2016	01/01/2023
63968A-L6-0	NEBRASKA PUB PWR DIST REV			1	1.E FE	1,000,000	103.0910	1,030,910	1,000,000	1,000,000					2.552	2.552	JJ	12,760	25,520	10/19/2016	01/01/2024
63968A-L9-4	NEBRASKA PUB PWR DIST REV			1	1.E FE	1,000,000	106.4690	1,064,690	1,000,000	1,000,000					2.952	2.952	JJ	14,760	29,520	10/19/2016	01/01/2027
646067-DH-8	NEW JERSEY ST EDL FACS AUTH REV			2	1.F FE	715,000	108.8310	778,142	715,000	715,000					4.331	4.331	JJ	21,505		04/09/2021	07/01/2041
64971W-6B-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	5,001,600	104.9180	5,245,900	5,000,000	5,000,728		(205)			2.850	2.845	MN	23,750	142,500	06/22/2017	05/01/2025
64972E-UR-8	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	3,000,000	101.4450	3,043,350	3,000,000	3,000,000					2.948	2.948	MN	14,740	54,784	02/24/2021	11/01/2041
649902-S2-0	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	500,000	113.2470	566,235	500,000	500,000					5.202	5.201	FA	9,826	26,010	03/05/2010	02/15/2026
660043-DR-8	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	1,500,000	107.4170	1,611,255	1,500,000	1,500,000					3.378	3.378	JD	4,223	50,670	11/12/2019	06/01/2034
660043-DS-6	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	1,000,000	107.3570	1,073,570	1,000,000	1,000,000					3.696	3.696	JD	3,080	36,960	11/12/2019	06/01/2039
665304-JG-7	NORTHERN KY UNIV GEN RCPTS			1,2	1.E FE	1,000,000	103.6760	1,036,760	1,000,000	1,000,000					3.158	3.158	MS	10,527	11,492	04/07/2021	09/01/2040
678505-FU-7	OKLAHOMA AGRIC & MECHANICAL COLLEGES REV			2	1.D FE	695,000	106.7430	741,864	695,000	695,000					3.250	3.250	FA	9,411	22,588	04/14/2016	08/01/2029
678505-FW-3	OKLAHOMA AGRIC & MECHANICAL COLLEGES REV			2	1.D FE	550,000	106.2160	584,188	550,000	550,000					3.450	3.450	FA	7,906	18,975	04/14/2016	08/01/2031
679191-LL-8	OKLAHOMA ST UNIV AGRICULTURAL MECHANICAL				1.D FE	1,500,000	102.3980	1,535,970	1,500,000	1,500,000					2.982	2.982	N/A	14,910	13,543	04/15/2021	09/01/2041
682832-GW-4	ONONDAGA N Y CIVIC DEV CORP REV			2	1.C FE	3,000,000	103.4780	3,104,340	3,000,000	3,000,000					3.158	3.158	JD	7,895	94,740	08/06/2020	12/01/2041
684100-AR-1	ORANGE CALIF PENSION OBLIG			1,2	1.C FE	5,000,000	103.0870	5,154,350	5,000,000	5,000,000					3.015	3.015	JD	12,563	107,200	03/04/2021	06/01/2040
691875-DQ-8	OXNARD CALIF FING AUTH LEASE REV			2	1.C FE	2,000,000	107.1420	2,142,840	2,000,000	2,000,000					3.654	3.654	JD	6,090	73,080	11/21/2019	06/01/2037
69647R-BZ-6	PALM BAY FLA SPL OBLIG			1,2	1.C FE	2,335,000	105.8860	2,472,438	2,335,000	2,335,000					3.174	3.174	AO	18,528	74,113	12/05/2019	10/01/2034
69674P-AP-9	PALMDALE CALIF WTR DIST WTR REV			2	1.C FE	500,000	105.2210	526,105	500,000	500,000					2.961	2.961	AO	3,701	13,489	10/21/2020	10/01/2034
70227R-AM-2	PASADENA CALIF PENSION OBLIG			1,2	1.C FE	1,250,000	109.6250	1,370,313	1,250,000	1,250,000					4.165	4.164	MN	8,677	52,063	04/24/2015	05/01/2029
706716-CZ-8	PENDER CNTY N C LTD OBLIG			2	1.D FE	1,315,000	102.8470	1,352,438	1,315,000	1,315,000					3.012	3.012	JD	3,301	43,128	10/22/2020	06/01/2040
709224-V3-0	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.D FE	5,000,000	104.1770	5,208,850	5,000,000	5,000,000					3.293	3.293	JD	13,721	164,650	10/25/2019	12/01/2036
72331Y-BR-4	PINETOP-LAKESIDE ARIZ PLEDGED REV			2	1.C FE	710,000	103.1530	732,386	710,000	710,000					3.000	3.000	JJ	10,650		05/21/2021	07/01/2041
73358W-TZ-7	PORT AUTH N Y & N J			2	1.E FE	1,500,000	108.4800	1,627,200	1,500,000	1,500,000					4.426	4.426	AO	14,016	66,390	10/08/2014	10/15/2034
734876-BD-6	PORT NEWPORT ORE LEASE REV			2	1.E FE	530,000	106.9820	567,005	530,000	530,000					3.196	3.196	FA	7,058	16,939	12/06/2019	08/01/2031
735000-SQ-5	PORT OAKLAND CALIF REV			1	1.F FE	1,500,000	105.5280	1,582,920	1,500,000	1,500,000					3.050	3.050	MN	7,625	45,750	06/22/2017	11/01/2025
735389-YV-4	PORT SEATTLE WASH REV				1.E FE	1,000,000	103.8050	1,038,050	1,000,000	1,000,000					2.836	2.836	MN	4,727	28,360	07/26/2017	05/01/2024
735541-FR-0	PORT VANCOUVER WASH REV			1,2	1.E FE	630,000	105.3970	664,001	630,000	630,000					3.152	3.152	JD	1,655	19,858	06/09/2016	12/01/2028
735541-FT-6	PORT VANCOUVER WASH REV			1,2	1.E FE	200,000	106.4120	212,824	200,000	200,000					3.352	3.352	JD	559	6,704	06/09/2016	12/01/2030
735541-FU-3	PORT VANCOUVER WASH REV			1,2	1.E FE	245,000	106.8560	261,797	245,000	245,000					3.452	3.452	JD	705	8,457	06/09/2016	12/01/2031
735541-FV-1	PORT VANCOUVER WASH REV			1,2	1.E FE	285,000	107.3030	305,814	285,000	285,000					3.552	3.552	JD	844	10,123	06/09/2016	12/01/2032
735541-FW-9	PORT VANCOUVER WASH REV			1,2	1.E FE	500,000	107.4530	537,265	500,000	500,000					3.602	3.602	JD	1,501	18,010	06/09/2016	12/01/2033
735541-GG-3	PORT VANCOUVER WASH REV			1	1.E FE	270,000	102.8130	277,595	270,000	270,000					2.966	2.966	JD	667	8,008	05/10/2017	12/01/2023
735541-GH-1	PORT VANCOUVER WASH REV			1	1.E FE	300,000	103.9300	311,790	300,000	300,000					3.116	3.116	JD	779	9,348	05/10/2017	12/01/2024
752096-AN-7	RANCHO ADOBE FIRE PROTECTION DISTRICT			2	1.C FE	1,375,000	100.6920	1,384,515	1,375,000	1,375,000					3.270	3.270	FA	9,617		10/06/2021	08/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
759136-US-1	REGIONAL TRANSN DIST COLO SALES TAX REV			2	1.C FE	1,500,000	104.2700	1,564,050	1,500,000	1,500,000					3.258	3.258	MN	8,145	48,870	11/18/2019	11/01/2038
759911-5G-1	REGIONAL TRANSN AUTH ILL			2	1.C FE	3,510,000	99.3580	3,487,466	3,510,000	3,510,000					3.000	3.000	JD	8,775	14,040	10/05/2021	06/01/2039
762243-Y2-3	RHODE ISLAND ST HEALTH & EDL BLDG CORP R			1,2	1.D FE	1,000,000	100.2880	1,002,880	1,000,000	1,000,000					6.286	6.285	MN	8,032	62,860	11/16/2010	05/15/2027
763721-AM-9	RICHLAND FACS CORP S C INSTALLMENT PUR R			2	1.B FE	1,000,000	102.4570	1,024,570	1,000,000	1,000,000					3.100	3.100	MS	10,333	31,000	10/18/2019	03/01/2033
763721-AP-2	RICHLAND FACS CORP S C INSTALLMENT PUR R			2	1.B FE	3,000,000	103.3280	3,099,840	3,000,000	3,000,000					3.463	3.463	MS	34,630	103,890	10/18/2019	03/01/2039
76913D-GJ-0	RIVERSIDE CNTY CALIF INFRASTRUCTURE FING			2	1.D FE	2,000,000	101.1940	2,023,880	2,000,000	2,000,000					3.185	3.185	MN	12,740		09/29/2021	11/01/2041
777865-BK-1	ROSEVILLE CALIF REDEV AGY SUCCESSOR AGY			2	1.C FE	750,000	105.7950	793,463	750,000	750,000					3.270	3.270	MS	8,175	24,525	06/30/2016	09/01/2031
786005-PM-4	SACRAMENTO CALIF MUN UTIL DIST ELEC REV			1	1.C FE	2,500,000	141.7440	3,543,600	2,500,000	2,500,000					6.322	6.321	MN	20,195	158,050	05/05/2009	05/15/2036
79467B-DX-0	SALES TAX SECURITIZATION CORP ILL				1.D FE	2,000,000	100.5140	2,010,280	2,000,000	2,000,000					3.238	3.238	JJ	1,619		12/09/2021	01/01/2042
79489P-AP-3	SALINAS CALIF WASTEWATER REV			2	1.D FE	1,250,000	103.0490	1,288,113	1,250,000	1,250,000					2.941	2.941	FA	15,318	22,262	12/11/2020	08/01/2042
79854W-BQ-2	SAN LUIS ARIZ PLEDGED EXCISE TAX REV				1.C FE	296,718	103.7860	311,358	300,000	298,716		488			2.750	2.929	JJ	4,125	8,250	09/21/2017	07/01/2024
79854W-BR-0	SAN LUIS ARIZ PLEDGED EXCISE TAX REV				1.C FE	99,111	105.3580	105,358	100,000	99,577		113			3.000	3.129	JJ	1,500	3,000	09/21/2017	07/01/2025
79854W-BS-8	SAN LUIS ARIZ PLEDGED EXCISE TAX REV				1.C FE	98,112	106.1450	106,145	100,000	98,967		210			3.000	3.249	JJ	1,500	3,000	09/21/2017	07/01/2026
79854W-BT-6	SAN LUIS ARIZ PLEDGED EXCISE TAX REV				1.C FE	98,143	107.3170	107,317	100,000	98,885		182			3.125	3.349	JJ	1,563	3,125	09/21/2017	07/01/2027
79876A-FC-1	SAN MARCOS CALIF PUB FING AUTH SPL TAX R			2	1.C FE	3,390,000	103.0040	3,491,836	3,390,000	3,390,000					2.964	2.964	MS	33,493	45,495	02/26/2021	09/01/2036
80083E-AP-6	SANGER CALIF PENSION OBLIG			2	1.E FE	3,500,000	99.8740	3,495,590	3,500,000	3,500,000					3.022	3.022	JJ	37,020		08/11/2021	07/15/2035
801809-BL-7	SANTA CRUZ CNTY ARIZ PLEDGED REV			2	1.C FE	605,000	100.8110	609,907	605,000	605,000					3.050	3.050	JJ	820		11/18/2021	07/01/2036
801809-BM-5	SANTA CRUZ CNTY ARIZ PLEDGED REV			2	1.C FE	640,000	100.7940	645,082	640,000	640,000					3.150	3.150	JJ	896		11/18/2021	07/01/2038
80182Y-CV-7	SANTA CRUZ CNTY CALIF REDEV SUCCESSOR AG				1.C FE	498,410	104.6900	523,450	500,000	499,372		223			3.000	3.049	MS	5,000	15,000	07/14/2017	09/01/2024
80375C-BC-5	SARPY CNTY NEB LEASING CORP			2	1.A FE	2,035,000	107.4030	2,185,651	2,035,000	2,035,000					3.100	3.100	JD	2,804	63,085	10/30/2019	12/15/2035
818182-BK-2	SEVIER CNTY ARK SALES & USE TAX			2	1.C FE	1,640,000	103.2310	1,692,988	1,640,000	1,640,000					3.032	3.032	FA	20,719	38,537	09/11/2020	08/01/2040
837123-KZ-0	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	500,000	105.8690	529,345	500,000	500,000					3.156	3.156	JJ	7,890	15,780	11/14/2019	07/01/2033
837123-LB-2	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	500,000	106.8030	534,015	500,000	500,000					3.555	3.555	JJ	8,888	17,775	11/14/2019	07/01/2039
837151-VD-8	SOUTH CAROLINA ST PUB SVC AUTH REV				1.F FE	50,000	113.8730	56,937	50,000	50,000					6.224	6.223	JJ	1,556	3,268	05/08/2009	01/01/2029
83755L-K8-8	SOUTH DAKOTA ST BLDG AUTH REV			2	1.B FE	1,690,000	105.9730	1,790,944	1,690,000	1,690,000					3.041	3.041	JD	4,283	51,393	10/18/2019	06/01/2034
83755V-L2-8	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R			1	1.E FE	500,000	110.9270	554,635	500,000	500,000					3.280	3.280	JJ	8,200	16,400	11/07/2019	07/01/2033
850714-GU-4	SPRINGFIELD ILL WTR REV			1,2	1.D FE	1,000,000	103.8570	1,038,570	1,000,000	1,000,000					3.426	3.426	MS	11,420	27,503	10/22/2020	03/01/2040
854434-AQ-0	STANISLAUS CALIF CONS FIRE PROTN DIST PE			2	1.D FE	1,255,000	101.6410	1,275,595	1,255,000	1,255,000					3.300	3.298	AO	8,973		09/29/2021	04/01/2041
86181R-BG-4	STONEGATE VLG MET DIST COLO WASTEWATER E			2	1.C FE	2,000,000	100.0350	2,000,700	2,000,000	2,000,000					3.350	3.350	JD	1,861		12/10/2021	12/01/2041
865063-CV-1	SUISUN-SOLANO CALIF WTR AUTH WTR REV			2	1.D FE	500,000	102.8010	514,005	500,000	500,000					3.111	3.111	MS	5,185	5,271	04/09/2021	09/01/2041
86607T-AL-6	SUMMIT FIRE & MED DIST ARIZ COCONINO CNT			2	1.F FE	2,500,000	102.3360	2,558,400	2,500,000	2,500,000					3.450	3.450	JJ	12,219		10/27/2021	07/01/2038
87047S-AM-2	SWEETWATER CALIF UN HIGH SCH DIST PUB FI			2	1.C FE	1,000,000	101.2630	1,012,630	1,000,000	1,000,000					3.290	3.290	AO	8,225	32,900	10/20/2016	10/01/2028
87047S-AN-0	SWEETWATER CALIF UN HIGH SCH DIST PUB FI			2	1.C FE	1,000,000	101.6700	1,016,700	1,000,000	1,000,000					3.440	3.440	AO	8,600	34,400	10/20/2016	10/01/2029
87047S-AQ-3	SWEETWATER CALIF UN HIGH SCH DIST PUB FI			2	1.C FE	1,000,000	102.1920	1,021,920	1,000,000	1,000,000					3.690	3.690	AO	9,225	36,900	10/20/2016	10/01/2031
87354T-BF-1	TACOMA WASH REGL WTR SUPPLY SYS REV			1	1.C FE	500,000	121.5570	607,785	500,000	500,000					5.371	5.370	JD	2,238	26,855	08/11/2010	12/01/2030
87638Q-RH-4	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			1,2	1.F FE	500,000	104.2870	521,435	500,000	500,000					3.292	3.292	MS	5,487	10,745	12/11/2020	09/01/2040
881182-BS-7	TERREBONNE LEVEE & CONSV DIST LA PUB IMP			2	1.E FE	1,000,000	103.1630	1,031,630	1,000,000	1,000,000					3.131	3.130	JD	2,609	38,442	08/27/2020	06/01/2039
88213A-GG-4	TEXAS A & M UNIV REVS	SD		1,2	1.A FE	410,000	106.2700	435,707	410,000	410,000					3.008	3.008	MN	1,576	12,333	06/29/2016	05/15/2031
88213A-GG-4	TEXAS A & M UNIV REVS			1,2	1.A FE	1,105,000	106.2700	1,174,284	1,105,000	1,105,000					3.008	3.008	MN	4,247	33,238	06/29/2016	05/15/2031
914023-NB-8	UNIVERSITY AKRON OHIO GEN RCPTS			1,2	1.F FE	1,625,000	101.3740	1,647,328	1,625,000	1,625,000					3.145	3.145	JJ	25,553	51,106	10/24/2019	01/01/2035
914023-NC-6	UNIVERSITY AKRON OHIO GEN RCPTS			1,2	1.F FE	1,000,000	102.3970	1,023,970	1,000,000	1,000,000					3.530	3.530	JJ	17,650	35,300	10/24/2019	01/01/2038
914072-4J-9	UNIVERSITY ARK UNIV REV			1,2	1.C FE	5,000,000	103.5010	5,175,050	5,000,000	5,000,000					3.350	3.350	MS	55,833	167,500	10/11/2019	03/01/2038
914072-J3-8	UNIVERSITY ARK UNIV REV			1	1.C FE	1,500,000	101.1410	1,517,115	1,500,000	1,500,000					2.043	2.043	MS	9,023	30,645	10/06/2016	09/15/2022
914072-J4-6	UNIVERSITY ARK UNIV REV			1	1.C FE	1,500,000	102.4970	1,537,455	1,500,000	1,500,000					2.293	2.293	MS	10,127	34,395	10/06/2016	09/15/2023
91412G-E6-8	UNIVERSITY CALIF REVS			1	1.C FE	1,185,000	108.3140	1,283,521	1,185,000	1,185,000					3.087	3.087	MN	4,674	36,581	04/08/2016	05/15/2030
91412G-E7-6	UNIVERSITY CALIF REVS			1	1.C FE	1,000,000	109.0400	1,090,400	1,000,000	1,000,000					3.187	3.187	MN	4,072	31,870	04/08/2016	05/15/2031
91412G-M8-5	UNIVERSITY CALIF REVS			1	1.D FE	2,135,000	107.4130	2,293,268	2,135,000	2,135,000					3.039	3.039	MN	8,291	64,883	06/23/2016	05/15/2029
91412G-M9-3	UNIVERSITY CALIF REVS			1	1.D FE	1,000,000	108.4720	1,084,720	1,000,000	1,000,000					3.139	3.139	MN	4,011	31,390	06/23/2016	05/15/2030
91412G-N2-7	UNIVERSITY CALIF REVS			1	1.D FE	1,000,000	109.0350	1,090,350	1,000,000	1,000,000					3.239	3.239	MN	4,139	32,390	06/23/2016	05/15/2031
91412G-XV-2	UNIVERSITY CALIF REVS			1	1.D FE	700,000	115.1320	805,924	700,000	700,000					4.009	4.009	MN	3,586	28,063	03/13/2015	05/15/2030
91412H-KC-6	UNIVERSITY CALIF REVS			1,2	1.C FE	1,500,000	101.3040	1,519,560	1,500,000	1,500,000					2.847	2.847	MN	5,457	29,063	02/24/2021	05/15/2041
91412H-LG-6	UNIVERSITY CALIF REVS			1	1.D FE	2,000,000	107.3910	2,147,820	2,000,000	2,000,000					3.139	3.139	MN	8,022	42,725	02/26/2021	05/15/2041
914639-KX-6	UNIVERSITY NEB FACS CORP REV			2	1.C FE	2,000,000	107.6660	2,153,320	2,000,000	2,000,000					3.192	3.192	AO	15,960	63,840	10/11/2019	10/01/2039

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
915455-NA-3	UPPER ALLEGHENY PA JT SAN AUTH SWR REV			2	1.C FE	500,000	107.2790	536,395	500,000	500,000					3.550	3.550	MS	5,917	17,750	10/17/2019	09/01/2039
916087-BA-6	UPPER MOHAWK VALLEY MEMORIAL AUDITORIUM			2	1.E FE	5,530,000	102.5660	5,671,900	5,530,000	5,530,000					3.500	3.500	JD	16,129	22,581	10/01/2021	12/01/2041
91754T-B4-4	UTAH ST CHARTER SCH FIN AUTH CHARTER SCH			2	1.C FE	500,000	104.0800	520,400	500,000	500,000					3.550	3.549	AO	3,747	22,828	06/19/2020	10/15/2040
917563-KJ-6	UTAH ST UNIV REV			2	1.C FE	1,425,000	110.5510	1,575,352	1,425,000	1,425,000					3.482	3.482	JD	4,135	49,619	06/24/2016	12/01/2031
917567-EY-1	UTAH TRAN AUTH SALES TAX REV			1,2	1.D FE	3,000,000	104.5270	3,135,810	3,000,000	3,000,000					3.393	3.393	JD	4,524	101,790	11/07/2019	12/15/2036
91756T-AK-7	UTAH ST MUN PWR AGY PWR SUPPLY SYS REV			1	1.E FE	435,000	100.6570	437,858	435,000	435,000					2.262	2.262	JJ	4,920	9,840	10/07/2016	07/01/2022
91756T-AL-5	UTAH ST MUN PWR AGY PWR SUPPLY SYS REV			1	1.E FE	700,000	101.7160	712,012	700,000	700,000					2.512	2.512	JJ	8,792	17,584	10/07/2016	07/01/2023
92555F-CN-0	VIA MET TRAN ADVANCED TRANSN DIST TEX SA			2	1.B FE	1,000,000	101.1930	1,011,930	1,000,000	1,000,000					2.673	2.673	FA	11,138	15,741	12/10/2020	08/01/2038
928172-WG-6	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1.B FE	9,665,468	124.9770	11,816,575	9,455,000	9,576,922		(10,744)			5.900	5.708	FA	232,435	557,845	11/10/2010	08/01/2030
937220-GZ-8	WASHBURN UNIV TOPEKA KANS REV			2	1.E FE	400,000	103.2840	413,136	400,000	400,000					3.250	3.250	JJ	6,500	2,022	04/08/2021	07/01/2041
93730P-AJ-5	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L			1	1.B FE	2,000,000	124.1850	2,483,700	2,000,000	2,000,000					6.416	6.415	JJ	64,160	128,320	12/02/2010	07/01/2030
958638-XD-5	WESTERN MICH UNIV REVS			2	1.F FE	585,000	107.2540	627,436	585,000	585,000					3.625	3.625	MN	2,710	21,206	11/07/2019	11/15/2039
95984R-CS-7	WESTERN VA REGL JAIL AUTH VA REGL JAIL F			2	1.C FE	1,985,800	108.2750	2,165,500	2,000,000	1,986,941		563			3.350	3.401	JD	5,583	67,000	11/21/2019	12/01/2038
96062C-BW-5	WESTMINSTER CALIF REDEV AGY SUCCESSOR AG			2	1.C FE	1,145,000	101.9000	1,166,755	1,145,000	1,145,000					2.984	2.984	MN	5,694	29,327	12/09/2020	11/01/2038
966431-KY-3	WHITLEY CNTY KY SCH DIST FIN CORP SCH BL			2	1.E FE	1,500,000	100.2350	1,503,525	1,500,000	1,500,000					5.250	5.249	MN	13,125	78,750	10/29/2010	11/01/2029
98851W-AP-8	YUMA ARIZ PLEDGED REV			2	1.D FE	1,000,000	100.5350	1,005,350	1,000,000	1,000,000					2.632	2.632	JJ	12,136	10,674	01/13/2021	07/15/2038
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						299,043,720	XXX	315,553,631	298,915,000	298,961,524		(2,276)			XXX	XXX	XXX	2,636,233	8,423,901	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						299,043,720	XXX	315,553,631	298,915,000	298,961,524		(2,276)			XXX	XXX	XXX	2,636,233	8,423,901	XXX	XXX
00101J-AH-9	ADT SECURITY CORP			1	3.C FE	3,982,713	103.8645	4,154,580	4,000,000	3,997,035		1,939			4.125	4.178	JD	7,333	165,000	06/05/2013	06/15/2023
00203Q-AD-9	AP MOELLER - MAERSK A/S		C	1,2	2.B FE	4,857,600	107.0942	5,354,708	5,000,000	4,939,381		14,680			3.875	4.229	MS	50,052	193,750	11/04/2015	09/28/2025
00203Q-AE-7	AP MOELLER - MAERSK A/S		C	1,2	2.B FE	6,957,160	113.9173	7,974,209	7,000,000	6,966,253		3,714			4.500	4.577	JD	9,625	315,000	06/17/2019	06/20/2029
00206R-AB-8	AT&T INC			1	2.B FE	1,884,293	136.6628	1,885,947	1,380,000	1,879,523		(4,770)			6.800	3.560	MN	11,991	46,920	10/25/2021	05/15/2036
00206R-DC-3	AT&T INC			1,2	2.B FE	2,090,636	106.7543	2,135,086	2,000,000	2,026,015		(12,272)			4.450	3.770	AO	22,250	89,000	03/31/2016	04/01/2024
00206R-DE-9	AT&T INC			1	2.B FE	10,840,015	135.3710	10,743,039	7,936,000	10,798,945		(41,070)			6.350	3.624	MS	148,381	119,444	09/29/2021	03/15/2040
00206R-DR-0	AT&T INC			1,2	2.B FE	2,020,439	123.9541	2,516,268	2,030,000	2,022,170		330			5.250	5.287	MS	35,525	106,575	01/31/2017	03/01/2037
00206R-GM-8	AT&T INC			1	2.B FE	5,733,500	122.6014	6,130,068	5,000,000	5,467,979		(61,269)			6.375	4.670	JD	26,563	318,750	04/06/2017	06/01/2028
00206R-GQ-9	AT&T INC			1,2	2.B FE	500,825	112.6536	563,268	500,000	500,649		(65)			4.300	4.281	FA	8,122	21,500	12/04/2017	02/15/2030
00206R-GS-5	AT&T INC			1	2.B FE	1,274,383	134.2772	1,477,049	1,100,000	1,225,422		(9,531)			6.875	5.362	AO	15,965	75,625	02/18/2016	10/15/2031
00206R-GW-6	AT&T INC			1	2.B FE	2,069,640	125.1662	2,503,324	2,000,000	2,056,903		(2,934)			6.000	5.685	MN	15,333	120,000	03/02/2016	11/15/2034
00206R-HK-1	AT&T INC			1,2	2.B FE	4,764,550	119.8096	5,990,479	5,000,000	4,785,399		7,574			4.850	5.232	MS	80,833	242,500	02/14/2019	03/01/2039
00206R-JD-5	AT&T INC			1	2.B FE	1,999,980	134.0073	2,680,146	2,000,000	2,000,000					6.200	6.199	MS	36,511	124,000	03/03/2010	03/15/2040
002824-BE-9	ABBOTT LABORATORIES			1,2	1.F FE	3,483,515	104.7022	3,664,576	3,500,000	3,495,145		2,416			3.400	3.476	MN	10,247	119,000	11/17/2016	11/30/2023
002824-BG-4	ABBOTT LABORATORIES			1,2	1.F FE	2,980,800	127.8050	3,834,150	3,000,000	2,984,379		704			4.750	4.799	MN	12,271	142,500	11/17/2016	11/30/2036
00287Y-CV-9	ABBVIE INC			1,2	2.B FE	2,026,280	105.8754	2,117,509	2,000,000	2,010,300		(4,378)			3.850	3.607	JD	3,422	77,000	02/07/2018	06/15/2024
00774M-AL-9	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	1,997,380	108.6770	2,173,540	2,000,000	1,998,313		353			4.450	4.472	AO	21,756	89,000	03/27/2019	04/03/2026
008474-D*-6	AGNICO EAGLE MINES LIMITED		A	1	2.B FE	3,000,000	108.6296	3,258,888	3,000,000	3,000,000					4.640	4.640	N/A	773	139,200	06/29/2017	06/29/2027
008474-D@-4	AGNICO EAGLE MINES LIMITED		C		2.B FE	250,000	110.1164	275,291	250,000	250,000					4.740	4.740	N/A	66	11,850	06/29/2017	06/29/2029
008474-E*-5	AGNICO EAGLE MINES LIMITED		A		2.B FE	125,000	107.6882	134,610	125,000	125,000					4.380	4.380	AO	1,308	5,475	04/05/2018	04/05/2028
008474-E@-3	AGNICO EAGLE MINES LIMITED		C		2.B FE	350,000	108.5641	379,974	350,000	350,000					4.480	4.480	AO	3,746	15,680	04/05/2018	04/05/2030
00855@-AC-8	AGREE LIMITED PARTNERSHIP				2.B	4,000,000	109.5143	4,380,571	4,000,000	4,000,000					4.420	4.420	JJ	75,140	176,800	07/28/2016	07/28/2028
010392-EE-4	ALABAMA POWER CO			1	1.G FE	1,257,940	125.8125	1,258,125	1,000,000	1,244,926		(13,014)			5.600	3.008	MS	16,489	28,000	04/13/2021	03/15/2033
010392-FD-5	ALABAMA POWER CO			1	1.G FE	8,023,740	130.4518	7,827,108	6,000,000	8,004,282		(19,458)			5.500	3.165	MS	97,167		09/28/2021	03/15/2041
010392-FF-0	ALABAMA POWER CO			1	1.G FE	4,706,208	127.6205	4,594,336	3,600,000	4,683,614		(22,594)			5.200	3.121	JD	15,600	93,600	06/08/2021	06/01/2041
012725-AC-1	ALBEMARLE CORP			1,2	2.C FE	1,993,160	107.1167	2,142,334	2,000,000	1,997,743		714			4.150	4.192	JD	6,917	83,000	11/17/2014	12/01/2024
015271-AH-2	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	2,988,720	109.5601	3,286,803	3,000,000	2,995,079		1,092			4.300	4.345	JJ	59,483	129,000	11/05/2015	01/15/2026
017175-AC-4	ALLEGHANY CORP			1	2.A FE	1,498,470	101.8915	1,528,372	1,500,000	1,499,908		182			4.950	4.963	JD	825	74,250	06/21/2012	06/27/2022
01748D-AZ-9	ALLEGIANCE BANK			2,5	2.B FE	3,000,000	101.0959	3,032,878	3,000,000	3,000,000					5.250	5.249	JD	7,000	157,500	12/11/2017	12/15/2027
01748H-AA-5	ALLEGIANCE BANCSHARES INC			2,5	2.C FE	3,000,000	103.6451	3,109,353	3,000,000	3,000,000					4.700	4.701	AO	35,250	141,000	09/20/2019	10/01/2029
01861E-AA-3	ALLIANCE FUNDING GROUP, INC.				2.B FE	5,000,000	101.0000	5,050,000	5,000,000	5,000,000					6.500	6.500	JAJO	81,250	174,236	03/18/2021	04/01/2028
020002-AT-8	ALLSTATE CORP			1	1.G FE	5,427,654	137.8279	7,384,817	5,358,000	5,408,819		(2,235)			5.950	5.851	AO	79,700	318,801	03/12/2010	04/01/2036
02005N-BC-3	ALLY FINANCIAL INC				2.C FE	983,870	101.4794	1,014,794	1,000,000	998,982		2,591			4.625	4.899	MN	5,396	46,250	05/14/2015	05/19/2022
020810-AA-5	ALPINE BANKS OF COLORADO			5	2.C FE	2,000,000	105.5571	2,111,142	2,000,000	2,000,000					5.875	5.875	N/A	5,222	117,500	06/11/2020	06/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
021441-AF-7	ALTERA CORP			1	1.E FE	2,962,290	105.7255	3,171,765	3,000,000	2,991,776		4,141			4.100	4.254	MN	15,717	123,000	10/30/2013	11/15/2023
02209S-AH-6	ALTRIA GROUP INC				2.B FE	6,716,682	167.5054	6,775,594	4,045,000	6,577,788		(93,927)			10.200	4.793	FA	166,182	412,590	06/29/2020	02/06/2039
02209S-BF-9	ALTRIA GROUP INC			1,2	2.B FE	10,660,100	125.1699	12,516,994	10,000,000	10,633,216		(11,653)			5.950	5.482	FA	226,431	595,000	08/07/2019	02/14/2049
023576-AA-9	AMERANT BANCORP INC			2	2.C PL	2,000,000	105.3567	2,107,134	2,000,000	2,000,000					5.750	5.750	JD	319	115,000	06/18/2020	06/30/2025
02364W-AW-5	AMERICA MOVIL SAB DE CV		C	1	2.A FE	3,947,560	140.2301	5,609,204	4,000,000	3,958,459		1,200			6.125	6.221	MS	61,931	245,000	03/23/2010	03/30/2040
025816-BK-4	AMERICAN EXPRESS CO			2	1.G FE	8,607,455	106.8697	9,083,927	8,500,000	8,545,918		(15,166)			3.625	3.424	JD	22,253	308,125	10/25/2017	12/05/2024
025816-CA-5	AMERICAN EXPRESS CO			2	1.G FE	4,988,900	110.0140	5,500,700	5,000,000	4,993,504		1,525			4.200	4.237	MN	32,083	210,000	11/01/2018	11/06/2025
025932-AP-9	AMERICAN FINANCIAL GROUP INC			1,2	2.A FE	6,903,750	119.2660	8,348,622	7,000,000	6,917,112		7,781			5.250	5.430	AO	90,854	367,500	03/26/2020	04/02/2030
026874-CY-1	AMERICAN INTERNATIONAL GROUP INC			1	2.B FE	5,003,300	106.1970	5,309,850	5,000,000	5,001,076		(476)			4.125	4.114	FA	77,917	206,250	02/23/2016	02/15/2024
029163-AD-4	MUNICH RE AMERICA CORP			1	1.F FE	13,784,155	125.3099	13,343,001	10,648,000	12,434,347		(322,851)			7.450	3.711	JD	35,257	793,276	07/14/2017	12/15/2026
03027W-AJ-1	AMTT 2013-2A 2A - RMBS			1,2	1.A FE	4,981,250	100.0839	5,004,197	5,000,000	4,996,486		2,819			3.070	3.150	MON	6,822	153,500	03/03/2016	03/15/2048
03027X-AD-2	AMERICAN TOWER CORP			1	2.C FE	3,980,720	107.6247	4,304,989	4,000,000	3,995,323		2,038			5.000	5.059	FA	75,556	200,000	08/15/2013	02/15/2024
03027X-AG-5	AMERICAN TOWER CORP			1,2	2.A FE	3,969,120	107.0502	4,282,008	4,000,000	3,988,192		3,160			4.000	4.094	JD	13,333	160,000	05/04/2015	06/01/2025
03076K-AA-6	AMERIS BANCORP			2,5	2.B FE	5,000,000	100.6613	5,033,067	5,000,000	5,000,000					5.750	5.750	MS	84,653	287,500	03/08/2017	03/15/2027
031162-CY-4	AMGEN INC			1,2	2.A FE	4,131,000	93.8263	3,875,964	4,131,000	4,131,000					2.770	2.770	MS	38,143	118,879	08/17/2020	09/01/2053
032359-AE-1	AMTRUST FINANCIAL SERVICES INC			1	2.B FE	2,000,000	100.6400	2,012,800	2,000,000	2,000,000					6.125	6.123	FA	46,278	122,500	08/12/2013	08/15/2023
03349M-AD-7	ANDEAVOR LLC			1,2	3.B FE	5,321,307	110.6492	5,483,775	4,956,000	5,208,728		(47,974)			5.125	3.928	JD	11,289	253,995	07/31/2019	12/15/2026
034863-AR-1	ANGLO AMERICAN CAPITAL PLC		C	1	2.B FE	2,563,794	111.2835	2,648,547	2,380,000	2,512,405		(22,444)			4.750	3.582	AO	25,436	113,050	08/27/2019	04/10/2027
034863-AT-7	ANGLO AMERICAN CAPITAL PLC		C	1	2.B FE	2,560,056	107.5878	2,732,729	2,540,000	2,554,949		(2,342)			4.000	3.883	MS	31,044	101,600	09/03/2019	09/11/2027
034863-AU-4	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.B FE	4,977,300	110.2932	5,514,659	5,000,000	4,984,747		2,085			4.500	4.557	MS	66,250	225,000	03/13/2018	03/15/2028
034863-AV-2	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.B FE	2,997,270	110.5418	3,316,254	3,000,000	2,998,146		510			5.375	5.396	AO	40,313	161,250	03/30/2020	04/01/2025
034863-AW-0	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.B FE	2,983,020	118.5923	3,557,769	3,000,000	2,985,353		1,358			5.625	5.700	AO	42,188	168,750	03/30/2020	04/01/2030
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.B FE	11,730,600	131.1789	11,806,104	9,000,000	11,667,237		(63,363)			5.450	3.141	JJ	215,275	245,250	06/22/2021	01/23/2039
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.B FE	4,960,800	111.3128	5,565,639	5,000,000	4,973,656		3,610			4.000	4.096	AO	43,333	200,000	03/20/2018	04/13/2028
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.B FE	5,981,100	116.4883	6,989,300	6,000,000	5,985,763		1,659			4.750	4.790	JJ	125,083	285,000	01/10/2019	01/23/2029
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	2,998,110	117.8322	3,534,965	3,000,000	2,998,493		52			4.350	4.354	JD	10,875	130,500	04/01/2020	06/01/2040
036752-AG-8	ANTHEM INC			1,2	2.B FE	7,992,950	110.9568	8,876,544	8,000,000	7,995,402		643			4.101	4.112	MS	109,360	328,080	04/17/2018	03/01/2028
037389-AU-7	AON CORP			1	2.A FE	1,981,680	142.8745	2,857,491	2,000,000	1,985,408		399			6.250	6.317	MS	31,597	125,000	09/07/2010	09/30/2040
037411-BE-4	APACHE CORP			1,2	3.A FE	2,671,011	108.9425	5,447,125	5,000,000	2,850,018		179,007			4.375	14.566	AO	46,181	218,750	08/14/2018	10/15/2028
037411-BG-9	APACHE CORP			1,2	3.A FE	3,522,078	114.2500	7,997,500	7,000,000	3,541,012		18,934			5.350	11.156	JJ	187,250	374,500	06/06/2019	07/01/2049
03765H-AA-9	APOLLO MANAGEMENT HOLDINGS LP			1	1.G FE	2,991,660	105.9469	3,178,408	3,000,000	2,997,710		887			4.000	4.034	MN	10,333	120,000	05/27/2014	05/30/2024
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS LP			1,2	1.G FE	4,995,600	110.3544	5,517,721	5,000,000	4,997,930		417			4.400	4.410	MN	20,778	220,000	05/24/2016	05/27/2026
037735-CE-5	APPALACHIAN POWER CO			1	2.A FE	6,476,428	128.3231	6,287,830	4,900,000	6,436,176		(40,252)			5.800	3.000	AO	71,050	142,100	07/16/2021	10/01/2035
037735-CG-0	APPALACHIAN POWER CO			1	2.A FE	10,317,008	135.7449	10,233,805	7,539,000	10,214,598		(102,410)			6.375	3.244	AO	120,153	240,306	04/19/2021	04/01/2036
037735-CK-1	APPALACHIAN POWER CO			1	2.A FE	1,549,844	138.7139	1,475,916	1,064,000	1,543,427		(6,417)			6.700	3.052	FA	26,931		09/22/2021	08/15/2037
037833-BG-4	APPLE INC			1	1.B FE	1,993,040	106.4476	2,128,953	2,000,000	1,997,430		712			3.200	3.241	MN	8,533	64,000	05/06/2015	05/13/2025
038923-AD-0	ARBOR REALTY TRUST INC			1,2	1.F PL	3,994,060	102.2344	4,089,376	4,000,000	3,998,584		997			5.625	5.653	MN	37,500	225,000	05/10/2018	05/01/2023
038923-AJ-7	ARBOR REALTY TRUST INC			1	1.F PL	3,000,000	102.1922	3,065,767	3,000,000	3,000,000					5.750	5.750	AO	43,125	172,500	03/22/2019	04/01/2024
038923-AL-2	ARBOR REALTY TRUST INC			1	1.F PL	2,000,000	100.1092	2,002,185	2,000,000	2,000,000					4.750	4.751	AO	23,750	95,000	10/15/2019	10/15/2024
038923-AQ-1	ARBOR REALTY TRUST INC			1,2	1.F PL	3,000,000	97.9536	2,938,609	3,000,000	3,000,000					4.500	4.500	MS	39,750	135,000	03/04/2020	03/15/2027
03938L-AZ-7	ARCELORMITTAL SA		C	1	2.C FE	500,000	113.2333	566,166	500,000	500,000					6.125	6.123	JD	2,552	30,625	05/27/2015	06/01/2025
03938L-BC-7	ARCELORMITTAL SA		C	1	2.C FE	3,960,160	109.5910	4,383,642	4,000,000	3,968,424		3,466			4.250	4.374	JJ	77,917	170,000	07/11/2019	07/16/2029
04015C-AA-6	ARES FINANCE CO LLC			1,2	2.A FE	6,878,760	104.5754	7,320,277	7,000,000	6,961,443		12,885			4.000	4.213	AO	64,556	280,000	10/01/2014	10/08/2024
040555-CH-5	ARIZONA PUBLIC SERVICE CO			1	1.G FE	326,606	124.5500	316,357	254,000	323,761		(2,845)			5.500	3.030	MS	4,657	6,985	04/19/2021	09/01/2035
040555-CK-8	ARIZONA PUBLIC SERVICE CO			1	1.G FE	1,645,414	140.9321	1,585,486	1,125,000	1,633,745		(11,668)			6.875	3.019	FA	32,227	24,063	10/01/2021	08/01/2036
040555-CM-4	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	2,729,924	122.8147	2,603,671	2,120,000	2,724,131		(5,794)			5.050	3.071	MS	35,687		09/30/2021	09/01/2041
042735-BC-3	ARROW ELECTRONICS INC			1,2	2.C FE	1,984,040	102.8840	2,057,679	2,000,000	1,997,791		1,810			4.500	4.599	MS	30,000	90,000	02/12/2013	03/01/2023
042735-BE-9	ARROW ELECTRONICS INC			1,2	2.C FE	990,310	106.6567	1,066,567	1,000,000	996,475		995			4.000	4.117	AO	10,000	40,000	02/23/2015	04/01/2025
042735-BG-4	ARROW ELECTRONICS INC			1,2	2.C FE	1,987,740	104.3916	2,087,832	2,000,000	1,994,992		1,756			3.250	3.348	MS	20,403	65,000	09/05/2017	09/08/2024
043170-AR-9	ARTHUR J. GALLAGHER & CO.				2.B PL	4,000,000	109.4429	4,377,716	4,000,000	4,000,000					4.550	4.550	N/A	14,661	182,000	06/02/2016	06/02/2028
043188-AD-9	ARTISAN PARTNERS HOLDINGS LP				2.A PL	4,100,000	108.2215	4,437,083	4,100,000	4,100,000					4.290	4.289	FA	65,959	175,890	08/16/2017	08/16/2025
04530D-AD-4	ASPEN INSURANCE HOLDINGS LTD		C	1	2.B FE	5,993,340	106.0680	6,364,078	6,000,000	5,998,622		690			4.650	4.663	MN	35,650	279,000	11/05/2013	11/15/2023
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC			1	2.A FE	2,638,345	108.2631	2,858,145	2,640,000	2,639,521		175			5.000	5.008	JJ	66,000	244,177	06/17/2014	07/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04621W-AD-2	ASSURED GUARANTY US HOLDINGS INC			1,2	1.F FE	3,988,680	103.3564	4,134,256	4,000,000	3,989,314		634			3.150	3.183	JD	5,600	69,650	05/19/2021	06/15/2031
048269-AD-6	ATLANTIC CAPITAL BANCSHARES INC			2,5	2.C FE	1,000,000	110.3696	1,103,696	1,000,000	1,000,000					5.500	5.500	MS	18,333	56,681	08/20/2020	09/01/2030
04965D-A*-7	ATRESMEDIA CORPORACION DE MEDIOS DE COMU		D	1	2.C	2,120,000	104.7455	2,220,604	2,120,000	2,120,000					4.480	4.480	JJ	44,907	94,976	07/11/2018	07/11/2023
04965D-A@-5	ATRESMEDIA CORPORACION DE MEDIOS DE COMU		D	1	2.C	440,000	109.5951	482,218	440,000	440,000					4.750	4.750	JJ	9,882	20,900	07/11/2018	07/11/2025
052769-AD-8	AUTODESK INC			1,2	2.B FE	1,992,740	108.6098	2,172,195	2,000,000	1,997,165		744			4.375	4.420	JD	3,889	87,500	06/02/2015	06/15/2025
05329W-AM-4	AUTONATION INC			1,2	2.C FE	1,993,260	108.7611	2,175,222	2,000,000	1,997,201		671			4.500	4.541	AO	22,500	90,000	09/16/2015	10/01/2025
05329W-AN-2	AUTONATION INC			1,2	2.C FE	6,991,320	104.8894	7,342,255	7,000,000	6,996,305		1,203			3.500	3.520	MN	31,306	245,000	11/07/2017	11/15/2024
05329W-AP-7	AUTONATION INC			1,2	2.C FE	5,995,500	106.5460	6,392,759	6,000,000	5,997,367		393			3.800	3.808	MN	29,133	228,000	11/07/2017	11/15/2027
053807-AR-4	AVNET INC			1	2.C FE	3,991,520	103.5644	4,142,575	4,000,000	3,999,081		960			4.875	4.901	JD	16,250	195,000	11/20/2012	12/01/2022
053807-AS-2	AVNET INC			1,2	2.C FE	992,760	109.6599	1,096,599	1,000,000	996,544		712			4.625	4.715	AO	9,764	46,250	03/21/2016	04/15/2026
05401A-AG-6	AVOLON HOLDINGS FUNDING LTD		C	1,2	2.C FE	3,981,000	107.1598	4,286,394	4,000,000	3,987,683		2,526			4.375	4.454	MN	29,167	175,000	04/11/2019	05/01/2026
054561-AJ-4	EQUITABLE HOLDINGS INC			1,2	2.B FE	6,987,050	112.1842	7,852,896	7,000,000	6,991,506		1,148			4.350	4.372	AO	60,054	304,500	04/17/2018	04/20/2028
05465C-AA-8	AXOS FINANCIAL INC			2,5	2.C FE	1,000,000	107.5275	1,075,275	1,000,000	1,000,000					4.875	4.876	AO	12,188	50,510	09/15/2020	10/01/2030
05490L-AA-7	BCBSM INC			1,2	2.A FE	1,999,820	105.4780	2,109,561	2,000,000	1,999,976		7			3.790	3.790	MN	12,633	75,800	04/21/2015	05/01/2025
05526D-AZ-8	BAT CAPITAL CORP			1,2	2.B FE	5,000,000	103.9542	5,197,708	5,000,000	5,000,000					3.222	3.221	FA	60,860	161,100	08/08/2017	08/15/2024
05526D-BH-7	BAT CAPITAL CORP			1,2	2.B FE	5,000,000	103.7177	5,185,885	5,000,000	5,000,000					3.462	3.462	MS	55,296	173,100	09/04/2019	09/06/2029
05526D-BN-4	BAT CAPITAL CORP			1,2	2.B FE	2,000,000	112.3505	2,247,010	2,000,000	2,000,000					4.906	4.906	AO	24,257	98,120	03/30/2020	04/02/2030
05526D-BT-1	BAT CAPITAL CORP			1,2	2.B FE	1,000,000	96.3062	963,062	1,000,000	1,000,000					3.734	3.734	MS	9,957	37,340	09/22/2020	09/25/2040
055298-AA-1	BCB BANCORP INC			2,5	1.G PL	3,000,000	101.7994	3,053,983	3,000,000	3,000,000					5.625	5.625	FA	70,313	168,750	07/30/2018	08/01/2028
05565E-AM-7	BMW US CAPITAL LLC			1,2	1.F FE	4,984,550	102.1222	5,106,111	5,000,000	4,996,040		2,257			2.250	2.298	MS	33,125	112,500	09/08/2016	09/15/2023
05565E-BS-3	BMW US CAPITAL LLC			1,2	1.F FE	1,991,940	102.7062	2,054,125	2,000,000	1,992,478		538			2.550	2.596	AO	12,750	25,500	03/29/2021	04/01/2031
05565Q-DN-5	BP CAPITAL MARKETS PLC		C	1,2	1.F FE	4,250,000	107.4992	4,568,715	4,250,000	4,250,000					3.279	3.279	MS	39,485	139,358	09/14/2017	09/19/2027
05724B-AA-7	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	2,000,000	114.8208	2,296,415	2,000,000	2,000,000					4.486	4.486	MN	14,953	89,720	04/28/2020	05/01/2030
05990K-AC-0	BANC OF CALIFORNIA INC			2	2.B FE	1,995,000	104.1644	2,083,288	2,000,000	1,998,164		499			5.250	5.281	AO	22,167	105,000	03/31/2015	04/15/2025
06051G-FB-0	BANK OF AMERICA CORP				1.G FE	3,087,690	106.2623	3,187,869	3,000,000	3,025,287		(11,624)			4.125	3.696	JJ	54,656	123,750	02/12/2016	01/22/2024
06051G-FH-7	BANK OF AMERICA CORP				2.A FE	1,498,905	107.2117	1,608,175	1,500,000	1,499,694		107			4.200	4.208	FA	21,875	63,000	08/21/2014	08/26/2024
064227-AB-7	BANK OF N T BUTTERFIELD & SON LTD		C	2,5	1.G FE	4,000,000	103.7508	4,150,033	4,000,000	4,000,000					5.250	5.251	JD	17,500	210,000	05/21/2018	06/01/2028
06652K-AA-1	BANKUNITED INC			1,2	2.B FE	3,961,040	109.9548	4,398,193	4,000,000	3,982,713		3,950			4.875	4.999	MN	23,833	195,000	11/12/2015	11/17/2025
066849-AC-4	BAR HARBOR BANKSHARES			2,5	2.C FE	3,000,000	102.7243	3,081,728	3,000,000	3,000,000					4.625	4.625	JD	11,563	138,750	11/26/2019	12/01/2029
06849U-AD-7	BARRICK (PD) AUSTRALIA FINANCE PTY LTD		C	1	2.A FE	13,078,392	136.3816	14,562,831	10,678,000	13,016,932		(80,245)			5.950	4.121	AO	134,128	635,341	02/26/2021	10/15/2039
06849V-AA-1	BARRICK GOLD FINANCE CO		C	1	2.B FE	3,701,400	122.2425	3,667,274	3,000,000	3,617,823		(36,712)			5.800	3.766	MN	22,233	174,000	08/28/2019	11/15/2034
07177M-AB-9	BAXALTA INC			1,2	2.B FE	4,964,235	107.8595	5,392,973	5,000,000	4,981,634		4,821			4.000	4.115	JD	4,444	200,000	03/27/2018	06/23/2025
072035-AA-6	BLUE RIDGE BANKSHARES INC			2,5	2.A PL	4,000,000	102.3770	4,095,081	4,000,000	4,000,000					5.625	5.625	AO	47,500	225,000	10/07/2019	10/15/2029
07330M-AB-3	TRUIST BANK			2	1.F FE	1,813,162	107.1695	1,856,175	1,732,000	1,766,425		(8,856)			3.625	3.042	MS	18,312	62,785	04/27/2016	09/16/2025
075887-BV-0	BECTON DICKINSON AND CO			1,2	2.C FE	5,000,000	104.7132	5,235,660	5,000,000	5,000,000					3.363	3.363	JD	11,677	168,150	05/22/2017	06/06/2024
07786D-AA-4	VERIZON PENNSYLVANIA LLC				2.A FE	2,078,380	120.3454	2,406,908	2,000,000	2,044,161		(5,101)			6.000	5.610	JD	10,000	120,000	10/24/2013	12/01/2028
078167-AZ-6	VERIZON PENNSYLVANIA LLC				2.A FE	6,722,700	141.0338	7,051,689	5,000,000	6,245,259		(108,571)			8.350	4.883	JD	18,556	417,500	03/02/2017	12/15/2030
084423-AS-1	W R BERKLEY CORP			1	2.A FE	3,984,800	100.7919	4,031,677	4,000,000	3,999,635		1,773			4.625	4.671	MS	54,472	185,000	03/13/2012	03/15/2022
084659-AT-8	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	3,994,840	108.2349	4,329,397	4,000,000	3,996,709		1,057			4.050	4.077	AO	34,200	162,000	03/20/2020	04/15/2025
084664-BL-4	BERKSHIRE HATHAWAY FINANCE CORP			1	1.C FE	4,954,400	140.8311	7,041,555	5,000,000	4,964,648		1,087			5.750	5.814	JJ	132,569	287,500	03/11/2010	01/15/2040
09256B-AD-9	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1.E FE	1,962,120	104.0327	2,080,655	2,000,000	1,994,985		4,246			4.750	4.983	FA	35,889	95,000	08/14/2012	02/15/2023
093662-AE-4	BLOCK FINANCIAL LLC			1,2	2.C FE	7,954,960	101.4160	8,113,282	8,000,000	7,995,396		5,275			5.500	5.572	MN	73,333	440,000	10/22/2012	11/01/2022
093662-AG-9	BLOCK FINANCIAL LLC			1,2	2.C FE	2,991,000	110.8432	3,325,297	3,000,000	2,996,211		892			5.250	5.288	AO	39,375	157,500	09/25/2015	10/01/2025
096630-AD-0	BOARDWALK PIPELINES LP			1,2	2.C FE	5,959,020	108.3900	6,503,402	6,000,000	5,985,918		4,317			4.950	5.037	JD	13,200	297,000	03/10/2015	12/15/2024
096630-AG-3	BOARDWALK PIPELINES LP			1,2	2.C FE	2,997,390	112.0860	3,362,579	3,000,000	2,997,969		226			4.800	4.811	MN	23,200	144,000	04/30/2019	05/03/2029
097023-CU-7	BOEING CO			1,2	2.C FE	5,000,000	112.6676	5,633,379	5,000,000	5,000,000					5.040	5.040	MN	42,000	252,000	05/01/2020	05/01/2027
097023-CV-5	BOEING CO			1,2	2.C FE	1,999,366	128.7469	2,574,938	2,000,000	1,999,392		18			5.705	5.708	MN	19,017	114,100	04/30/2020	05/01/2040
097023-DC-6	BOEING CO			1,2	2.C FE	2,998,080	106.7498	3,202,493	3,000,000	2,998,154		127			3.625	3.633	FA	45,313	81,260	10/30/2020	02/01/2031
101137-AS-6	BOSTON SCIENTIFIC CORP			1,2	2.B FE	1,996,560	111.8086	2,236,171	2,000,000	1,997,731		318			4.000	4.021	MS	26,667	80,000	02/23/2018	03/01/2028
10334#-AE-2	BOYD WATTERSON GSA REIT				2.C PL	3,200,000	108.4142	3,469,254	3,200,000	3,200,000					4.400	4.400	N/A	55,929	140,800	04/10/2018	02/08/2030
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	5,000,000	112.9639	5,648,195	5,000,000	5,000,000					4.234	4.234	MN	32,343	211,700	11/01/2018	11/06/2028
10373Q-BJ-8	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	2,000,000	105.4362	2,108,725	2,000,000	2,000,000					3.194	3.194	AO	15,083	63,880	04/02/2020	04/06/2025
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	7,000,000	101.4885	7,104,198	7,000,000	7,000,000					3.060	3.060	JD	8,330	107,100	06/14/2021	06/17/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
107015-AA-7	BREMER FINL CORP				2.B FE	5,000,000	106.8229	5,341,143	5,000,000	5,000,000					5.200	5.200	JD	722	260,000	12/18/2014	12/30/2024
108621-AA-1	BRIDGEWATER BANCSHARES INC			5	2.C FE	2,000,000	101.0000	2,020,000	2,000,000	2,000,000					5.875	5.875	JJ	54,181	117,500	07/12/2017	07/15/2027
110122-CZ-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	4,800,355	102.6370	4,938,891	4,812,000	4,809,287		2,308			3.250	3.301	FA	56,909	166,640	02/08/2018	02/20/2023
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP LP			1,2	2.C FE	535,860	109.2243	546,122	500,000	531,438		(3,282)			4.050	3.178	JJ	10,125	21,431	08/18/2020	07/01/2030
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2.A FE	2,100,714	106.3999	2,234,397	2,100,000	2,100,420		(74)			3.400	3.396	JD	793	71,400	06/23/2016	06/27/2026
11134#-AB-8	BROADSTONE NET LEASE, INC.			1	2.B FE	4,800,000	114.0079	5,472,381	4,800,000	4,800,000					5.090	5.089	JJ	121,481	244,320	09/13/2018	07/02/2028
11134L-AP-4	BROADCOM CORP			1,2	2.C FE	2,999,160	104.4953	3,134,858	3,000,000	2,999,813		58			3.125	3.127	JJ	43,229	93,750	10/10/2017	01/15/2025
11135B-AA-8	BROADMARK REALTY CAPITAL INC			1,2	1.G PL	5,000,000	101.0330	5,051,652	5,000,000	5,000,000					5.000	5.000	MN	34,028		11/12/2021	11/15/2026
11135F-AS-0	BROADCOM INC			1,2	2.C FE	2,996,220	112.5114	3,375,343	3,000,000	2,996,805		226			4.300	4.312	MN	16,483	129,000	05/05/2020	11/15/2032
11135F-BJ-9	BROADCOM INC			1,2	2.C FE	5,042,250	102.4715	5,123,573	5,000,000	5,040,956		(1,294)			3.500	3.440	FA	66,111	100,139	01/22/2021	02/15/2041
112585-AH-7	BROOKFIELD ASSET MANAGEMENT INC		C	1,2	1.G FE	1,000,000	106.9160	1,069,160	1,000,000	1,000,000					4.000	4.000	JJ	18,444	40,000	01/12/2015	01/15/2025
11271L-AA-0	BROOKFIELD FINANCE INC		C	1,2	1.G FE	4,951,800	110.0761	5,503,807	5,000,000	4,976,220		4,782			4.250	4.370	JD	17,118	212,500	05/25/2016	06/02/2026
11373M-AA-5	BROOKLINE BANCORP INC			2,5	2.C FE	3,000,000	106.9783	3,209,350	3,000,000	3,000,000					6.000	6.000	MS	53,000	180,000	09/11/2014	09/15/2029
117665-AD-1	WSFS FINANCIAL CORP			2,5	2.A FE	2,000,000	100.5090	2,010,180	2,000,000	2,000,000					4.250	4.241	JD	3,778	85,000	12/08/2017	12/15/2027
118230-AN-1	BUCKEYE PARTNERS LP			1,2	3.B FE	1,996,500	104.2500	2,085,000	2,000,000	1,998,961		344			4.350	4.370	AO	18,367	87,000	09/09/2014	10/15/2024
118230-AR-2	BUCKEYE PARTNERS LP			1,2	3.B FE	2,985,090	103.2090	3,096,270	3,000,000	2,990,576		1,377			4.125	4.186	JD	10,313	123,750	11/09/2017	12/01/2027
120568-AX-8	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	1,998,140	105.5380	2,110,761	2,000,000	1,999,093		179			3.250	3.261	FA	24,556	65,000	08/10/2016	08/15/2026
120568-AY-6	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	1,997,520	101.5727	2,031,454	2,000,000	1,999,624		503			3.000	3.026	MS	16,000	60,000	09/18/2017	09/25/2022
120568-AZ-3	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	1,496,040	108.5551	1,628,326	1,500,000	1,497,594		370			3.750	3.781	MS	15,000	56,250	09/18/2017	09/25/2027
120568-BA-7	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	7,990,240	106.3512	8,508,093	8,000,000	7,995,847		1,761			4.350	4.375	MS	102,467	348,000	09/04/2018	03/15/2024
12325J-AB-7	FRANKLIN BSP LENDING CORP			1,2	2.C PL	2,486,150	102.4239	2,560,598	2,500,000	2,497,035		2,842			4.750	4.874	JD	330	118,750	12/14/2017	12/30/2022
12325J-AD-3	FRANKLIN BSP LENDING CORP			1,2	2.C PL	2,983,590	103.7875	3,113,624	3,000,000	2,994,839		3,427			5.375	5.503	MN	13,885	161,250	05/11/2018	05/30/2023
12325J-AF-8	FRANKLIN BSP LENDING CORP			1	2.C PL	3,000,000	105.7343	3,172,030	3,000,000	3,000,000					4.850	4.850	JD	6,467	145,500	12/03/2019	12/15/2024
124765-G@-1	CAE INC.		C		2.C PL	3,350,000	115.2131	3,859,639	3,350,000	3,350,000					4.720	4.720	MS	47,436	158,120	03/13/2019	03/13/2034
124786-AC-8	CBC BANCORP				2.A PL	2,000,000	99.9996	1,999,991	2,000,000	2,000,000					5.000	5.000	JD	278	103,889	12/16/2020	12/30/2030
12505B-AD-2	CBRE SERVICES INC			1,2	2.A FE	6,946,800	111.8164	7,827,146	7,000,000	6,976,050		5,062			4.875	4.967	MS	113,750	341,250	08/06/2015	03/01/2026
12508E-AD-3	CDK GLOBAL INC			1,2	3.A FE	1,000,000	109.0500	1,090,500	1,000,000	1,000,000					5.000	5.000	AO	10,556	50,000	10/08/2014	10/15/2024
12541W-AA-8	CH ROBINSON WORLDWIDE INC			1,2	2.A FE	2,982,060	112.7301	3,381,904	3,000,000	2,987,880		1,649			4.200	4.274	AO	26,600	126,000	04/09/2018	04/15/2028
125523-AH-3	CIGNA CORP			1,2	2.A FE	4,988,500	113.7401	5,687,005	5,000,000	4,992,049		986			4.375	4.402	AO	46,181	218,750	09/07/2018	10/15/2028
125523-BZ-2	CIGNA CORP			1,2	2.A FE	6,021,270	110.5628	6,633,770	6,000,000	6,011,592		(2,774)			4.500	4.444	FA	94,500	270,000	04/25/2017	02/25/2026
12592B-AJ-3	CNH INDUSTRIAL CAPITAL LLC			1	2.C FE	2,492,525	105.5621	2,639,053	2,500,000	2,496,958		1,400			4.200	4.263	JJ	48,417	105,000	08/10/2018	01/15/2024
12634Q-AG-6	CRB GROUP INC				2.B FE	3,000,000	105.2199	3,156,598	3,000,000	3,000,000					6.250	6.249	JD	8,333	187,500	06/01/2018	06/15/2023
12634Q-AJ-0	CRB GROUP INC			2,5	2.C FE	5,000,000	112.7725	5,638,626	5,000,000	5,000,000					6.500	6.501	MS	108,333	334,931	08/20/2020	09/01/2030
126650-BY-5	CVSPAS 2011 CTF - CMBS			4	2.B FE	701,292	118.7633	832,877	701,292	701,293					5.926	6.000	MON	2,424	41,559	12/07/2011	01/10/2034
126650-CW-8	CVS HEALTH CORP			1,2	2.B FE	1,980,420	107.8245	2,156,491	2,000,000	1,990,325		2,740			4.100	4.262	MS	21,867	82,000	03/06/2018	03/25/2025
126650-DF-4	CVS HEALTH CORP			1,2	2.B FE	1,997,740	105.6527	2,113,054	2,000,000	1,998,455		307			3.000	3.018	FA	22,667	60,000	08/09/2019	08/15/2026
127097-AE-3	COTERRA ENERGY INC			1,2	2.B FE	5,113,400	107.5283	5,376,415	5,000,000	5,081,118		(14,019)			3.900	3.551	MN	24,917	200,000	08/20/2019	05/15/2027
127387-AL-2	CADENCE DESIGN SYSTEMS INC			1,2	1.G FE	1,992,280	107.4790	2,149,580	2,000,000	1,997,562		805			4.375	4.422	AO	18,472	87,500	10/06/2014	10/15/2024
12739A-AA-8	CADENCE BANK			2,5	2.C PL	2,000,000	105.6985	2,113,970	2,000,000	2,000,000					4.750	4.751	JD	264	95,000	06/20/2019	06/30/2029
133131-AS-1	CAMDEN PROPERTY TRUST			1,2	1.G FE	1,977,560	104.4787	2,089,574	2,000,000	1,996,554		2,233			4.875	4.999	JD	4,333	97,500	05/31/2011	06/15/2023
136385-AP-6	CANADIAN NATURAL RESOURCES LTD		C	1	2.C FE	1,715,395	138.2754	1,695,257	1,226,000	1,696,955		(18,439)			6.750	3.697	FA	34,481	82,755	01/15/2021	02/01/2039
136385-AW-1	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.B FE	3,004,890	101.9101	3,057,303	3,000,000	3,000,960		(932)			2.950	2.917	JJ	40,808	88,500	05/24/2017	01/15/2023
138616-AC-1	CANTOR FITZGERALD LP				2.C FE	3,000,000	102.4729	3,074,186	3,000,000	3,000,000					6.500	6.497	JD	7,583	195,000	06/12/2015	06/17/2022
140176-AA-6	CAPITAL FDG BANCORP INC				1.G PL	2,000,000	100.4828	2,009,656	2,000,000	2,000,000					7.500	7.498	MS	50,000	150,000	02/23/2017	03/01/2027
14017R-AE-2	CAPITAL FUNDING GROUP, INC.				1.G PL	2,000,000	107.1544	2,143,088	2,000,000	2,000,000					6.750	6.749	JD	11,250	135,000	11/19/2018	12/01/2028
14040H-BT-1	CAPITAL ONE FINANCIAL CORP			2	2.A FE	3,988,360	105.2685	4,210,739	4,000,000	3,995,028		1,651			3.300	3.346	AO	22,367	132,000	10/26/2017	10/30/2024
14040H-BW-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	4,476,150	108.9478	5,447,388	5,000,000	4,575,907		57,390			3.800	5.458	JJ	79,694	190,000	03/20/2020	01/31/2028
14042R-NW-7	CAPITAL ONE NA			2	1.G FE	3,998,160	100.9469	4,037,874	4,000,000	3,999,575		618			2.150	2.166	MS	27,472	86,000	09/03/2019	09/06/2022
14070T-AC-6	CAPSTAR FINANCIAL HOLDINGS INC			2,5	1.G PL	3,000,000	102.3662	3,070,986	3,000,000	3,000,000					5.250	5.250	JD	438	157,938	06/29/2020	06/30/2030
14149Y-BH-0	CARDINAL HEALTH INC			1,2	2.B FE	3,000,000	103.7169	3,111,506	3,000,000	3,000,000					3.079	3.079	JD	4,105	92,370	06/01/2017	06/15/2024
14149Y-BJ-6	CARDINAL HEALTH INC			1,2	2.B FE	750,000	107.3160	804,870	750,000	750,000					3.410	3.410	JD	1,137	25,575	06/01/2017	06/15/2027
142339-AG-5	CARLISLE COMPANIES INC			1,2	2.B FE	4,994,650	105.4869	5,274,343	5,000,000	4,997,728		728			3.500	3.517	JD	14,583	175,000	11/13/2017	12/01/2024
14268#-AA-2	CARLSBAD ENERGY HOLDINGS LLC				2.A PL	2,500,000	108.0433	2,701,082	2,500,000	2,500,000					4.120	4.120	MJSD	286	103,000	05/26/2017	10/31/2038

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
144141-CY-2	DUKE ENERGY PROGRESS LLC			1	1.F FE	715,415	141.5916	707,958	500,000	707,441		(7,974)			6.300	3.044	AO	7,875	31,500	03/04/2021	04/01/2038
144285-AK-9	CARPENTER TECHNOLOGY CORP			1,2	3.C FE	998,470	102.4800	1,024,800	1,000,000	999,800		164			4.450	4.468	MS	14,833	44,500	02/21/2013	03/01/2023
144523-AC-1	CARRINGTON HOLDING COMPANY LLC			2	2.B PL	10,000,000	100.8280	10,082,803	10,000,000	10,000,000					8.000	8.000	MON	35,556	642,222	02/26/2021	01/01/2026
15201P-AA-7	SOUTHSTATE CORP			2,5	2.B FE	3,000,000	111.2058	3,336,175	3,000,000	3,000,000					5.750	5.751	JD	14,375	172,500	05/21/2020	06/01/2030
152424-AA-5	CENTRAL BANCSHARES, INC.			5	2.B PL	2,000,000	101.3843	2,027,686	2,000,000	2,000,000					5.750	5.750	N/A	319	115,000	06/19/2019	06/30/2029
15912A-AC-6	CHANGE COMPANY CDFI LLC			2,5	1.G PL	3,000,000	99.5812	2,987,435	3,000,000	3,000,000					4.750	4.751	MS	38,792		09/23/2021	09/30/2031
166754-AW-1	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	1.G FE	3,999,680	111.0734	4,442,936	4,000,000	3,999,755		68			5.125	5.127	AO	51,250	205,000	03/24/2020	04/01/2025
171232-AE-1	CHUBB INA HOLDINGS INC			1	1.G FE	2,690,098	139.5092	3,373,332	2,418,000	2,584,036		(12,120)			6.800	5.873	MN	21,010	164,424	03/12/2010	11/15/2031
172070-CQ-5	DUKE ENERGY OHIO INC			1	2.A FE	6,929,724	122.5113	6,844,708	5,587,000	6,865,106		(64,618)			5.375	3.000	JD	13,347	300,301	04/16/2021	06/15/2033
17275R-AF-9	CISCO SYSTEMS INC			1	1.E FE	4,871,950	139.5854	6,979,269	5,000,000	4,899,941		3,121			5.500	5.679	JJ	126,806	275,000	11/09/2009	01/15/2040
172967-JT-9	CITIGROUP INC				2.B FE	8,286,940	108.9397	8,715,178	8,000,000	8,126,205		(33,732)			4.400	3.905	JD	20,533	352,000	03/02/2017	06/10/2025
172967-KJ-9	CITIGROUP INC				2.B FE	1,996,040	110.3309	2,206,619	2,000,000	1,998,190		384			4.600	4.624	MS	28,622	92,000	03/01/2016	03/09/2026
172967-KN-0	CITIGROUP INC				2.A FE	4,989,900	107.2830	5,364,150	5,000,000	4,995,289		993			3.400	3.424	MN	28,333	170,000	04/26/2016	05/01/2026
172967-MM-0	CITIGROUP INC			1,2,5	1.G FE	9,000,000	132.4974	11,924,770	9,000,000	9,000,000					5.316	5.316	MS	126,255	478,440	03/20/2020	03/26/2041
174610-AY-1	CITIZENS FINANCIAL GROUP INC			2	2.B FE	2,868,720	104.4462	3,133,386	3,000,000	2,923,787		8,759			3.750	4.086	FA	43,750	125,000	10/30/2018	02/11/2031
174610-BA-2	CITIZENS FINANCIAL GROUP INC			2	2.B FE	2,488,675	105.7736	2,565,009	2,425,000	2,483,140		(11,164)			4.300	3.666	FA	40,551	88,456	10/21/2016	02/11/2031
174610-BC-8	CITIZENS FINANCIAL GROUP INC			2	2.B FE	2,000,000	106.3517	2,127,035	2,000,000	2,000,000					4.350	4.349	FA	33,833	89,417	07/28/2015	02/11/2031
177376-AE-0	CITRIX SYSTEMS INC			1,2	2.B FE	8,017,660	108.6241	8,689,929	8,000,000	8,013,612		(2,048)			4.500	4.466	JD	30,000	360,000	04/26/2019	12/01/2027
18468H-AC-3	CLEAR STREET CAPITAL, LLC			1	1.F PL	5,000,000	100.8054	5,040,271	5,000,000	5,000,000					6.000	6.000	AO	63,333	305,833	10/08/2020	10/15/2025
186108-CE-4	CLEVELAND ELECTRIC ILLUMINATING CO			1	2.B FE	1,336,710	133.6731	1,336,731	1,000,000	1,334,551		(2,159)			5.950	3.131	JD	2,644	29,750	11/15/2021	12/15/2036
189754-AA-2	TAPESTRY INC			1,2	2.C FE	1,988,900	106.1947	2,123,893	2,000,000	1,995,979		1,131			4.250	4.317	AO	21,250	85,000	02/23/2015	04/01/2025
189754-AC-8	TAPESTRY INC			1,2	2.C FE	3,873,720	108.1012	4,324,050	4,000,000	3,909,748		14,015			4.125	4.591	JJ	76,083	165,000	05/03/2019	07/15/2027
190897-AA-6	BOKF MERGER CORPORATION NUMBER SIXTEEN			2,5	2.B FE	3,000,000	108.8515	3,265,546	3,000,000	3,000,000					5.625	5.626	JD	2,813	168,750	06/22/2015	06/25/2030
191216-CP-3	COCA-COLA CO			1	1.E FE	998,240	118.7727	1,187,727	1,000,000	998,344		60			4.125	4.138	MS	11,000	41,250	03/20/2020	03/25/2040
19828J-AA-6	COLUMBIA PROPERTY TRUST OPERATING PARTNE			1	2.C FE	1,997,180	108.4591	2,169,183	2,000,000	1,999,029		274			4.150	4.166	AO	20,750	83,000	03/09/2015	04/01/2025
20030N-AF-8	COMCAST CORP			1	1.G FE	2,051,488	132.4495	2,149,656	1,623,000	1,954,622		(18,714)			5.650	3.707	JD	4,076	91,700	05/06/2016	06/15/2035
20030N-BB-6	COMCAST CORP			1	1.G FE	1,990,480	149.0486	2,980,972	2,000,000	1,992,554		212			6.400	6.435	MS	42,667	128,000	02/24/2010	03/01/2040
200447-AD-2	COMISION FEDERAL DE ELECTRICIDAD		C	1	2.B FE	1,988,540	106.1250	2,122,500	2,000,000	1,997,219		1,267			4.875	4.948	JJ	44,958	97,500	10/17/2013	01/15/2024
20369G-AA-5	COMMUNITY FINANCIAL SERVICES, INC.				2.C PL	5,000,000	101.5000	5,075,000	5,000,000	5,000,000					6.750	6.748	FA	140,625	339,375	10/21/2020	08/01/2025
205887-CC-4	CONAGRA BRANDS INC			1,2	2.C FE	4,998,350	115.4444	5,772,221	5,000,000	4,998,847		139			4.850	4.854	MN	40,417	242,500	10/16/2018	11/01/2028
205887-CD-2	CONAGRA BRANDS INC			1,2	2.C FE	298,749	126.8387	380,516	300,000	298,876		40			5.300	5.334	MN	2,650	15,900	10/22/2018	11/01/2038
20727P-AE-4	CONGRESSIONAL BANCSHARES INC			2,5	2.A PL	2,000,000	101.5963	2,031,926	2,000,000	2,000,000					5.750	5.751	JD	9,583	115,000	11/21/2019	12/01/2029
207597-DU-6	CONNECTICUT LIGHT AND POWER CO			1	1.E FE	6,059,088	128.9658	6,190,356	4,800,000	6,009,727		(49,361)			5.625	3.266	AO	67,500	135,000	04/22/2021	04/01/2035
20786W-AD-9	CONNECTONE BANCORP INC			2,5	2.C FE	2,000,000	101.4344	2,028,689	2,000,000	2,000,000					5.200	5.200	FA	43,333	104,000	01/11/2018	02/01/2028
20786W-AE-7	CONNECTONE BANCORP INC			2,5	2.C FE	3,000,000	107.7587	3,232,761	3,000,000	3,000,000					5.750	5.752	JD	7,667	172,500	06/10/2020	06/15/2030
20825C-AP-9	CONOCOPHILLIPS			1	1.G FE	2,341,580	137.8940	2,344,197	1,700,000	2,325,740		(15,840)			5.900	3.031	MN	12,816	50,150	06/15/2021	05/15/2038
20825C-AX-2	CONOCOPHILLIPS			1,2	1.G FE	4,994,460	112.3937	5,619,686	5,000,000	4,996,410		507			4.300	4.313	FA	81,222	220,000	06/14/2018	08/15/2028
20826F-AQ-9	CONOCOPHILLIPS CO			1,2	1.G FE	1,999,200	112.8697	2,257,394	2,000,000	1,999,710		61			4.950	4.954	MS	29,150	99,000	03/03/2016	03/15/2026
209111-EB-5	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	2.A FE	8,183,011	124.6236	8,050,686	6,460,000	8,097,371		(85,640)			5.875	3.177	AO	94,881	189,763	04/13/2021	04/01/2033
209111-EU-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	2.A FE	2,911,580	144.7657	2,895,313	2,000,000	2,878,127		(33,453)			6.750	3.250	AO	33,750	135,000	03/03/2021	04/01/2038
209111-FA-6	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	2.A FE	5,108,331	133.3870	4,935,318	3,700,000	5,082,197		(26,134)			5.700	3.040	JD	9,373	105,450	07/08/2021	06/15/2040
21036P-AL-2	CONSTELLATION BRANDS INC			1	2.B FE	3,122,500	104.2172	3,230,734	3,100,000	3,103,609		(2,586)			4.250	4.159	MN	21,958	131,750	05/21/2013	05/01/2023
21684A-AC-0	COOPERATIEVE RABOBANK UA		C		2.A FE	2,995,440	108.3768	3,251,305	3,000,000	2,998,186		457			4.375	4.393	FA	53,594	131,250	07/28/2015	08/04/2025
21685W-DD-6	COOPERATIEVE RABOBANK UA		C		1.D FE	6,945,540	100.3309	7,023,160	7,000,000	6,999,333		6,375			3.875	3.969	FA	107,747	271,250	02/01/2012	02/08/2022
219023-AC-2	INGREDION INC			1	2.B FE	2,147,790	139.6362	2,094,543	1,500,000	2,138,913		(8,877)			6.625	3.104	AO	20,979	49,688	09/22/2021	04/15/2037
221907-AB-4	NICOLET BANKSHARES INC			2,5	2.B FE	2,000,000	103.8623	2,077,246	2,000,000	2,000,000					5.875	5.875	JD	9,792	117,500	05/29/2018	06/01/2028
221907-AF-5	NICOLET BANKSHARES INC			2,5	2.B PL	4,000,000	109.4223	4,376,893	4,000,000	4,000,000					7.000	7.000	JD	778	280,000	06/30/2020	06/30/2030
225433-AC-5	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L		C		2.A FE	2,955,690	106.1531	3,184,593	3,000,000	2,982,037		5,115			3.750	3.949	MS	29,688	112,500	06/08/2016	03/26/2025
225433-AT-8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L		C		2.A FE	1,994,280	103.6139	2,072,278	2,000,000	1,998,710		859			3.800	3.847	JD	4,433	76,000	06/07/2016	06/09/2023
22822V-AB-7	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	2,990,130	109.4875	3,284,625	3,000,000	2,995,494		975			4.450	4.490	FA	50,433	133,500	01/28/2016	02/15/2026
23204G-AC-4	CUSTOMERS BANCORP INC			2	2.B FE	2,993,250	101.0270	3,030,809	3,000,000	2,999,272		1,430			3.950	4.000	JD	329	118,500	06/28/2017	06/30/2022
23204G-AD-2	CUSTOMERS BANCORP INC			2	2.B FE	5,000,000	104.7557	5,237,784	5,000,000	5,000,000					4.500	4.500	MS	60,000	225,000	09/23/2019	09/25/2024
23311V-AB-3	DCP MIDSTREAM OPERATING LP			1,2	3.A FE	1,990,700	100.0000	2,000,000	2,000,000	1,999,725		1,085			4.950	5.007	AO	24,750	99,000	03/08/2012	04/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23317H-AE-2	SITE CENTERS CORP			1,2	2.C FE	1,981,880	106.8753	2,137,507	2,000,000	1,991,813		1,794			4.250	4.361	FA	35,417	85,000	10/14/2015	02/01/2026
23331A-BE-8	D R HORTON INC			1,2	2.B FE	3,000,000	101.6102	3,048,305	3,000,000	3,000,000					4.375	4.374	MS	38,646	131,250	09/11/2012	09/15/2022
23331A-BG-3	D R HORTON INC			1,2	2.B FE	5,000,000	103.2966	5,170,831	5,000,000	5,000,000					4.750	4.749	FA	89,722	237,500	01/30/2013	02/15/2023
23355L-AM-8	DXC TECHNOLOGY CO			1,2	2.B FE	5,994,600	97.8393	5,870,355	6,000,000	5,994,478		(122)			2.375	2.370	MS	44,333		09/07/2021	09/15/2028
233851-DT-8	DAIMLER FINANCE NORTH AMERICA LLC			1	1.G FE	4,987,950	113.5355	5,676,774	5,000,000	4,990,887		1,068			4.300	4.330	FA	77,042	215,000	02/19/2019	02/22/2029
238795-AA-6	DAVIS JEFF BANCSHARES INC			5	2.A PL	2,000,000	100.0626	2,001,252	2,000,000	2,000,000					6.750	6.749	N/A	62,250	135,000	01/11/2017	01/15/2027
243808-AB-4	DEER DISTRICT LLC				2.C PL	3,883,027	118.3398	4,595,167	3,883,027	3,883,027					5.040	5.040	JD	16,309	195,705	11/15/2018	06/01/2044
247361-ZN-1	DELTA AIR LINES INC			1,2	3.A FE	3,937,520	106.6172	4,264,687	4,000,000	3,953,657		6,218			4.375	4.589	AO	35,000	175,000	04/22/2019	04/19/2028
250847-EA-4	DTE ELECTRIC CO			1	1.F FE	2,612,479	132.5159	2,586,710	1,952,000	2,606,602		(5,877)			5.700	3.010	AO	27,816		10/25/2021	10/01/2037
251526-BL-2	DEUTSCHE BANK AG (NEW YORK BRANCH)				2.B FE	4,996,100	102.0737	5,103,686	5,000,000	4,999,297		782			3.300	3.316	MN	20,625	165,000	11/14/2017	11/16/2022
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.B FE	4,977,600	111.6958	5,584,789	5,000,000	4,984,415		2,039			4.375	4.431	JD	6,076	218,750	06/14/2018	06/21/2028
25432G-AC-3	DIME COMMUNITY BANCSHARES INC			2,5	2.C FE	3,000,000	99.2625	2,977,874	3,000,000	3,000,000					4.500	4.501	JD	6,000	135,000	06/08/2017	06/15/2027
254687-DF-0	WALT DISNEY CO				1.G FE	1,476,225	123.2698	1,849,047	1,500,000	1,493,391		1,431			7.700	7.836	AO	19,571	115,500	10/26/1995	10/30/2025
254687-DT-0	WALT DISNEY CO				1.G FE	2,617,760	135.6271	2,712,543	2,000,000	2,376,643		(45,654)			7.625	4.432	MN	13,132	152,500	02/17/2016	11/30/2028
254687-FN-1	WALT DISNEY CO			1	1.G FE	4,997,250	106.3983	5,319,916	5,000,000	4,998,177		526			3.350	3.362	MS	45,132	167,500	03/19/2020	03/24/2025
254709-AL-2	DISCOVER FINANCIAL SERVICES			2	2.C FE	4,994,900	105.8324	5,291,619	5,000,000	4,997,620		694			3.750	3.766	MS	60,938	187,500	01/25/2018	03/04/2025
25470D-AM-1	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	1,996,220	104.9071	2,098,143	2,000,000	1,998,738		541			3.800	3.830	MS	22,800	76,000	02/28/2017	03/13/2024
25470D-AQ-2	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	1,997,480	102.2826	2,045,653	2,000,000	1,999,420		462			2.950	2.974	MS	16,553	59,000	09/07/2017	03/20/2023
25470D-BC-2	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	1,985,320	106.0514	2,121,027	2,000,000	1,995,258		1,531			3.900	3.988	MN	9,967	78,000	11/17/2014	11/15/2024
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	2,994,900	110.6561	3,319,684	3,000,000	2,996,025		453			4.125	4.146	MN	15,813	123,750	05/16/2019	05/15/2029
25470X-AW-5	DISH DBS CORP			1	4.C FE	250,000	102.6340	256,585	250,000	250,000					5.875	5.874	MN	1,877	14,688	11/05/2014	11/15/2024
256677-AF-2	DOLLAR GENERAL CORP			1,2	2.B FE	1,498,485	111.2064	1,668,096	1,500,000	1,499,003		135			4.125	4.137	MN	10,313	61,875	03/26/2018	05/01/2028
256746-AG-3	DOLLAR TREE INC			1,2	2.B FE	7,991,920	107.4693	8,597,546	8,000,000	7,995,999		1,088			4.000	4.016	MN	40,889	320,000	04/06/2018	05/15/2025
256746-AH-1	DOLLAR TREE INC			1,2	2.B FE	4,986,800	111.5343	5,576,717	5,000,000	4,991,141		1,189			4.200	4.232	MN	26,833	210,000	04/06/2018	05/15/2028
257469-AJ-5	DOMINION ENERGY INC			1	2.B FE	5,028,000	122.5568	6,127,839	5,000,000	5,016,617		(1,023)			5.250	5.211	FA	109,375	262,500	01/06/2005	08/01/2033
26078J-AE-0	DUPONT DE NEMOURS INC			1,2	2.A FE	2,000,000	129.1504	2,583,008	2,000,000	2,000,000					5.319	5.319	MN	13,593	106,380	11/14/2018	11/15/2038
263901-AB-6	DUKE ENERGY INDIANA LLC			1	1.F FE	3,327,021	143.6969	3,267,668	2,274,000	3,315,370		(11,651)			6.450	3.023	AO	36,668		09/29/2021	04/01/2039
26442C-AB-0	DUKE ENERGY CAROLINAS LLC			1	1.F FE	5,554,520	139.4782	5,579,129	4,000,000	5,513,259		(41,261)			6.000	3.009	JJ	110,667	120,000	06/03/2021	01/15/2038
26442C-AE-4	DUKE ENERGY CAROLINAS LLC			1	1.F FE	3,615,377	138.8915	3,576,457	2,575,000	3,576,875		(38,502)			6.050	3.010	AO	32,888	155,788	03/04/2021	04/15/2038
26884L-AE-9	EQT CORP			1,2	3.A FE	4,991,300	101.0000	5,050,000	5,000,000	4,998,625		1,794			3.000	3.038	AO	37,500	150,000	10/20/2017	10/01/2022
26884U-AB-5	EPR PROPERTIES			1,2	2.C FE	1,992,760	106.5138	2,130,277	2,000,000	1,997,342		744			4.500	4.545	AO	22,500	90,000	03/09/2015	04/01/2025
26884U-AF-6	EPR PROPERTIES			1,2	2.C FE	4,958,400	101.0149	5,050,744	5,000,000	4,966,908		3,671			3.750	3.851	FA	70,833	187,500	08/08/2019	08/15/2029
26885B-AC-4	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	4,976,900	109.2500	5,462,500	5,000,000	4,983,742		2,012			5.500	5.560	JJ	126,806	275,000	06/21/2018	07/15/2028
26885B-AD-2	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	9,976,100	104.0000	10,400,000	10,000,000	9,992,228		4,759			4.750	4.803	JJ	219,028	475,000	06/21/2018	07/15/2023
26942G-AC-4	EAGLE BANCORP MONTANA INC			2,5	5.B GI	2,000,000	103.1978	2,063,955	2,000,000	2,000,000					5.500	5.502	JJ	55,000	110,000	06/10/2020	07/01/2030
278058-AW-2	EATON CORP		C		2.A FE	2,780,160	136.9469	2,738,939	2,000,000	2,546,135		(58,974)			7.650	3.630	MN	19,550	153,000	10/17/2017	11/15/2029
278865-BE-9	ECOLAB INC			1,2	1.G FE	499,530	120.2178	601,089	500,000	499,598		39			4.800	4.812	MS	6,467	24,000	03/23/2020	03/24/2030
281020-AN-7	EDISON INTERNATIONAL			1,2	2.C FE	3,292,500	114.0849	3,422,548	3,000,000	3,209,758		(34,654)			5.750	4.260	JD	7,667	172,500	07/11/2019	06/15/2027
281020-AQ-0	EDISON INTERNATIONAL			1,2	2.C FE	1,997,280	104.6214	2,092,428	2,000,000	1,998,373		529			3.550	3.580	MN	9,072	71,000	11/15/2019	11/15/2024
281020-AR-8	EDISON INTERNATIONAL			2	2.C FE	1,995,380	108.7909	2,175,818	2,000,000	1,996,886		852			4.950	5.002	AO	20,900	99,000	03/31/2020	04/15/2025
28414H-AG-8	ELANCO ANIMAL HEALTH INC			1,2	3.C FE	2,000,000	116.0000	2,320,000	2,000,000	2,000,000					5.900	6.357	FA	40,317	118,000	08/15/2018	08/28/2028
28932M-AD-7	ELM ROAD GENERATING STATION SUPERCRITICA			1	1.F FE	4,000,000	128.5694	5,142,775	4,000,000	4,000,000					6.090	6.089	FA	94,733	243,600	02/03/2010	02/11/2040
29082A-AA-5	EMBRAER SA		C	1	3.B FE	2,000,000	101.3510	2,027,020	2,000,000	2,000,000					5.150	5.149	JD	4,578	103,000	06/12/2012	06/15/2022
29082H-AA-0	EMBRAER NETHERLANDS FINANCE BV		C	1	3.B FE	2,994,000	103.4760	3,104,280	3,000,000	2,997,620		616			5.050	5.075	JD	6,733	151,500	06/09/2015	06/15/2025
291011-BB-9	EMERSON ELECTRIC CO			1	1.F FE	1,478,642	144.6750	1,519,088	1,050,000	1,467,705		(10,936)			6.125	3.128	AO	13,577	32,156	05/20/2021	04/15/2039
292480-AH-3	ENABLE MIDSTREAM PARTNERS LP			1,2	2.C FE	1,862,889	104.4353	1,896,545	1,816,000	1,848,670		(14,219)			3.900	3.019	MN	9,050	70,824	01/08/2021	05/15/2024
292480-AL-4	ENABLE MIDSTREAM PARTNERS LP			1,2	2.C FE	3,014,883	110.9917	5,549,587	5,000,000	3,186,624		171,740			4.950	13.659	MN	31,625	247,500	05/08/2018	05/15/2028
292480-AM-2	ENABLE MIDSTREAM PARTNERS LP			1,2	2.C FE	1,774,086	107.0733	4,282,933	4,000,000	1,905,391		131,305			4.150	16.352	MS	48,878	166,000	09/05/2019	09/15/2029
292505-AD-6	OVINTIV INC			1	3.A FE	2,111,781	128.8289	5,797,299	4,500,000	2,167,333		55,552			6.500	16.312	FA	110,500	292,500	03/05/2020	08/15/2034
29250N-AQ-8	ENBRIDGE INC		C	1,2	2.A FE	2,997,480	100.9872	3,029,615	3,000,000	2,999,717		515			2.900	2.918	JJ	40,117	87,000	06/27/2017	07/15/2022
29278G-AL-2	ENEL FINANCE INTERNATIONAL NV		C	1	2.A FE	4,993,950	102.9994	5,149,972	5,000,000	4,996,649		1,187			2.650	2.676	MS	40,854	132,500	09/05/2019	09/10/2024
29278N-AF-0	ENERGY TRANSFER LP			1,2	2.C FE	9,981,900	112.5735	11,257,354	10,000,000	9,987,459		1,612			4.950	4.973	JD	22,000	495,000	06/06/2018	06/15/2028
29278N-AG-8	ENERGY TRANSFER LP			1,2	2.C FE	2,644,409	114.6342	3,037,805	2,650,000	2,645,562		488			5.250	5.278	AO	29,371	139,125	01/08/2019	04/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29359U-AA-7	ENSTAR GROUP LTD		C	1,2	2.C FE	3,000,000	100.2836	3,008,508	3,000,000	3,000,000					4.500	4.498	MS	41,625	135,000	03/07/2017	03/10/2022
29364W-BJ-6	ENTERGY LOUISIANA LLC			1,2	1.F FE	4,968,200	102.8878	5,144,389	5,000,000	4,969,589		1,389			3.100	3.142	JD	6,889	118,403	03/04/2021	06/15/2041
293712-AB-1	ENTERPRISE FINANCIAL SERVICES CORP			2,5	2.B FE	3,000,000	105.5204	3,165,613	3,000,000	3,000,000					5.750	5.751	JD	14,375	172,500	05/15/2020	06/01/2030
293791-AP-4	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	2,831,578	136.0781	2,755,581	2,025,000	2,788,638		(42,940)			6.650	3.063	AO	28,429	134,663	02/09/2021	10/15/2034
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	2,845,740	135.3126	2,706,251	2,000,000	2,830,856		(14,884)			6.125	3.075	AO	25,861	61,250	07/26/2021	10/15/2039
294429-AG-0	EQUIFAX INC			1	2.B FE	6,359,576	142.1651	8,423,282	5,925,000	6,288,578		(13,458)			7.000	6.353	JJ	207,375	399,875	02/26/2021	07/01/2037
29460X-AC-3	EQUITY BANCSHARES INC			2,5	2.B PL	4,000,000	111.6757	4,467,026	4,000,000	4,000,000					7.000	6.998	JD	778	280,000	06/29/2020	06/30/2030
29670V-AA-7	ESSENTIAL PROPERTIES LP			1,2	2.C FE	4,990,000	98.6178	4,930,891	5,000,000	4,990,488		488			2.950	2.973	JJ	74,979		06/22/2021	07/15/2031
29736R-AA-8	ESTEE LAUDER COMPANIES INC			1	1.E FE	4,942,100	131.3389	6,566,946	5,000,000	4,962,483		2,162			5.750	5.839	AO	60,694	287,500	11/18/2009	10/15/2033
29911Q-AA-7	EVANS BANCORP INC			2,5	2.B PL	2,000,000	105.6799	2,113,598	2,000,000	2,000,000					6.000	6.000	JJ	55,333	122,000	07/09/2020	07/15/2030
29977G-AA-0	TIAA FSB HOLDINGS INC			2	1.G FE	3,000,000	109.0920	3,272,759	3,000,000	3,000,000					5.750	5.748	JJ	85,771	172,500	06/26/2015	07/02/2025
29977G-AB-8	TIAA FSB HOLDINGS INC				1.G FE	5,000,000	100.2247	5,011,235	5,000,000	5,000,000					4.907	4.906	MJSD	11,585	335,001	03/09/2016	03/15/2026
30018M-AA-6	EVERGREEN BANCSHARES, INC.				2.A PL	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					5.250	5.250	MN	26,250	161,600	10/23/2020	11/01/2030
30161M-AG-8	EXELON GENERATION COMPANY LLC			1	2.B FE	1,997,260	125.1687	2,503,375	2,000,000	1,997,872		64			6.250	6.260	AO	31,250	125,000	09/16/2009	10/01/2039
30161M-AR-4	EXELON GENERATION COMPANY LLC			1,2	2.B FE	4,989,250	100.3090	5,015,452	5,000,000	4,999,544		2,229			3.400	3.446	MS	50,056	170,000	03/07/2017	03/15/2022
30161N-AX-9	EXELON CORP			1,2	2.B FE	2,993,820	111.2120	3,336,361	3,000,000	2,994,771		521			4.050	4.075	AO	25,650	121,500	03/30/2020	04/15/2030
30212P-AJ-4	EXPEDIA GROUP INC			1,2	2.C FE	8,442,870	106.8783	8,550,262	8,000,000	8,322,765		(129,934)			4.500	2.713	FA	136,000	360,000	01/06/2021	08/15/2024
30212P-AM-7	EXPEDIA GROUP INC			1,2	2.C FE	1,990,700	111.2703	2,225,406	2,000,000	1,995,871		880			5.000	5.056	FA	37,778	100,000	12/01/2015	02/15/2026
30212P-BH-7	EXPEDIA GROUP INC			1,2	2.C FE	4,954,050	99.9681	4,998,406	5,000,000	4,957,542		3,492			2.950	3.057	MS	43,431	78,667	02/16/2021	03/15/2031
30212P-BJ-3	EXPEDIA GROUP INC			1,2	2.C FE	2,997,660	103.9094	3,117,282	3,000,000	2,998,597		691			3.600	3.625	JD	4,800	108,000	07/07/2020	12/15/2023
30225V-A@-6	EXTRA SPACE STORAGE LP			1	2.B	5,500,000	111.4517	6,129,843	5,500,000	5,500,000					4.390	4.390	JJ	109,994	241,450	07/17/2018	07/17/2028
30231G-BK-7	EXXON MOBIL CORP			1,2	1.D FE	4,964,950	109.6173	5,480,867	5,000,000	4,970,341		3,059			3.482	3.566	MS	49,328	174,100	03/18/2020	03/19/2030
302508-AQ-9	FMR LLC			1	1.E FE	1,275,072	137.7512	1,653,015	1,200,000	1,241,065		(4,081)			7.570	6.973	JD	4,037	90,840	02/18/2010	06/15/2029
30251B-AB-4	FMR LLC			1	1.E FE	997,720	145.1489	1,451,489	1,000,000	998,301		49			6.450	6.466	MN	8,242	64,500	10/28/2009	11/15/2039
302520-AB-7	FNB CORP			2	2.B FE	4,000,000	106.2720	4,250,878	4,000,000	4,000,000					4.875	4.874	AO	48,208	195,000	09/29/2015	10/02/2025
302635-AC-1	FS KKR CAPITAL CORP			1,2	2.C FE	2,990,520	101.0446	3,031,338	3,000,000	2,999,440		1,469			4.750	4.802	MN	18,208	142,500	04/27/2015	05/15/2022
30288*-AA-8	FLNG LIQUEFACTION 2, LLC				2.B FE	3,636,000	109.7933	3,992,083	3,636,000	3,636,000					4.540	4.537	MS	41,727	165,074	11/16/2016	03/31/2038
30311R-AA-9	F&M FINANCIAL CORP (TENNESSEE)			2,5	2.B PL	3,000,000	103.7769	3,113,306	3,000,000	3,000,000					5.950	5.950	MS	52,558	178,500	09/12/2019	09/17/2029
30313R-AA-7	FS KKR CAPITAL CORP			1,2	2.C FE	5,000,000	104.6980	5,234,901	5,000,000	5,000,000					4.250	4.250	FA	80,868	212,500	02/11/2020	02/14/2025
313747-AU-1	FEDERAL REALTY INVESTMENT TRUST			1,2	2.A FE	4,950,900	104.7429	5,237,146	5,000,000	4,988,506		5,305			3.950	4.069	JJ	91,069	197,500	12/04/2013	01/15/2024
315921-AJ-5	FIDELITY FEDERAL BANCORP			2,5	1.G PL	2,000,000	102.5961	2,051,922	2,000,000	2,000,000					6.000	6.003	MN	20,000	120,000	10/31/2019	11/01/2029
31847R-AE-2	FIRST AMERICAN FINANCIAL CORP			1	2.B FE	3,020,580	103.0375	3,091,125	3,000,000	3,002,677		(2,368)			4.300	4.215	FA	53,750	129,000	01/24/2013	02/01/2023
31847R-AF-9	FIRST AMERICAN FINANCIAL CORP			1	2.B FE	1,999,500	108.2226	2,164,453	2,000,000	1,999,883		37			4.600	4.602	MN	11,756	92,000	11/05/2014	11/15/2024
318685-AA-2	FIRST BANCSHARES INC IND				2.B	3,000,000	101.1782	3,035,347	3,000,000	3,000,000					4.250	4.250	JJ	63,750	127,500	06/29/2017	07/01/2022
319137-AP-0	FIRST BANK			5	2.B FE	3,000,000	104.7314	3,141,942	3,000,000	3,000,000					5.500	5.500	JD	13,750	165,000	05/29/2020	06/01/2030
319383-AB-1	FIRST BUSEY CORP				2.A FE	1,000,000	101.0196	1,010,196	1,000,000	1,000,000					3.750	3.749	MN	3,750	37,500	05/18/2017	05/25/2022
319383-AC-9	FIRST BUSEY CORP			2,5	2.B FE	2,000,000	100.8983	2,017,966	2,000,000	2,000,000					4.750	4.749	MN	9,500	95,000	05/18/2017	05/25/2027
319383-AD-7	FIRST BUSEY CORP			2,5	2.B FE	3,000,000	108.2818	3,248,454	3,000,000	3,000,000					5.250	5.251	JD	13,125	157,500	05/28/2020	06/01/2030
319820-AY-5	FIRST COMWLTH BK IND PA			2,5	2.C FE	3,000,000	114.0939	3,422,816	3,000,000	3,000,000					5.500	5.500	JD	13,750	165,000	05/17/2018	06/01/2033
320209-AA-7	FIRST FINANCIAL BANCORP				2.B FE	5,000,000	103.9108	5,195,541	5,000,000	5,000,000					5.125	5.124	FA	89,688	256,250	08/20/2015	08/25/2025
32055R-A#-4	FIRST INDUSTRIAL, L.P.				2.B FE	3,000,000	111.2612	3,337,836	3,000,000	3,000,000					4.400	4.399	AO	26,033	132,000	04/20/2017	04/20/2029
32055Y-AA-0	FIRST INTERSTATE BANCSYSTEM INC			2,5	2.B FE	3,500,000	105.2213	3,682,746	3,500,000	3,500,000					5.250	5.251	MN	23,479	183,750	05/13/2020	05/15/2030
320844-PD-9	HUNTINGTON NATIONAL BANK				2.A FE	5,004,530	109.8225	5,491,125	5,000,000	5,001,965		(401)			4.270	4.260	MN	21,350	213,500	11/19/2014	11/25/2026
320867-AC-8	FIRST MIDWEST BANCORP INC			2	2.B FE	2,972,100	114.7611	3,442,832	3,000,000	2,984,928		2,676			5.875	5.998	MS	45,042	176,250	09/22/2016	09/29/2026
32115D-AB-2	FIRST NBC BK HLDG CO			2	6. *	20,000	1.0000	20,000	2,000,000	20,000					5.750	0.000	FA			02/10/2015	02/18/2025
335720-AB-4	FIRST NATL NEB INC			5	2.B FE	5,000,000	102.6468	5,132,341	5,000,000	5,000,000					4.375	4.375	AO	54,688	218,750	03/13/2018	04/01/2028
337158-AJ-8	FIRST HORIZON BANK			2	2.C FE	5,000,000	119.7186	5,985,932	5,000,000	5,000,000					5.750	5.750	MN	47,917	287,500	04/23/2020	05/01/2030
33767U-AA-5	FIRSTSUN CAPITAL BANCORP				2.C FE	4,000,000	107.9791	4,319,164	4,000,000	4,000,000					6.000	6.000	JJ	120,000	243,333	06/26/2020	07/01/2030
337915-AA-0	HUNTINGTON BANCSHARES INC				2.A FE	5,032,460	103.4829	5,174,144	5,000,000	5,008,300		(7,299)			4.350	4.193	FA	88,813	217,500	06/01/2018	02/04/2023
33938E-AU-1	FLEX LTD		C	1,2	2.C FE	4,056,140	108.8270	4,353,081	4,000,000	4,028,221		(8,455)			4.750	4.502	JD	8,444	190,000	11/30/2017	06/15/2025
33938X-AA-3	FLEX LTD		C	1,2	2.C FE	8,964,630	113.5348	10,218,135	9,000,000	8,972,239		3,016			4.875	4.925	JD	19,500	438,750	05/30/2019	06/15/2029
343412-AF-9	FLUOR CORP			1,2	3.A FE	2,031,620	104.8750	2,097,500	2,000,000	2,024,283		(3,221)			4.250	4.035	MS	25,028	85,000	08/22/2019	09/15/2028
34354P-AF-2	FLOWSERVE CORP			1,2	2.C FE	2,989,680	103.4134	3,102,403	3,000,000	2,990,829		893			3.500	3.541	AO	26,250	107,917	09/14/2020	10/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
34489*-AE-9	FOOTBALL CLUB TERM NOTES				1.F FE	3,300,000	116.4103	3,841,538	3,300,000	3,300,000					4.210	4.272	OCT	33,961	140,860	08/15/2018	10/05/2033
345370-CR-9	FORD MOTOR CO			2	3.B FE	1,250,000	109.0750	1,363,438	1,250,000	1,250,000					4.346	4.345	JD	3,471	54,325	12/05/2016	12/08/2026
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC				3.A FE	3,000,000	107.7500	3,232,500	3,000,000	3,000,000					4.389	4.389	JJ	63,275	131,670	01/05/2016	01/08/2026
345397-YL-1	FORD MOTOR CREDIT COMPANY LLC			2	3.A FE	5,000,000	100.1750	5,008,750	5,000,000	5,000,000					3.339	3.338	MS	43,129	166,950	03/28/2017	03/28/2022
345397-ZR-7	FORD MOTOR CREDIT COMPANY LLC			2	3.A FE	3,000,000	113.6250	3,408,750	3,000,000	3,000,000					5.113	5.113	MN	24,713	153,390	04/30/2019	05/03/2029
34964C-AE-6	FORTUNE BRANDS HOME & SECURITY INC			1,2	2.B FE	2,994,900	105.7984	3,173,953	3,000,000	2,995,936		457			3.250	3.270	MS	28,708	97,500	09/09/2019	09/15/2029
35137L-AM-7	FOX CORP			1,2	2.B FE	998,440	105.0103	1,050,103	1,000,000	998,955		300			3.050	3.084	AO	7,117	30,500	03/31/2020	04/07/2025
35802X-AJ-2	FRESENIUS MEDICAL CARE US FINANCE II INC			1,2	2.C FE	2,143,780	107.7799	2,155,599	2,000,000	2,060,453		(22,337)			4.750	3.498	AO	20,056	95,000	01/25/2018	10/15/2024
35804G-AK-4	FRESENIUS US FINANCE II INC			1,2	2.C FE	1,000,000	102.7520	1,027,520	1,000,000	1,000,000					4.500	4.500	JJ	20,750	45,000	09/16/2015	01/15/2023
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	3,938,440	106.9027	4,276,108	4,000,000	3,951,849		5,460			3.750	3.938	JD	6,667	150,000	06/13/2019	06/15/2029
35805B-AE-8	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	1,983,900	101.0287	2,020,574	2,000,000	1,984,729		829			3.000	3.090	JD	5,000	32,167	05/12/2021	12/01/2031
360271-AJ-9	FULTON FINANCIAL CORP				2.A FE	7,965,760	107.6344	8,610,752	8,000,000	7,988,578		3,646			4.500	4.554	MN	46,000	360,000	06/08/2015	11/15/2024
36079F-AA-4	FUND STREET TECHNOLOGIES LLC				2.B Z	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					6.500	6.500	MJSD	163,403		09/28/2021	09/30/2026
361448-AN-3	GATX CORP			1	2.B FE	2,971,500	101.8749	3,056,247	3,000,000	2,998,402		3,408			4.750	4.870	JD	6,333	142,500	06/05/2012	06/15/2022
361448-BD-4	GATX CORP			1,2	2.B FE	4,996,800	106.1459	5,307,297	5,000,000	4,998,503		660			4.350	4.365	FA	82,167	217,500	11/01/2018	02/15/2024
361841-AF-6	GLP CAPITAL LP			1,2	2.C FE	1,250,000	106.1200	1,326,500	1,250,000	1,250,000					5.375	5.373	MN	11,198	67,188	10/23/2013	11/01/2023
361841-AL-3	GLP CAPITAL LP			1,2	2.C FE	1,315,692	113.5200	1,362,240	1,200,000	1,289,240		(11,198)			5.300	4.038	JJ	29,327	63,600	07/24/2019	01/15/2029
361841-AR-0	GLP CAPITAL LP			1,2	2.C FE	1,987,520	100.5390	2,010,780	2,000,000	1,987,580		60			3.250	3.323	JJ	3,250		12/07/2021	01/15/2032
369550-BH-0	GENERAL DYNAMICS CORP			1,2	1.G FE	1,976,600	122.4220	2,448,440	2,000,000	1,977,972		779			4.250	4.338	AO	21,250	85,000	03/24/2020	04/01/2040
369620-XZ-2	GENERAL ELECTRIC CO			1	2.B FE	14,272,990	136.5232	15,700,168	11,500,000	13,848,264		(180,420)			6.750	4.261	MS	228,563	776,250	07/26/2019	03/15/2032
370334-CF-9	GENERAL MILLS INC			1,2	2.B FE	4,995,150	107.4167	5,370,835	5,000,000	4,997,552		683			4.000	4.016	AO	41,111	200,000	04/04/2018	04/17/2025
370334-CG-7	GENERAL MILLS INC			1,2	2.B FE	1,995,960	111.7549	2,235,097	2,000,000	1,997,266		372			4.200	4.225	AO	17,267	84,000	04/04/2018	04/17/2028
37045X-AL-0	GENERAL MOTORS FINANCIAL COMPANY INC			1	2.C FE	1,000,000	104.0774	1,040,774	1,000,000	1,000,000					4.250	4.249	MN	5,431	42,500	05/07/2013	05/15/2023
37045X-AZ-9	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	1,497,945	107.8353	1,617,529	1,500,000	1,499,183		210			4.300	4.317	JJ	30,100	64,500	07/08/2015	07/13/2025
37045X-BY-1	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	998,300	101.1253	1,011,253	1,000,000	999,820		356			3.150	3.187	JD	88	31,500	06/27/2017	06/30/2022
37045X-CK-0	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	1,998,920	107.6295	2,152,589	2,000,000	1,999,454		152			4.350	4.359	AO	19,817	87,000	04/05/2018	04/09/2025
37045X-CL-8	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	998,520	104.0122	1,040,122	1,000,000	999,535		302			4.150	4.183	JD	1,383	41,500	06/14/2018	06/19/2023
373334-GC-9	GEORGIA POWER CO			1	2.A FE	382,997	125.1278	362,871	290,000	378,796		(4,201)			5.650	3.103	MS	5,462	16,385	01/26/2021	03/01/2037
378272-AH-1	GLENCORE FUNDING LLC			1	2.A FE	4,979,800	106.8131	5,340,654	5,000,000	4,994,566		2,166			4.625	4.675	AO	39,826	231,250	04/22/2014	04/29/2024
378272-AV-0	GLENCORE FUNDING LLC			1,2	2.A FE	9,856,971	113.1771	10,808,410	9,550,000	9,789,303		(29,383)			4.875	4.447	MS	140,962	465,563	08/09/2019	03/12/2029
38141E-C2-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	6,629,220	105.7100	6,871,151	6,500,000	6,544,534		(18,418)			3.850	3.535	JJ	120,259	250,250	01/24/2017	07/08/2024
38141G-ES-9	GOLDMAN SACHS GROUP INC			1	2.B FE	1,429,116	117.9408	1,533,231	1,300,000	1,367,996		(11,681)			5.950	4.770	JJ	35,667	77,350	02/17/2016	01/15/2027
38141G-FD-1	GOLDMAN SACHS GROUP INC			1	2.B FE	4,177,480	142.0768	5,683,073	4,000,000	4,135,256		(4,865)			6.750	6.406	AO	67,500	270,000	09/23/2009	10/01/2037
38141G-GS-7	GOLDMAN SACHS GROUP INC				2.A FE	2,995,950	100.3008	3,009,023	3,000,000	2,999,970		478			5.750	5.767	JJ	75,229	172,500	01/19/2012	01/24/2022
38141G-XH-2	GOLDMAN SACHS GROUP INC			1,2	2.A FE	6,799,170	110.1864	7,713,051	7,000,000	6,829,287		17,150			3.800	4.154	MS	78,322	266,000	03/18/2020	03/15/2030
38147U-AC-1	GOLDMAN SACHS BDC INC			1,2	2.C FE	999,100	104.5000	1,045,000	1,000,000	999,421		172			3.750	3.770	FA	14,688	37,500	02/06/2020	02/10/2025
390905-AC-1	GREAT SOUTHERN BANCORP INC			2,5	2.C FE	1,000,000	108.0449	1,080,449	1,000,000	1,000,000					5.500	5.501	JD	2,444	55,000	06/10/2020	06/15/2030
39121J-AH-3	GREAT RIVER ENERGY			1	1.G FE	2,602,000	109.1167	2,839,215	2,602,000	2,602,000					4.478	4.478	JJ	58,259	116,518	10/19/2010	07/01/2030
391416-AA-2	GREAT WESTERN BANCORP INC			2	2.B FE	2,000,000	100.0242	2,000,484	2,000,000	2,000,000					3.306	3.304	FMAN	8,632	67,416	07/31/2015	08/15/2025
39808C-A*-6	GRIDIRON FUNDING, LLC				2.C PL	4,000,000	115.9681	4,638,725	4,000,000	4,000,000					5.640	5.640	MJSD	627	282,000	05/15/2017	06/30/2027
404119-BQ-1	HCA INC			1	2.C FE	3,082,500	110.6647	3,319,940	3,000,000	3,033,912		(9,305)			5.250	4.873	AO	33,250	157,500	01/28/2016	04/15/2025
404119-BX-6	HCA INC			1,2	2.C FE	1,989,940	110.1327	2,202,654	2,000,000	1,992,132		883			4.125	4.187	JD	3,667	82,500	06/06/2019	06/15/2029
404119-BY-4	HCA INC			1,2	2.C FE	1,486,290	123.4441	1,851,661	1,500,000	1,487,370		436			5.125	5.199	JD	3,417	76,875	06/06/2019	06/15/2039
404119-BZ-1	HCA INC			1,2	2.C FE	2,463,200	128.8516	3,221,290	2,500,000	2,464,586		559			5.250	5.349	JD	5,833	131,250	06/06/2019	06/15/2049
40414L-AN-9	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	4,956,300	107.6388	5,381,942	5,000,000	4,983,185		4,499			4.000	4.107	JD	16,667	200,000	05/14/2015	06/01/2025
406216-BJ-9	HALLIBURTON CO			1,2	2.A FE	4,501,853	117.6910	4,489,913	3,815,000	4,466,740		(35,113)			4.850	3.263	MN	23,642	185,028	01/28/2021	11/15/2035
410345-AL-6	HANESBRANDS INC			1,2	3.C FE	2,015,000	106.8750	2,137,500	2,000,000	2,007,330		(1,544)			4.875	4.778	MN	12,458	97,500	05/04/2016	05/15/2026
410495-AA-3	HANMI FINANCIAL CORP			2,5	2.C FE	3,000,000	100.6852	3,020,557	3,000,000	3,000,000					5.450	5.450	MS	41,329	163,500	03/16/2017	03/30/2027
410867-AF-2	HANOVER INSURANCE GROUP INC			1,2	2.B FE	4,988,350	109.6719	5,483,594	5,000,000	4,994,572		1,124			4.500	4.528	AO	47,500	225,000	04/05/2016	04/15/2026
41138P-AC-7	HAPPY BANCSHARES, INC.				2.C FE	2,000,000	104.5116	2,090,231	2,000,000	2,000,000					5.500	5.500	N/A	46,139	110,000	07/30/2020	07/31/2030
41283L-AQ-8	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	10,001,900	100.6225	10,062,250	10,000,000	10,000,618		(2,163)			2.550	2.528	JD	15,583	255,000	09/05/2019	06/09/2022
413086-AH-2	HARMAN INTERNATIONAL INDUSTRIES INC			1,2	2.A FE	5,944,140	107.6906	6,461,437	6,000,000	5,978,595		5,788			4.150	4.265	MN	31,817	249,000	06/03/2015	05/15/2025
418056-AS-6	HASBRO INC			1	2.C FE	2,346,320	138.2990	2,765,979	2,000,000	2,322,554		(10,680)			6.350	4.991	MS	37,394	127,000	09/12/2019	03/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
419870-F@-4	HAWAIIAN ELECTRIC INDUSTRIES, INC.				2.B	4,300,000	108.3406	4,658,647	4,300,000	4,300,000					4.580	4.578	JD	8,753	196,940	10/04/2018	12/15/2025
42217K-BC-9	WELLTOWER INC			1,2	2.A FE	2,968,740	105.8235	3,174,706	3,000,000	2,992,751		3,318			4.500	4.626	JJ	62,250	135,000	10/02/2013	01/15/2024
42217K-BF-2	WELLTOWER INC			1,2	2.A FE	1,998,520	107.7413	2,154,826	2,000,000	1,999,460		145			4.000	4.009	JD	6,667	80,000	05/20/2015	06/01/2025
42234Q-AD-4	HEARTLAND FINANCIAL USA INC			2	2.B FE	2,000,000	107.0364	2,140,728	2,000,000	2,000,000					5.750	5.750	JD	319	115,000	12/12/2014	12/30/2024
42824C-AN-9	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	2,994,060	102.2438	3,067,315	3,000,000	2,999,277		887			4.400	4.424	AO	27,867	132,000	09/30/2015	10/15/2022
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	997,250	110.9596	1,109,596	1,000,000	998,844		271			4.900	4.932	AO	10,344	49,000	09/30/2015	10/15/2025
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	6,417,890	131.0680	6,553,402	5,000,000	6,340,194		(74,321)			6.200	3.637	AO	65,444	310,000	01/21/2021	10/15/2035
42824C-BE-8	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	6,998,530	101.5263	7,106,839	7,000,000	6,999,488		401			2.250	2.256	AO	39,375	157,500	09/04/2019	04/01/2023
431571-AB-4	HILLENBRAND INC			1,2	3.A FE	21,666,799	111.5000	24,195,500	21,700,000	21,676,303		4,430			5.000	5.025	MS	319,472	1,085,000	09/16/2019	09/15/2026
432748-AB-7	HILLTOP HOLDINGS INC			2	2.A FE	3,000,000	103.5492	3,106,476	3,000,000	3,000,000					5.000	4.999	AO	31,667	150,000	04/06/2015	04/15/2025
432748-AE-1	HILLTOP HOLDINGS INC			2,5	2.A FE	3,000,000	112.7029	3,381,087	3,000,000	3,000,000					6.125	6.126	MN	23,479	183,750	05/07/2020	05/15/2035
436106-AA-6	HOLLYFRONTIER CORP			1,2	2.C FE	12,349,060	112.2022	13,436,214	11,975,000	12,156,821		(39,842)			5.875	5.447	AO	175,883	703,531	11/16/2016	04/01/2026
436106-AC-2	HOLLYFRONTIER CORP			1,2	2.C FE	2,994,720	107.8067	3,234,200	3,000,000	2,995,275		438			4.500	4.522	AO	33,750	136,125	09/14/2020	10/01/2030
436893-AA-9	HOME BANCSHARES INC			2,5	2.B FE	1,030,000	101.2574	1,012,574	1,000,000	1,001,935		(6,600)			5.625	4.931	AO	11,875	56,250	04/28/2017	04/15/2027
437076-AU-6	HOME DEPOT INC	SD		1,2	1.F FE	997,040	137.0929	1,370,929	1,000,000	997,812		66			5.400	5.419	MS	15,900	54,000	09/07/2010	09/15/2040
43785V-AD-4	HOMESTREET INC			1,2	2.B FE	4,000,000	106.9468	4,277,873	4,000,000	4,000,000					6.500	6.499	JD	21,667	260,000	05/17/2016	06/01/2026
440327-AK-0	HORACE MANN EDUCATORS CORP			1,2	2.B FE	1,994,700	108.0133	2,160,266	2,000,000	1,997,691		528			4.500	4.533	JD	7,500	90,000	11/18/2015	12/01/2025
44045A-40-9	HORIZON TECHNOLOGY FINANCE CORP			2	2.B PL	3,000,000	25.5400	3,064,800	3,000,000	3,000,000					4.875	4.875	MJSD	406	109,688	03/23/2021	03/30/2026
44106M-AR-3	SERVICE PROPERTIES TRUST			1,2	4.A FE	938,977	99.9510	1,249,388	1,250,000	1,051,080		112,103			4.500	17.371	JD	2,500	56,250	01/10/2017	06/15/2023
44106M-AS-1	SERVICE PROPERTIES TRUST			1,2	4.A FE	4,394,174	98.7500	5,925,000	6,000,000	4,819,899		425,725			4.650	15.559	MS	82,150	279,000	06/17/2015	03/15/2024
44106M-AT-9	SERVICE PROPERTIES TRUST			1,2	4.A FE	1,462,054	97.5000	1,950,000	2,000,000	1,566,567		104,513			4.500	12.997	MS	26,500	90,000	09/09/2014	03/15/2025
44106M-AV-4	SERVICE PROPERTIES TRUST			1,2	4.A FE	1,432,488	98.7500	1,975,000	2,000,000	1,517,044		84,556			5.250	13.006	FA	39,667	105,000	01/29/2016	02/15/2026
44106M-AX-0	SERVICE PROPERTIES TRUST			1,2	4.A FE	2,228,351	91.5380	2,746,140	3,000,000	2,311,432		83,080			3.950	8.954	JJ	54,642	118,500	10/17/2017	01/15/2028
44106M-AZ-5	SERVICE PROPERTIES TRUST			1,2	4.A FE	3,670,231	98.0000	4,900,000	5,000,000	3,966,072		295,841			4.350	13.637	AO	54,375	217,500	09/10/2019	10/01/2024
44107T-AV-8	HOST HOTELS & RESORTS LP			1,2	2.C FE	1,996,760	106.0625	2,121,250	2,000,000	1,998,736		335			4.000	4.020	JD	3,556	80,000	05/06/2015	06/15/2025
44107T-AZ-9	HOST HOTELS & RESORTS LP			1,2	2.C FE	4,926,400	102.7571	5,137,857	5,000,000	4,934,929		6,290			3.500	3.676	MS	51,528	187,153	08/31/2020	09/15/2030
44409M-AB-2	HUDSON PACIFIC PROPERTIES LP			1,2	2.C FE	986,630	113.0230	1,130,230	1,000,000	989,824		1,149			4.650	4.818	AO	11,625	46,500	02/20/2019	04/01/2029
444859-BM-3	HUMANA INC			1,2	2.B FE	3,995,000	109.0200	4,360,801	4,000,000	3,996,656		936			4.500	4.528	AO	45,000	180,000	03/24/2020	04/01/2025
44891A-AR-8	HYUNDAI CAPITAL AMERICA			1	2.A FE	2,999,850	101.8799	3,056,396	3,000,000	3,001,094		(1,496)			3.250	3.250	MS	27,354	97,500	09/18/2017	09/20/2022
44891A-BG-1	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	4,984,950	103.5350	5,176,750	5,000,000	4,988,709		2,013			3.000	3.048	FA	58,750	150,000	02/05/2020	02/10/2027
44891A-BL-0	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	1,998,820	126.1649	2,523,297	2,000,000	1,998,980		91			6.375	6.383	AO	29,396	127,500	04/02/2020	04/08/2030
44920U-AK-4	HYUNDAI CAPITAL SERVICES INC		C		2.A FE	4,982,750	101.3931	5,069,655	5,000,000	4,997,960		3,857			3.000	3.064	FA	50,833	150,000	08/22/2017	08/29/2022
44952F-AA-0	IFB BANCORP, INC.				2.B PL	2,000,000	102.0000	2,040,000	2,000,000	2,000,000					6.500	6.500	N/A	27,444	130,361	10/14/2020	10/15/2030
453140-AE-5	IMPERIAL BRANDS FINANCE PLC		C	1,2	2.B FE	1,967,700	101.1043	2,022,085	2,000,000	1,997,109		5,061			3.750	4.016	JJ	33,333	75,000	07/15/2015	07/21/2022
45384B-AA-4	INDEPENDENT BANK GROUP INC				2.B FE	2,947,500	106.5946	3,197,838	3,000,000	2,980,540		6,753			5.875	6.150	FA	73,438	176,250	06/22/2016	08/01/2024
45384B-AB-2	INDEPENDENT BANK GROUP INC			2,5	2.B FE	1,000,000	100.9079	1,009,079	1,000,000	1,000,000					5.000	5.001	JD	139	50,000	12/14/2017	12/31/2027
455434-BH-2	INDIANAPOLIS POWER & LIGHT CO			1	1.G FE	4,054,110	134.9763	4,049,290	3,000,000	4,025,401		(28,709)			6.050	3.137	AO	45,375	90,750	06/17/2021	10/01/2036
45780D-BU-5	INSTITUTE FOR ADVANCED STUDY			1	1.A FE	2,125,000	106.8750	2,271,094	2,125,000	2,125,000					3.662	3.662	JD	6,485	77,818	11/13/2015	12/01/2030
458140-BL-3	INTEL CORP			1,2	1.E FE	4,995,450	124.8324	6,241,619	5,000,000	4,995,707		148			4.600	4.607	MS	61,333	230,000	03/20/2020	03/25/2040
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.C FE	2,197,500	112.0000	2,240,000	2,000,000	2,136,520		(26,506)			6.250	4.567	JJ	57,639	125,000	08/14/2019	01/15/2027
46090U-AA-5	INVESTCO LLC				2.B PL	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					5.125	5.125	MJSD	21,354	76,875	08/12/2021	08/13/2026
461070-AG-9	INTERSTATE POWER AND LIGHT CO			1	2.A FE	1,927,338	139.9332	1,959,064	1,400,000	1,914,602		(12,736)			6.250	3.441	JJ	40,347	43,750	05/20/2021	07/15/2039
46134L-AA-3	INVESTAR HOLDING CORP			2,5	2.C FE	2,000,000	100.4228	2,008,457	2,000,000	2,000,000					6.000	6.000	MS	30,333	120,000	03/21/2017	03/30/2027
46134L-AB-1	INVESTAR HOLDING CORP			2,5	2.C FE	2,000,000	101.7885	2,035,769	2,000,000	2,000,000					5.125	5.125	MS	25,910	102,500	11/12/2019	12/30/2029
46625H-NJ-5	JPMORGAN CHASE & CO				1.G FE	4,984,700	112.2529	5,612,648	5,000,000	4,991,918		1,216			4.250	4.282	AO	53,125	212,500	09/23/2015	10/01/2027
46625H-RS-1	JPMORGAN CHASE & CO			1,2	1.F FE	1,496,775	106.0970	1,591,456	1,500,000	1,498,278		354			3.200	3.228	JD	2,133	48,000	09/20/2017	06/15/2026
466313-AH-6	JABIL INC			1,2	2.C FE	4,268,578	109.6485	4,865,105	4,437,000	4,318,654		16,756			3.950	4.459	JJ	82,276	175,262	06/19/2019	01/12/2028
47102X-AJ-4	JANUS CAPITAL GROUP INC			1,2	2.B FE	4,951,250	109.6288	5,481,441	5,000,000	4,979,831		5,020			4.875	4.999	FA	101,563	243,750	07/28/2015	08/01/2025
476556-CX-1	JERSEY CENTRAL POWER & LIGHT CO			1	2.B FE	3,122,242	132.5104	3,029,188	2,286,000	3,104,865		(17,376)			6.150	3.190	JD	11,716	70,295	07/26/2021	06/01/2037
476556-DB-8	JERSEY CENTRAL POWER & LIGHT CO			1,2	2.B FE	1,989,620	106.3314	2,126,627	2,000,000	1,997,444		1,054			4.700	4.761	AO	23,500	94,000	08/14/2013	04/01/2024
476556-DC-6	JERSEY CENTRAL POWER & LIGHT CO			1,2	2.B FE	3,044,130	108.4935	3,254,804	3,000,000	3,026,548		(6,324)			4.300	4.047	JJ	59,483	129,000	02/06/2019	01/15/2026
47805L-AA-9	JOHN MARSHALL BANCORP INC			5	2.C FE	2,000,000	100.8072	2,016,143	2,000,000	2,000,000					5.750	5.750	JJ	53,028	115,000	06/27/2017	07/15/2027
48020Q-AA-5	JONES LANG LASALLE INC			1,2	2.A FE	2,949,960	102.0979	3,062,938	3,000,000	2,994,445		6,125			4.400	4.620	MN	16,867	132,000	07/02/2013	11/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48203R-AM-6	JUNIPER NETWORKS INC			1,2	2.B FE	1,999,020	108.2390	2,164,779	2,000,000	1,999,204		89			3.750	3.756	FA	28,333	75,000	08/19/2019	08/15/2029
482480-AE-0	KLA CORP			1,2	2.A FE	7,326,010	108.4354	7,590,475	7,000,000	7,139,322		(50,699)			4.650	3.830	MN	54,250	325,500	02/02/2018	11/01/2024
485134-BH-2	EVERGY METRO INC			1	1.F FE	2,049,315	133.0248	1,995,372	1,500,000	2,028,197		(21,118)			6.050	2.940	MN	11,596	90,750	04/21/2021	11/15/2035
485260-BJ-1	EVERGY KANSAS SOUTH INC			1	1.F FE	2,891,800	144.1264	2,882,528	2,000,000	2,886,696		(5,104)			6.530	3.010	JD	5,804	65,300	11/17/2021	12/15/2037
487836-BW-7	KELLOGG CO			1,2	2.B FE	4,857,743	113.2603	5,521,441	4,875,000	4,863,178		1,580			4.300	4.344	MN	26,785	209,625	05/08/2018	05/15/2028
491674-BG-1	KENTUCKY UTILITIES CO			1,2	1.F FE	2,404,951	127.5935	2,378,343	1,864,000	2,400,961		(3,991)			5.125	3.060	MN	15,922	47,765	10/22/2021	11/01/2040
49271V-AC-4	KEURIG DR PEPPER INC			1,2	2.B FE	1,238,680	123.8607	1,238,607	1,000,000	1,236,470		(2,210)			4.985	3.091	MN	4,985	24,925	10/20/2021	05/25/2038
49306C-AB-7	KEYBANK NA				2.A FE	3,303,493	125.8911	3,462,005	2,750,000	3,133,779		(54,081)			6.950	4.317	FA	79,635	191,125	09/12/2018	02/01/2028
49338C-AA-1	KEYSPAN GAS EAST CORP			1	2.A FE	2,850,454	132.0349	2,756,889	2,088,000	2,836,163		(14,291)			5.819	3.291	AO	30,375	60,750	06/23/2021	04/01/2041
493738-AE-8	KIA CORP		C		2.A FE	1,982,260	102.7380	2,054,761	2,000,000	1,995,499		3,307			3.000	3.176	AO	11,000	60,000	10/24/2017	04/25/2023
49427R-AL-6	KILROY REALTY LP			1,2	2.B FE	2,983,320	108.9542	3,268,625	3,000,000	2,993,027		1,675			4.375	4.443	AO	32,813	131,250	09/09/2015	10/01/2025
49446R-AU-3	KIMCO REALTY CORP			1,2	2.A FE	2,995,290	105.1417	3,154,252	3,000,000	2,997,932		627			3.300	3.324	FA	41,250	99,000	08/01/2017	02/01/2025
494550-BS-4	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	3,734,660	105.2116	4,208,465	4,000,000	3,923,035		34,153			4.150	5.136	FA	69,167	166,000	09/23/2015	02/01/2024
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	1,996,640	106.6171	2,132,343	2,000,000	1,998,997		349			4.250	4.270	MS	28,333	85,000	09/09/2014	09/01/2024
49456B-AB-7	KINDER MORGAN INC			1,2	2.B FE	4,010,000	106.8741	4,274,966	4,000,000	4,002,349		(1,161)			5.625	5.591	MN	28,750	225,000	11/01/2013	11/15/2023
49456B-AP-6	KINDER MORGAN INC			1,2	2.B FE	2,968,560	111.2005	3,336,016	3,000,000	2,979,014		2,903			4.300	4.431	MS	43,000	129,000	03/07/2018	03/01/2028
496719-AA-3	KINGSTONE COMPANIES INC			1	3.C FE	994,560	100.2838	1,002,838	1,000,000	998,813		1,129			5.500	5.624	JD	153	55,000	12/14/2017	12/30/2022
496902-AN-7	KINROSS GOLD CORP			1,2	2.C FE	7,506,635	108.5001	8,137,505	7,500,000	7,502,046		(921)			5.950	5.936	MS	131,396	446,250	03/19/2014	03/15/2024
496902-AQ-0	KINROSS GOLD CORP			1,2	2.C FE	3,681,600	111.7799	4,471,197	4,000,000	3,783,783		32,419			4.500	5.650	JJ	83,000	180,000	08/22/2018	07/15/2027
497266-AC-0	KIRBY CORP			1,2	2.C FE	1,985,260	107.7458	2,154,915	2,000,000	1,990,232		1,358			4.200	4.291	MS	28,000	84,000	03/20/2018	03/01/2028
500255-AN-4	KOHLS CORP			1	2.C FE	2,214,179	116.2769	2,145,308	1,845,000	2,207,906		(6,273)			6.000	3.801	JJ	51,045		10/04/2021	01/15/2033
500255-AQ-7	KOHLS CORP			1	2.C FE	2,959,281	129.3483	2,949,141	2,280,000	2,958,293		(988)			6.875	4.282	JD	6,967		12/16/2021	12/15/2037
500255-AT-1	KOHLS CORP			1,2	2.C FE	2,992,500	105.3864	3,161,593	3,000,000	2,998,256		833			4.750	4.782	JD	6,333	142,500	09/05/2013	12/15/2023
500255-AX-2	KOHLS CORP			1,2	2.C FE	2,994,060	101.9517	3,058,550	3,000,000	2,994,255		195			3.375	3.399	MN	16,875	59,344	03/29/2021	05/01/2031
50067A-AG-7	KORTH DIRECT MTG LLC FORMERLY KORTH DIRE				1.G PL	2,695,410	101.4400	2,738,880	2,700,000	2,698,219		911			5.250	5.288	MON	2,363	141,750	09/12/2018	10/25/2023
50067H-AA-5	KORTH DIRECT MORTGAGE INC.				2.A PL	1,466,000	100.4820	1,473,066	1,466,000	1,466,000					6.250	6.254	N/A	1,527	206,661	07/30/2019	09/25/2024
50067H-AC-1	KORTH DIRECT MORTGAGE INC.			2	1.G PL	3,601,643	102.1940	3,680,663	3,601,643	3,601,643					5.250	5.250	MON	3,151	205,181	10/09/2019	11/25/2024
50067H-AE-7	KORTH DIRECT MORTGAGE INC.				1.G PL	2,100,000	100.4230	2,108,883	2,100,000	2,100,000					5.000	5.000	MON	1,750	105,000	09/27/2019	10/25/2024
50067H-AN-7	KORTH DIRECT MORTGAGE INC.				1.G PL	3,000,000	101.2030	3,036,090	3,000,000	3,000,000					6.000	6.004	N/A	3,000	180,000	03/27/2020	04/25/2025
50067H-BA-4	KORTH DIRECT MORTGAGE INC.				1.G PL	2,000,000	100.6310	2,012,620	2,000,000	2,000,000					5.300	5.300	MON	1,767	106,000	09/28/2020	10/25/2025
50067H-BG-1	KORTH DIRECT MORTGAGE INC.				1.G PL	1,308,000	100.1350	1,309,766	1,308,000	1,308,000					5.000	5.000	MON	1,090	65,400	09/15/2020	10/25/2025
50067H-BJ-5	KORTH DIRECT MORTGAGE INC.				1.G PL	1,000,000	100.0600	1,000,600	1,000,000	1,000,000					5.000	5.000	MON	833	50,000	09/24/2020	10/25/2023
50067H-BL-0	KORTH DIRECT MORTGAGE INC.				1.G PL	3,000,000	100.7070	3,021,210	3,000,000	3,000,000					5.250	5.250	MON	2,625	140,875	01/06/2021	02/25/2026
50067H-BQ-9	KORTH DIRECT MORTGAGE INC.				1.G PL	1,000,000	100.7500	1,007,500	1,000,000	1,000,000					5.250	5.250	MON	875	42,146	02/10/2021	03/25/2026
50067H-BS-5	KORTH DIRECT MORTGAGE INC.				2.A PL	1,500,000	98.8530	1,482,795	1,500,000	1,500,000					5.500	5.418	MON	6,875	57,979	03/16/2021	04/25/2026
50067H-CE-5	KORTH DIRECT MORTGAGE INC.				1.F PL	1,500,000	100.3100	1,504,650	1,500,000	1,500,000					4.750	4.751	MON	1,188	36,219	05/26/2021	06/25/2026
50067H-CG-0	KORTH DIRECT MORTGAGE INC.				1.G PL	2,000,000	99.8530	1,997,060	2,000,000	2,000,000					4.750	4.750	N/A	1,583	41,167	06/23/2021	07/25/2024
50067H-CJ-4	KORTH DIRECT MORTGAGE INC.				1.G PL	2,000,000	97.6880	1,953,760	2,000,000	2,000,000					4.500	4.435	MON	7,500	32,250	07/20/2021	08/25/2026
50067H-CN-5	KORTH DIRECT MORTGAGE INC.				1.E PL	2,000,000	98.7250	1,974,500	2,000,000	2,000,000					4.250	4.188	MON	7,083	22,667	08/23/2021	09/25/2026
50067H-CU-9	KORTH DIRECT MORTGAGE INC.				1.F FE	4,500,000	100.0000	4,500,000	4,500,000	4,500,000					4.750	4.750	MON	17,813	19,000	10/27/2021	11/25/2026
50067H-CY-1	KORTH DIRECT MORTGAGE 4.5 12/25/26				1.G PL	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					4.500	4.500	MN	10,500	3,000	11/17/2021	12/25/2026
50067H-DA-2	KORTH DIRECT MORTGAGE INC.				2.B FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000					4.750	4.750	N/A	12,139		12/06/2021	01/25/2027
50077L-AT-3	KRAFT HEINZ FOODS CO			1,2	3.A FE	4,991,100	114.6600	5,733,000	5,000,000	4,994,035		697			4.625	4.645	JJ	96,997	231,250	08/10/2018	01/30/2029
50077L-AX-4	KRAFT HEINZ FOODS CO			1,2	3.A FE	1,976,320	117.4092	2,348,185	2,000,000	1,978,178		903			4.625	4.716	AO	23,125	92,500	09/11/2019	10/01/2039
501044-DL-2	KROGER CO			1,2	2.A FE	1,988,060	115.2655	2,305,311	2,000,000	1,991,057		1,055			4.500	4.575	JJ	41,500	90,000	01/07/2019	01/15/2029
50540R-AN-2	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	4,901,380	104.8477	5,242,385	5,000,000	4,978,770		10,925			4.000	4.244	MN	33,333	200,000	11/05/2013	11/01/2023
50540R-AT-9	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	2,993,250	104.7189	3,141,568	3,000,000	2,997,308		952			3.250	3.285	MS	32,500	97,500	08/15/2017	09/01/2024
524660-AW-7	LEGGETT & PLATT INC			1,2	2.B FE	997,060	101.0435	1,010,435	1,000,000	999,791		328			3.400	3.434	FA	12,844	34,000	08/08/2012	08/15/2022
524901-AT-2	LEGG MASON INC			1	1.F FE	5,273,977	106.3268	5,635,321	5,300,000	5,291,277		3,203			3.950	4.019	JJ	96,534	209,350	02/25/2016	07/15/2024
524901-AV-7	LEGG MASON INC			1	1.F FE	2,998,620	112.0987	3,362,962	3,000,000	2,999,439		118			4.750	4.755	MS	41,958	142,500	03/17/2016	03/15/2026
526057-BN-3	LENNAR CORP			1,2	2.C FE	2,942,190	102.2500	3,067,500	3,000,000	2,994,266		6,582			4.750	4.999	MN	18,208	142,500	01/30/2013	11/15/2022
526057-CD-4	LENNAR CORP			1,2	2.C FE	2,000,000	113.2400	2,264,800	2,000,000	2,000,000					4.750	4.750	MN	8,444	95,000	11/14/2017	11/29/2027
527288-BE-3	JEFFERIES FINANCIAL GROUP INC			1,2	2.B FE	4,932,050	104.3798	5,218,988	5,000,000	4,985,031		7,722			5.500	5.678	AO	55,764	275,000	10/15/2013	10/18/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
529043-AD-3	LXP INDUSTRIAL TRUST			1,2	2.B FE	2,996,490	105.1318	3,153,953	3,000,000	2,999,054		358			4.400	4.414	JD	5,867	132,000	05/13/2014	06/15/2024
53079E-AW-4	LIBERTY MUTUAL GROUP INC			1	2.B FE	4,984,450	101.1339	5,056,695	5,000,000	4,999,382		1,811			4.950	4.988	MN	41,250	247,500	05/01/2012	05/01/2022
53079E-BE-3	LIBERTY MUTUAL GROUP INC			1	2.B FE	1,998,680	104.4563	2,089,127	2,000,000	1,999,788		138			4.250	4.258	JD	3,778	85,000	10/31/2013	06/15/2023
534187-BA-6	LINCOLN NATIONAL CORP			1	2.A FE	1,995,780	152.8189	3,056,378	2,000,000	1,996,596		88			7.000	7.017	JD	6,222	140,000	06/15/2010	06/15/2040
539439-AR-0	LLOYDS BANKING GROUP PLC		C		1.F FE	4,982,350	112.2672	5,613,359	5,000,000	4,988,135		1,624			4.375	4.419	MS	60,156	218,750	03/15/2018	03/22/2028
539439-AT-6	LLOYDS BANKING GROUP PLC		C		1.F FE	4,984,900	113.8241	5,691,204	5,000,000	4,989,254		1,360			4.550	4.588	FA	85,313	227,500	08/09/2018	08/16/2028
546676-AU-1	LOUISVILLE GAS AND ELECTRIC CO			1,2	1.F FE	1,255,677	126.2656	1,218,463	965,000	1,251,865		(3,812)			5.125	3.007	MN	6,319	24,728	09/01/2021	11/15/2040
548661-DT-1	LOWE'S COMPANIES INC			1,2	2.A FE	997,710	108.1847	1,081,847	1,000,000	998,475		426			4.000	4.050	AO	8,444	40,000	03/24/2020	04/15/2025
548661-DV-6	LOWE'S COMPANIES INC			1,2	2.A FE	2,985,990	125.8740	3,776,221	3,000,000	2,986,843		430			5.000	5.037	AO	31,667	150,000	03/24/2020	04/15/2040
55292J-AA-7	MBS SPV I, LLC				2.B FE	5,000,000	100.2326	5,011,631	5,000,000	5,000,000					6.000	6.000	MS	100,000	148,333	03/03/2021	03/03/2026
55316F-AC-3	MM FINISHED LOTS HOLDINGS LLC				1.F PL	36,556	100.0000	36,067	36,067	36,336		(116)			7.250	6.824	MON	895	2,615	02/28/2020	01/31/2024
55317H-AA-2	MM FINISHED LOTS HOLDINGS 3 LLC				1.F PL	528,359	100.0000	529,124	529,124	528,505		154			6.500	6.529	MON	3,442	34,011	11/13/2020	11/30/2025
55336V-AM-2	MPLX LP			1,2	2.B FE	2,660,903	112.2413	2,609,610	2,325,000	2,646,547		(14,357)			4.500	3.364	AO	22,088	104,625	01/27/2021	04/15/2038
55336V-AS-9	MPLX LP			1,2	2.B FE	4,971,600	114.2827	5,714,136	5,000,000	4,978,571		2,463			4.800	4.872	FA	90,667	240,000	11/08/2018	02/15/2029
55412L-AA-7	MABREY BANCORPORATION, INC.				2.B PL	1,500,000	102.5000	1,537,500	1,500,000	1,500,000					5.500	5.500	N/A	31,167	84,563	08/06/2020	08/15/2030
559079-AK-4	MAGELLAN HEALTH INC			1	3.A FE	4,990,450	108.2500	5,412,500	5,000,000	4,996,070		1,331			4.900	4.472	MS	67,375	245,000	09/15/2017	09/22/2024
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP			1	2.A FE	4,622,215	130.0677	4,406,695	3,388,000	4,597,499		(24,715)			6.400	3.394	MN	36,139	108,416	07/29/2021	05/01/2037
559222-AR-5	MAGNA INTERNATIONAL INC		C	1,2	1.G FE	2,988,300	108.6883	3,260,648	3,000,000	2,995,147		1,173			4.150	4.197	AO	31,125	124,500	09/16/2015	10/01/2025
561409-AC-7	MALVERN BANCORP INC			2,5	2.C FE	2,000,000	100.1955	2,003,909	2,000,000	2,000,000					6.125	6.126	FA	46,278	122,500	02/07/2017	02/15/2027
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS, LLC				3.A PL	1,341,158	107.0713	1,435,996	1,341,158	1,341,158					4.560	4.561	JJ	29,899	61,157	09/28/2018	09/30/2025
56585A-BH-4	MARATHON PETROLEUM CORP			1,2	2.B FE	4,990,250	109.1357	5,456,787	5,000,000	4,993,290		1,819			4.700	4.744	MN	39,167	235,000	04/23/2020	05/01/2025
570535-AK-0	MARKEL CORP			1	2.B FE	1,997,040	102.0429	2,040,859	2,000,000	1,999,815		356			4.900	4.919	JJ	49,000	98,000	06/27/2012	07/01/2022
57064B-AA-6	MARKET STREET BANCSHARES, INC.				2.C PL	2,000,000	102.6137	2,052,273	2,000,000	2,000,000					6.000	5.999	JD	10,000	120,333	11/30/2020	12/01/2030
571903-AY-9	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	4,964,050	107.9908	5,399,542	5,000,000	4,975,828		3,311			4.000	4.088	AO	42,222	200,000	04/04/2018	04/15/2028
571903-BB-8	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	1,993,600	112.2304	2,244,608	2,000,000	1,995,320		561			4.650	4.690	JD	7,750	93,000	11/14/2018	12/01/2028
573284-AA-4	MARTIN MARIETTA MATERIAL				2.B FE	4,470,200	118.4301	4,737,205	4,000,000	4,188,385		(41,906)			7.000	5.642	JD	23,333	280,000	11/04/2013	12/01/2025
575634-AS-9	MASSACHUSETTS ELECTRIC CO			1	2.A FE	5,699,198	132.4940	6,531,952	4,930,000	5,692,186		(9,147)			5.900	4.537	MN	37,167	233,935	09/15/2021	11/15/2039
579780-AM-9	MCCORMICK & COMPANY INC			1,2	2.B FE	1,998,740	104.4253	2,088,505	2,000,000	1,999,518		174			3.150	3.160	FA	23,800	63,000	08/09/2017	08/15/2024
58013M-FN-9	MCDONALD'S CORP			1,2	2.A FE	1,999,300	106.0525	2,121,050	2,000,000	1,999,475		139			3.300	3.308	JJ	33,000	66,000	03/25/2020	07/01/2025
58278L-AA-4	MCREIF SUBREIT, LLC			1	1.F PL	3,000,000	102.0000	3,060,000	3,000,000	3,000,000					6.750	6.750	MN	30,938	202,500	11/06/2020	11/06/2023
58278L-AC-0	MCREIF SUBREIT, LLC				1.F PL	3,000,000	100.2500	3,007,500	3,000,000	3,000,000					5.000	5.000	AO	32,500		10/13/2021	10/15/2026
583928-AC-0	MEDALLION FINANCIAL CORP			1	1.G FE	3,000,000	104.7500	3,142,500	3,000,000	3,000,000					8.250	8.250	MS	68,063	247,500	03/22/2019	03/22/2024
583928-AE-6	MEDALLION FINANCIAL CORP			2	1.G FE	4,000,000	95.0000	3,800,000	4,000,000	4,000,000					7.500	7.503	JD	833	305,833	12/23/2020	12/30/2027
58942H-AA-9	MERCY HEALTH (OHIO)			1	1.E FE	6,116,400	105.3358	6,320,146	6,000,000	6,058,824		(14,246)			3.382	3.109	MN	33,820	202,920	09/21/2017	11/01/2025
58942H-AB-7	MERCY HEALTH (OHIO)			1,2	1.E FE	5,000,000	107.2293	5,361,465	5,000,000	5,000,000					3.555	3.554	FA	74,063	177,750	12/12/2017	08/01/2027
59001A-BA-9	MERITAGE HOMES CORP			1,2	3.A FE	1,000,000	110.1320	1,101,320	1,000,000	1,000,000					5.125	5.124	JD	3,559	51,250	05/22/2017	06/06/2027
59100U-AA-6	META FINANCIAL GROUP INC			2	2.B FE	5,000,000	100.1245	5,006,224	5,000,000	5,000,000					4.786	4.786	FMAN	31,242	348,255	08/10/2016	08/15/2026
59151K-AL-2	METHANEX CORP		C	1,2	3.B FE	15,011,750	105.6010	15,840,150	15,000,000	15,008,597		(856)			5.250	5.241	JD	35,000	787,500	09/11/2019	12/15/2029
591774-AA-2	METROPOLITAN BANK HOLDING CORP			2,5	2.C FE	2,000,000	100.2995	2,005,989	2,000,000	2,000,000					6.250	6.248	MS	36,806	125,000	03/08/2017	03/15/2027
59408T-AA-8	MICHAEL KORS (USA) INC			1,2	2.C FE	1,990,160	105.0000	2,100,000	2,000,000	1,995,777		1,397			4.500	4.579	MN	15,000	90,000	10/05/2017	11/01/2024
594918-BR-4	MICROSOFT CORP			1,2	1.A FE	9,991,200	104.7045	10,470,451	10,000,000	9,995,753		862			2.400	2.410	FA	95,333	240,000	08/02/2016	08/08/2026
594918-BS-2	MICROSOFT CORP			1,2	1.A FE	2,377,728	115.3449	2,768,278	2,400,000	2,382,409		908			3.450	3.515	FA	32,890	82,800	08/02/2016	08/08/2036
595112-BP-7	MICRON TECHNOLOGY INC			1,2	2.C FE	999,950	109.5110	1,095,110	1,000,000	999,997					4.185	4.185	FA	15,810	41,850	07/11/2019	02/15/2027
595112-BQ-5	MICRON TECHNOLOGY INC			1,2	2.C FE	5,999,640	115.2480	6,914,880	6,000,000	5,999,986		1			4.663	4.663	FA	105,695	279,780	07/11/2019	02/15/2030
59562V-AL-1	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	1,478,265	130.4613	1,448,121	1,110,000	1,467,555		(10,710)			6.125	3.277	AO	16,997	33,994	06/10/2021	04/01/2036
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	8,750,132	134.7024	8,600,748	6,385,000	8,690,710		(59,421)			5.950	3.000	MN	48,544	189,954	06/25/2021	05/15/2037
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	6,855,759	139.8951	6,818,489	4,874,000	6,802,242		(53,517)			6.500	3.260	MS	93,283	125,905	11/16/2021	09/15/2037
597742-AK-1	MIDLAND STATES BANCORP INC			2,5	2.C FE	5,000,000	101.8926	5,094,630	5,000,000	5,000,000					5.500	5.500	MS	69,514	275,000	09/20/2019	09/30/2034
598511-AC-7	MIDWESTONE FINANCIAL GROUP INC (IOWA)			2,5	2.C FE	2,500,000	107.3065	2,682,662	2,500,000	2,500,000					5.750	5.750	JJ	60,295	144,549	07/28/2020	07/30/2030
60040R-AA-4	MILLENNIUM CONSOLIDATED HOLDINGS LLC			1	2.C PL	1,987,000	101.1455	2,022,910	2,000,000	1,995,772		2,695			7.500	7.663	MN	12,917	150,000	06/29/2018	06/30/2023
60040R-AC-0	MILLENNIUM CONSOLIDATED HOLDINGS LLC				2.C PL	2,000,000	101.0000	2,020,000	2,000,000	2,000,000					7.500	7.500	N/A	37,917	150,000	03/31/2020	03/31/2025
60920L-AE-4	MONDELEZ INTERNATIONAL HOLDINGS NETHERLA		C	1	2.B FE	1,499,610	101.0487	1,515,731	1,500,000	1,499,905		131			2.125	2.134	MS	9,031	31,875	09/05/2019	09/19/2022
614810-AB-5	ENDURANCE SPECIALTY HOLDINGS LTD		C	1	1.G FE	996,820	102.8192	1,028,192	1,000,000	999,708		358			4.700	4.738	AO	9,922	47,000	10/02/2012	10/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
615369-AS-4	MOODY'S CORP			1,2	2.A FE	1,997,740	106.8695	2,137,390	2,000,000	1,998,494		431			3.750	3.775	MS	20,208	75,000	03/20/2020	03/24/2025
617446-7Y-9	MORGAN STANLEY				2.A FE	6,989,520	110.4669	7,732,685	7,000,000	6,995,484		852			4.350	4.365	MS	95,579	304,500	09/05/2014	09/08/2026
617446-8C-6	MORGAN STANLEY			1	1.G FE	7,421,400	108.4216	7,589,509	7,000,000	7,206,012		(53,909)			4.000	3.120	JJ	122,889	280,000	10/17/2017	07/23/2025
61744Y-AN-8	MORGAN STANLEY			1	1.G FE	1,995,500	102.5388	2,050,777	2,000,000	1,998,987		926			3.125	3.174	JJ	27,431	62,500	01/18/2018	01/23/2023
61746B-DZ-6	MORGAN STANLEY			1	1.G FE	3,649,310	108.1869	3,786,543	3,500,000	3,577,959		(17,623)			3.875	3.286	JJ	58,017	135,625	09/20/2017	01/27/2026
61747Y-DU-6	MORGAN STANLEY				2.A FE	3,997,720	104.1414	4,165,655	4,000,000	3,999,666		229			4.100	4.106	MN	17,767	164,000	05/16/2013	05/22/2023
61761J-VL-0	MORGAN STANLEY			1	1.G FE	8,559,650	106.5180	8,840,994	8,300,000	8,402,177		(34,236)			3.700	3.238	AO	58,008	307,100	07/17/2017	10/23/2024
61761J-ZN-2	MORGAN STANLEY				2.A FE	6,912,570	110.0231	7,701,619	7,000,000	6,945,760		8,973			3.950	4.114	AO	52,228	276,500	02/14/2018	04/23/2027
61945C-AD-5	MOSAIC CO			1,2	2.C FE	1,249,090	124.1590	1,241,590	1,000,000	1,234,544		(14,546)			5.450	3.000	MN	6,964	54,500	02/23/2021	11/15/2033
61945C-AG-8	MOSAIC CO			1,2	2.C FE	6,986,280	110.4175	7,729,224	7,000,000	6,991,483		1,261			4.050	4.074	MN	36,225	283,500	11/08/2017	11/15/2027
61980A-AD-5	MOTIVA ENTERPRISES LLC			1	2.B FE	9,958,256	124.0288	11,162,591	9,000,000	9,929,590		(31,347)			6.850	5.878	JJ	284,275	616,500	12/30/2020	01/15/2040
626738-AE-8	MURPHY OIL USA INC			1,2	3.B FE	7,183,750	105.2500	7,367,500	7,000,000	7,176,194		(3,384)			4.750	4.585	MS	97,903	332,500	09/06/2019	09/15/2029
628530-BD-8	MYLAN INC			1,2	2.C FE	1,992,240	104.8009	2,096,018	2,000,000	1,998,280		848			4.200	4.247	MN	7,467	84,000	11/19/2013	11/29/2023
62854A-AN-4	UTAH ACQUISITION SUB INC			1,2	2.C FE	4,961,550	107.8739	5,393,693	5,000,000	4,981,058		3,809			3.950	4.044	JD	8,778	197,500	05/31/2016	06/15/2026
62912X-AC-8	NGPL PIPECO LLC			1	2.C FE	7,498,264	140.2884	7,578,379	5,402,000	7,442,861		(55,403)			7.768	4.432	JD	18,650	332,393	08/06/2021	12/15/2037
62944T-AE-5	NVR INC			1,2	2.A FE	9,792,600	101.5697	10,156,970	10,000,000	9,980,613		26,655			3.950	4.234	MS	116,306	395,000	04/03/2014	09/15/2022
62947Q-AY-4	NXP BV		C	1,2	2.B FE	4,786,405	119.8544	5,393,446	4,500,000	4,719,402		(28,218)			5.550	4.676	JD	20,813	249,750	07/16/2019	12/01/2028
63010M-AA-5	NANO FINANCIAL HOLDINGS, INC.				2.B PL	3,000,000	100.9641	3,028,923	3,000,000	3,000,000					7.000	7.000	JJ	105,000	210,000	06/28/2019	07/01/2024
631005-BC-8	NARRAGANSETT ELECTRIC CO			1	2.A FE	1,318,022	128.9399	1,263,611	980,000	1,313,682		(4,339)			5.638	3.163	MS	16,269	27,626	09/02/2021	03/15/2040
633717-AA-1	THE NATIONAL BANK OF INDIANAPOLIS CORPOR			5	2.B PL	2,000,000	102.3787	2,047,574	2,000,000	2,000,000					5.500	5.500	MS	32,389	110,000	09/05/2019	09/15/2029
636180-BN-0	NATIONAL FUEL GAS CO			1,2	2.C FE	1,986,340	106.1614	2,123,228	2,000,000	1,991,569		1,291			3.950	4.034	MS	23,261	79,000	09/18/2017	09/15/2027
636180-BP-5	NATIONAL FUEL GAS CO			1,2	2.C FE	6,949,110	110.3956	7,727,691	7,000,000	6,963,701		4,518			4.750	4.842	MS	110,833	332,500	08/08/2018	09/01/2028
636180-BQ-3	NATIONAL FUEL GAS CO			1,2	2.C FE	1,990,360	111.7866	2,235,732	2,000,000	1,992,935		1,533			5.500	5.599	JJ	50,722	122,833	05/19/2020	01/15/2026
636180-BR-1	NATIONAL FUEL GAS CO			1,2	2.C FE	2,998,170	100.5995	3,017,985	3,000,000	2,998,318		148			2.950	2.957	MS	29,500	45,971	02/09/2021	03/01/2031
636190-AA-8	NATIONAL FUNDING, INC.				2.A FE	5,000,000	100.3750	5,018,750	5,000,000	5,000,000					5.750	5.751	MJSD	799	95,833	08/25/2021	08/31/2026
63633D-AF-1	NATIONAL HEALTH INVESTORS INC			1,2	2.C FE	991,960	96.5193	965,193	1,000,000	992,610		650			3.000	3.094	FA	12,500	15,417	01/19/2021	02/01/2031
637138-AC-2	TRUIST FINANCIAL CORP				1.G FE	2,000,000	107.5664	2,151,327	2,000,000	2,000,000					4.250	4.249	MS	21,486	85,000	09/09/2014	09/30/2024
637417-AH-9	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	1,995,180	108.3448	2,166,896	2,000,000	1,997,982		473			4.000	4.028	MN	10,222	80,000	10/14/2015	11/15/2025
637432-CT-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1	1.F FE	3,491,280	145.7307	4,371,922	3,000,000	3,309,822		(20,859)			8.000	6.590	MS	80,000	240,000	09/23/2009	03/01/2032
64110D-AF-1	NETAPP INC			1,2	2.B FE	5,963,250	104.5267	6,271,600	6,000,000	5,983,883		5,512			3.300	3.403	MS	50,600	198,000	02/08/2018	09/29/2024
641423-BU-1	NEVADA POWER CO			1	1.F FE	915,475	148.2015	926,259	625,000	912,842		(2,633)			6.750	3.010	JJ	21,094		10/21/2021	07/01/2037
641423-BZ-0	NEVADA POWER CO			1,2	1.F FE	534,548	129.0749	516,300	400,000	532,155		(2,393)			5.375	3.005	MS	6,331	10,750	07/21/2021	09/15/2040
647551-A@-9	NEW MOUNTAIN FINANCE CORPORATION			1	2.C FE	4,000,000	101.7193	4,068,771	4,000,000	4,000,000					4.760	4.759	JJ	87,796	190,400	06/30/2017	07/15/2022
649445-AC-7	NEW YORK COMMUNITY BANCORP INC			2,5	2.C FE	5,000,000	107.6920	5,384,602	5,000,000	5,000,000					5.900	5.902	MN	45,069	295,000	11/01/2018	11/06/2028
649604-AG-0	NEW YORK MORTGAGE TRUST, INC.				2.A PL	4,000,000	99.1698	3,966,793	4,000,000	4,000,000					5.750	5.747	AO	38,972	116,917	04/27/2021	04/30/2026
651587-AF-4	NEWMARKET CORP			1	2.B FE	998,300	103.0060	1,030,060	1,000,000	999,809		192			4.100	4.121	JD	1,822	41,000	12/13/2012	12/15/2022
651639-AM-8	NEWMONT CORPORATION			1	2.A FE	4,978,297	139.7742	6,087,165	4,355,000	4,960,028		(13,161)			6.250	4.972	AO	68,047	229,844	06/24/2021	10/01/2039
652315-AA-0	NEWPORT REALTY TRUST INC			1,2	2.A PL	2,000,000	100.6092	2,012,183	2,000,000	2,000,000					6.250	6.249	MJSD	10,417	125,000	11/02/2020	12/01/2024
652526-70-8	NEWTEK BUSINESS SERVICES CORP			1,2	2.A PL	5,000,000	25.7700	5,154,000	5,000,000	5,000,000					5.500	5.056	FMAN	45,833	213,120	01/14/2021	02/01/2026
65344M-AA-7	NEXPOINT REIT OP LP			2	2.B PL	2,969,400	102.5000	3,075,000	3,000,000	2,975,812		5,313			7.500	7.750	N/A	47,500	225,000	10/15/2020	10/15/2025
654740-BT-5	NISSAN MOTOR ACCEPTANCE COMPANY LLC			1,2	2.C FE	1,999,120	99.3620	1,987,240	2,000,000	1,999,214		94			2.750	2.757	MS	17,111	27,500	03/04/2021	03/09/2028
654744-AC-5	NISSAN MOTOR CO LTD		C	1,2	2.C FE	4,000,000	108.0250	4,320,999	4,000,000	4,000,000					4.345	4.345	MS	50,209	173,800	09/10/2020	09/17/2027
655664-AR-1	NORDSTROM INC			1,2	3.A FE	2,049,820	93.2500	1,865,000	2,000,000	2,047,640		(1,238)			5.000	4.821	JJ	46,111	100,000	02/13/2020	01/15/2044
655664-AT-7	NORDSTROM INC			1,2	3.A FE	3,010,920	100.8785	3,026,355	3,000,000	3,009,025		(934)			4.375	4.330	AO	32,813	131,250	12/19/2019	04/01/2030
665789-AW-3	NORTHERN STATES POWER CO (WISCONSIN)			1	1.F FE	2,017,582	145.4359	2,036,102	1,400,000	2,012,310		(5,272)			6.375	3.016	MS	29,750		10/21/2021	09/01/2038
66621#-AA-4	NORTHFIELD MOUNTAIN, LLC				2.C PL	2,200,000	110.1724	2,423,793	2,200,000	2,200,000					4.500	4.500	MJSD	275	99,000	07/18/2019	07/18/2034
666807-BT-8	NORTHROP GRUMMAN CORP			1,2	2.A FE	3,995,430	130.0580	5,202,319	4,000,000	3,995,952		112			5.150	5.158	MN	34,333	206,000	03/19/2020	05/01/2040
66982E-AA-0	A10 CAPITAL LLC			2	2.B PL	3,000,000	101.4981	3,044,943	3,000,000	3,000,000					5.875	5.875	MON	6,854	58,750	08/17/2021	08/17/2026
67077M-AQ-1	NUTRIEN LTD		C	1,2	2.B FE	12,796,470	142.0175	12,781,572	9,000,000	12,722,219		(74,251)			6.125	3.160	JJ	254,188	275,625	06/25/2021	01/15/2041
67103B-AA-8	OFS CAPITAL CORP			1,2	2.B PL	4,945,300	101.0513	5,052,565	5,000,000	4,954,099		8,799			4.750	5.000	FA	93,021	118,750	02/05/2021	02/10/2026
67103H-AC-1	O'REILLY AUTOMOTIVE INC			1,2	2.A FE	996,270	101.3131	1,013,131	1,000,000	999,715		418			3.800	3.844	MS	12,667	38,000	08/16/2012	09/01/2022
67103H-AJ-6	O'REILLY AUTOMOTIVE INC			1,2	2.A FE	2,998,770	112.7230	3,381,690	3,000,000	2,998,964		103			4.200	4.205	AO	31,500	126,000	03/26/2020	04/01/2030
67449J-AA-4	OBSIDIAN INSURANCE HOLDINGS, INC.				2.C FE	5,000,000	102.0000	5,100,000	5,000,000	5,000,000					6.500	6.503	N/A	903	335,833	12/18/2020	12/30/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
674599-CR-4	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	2,997,930	103.0515	3,091,545	3,000,000	2,998,596		278			3.200	3.211	FA	36,267	96,000	08/07/2019	08/15/2026
675232-AA-0	OCEANEERING INTERNATIONAL INC			1,2	4.A FE	800,000	100.5000	2,010,000	2,000,000	991,130		191,130			4.650	33.329	MN	11,883	93,000	07/13/2016	11/15/2024
675234-AA-6	OCEANFIRST FINANCIAL CORP			2	2.B FE	2,000,000	100.2373	2,004,747	2,000,000	2,000,000					4.138	4.136	MJSD	460	122,983	09/16/2016	09/30/2026
675234-AB-4	OCEANFIRST FINANCIAL CORP			2,5	2.B FE	3,000,000	107.3107	3,219,320	3,000,000	3,000,000					5.250	5.251	MN	20,125	157,500	04/29/2020	05/15/2030
67623C-AF-6	OFFICE PROPERTIES INCOME TRUST			1,2	2.C FE	2,994,150	97.0032	2,910,097	3,000,000	2,994,299		149			3.450	3.473	AO	26,738		09/21/2021	10/15/2031
677347-CE-4	OHIO EDISON CO			1	2.B FE	5,476,912	142.5576	5,387,252	3,779,000	5,447,804		(29,108)			6.875	3.083	JJ	119,800		10/13/2021	07/15/2036
678858-BL-4	OKLAHOMA GAS AND ELECTRIC CO			1	1.G FE	19,954,067	134.7889	19,153,509	14,210,000	19,896,731		(57,336)			5.850	3.005	JD	69,274	327,893	12/03/2021	06/01/2040
680033-AC-1	OLD NATIONAL BANCORP				1.G FE	3,025,740	105.9338	3,178,015	3,000,000	3,007,814		(2,773)			4.125	4.019	FA	46,750	123,750	08/13/2014	08/15/2024
680223-AJ-3	OLD REPUBLIC INTERNATIONAL CORP			1,2	2.B FE	7,008,200	108.9247	7,624,730	7,000,000	7,002,673		(997)			4.875	4.858	AO	85,313	341,250	10/03/2014	10/01/2024
680665-AL-0	OLIN CORP			1,2	3.B FE	5,043,750	108.2950	5,414,750	5,000,000	5,035,269		(3,658)			5.625	5.510	FA	117,188	281,250	07/12/2019	08/01/2029
681936-BB-5	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	1,971,600	106.7964	2,135,927	2,000,000	1,992,433		3,102			4.950	5.131	AO	24,750	99,000	03/06/2014	04/01/2024
681936-BD-1	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	2,973,930	106.8603	3,205,809	3,000,000	2,991,360		2,593			4.500	4.603	JJ	62,250	135,000	09/04/2014	01/15/2025
681936-BF-6	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	2,956,380	109.4291	3,282,874	3,000,000	2,978,153		3,598			4.500	4.658	AO	33,750	135,000	03/11/2015	04/01/2027
681936-BH-2	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	3,365,449	111.2537	3,754,812	3,375,000	3,370,564		962			5.250	5.287	JJ	81,703	177,188	09/16/2015	01/15/2026
681936-BM-1	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	2,947,470	100.8300	3,024,899	3,000,000	2,952,670		4,310			3.375	3.580	FA	42,188	82,125	10/07/2020	02/01/2031
681936-BN-9	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	4,965,200	97.5934	4,879,670	5,000,000	4,967,273		2,073			3.250	3.320	AO	34,306	97,049	03/03/2021	04/15/2033
682680-BD-4	ONEOK INC			1,2	2.C FE	2,998,290	114.7269	3,441,806	3,000,000	2,998,511		318			5.850	5.864	JJ	80,925	175,500	05/04/2020	01/15/2026
68389X-BP-9	ORACLE CORP			1,2	2.A FE	3,225,600	104.6493	3,139,479	3,000,000	3,225,070		(530)			3.800	3.179	MN	14,567		12/13/2021	11/15/2037
68389X-BZ-7	ORACLE CORP			1,2	2.A FE	4,966,300	101.3808	5,069,042	5,000,000	4,967,202		902			3.650	3.698	MS	48,667	91,757	03/22/2021	03/25/2041
68622B-AA-8	ORIGIN BANK			2,5	2.B FE	2,000,000	105.7031	2,114,061	2,000,000	2,000,000					4.250	4.250	FA	32,111	85,000	02/06/2020	02/15/2030
690742-AE-1	OWENS CORNING			1,2	2.C FE	1,961,520	106.9621	2,139,242	2,000,000	1,987,098		4,061			4.200	4.438	JD	7,000	84,000	11/04/2014	12/01/2024
69352P-AQ-6	PPL CAPITAL FUNDING INC			1,2	2.A FE	2,998,980	112.9225	3,387,674	3,000,000	2,999,167		83			4.125	4.129	AO	26,125	123,750	04/01/2020	04/15/2030
693627-AY-7	DUKE ENERGY INDIANA LLC			1	2.A FE	7,769,343	133.5113	7,676,900	5,750,000	7,760,915		(8,427)			6.120	3.003	AO	74,290		12/02/2021	10/15/2035
693656-AC-4	PVH CORP			1,2	2.C FE	2,988,750	108.9499	3,268,498	3,000,000	2,991,957		2,074			4.625	4.708	JJ	65,906	138,750	07/06/2020	07/10/2025
69478X-AD-7	PACIFIC PREMIER BANCORP INC			2,5	2.B FE	4,000,000	103.8125	4,152,501	4,000,000	4,000,000					4.875	4.876	MN	24,917	195,000	05/03/2019	05/15/2029
695114-CJ-5	PACIFICORP			1	1.E FE	2,663,753	140.7579	2,646,249	1,880,000	2,660,769		(2,984)			6.350	3.117	JJ	55,047		11/29/2021	07/15/2038
695114-CL-0	PACIFICORP			1	1.E FE	10,839,225	137.1693	10,725,265	7,819,000	10,818,986		(20,239)			6.000	3.087	JJ	216,326		12/15/2021	01/15/2039
700885-AA-4	PARKE BANCORP INC			2,5	1.G PL	3,000,000	106.4601	3,193,802	3,000,000	3,000,000					6.500	6.000	JJ	89,917	195,000	07/15/2020	07/15/2030
70153Y-AA-1	PARKWAY BANCORP INC			5	2.A PL	4,000,000	105.1568	4,206,273	4,000,000	4,000,000					6.000	6.001	MS	60,667	240,000	12/18/2020	03/31/2030
703481-AB-7	PATTERSON-UTI ENERGY INC			1,2	3.A FE	3,002,610	100.5156	3,015,468	3,000,000	3,002,113		(295)			3.950	3.937	FA	49,375	118,500	10/10/2019	02/01/2028
70432*-AB-7	PAYCHEX OF NEW YORK LLC				2.A	1,600,000	115.0957	1,841,531	1,600,000	1,600,000					4.250	4.250	MS	20,400	68,000	03/13/2019	03/13/2029
708062-AC-8	PENNANTPARK INVESTMENT CORP			1,2	2.B PL	2,983,290	101.2315	3,036,945	3,000,000	2,985,424		2,134			4.500	4.625	MN	22,500	71,250	04/14/2021	05/01/2026
709599-AH-7	PENSKE TRUCK LEASING CO LP			1	2.B FE	2,484,400	102.1713	2,554,281	2,500,000	2,498,978		1,869			4.875	4.955	JJ	57,552	121,875	07/10/2012	07/11/2022
709599-AN-4	PENSKE TRUCK LEASING CO LP			1	2.B FE	1,982,800	103.3754	2,067,509	2,000,000	1,997,849		1,973			4.250	4.357	JJ	38,722	85,000	01/14/2013	01/17/2023
709599-BH-6	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	6,968,780	106.1228	7,428,595	7,000,000	6,975,183		2,723			3.350	3.402	MN	39,083	234,500	09/10/2019	11/01/2029
709629-AR-0	PENTAIR FINANCE SARL		C	1,2	2.C FE	7,951,440	113.2071	9,056,572	8,000,000	7,961,781		4,185			4.500	4.576	JJ	180,000	360,000	06/12/2019	07/01/2029
712710-AA-0	PEOPLESBANCORP, MHC				2.C FE	2,500,000	103.8090	2,595,226	2,500,000	2,500,000					5.375	5.375	N/A	17,170	134,375	11/02/2018	11/15/2028
71654Q-BB-7	PETROLEOS MEXICANOS		C	1	3.C FE	3,964,760	100.1700	4,006,800	4,000,000	3,999,741		4,191			4.875	4.981	JJ	85,042	195,000	01/17/2012	01/24/2022
71654Q-BH-4	PETROLEOS MEXICANOS		C	1	3.C FE	2,347,530	103.5000	3,105,000	3,000,000	2,544,364		182,225			4.875	13.635	JJ	66,219	146,250	01/15/2014	01/18/2024
71654Q-BW-1	PETROLEOS MEXICANOS		C	1	3.C FE	1,456,900	101.1500	2,023,000	2,000,000	1,546,998		83,323			4.500	11.664	JJ	39,500	90,000	01/15/2015	01/23/2026
71654Q-CK-6	PETROLEOS MEXICANOS		C	1	3.C FE	1,743,775	99.4000	2,485,000	2,500,000	1,822,677		72,958			5.350	11.674	FA	51,642	133,750	02/01/2018	02/12/2028
71654Q-DB-5	PETROLEOS MEXICANOS		C	1	3.C FE	2,220,000	106.6560	3,199,680	3,000,000	2,312,517		92,517			6.490	12.780	JJ	85,452	194,700	09/24/2019	01/23/2027
717081-EC-3	PFIZER INC			1	1.F FE	2,487,975	119.1514	2,978,786	2,500,000	2,490,397		464			4.000	4.035	JD	4,444	100,000	11/14/2016	12/15/2036
718172-AC-3	PHILIP MORRIS INTERNATIONAL INC				1.F FE	5,557,379	140.6332	5,483,290	3,899,000	5,545,286		(12,093)			6.375	3.073	MN	31,070	60,531	12/15/2021	05/16/2038
718546-AC-8	PHILLIPS 66			1	2.A FE	991,644	100.8979	1,002,925	994,000	993,934		262			4.300	4.327	AO	10,686	52,882	03/07/2012	04/01/2022
718549-AH-1	PHILLIPS 66 PARTNERS LP			1,2	2.C FE	4,989,050	103.7688	5,188,439	5,000,000	4,991,640		911			3.150	3.174	JD	7,000	157,500	09/04/2019	12/15/2029
718592-AB-4	PVH CORP				2.C FE	915,550	110.6373	1,106,373	1,000,000	986,582		6,366			7.750	8.542	MN	9,903	77,500	09/25/1995	11/15/2023
720198-AD-2	PIEDMONT OPERATING PARTNERSHIP LP			1,2	2.B FE	2,993,730	105.4344	3,163,033	3,000,000	2,998,456		654			4.450	4.475	MS	39,308	133,500	02/25/2014	03/15/2024
720198-AF-7	PIEDMONT OPERATING PARTNERSHIP LP			1,2	2.B FE	1,990,200	97.8949	1,957,898	2,000,000	1,990,435		235			2.750	2.804	AO	15,431		09/13/2021	04/01/2032
72346Q-AC-8	PINNACLE FINANCIAL PARTNERS INC			2,5	2.A FE	4,000,000	101.8489	4,073,954	4,000,000	4,000,000					4.125	4.126	MS	48,583	165,000	09/09/2019	09/15/2029
724479-AJ-9	PITNEY BOWES INC			1,2	4.A FE	1,400,000	102.0000	2,040,000	2,000,000	1,556,278		156,278			4.625	17.172	MS	27,236	92,500	03/04/2014	03/15/2024
72650R-BL-5	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.C FE	997,160	109.8363	1,098,363	1,000,000	998,475		269			4.500	4.535	JD	2,000	45,000	11/15/2016	12/15/2026
741503-AZ-9	BOOKING HOLDINGS INC			1,2	1.G FE	6,987,330	107.8808	7,551,656	7,000,000	6,994,000		1,232			3.600	3.621	JD	21,000	252,000	05/18/2016	06/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74267C-AC-0	PROASSURANCE CORP			1	2.C FE	2,156,460	105.5246	2,110,492	2,000,000	2,037,167		(18,715)			5.300	4.255	MN	13,544	106,000	09/24/2014	11/15/2023
743263-AP-0	PROGRESS ENERGY INC			1	2.B FE	10,733,574	137.3232	10,558,779	7,689,000	10,624,577		(108,998)			6.000	3.186	JD	38,445	461,340	02/02/2021	12/01/2039
74340X-BL-4	PROLOGIS LP			1,2	1.G FE	1,734,921	114.3979	1,848,670	1,616,000	1,713,140		(12,428)			4.375	3.383	FA	29,458	70,700	03/18/2020	02/01/2029
74432Q-BN-4	PRUDENTIAL FINANCIAL INC			1	1.G FE	999,220	149.8054	1,498,054	1,000,000	999,390		17			6.625	6.631	JD	1,840	66,250	06/16/2010	06/21/2040
744533-BJ-8	PUBLIC SERVICE COMPANY OF OKLAHOMA			1	2.A FE	2,216,996	140.6414	2,137,749	1,520,000	2,187,595		(29,401)			6.625	3.100	MN	12,867	100,700	01/29/2021	11/15/2037
744573-AS-5	PUBLIC SERVICE ENTERPRISE GROUP INC			1,2	2.B FE	1,615,592	144.2148	1,586,362	1,100,000	1,565,279		(43,119)			8.625	3.090	AO	20,029	94,875	10/28/2020	04/15/2031
745332-CA-2	PUGET SOUND ENERGY INC			1	1.F FE	1,361,180	135.8670	1,358,670	1,000,000	1,352,343		(8,837)			5.757	3.150	AO	14,393	28,785	05/21/2021	10/01/2039
747262-AS-2	QVC INC			1	3.A FE	999,270	106.7255	1,067,255	1,000,000	999,839		66			4.850	4.858	AO	12,125	48,500	03/11/2014	04/01/2024
747262-AU-7	QVC INC			1,2	3.A FE	1,997,200	105.5000	2,110,000	2,000,000	1,999,065		273			4.450	4.466	FA	33,622	89,000	08/07/2014	02/15/2025
749607-AC-1	RLI CORP			1	2.B FE	5,003,200	105.3009	5,265,047	5,000,000	5,000,742		(411)			4.875	4.866	MS	71,771	243,750	09/25/2013	09/15/2023
749685-AX-1	RPM INTERNATIONAL INC			1,2	2.C FE	1,497,840	113.2733	1,699,099	1,500,000	1,498,365		189			4.550	4.568	MS	22,750	68,250	02/26/2019	03/01/2029
754730-AG-4	RAYMOND JAMES FINANCIAL INC			1,2	2.A FE	2,990,040	116.0647	3,481,940	3,000,000	2,991,146		861			4.650	4.694	AO	34,875	139,500	03/26/2020	04/01/2030
75513E-CG-4	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	2,991,360	104.0862	3,122,586	3,000,000	2,997,192		1,288			3.200	3.244	MS	28,267	96,000	03/28/2017	03/15/2024
75574U-40-8	READY CAPITAL CORP			2	2.A PL	1,000,000	25.7900	1,031,600	1,000,000	1,000,000					6.200	0.000	JAJO	(4,994)	62,000	07/22/2019	07/30/2026
75574U-AB-7	READY CAPITAL CORP			1,2	2.A FE	3,000,000	100.0896	3,002,688	3,000,000	3,000,000					5.500	5.502	JD	5,042		12/16/2021	12/30/2028
755763-AC-3	READYCAP HOLDINGS LLC			1,2	1.F PL	10,000,000	99.1349	9,913,491	10,000,000	10,000,000					4.500	4.500	AO	88,750		10/19/2021	10/20/2026
756109-AG-9	REALTY INCOME CORP			1	1.G FE	9,457,800	131.7145	13,171,447	10,000,000	9,608,303		18,559			5.875	6.317	MS	172,986	587,500	06/14/2011	03/15/2035
756109-BD-5	REALTY INCOME CORP			1,2	1.G FE	2,995,230	106.3725	3,191,176	3,000,000	2,998,963		612			4.600	4.616	FA	55,583	141,000	02/04/2014	02/06/2024
75886A-AJ-7	ENERGY TRANSFER LP			1,2	2.C FE	3,775,920	104.7618	4,190,472	4,000,000	3,940,759		30,029			4.500	5.360	MN	30,000	180,000	09/24/2015	11/01/2023
75913M-AA-7	REGIONS BANK				2.B FE	2,835,000	140.3188	2,806,376	2,000,000	2,832,927		(2,073)			6.450	3.054	JD	1,792	64,500	12/10/2021	06/26/2037
759470-AY-3	RELIANCE INDUSTRIES LTD		C	1	2.B FE	4,025,350	100.4592	4,018,367	4,000,000	4,000,398		(3,254)			5.400	5.315	FA	82,200	216,000	02/23/2012	02/14/2022
759509-AE-2	RELIANCE STEEL & ALUMINUM CO			1,2	2.B FE	8,412,700	103.5170	8,281,361	8,000,000	8,083,642		(77,999)			4.500	3.465	AO	76,000	360,000	06/29/2017	04/15/2023
75956B-AC-5	RELIANT BANCORP INC			2,5	2.C FE	3,000,000	102.1198	3,063,593	3,000,000	3,000,000					5.125	5.125	JD	6,833	153,750	12/13/2019	12/15/2029
75970E-AB-3	RENASANT CORP			2,5	2.B FE	2,500,000	109.6540	2,741,350	2,500,000	2,500,000					5.500	5.500	MS	45,833	137,500	08/17/2016	09/01/2031
75970E-AD-9	RENASANT CORP			2,5	2.B FE	2,000,000	106.0163	2,120,325	2,000,000	2,000,000					4.500	4.500	MS	26,500	122,082	09/01/2020	09/15/2035
76131R-AA-0	RETAIL CAPITAL HOLDINGS LLC				2.C PL	4,000,000	100.5000	4,020,000	4,000,000	4,000,000					8.000	8.007	N/A	889	320,000	03/28/2019	09/30/2022
76131V-A@-2	RETAIL PROPERTIES OF AMERICA, INC.				2.C	2,000,000	106.1712	2,123,424	2,000,000	2,000,000					4.580	4.580	JD	254	91,600	06/30/2014	06/30/2024
76131V-AA-1	KITE REALTY GROUP LP			1,2	2.C FE	2,576,604	104.9189	2,695,367	2,569,000	2,573,504		(1,373)			4.000	3.938	MS	30,257	102,760	08/22/2019	03/15/2025
76131V-AB-9	KITE REALTY GROUP LP			1,2	2.C FE	5,621,690	110.7193	6,089,563	5,500,000	5,622,086		(1,149)			4.750	4.413	MS	76,924	236,181	09/08/2021	09/15/2030
76132F-AA-5	RETAIL OPPORTUNITY INVESTMENTS PARTNERSH			1,2	2.C FE	1,966,600	105.6942	2,113,885	2,000,000	1,992,096		3,750			5.000	5.215	JD	4,444	100,000	12/04/2013	12/15/2023
76169#-AH-6	REYES HOLDINGS, L.L.C.				1.G PL	3,100,000	107.0452	3,318,400	3,100,000	3,100,000					4.850	4.849	FA	61,393	150,350	02/04/2015	02/04/2025
761713-AT-3	REYNOLDS AMERICAN INC			1	2.B FE	8,737,400	133.3426	9,333,983	7,000,000	8,581,866		(65,878)			7.250	5.116	JD	22,556	507,500	07/16/2019	06/15/2037
761713-BA-3	REYNOLDS AMERICAN INC			1,2	2.B FE	5,774,850	118.4652	5,923,258	5,000,000	5,687,238		(38,241)			5.700	4.317	FA	107,667	285,000	08/20/2019	08/15/2035
761713-BG-0	REYNOLDS AMERICAN INC			1,2	2.B FE	1,993,940	107.9734	2,159,468	2,000,000	1,997,627		624			4.450	4.488	JD	4,697	89,000	06/09/2015	06/12/2025
76706R-AA-5	RIO FINL SVCS | 5.250% DUE 11/01/30				5.B GI	2,000,000	100.5000	2,010,000	2,000,000	2,000,000					5.250	5.250	MN	17,500	106,458	10/26/2020	11/01/2030
77340R-AR-8	ROCKIES EXPRESS PIPELINE LLC			1,2	3.A FE	4,991,300	106.6250	5,331,250	5,000,000	4,992,906		759			4.950	4.973	JJ	114,125	247,500	04/04/2019	07/15/2029
77340R-AS-6	ROCKIES EXPRESS PIPELINE LLC			1,2	3.A FE	4,994,000	103.0000	5,150,000	5,000,000	4,995,592		1,209			3.600	3.628	MN	23,000	180,000	01/16/2020	05/15/2025
778296-AD-5	ROSS STORES INC			1,2	2.A FE	2,984,400	115.0667	3,452,000	3,000,000	2,986,637		1,282			4.800	4.866	AO	30,400	144,000	04/02/2020	04/15/2030
780153-AG-7	ROYAL CARIBBEAN CRUISES LTD				4.B FE	3,729,120	115.7500	3,472,500	3,000,000	3,532,041		(80,156)			7.500	4.032	AO	47,500	225,000	06/17/2019	10/15/2027
780153-AU-6	ROYAL CARIBBEAN CRUISES LTD			1	4.B FE	1,000,000	101.3770	1,013,770	1,000,000	1,000,000					5.250	5.249	MN	6,708	52,500	11/02/2012	11/15/2022
78355H-KQ-1	RYDER SYSTEM INC			1,2	2.B FE	1,999,620	109.7676	2,195,353	2,000,000	1,999,880		32			4.625	4.627	JD	7,708	92,500	04/02/2020	06/01/2025
78387G-AQ-6	AT&T INC			1	2.B FE	2,319,914	130.5810	2,951,130	2,260,000	2,301,159		(2,122)			6.150	5.944	MS	40,925	138,990	09/23/2009	09/15/2034
78409V-AD-6	S&P GLOBAL INC			1,2	1.G FE	1,985,080	108.2354	2,164,708	2,000,000	1,994,213		1,530			4.000	4.091	JD	3,556	80,000	05/20/2015	06/15/2025
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC			1,2	2.A FE	2,978,325	119.9518	2,998,795	2,500,000	2,972,827		(5,498)			4.682	3.155	MN	19,508	58,525	10/01/2021	05/01/2038
785592-AX-4	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	1,994,880	112.9065	2,258,130	2,000,000	1,995,708		542			4.500	4.531	MN	11,500	90,000	05/05/2020	05/15/2030
797440-BJ-2	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	4,501,673	135.1394	4,392,030	3,250,000	4,469,267		(32,405)			6.125	3.091	MS	58,613	99,531	06/15/2021	09/15/2037
797440-BL-7	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	4,479,375	133.0652	4,484,298	3,370,000	4,464,892		(14,482)			5.350	3.031	MN	23,038	93,358	09/08/2021	05/15/2040
797440-BM-5	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	5,057,312	121.6370	5,055,234	4,156,000	5,038,492		(18,820)			4.500	3.003	FA	70,652	93,510	06/15/2021	08/15/2040
80282K-AW-6	SANTANDER HOLDINGS USA INC			1,2	2.A FE	4,995,700	104.2499	5,212,493	5,000,000	4,997,816		846			3.500	3.519	JD	11,667	175,000	06/04/2019	06/07/2024
80283L-AA-1	SANTANDER UK PLC		C		2.A FE	1,993,620	106.3490	2,126,980	2,000,000	1,998,617		698			5.000	5.040	MN	15,000	100,000	10/31/2013	11/07/2023
806851-AG-6	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	5,395,850	107.7589	5,387,944	5,000,000	5,250,957		(63,450)			4.000	2.577	JD	5,556	200,000	09/03/2019	12/21/2025
808513-BB-0	CHARLES SCHWAB CORP			1,2	1.F FE	1,998,920	108.7632	2,175,265	2,000,000	1,999,278		205			4.200	4.212	MS	22,633	84,000	03/20/2020	03/24/2025
808513-BC-8	CHARLES SCHWAB CORP			1,2	1.F FE	1,997,160	118.4428	2,368,857	2,000,000	1,997,569		238			4.625	4.643	MS	25,438	92,500	03/20/2020	03/22/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
813903-AB-7	SECURITY FEDERAL CORP			2,5	5.B GI	2,000,000	102.0040	2,040,081	2,000,000	2,000,000					5.250	5.250	JD	8,750	105,000	11/26/2019	11/22/2029
81618T-AC-4	OFFICE PROPERTIES INCOME TRUST			1,2	2.C FE	5,982,120	105.4314	6,325,886	6,000,000	6,008,548		(3,388)			4.500	4.435	FA	112,500	270,000	09/17/2020	02/01/2025
81618T-AE-0	OFFICE PROPERTIES INCOME TRUST			1,2	2.C FE	3,947,360	104.2983	4,171,932	4,000,000	3,980,409		7,673			4.250	4.470	MN	21,722	170,000	05/10/2017	05/15/2024
81721M-AM-1	DIVERSIFIED HEALTHCARE TRUST			1,2	4.A FE	2,752,736	98.0000	2,744,000	2,800,000	2,768,527		4,302			4.750	4.965	FA	50,244	133,000	02/08/2018	02/15/2028
82436#-AA-6	SHERWIN-WILLIAMS CONTROL TRUST-2017				2.B	3,959,660	111.4896	4,370,900	3,920,455	3,953,108		(1,491)			4.373	4.298	MON	7,620	171,422	03/29/2017	03/15/2037
825107-AC-9	SHORE BANCSHARES INC			2,5	5.B GI	2,000,000	106.3813	2,127,627	2,000,000	2,000,000					5.375	5.375	MS	35,833	109,292	08/25/2020	09/01/2030
828730-AB-7	SIMMONS FIRST NATIONAL CORP			2,5	2.B FE	6,230,000	103.3579	6,439,194	6,230,000	6,230,000					5.000	5.001	AO	77,875	311,500	03/21/2018	04/01/2028
82894*-BB-2	J.R. SIMPLOT COMPANY				2.C	2,000,000	118.3393	2,366,786	2,000,000	2,000,000					4.880	4.880	MN	16,267	97,600	05/01/2019	05/01/2034
83190L-AB-5	SMARTFINANCIAL INC			2,5	2.C FE	1,500,000	104.0697	1,561,046	1,500,000	1,500,000					5.625	5.625	AO	20,859	84,375	09/25/2018	10/02/2028
83413U-A#-7	SLR INVESTMENT CORP.				2.C FE	4,000,000	101.0941	4,043,763	4,000,000	4,000,000					4.600	4.599	MN	27,089	184,000	02/15/2017	05/08/2022
837004-CM-0	DOMINION ENERGY SOUTH CAROLINA INC			1,2	1.F FE	4,987,500	111.3533	5,567,667	5,000,000	4,991,134		1,136			4.250	4.281	FA	80,278	212,500	08/15/2018	08/15/2028
837540-AA-1	SOUTH DAKOTA BANCSHARES, INC.				5.B GI	3,000,000	103.6250	3,108,750	3,000,000	3,000,000					5.750	5.750	MJSD	7,667	172,500	10/23/2019	10/22/2029
84046S-AF-5	SOUTH STREET SECURITIES FUNDING LLC			1,2	2.C FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000					6.000	5.999	JD	14,000		12/28/2021	12/15/2026
8426EP-AA-6	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	999,220	102.0990	1,020,990	1,000,000	999,802		110			2.450	2.462	AO	6,125	24,500	09/08/2016	10/01/2023
843395-AB-0	PRIMIS FINANCIAL CORP			2,5	2.C FE	1,000,000	107.3953	1,073,953	1,000,000	1,000,000					5.400	5.401	MS	18,000	54,900	08/20/2020	09/01/2030
843452-AZ-6	SOUTHERN NATURAL GAS COMPANY LLC			1	2.A FE	648,884	139.2130	638,987	459,000	636,121		(12,763)			8.000	3.463	MS	12,240	36,720	02/10/2021	03/01/2032
844741-BJ-6	SOUTHWEST AIRLINES CO			1,2	2.A FE	997,830	111.1125	1,111,125	1,000,000	998,489		404			5.250	5.300	MN	8,313	52,500	04/29/2020	05/04/2025
844741-BK-3	SOUTHWEST AIRLINES CO			1,2	2.A FE	5,258,500	114.3929	5,719,643	5,000,000	5,209,994		(34,709)			5.125	4.231	JD	11,389	256,250	07/28/2020	06/15/2027
845467-AH-2	SOUTHWESTERN ENERGY CO			1,2	3.C FE	1,963,820	100.0340	2,000,680	2,000,000	1,998,822		5,728			4.100	4.398	MS	24,144	82,000	02/13/2015	03/15/2022
845467-AL-3	SOUTHWESTERN ENERGY CO			1,2	3.C FE	1,995,640	109.8995	2,197,990	2,000,000	1,984,790		4,341			6.450	6.481	JJ	56,617	129,000	01/20/2015	01/23/2025
84861T-AF-5	SPIRIT REALTY LP			1,2	2.B FE	4,988,500	105.2665	5,263,323	5,000,000	4,990,586		1,001			3.400	3.427	JJ	78,389	170,000	09/09/2019	01/15/2030
84861T-AG-3	SPIRIT REALTY LP			1,2	2.B FE	2,970,060	103.4570	3,103,711	3,000,000	2,973,498		2,456			3.200	3.313	FA	36,267	98,400	08/04/2020	02/15/2031
85253#-AC-5	STAG INDUSTRIAL OPERATING PARTNERSHIP, L				2.C	4,700,000	108.6828	5,108,091	4,700,000	4,700,000					4.420	4.420	JD	577	207,740	12/30/2014	12/30/2026
853254-AJ-9	STANDARD CHARTERED PLC			C	2.B FE	1,997,700	102.4632	2,049,264	2,000,000	1,999,725		258			3.950	3.964	JJ	37,306	79,000	01/08/2013	01/11/2023
857477-BL-6	STATE STREET CORP			2,5	1.F FE	1,500,000	100.5252	1,507,878	1,500,000	1,500,000					2.825	2.826	MS	10,711	42,375	03/26/2020	03/30/2023
85917W-AA-0	STERLING BANCORP INC			2	1.G FE	3,000,000	100.0503	3,001,508	3,000,000	3,000,000					5.944	6.025	JAJO	38,634	196,115	04/14/2016	04/15/2026
860630-AD-4	STIFEL FINANCIAL CORP			1	2.C FE	4,959,800	106.5038	5,325,190	5,000,000	4,988,114		4,324			4.250	4.350	JJ	96,215	212,500	07/15/2014	07/18/2024
862121-A#-7	STORE CAPITAL CORPORATION				2.B FE	3,000,000	109.2113	3,276,340	3,000,000	3,000,000					4.730	4.730	MN	15,767	141,900	04/28/2016	04/28/2026
862121-A@-9	STORE CAPITAL CORPORATION				2.B FE	1,700,000	107.8453	1,833,369	1,700,000	1,700,000					5.240	5.239	MN	9,898	89,080	11/19/2015	11/21/2024
866930-AB-6	SAFG RETIREMENT SERVICES INC				2.B FE	925,986	108.3308	3,249,924	3,000,000	2,382,024		346,935			8.125	27.913	AO	42,656	243,750	04/17/1996	04/28/2023
86765B-AH-2	ENERGY TRANSFER LP			1	2.C FE	4,984,800	127.5594	6,377,970	5,000,000	4,988,167		322			6.850	6.873	FA	129,389	342,500	02/09/2010	02/15/2040
86765B-AN-9	ENERGY TRANSFER LP			1,2	2.C FE	5,655,860	104.9969	6,299,814	6,000,000	5,891,588		44,221			4.250	5.110	AO	63,750	255,000	04/10/2018	04/01/2024
86765B-AT-6	ENERGY TRANSFER LP			1,2	2.C FE	1,495,440	107.4940	1,612,410	1,500,000	1,497,765		442			3.900	3.936	JJ	26,975	58,500	07/07/2016	07/15/2026
86765B-AU-3	ENERGY TRANSFER LP			1,2	2.C FE	1,984,320	107.4120	2,148,241	2,000,000	1,990,333		1,464			4.000	4.095	AO	20,000	80,000	09/19/2017	10/01/2027
86787E-AV-9	TRUIST BANK			1,2	1.F FE	1,993,280	102.2056	2,044,112	2,000,000	1,998,452		1,381			3.000	3.073	FA	24,833	60,000	01/26/2018	02/02/2023
86787E-BB-2	TRUIST BANK			1,2	1.F FE	1,998,780	109.1746	2,183,493	2,000,000	1,999,300		165			4.050	4.060	MN	13,050	81,000	10/24/2018	11/03/2025
86801F-A@-5	SUNSTONE HOTEL PARTNERSHIP, LLC				3.C	5,300,000	112.4189	5,958,203	5,300,000	5,300,000					6.040	6.040	JJ	152,057	320,967	01/10/2017	01/10/2028
87161C-AM-7	SYNOVUS FINANCIAL CORP			2,5	3.A FE	5,446,250	106.9233	5,346,165	5,000,000	5,236,051		(112,332)			5.900	3.473	FA	118,000	295,000	02/13/2020	02/07/2029
87162W-AJ-9	TD SYNNEX CORP			1,2	2.C FE	6,958,560	96.2449	6,737,146	7,000,000	6,959,992		1,432			2.650	2.718	FA	73,169		07/29/2021	08/09/2031
87164D-QS-2	SYNOVUS BANK			2,5	2.B FE	1,000,000	100.0779	1,000,779	1,000,000	1,000,000					2.289	2.290	FA	8,965	22,890	02/05/2020	02/10/2023
87168K-AA-8	SYNERGY ONE LENDING, INC.				2.B PL	5,000,000	99.4907	4,974,534	5,000,000	5,000,000					5.500	5.500	AO	58,819	58,056	10/12/2021	10/14/2026
871829-BL-0	SYSCO CORP			1,2	2.B FE	1,995,840	124.9331	2,498,661	2,000,000	1,996,400		329			5.950	5.978	AO	29,750	119,000	03/31/2020	04/01/2030
871829-BM-8	SYSCO CORP			1,2	2.B FE	998,020	145.1958	1,451,958	1,000,000	998,107		52			6.600	6.618	AO	16,500	66,000	03/31/2020	04/01/2040
87227L-AA-5	HUNTINGTON NATIONAL BANK			2,5	2.A FE	2,000,000	104.8858	2,097,715	2,000,000	2,000,000					4.125	4.126	JJ	41,021	82,500	06/27/2019	07/02/2029
87227R-QE-7	HUNTINGTON NATIONAL BANK			2,5	2.A FE	3,000,000	109.0460	3,271,381	3,000,000	3,000,000					5.500	5.501	MN	25,208	165,000	05/01/2020	05/06/2030
87265K-AE-2	SIXTH STREET SPECIALTY LENDING INC			1,2	2.C FE	2,999,070	102.5746	3,077,238	3,000,000	2,999,792		188			4.500	4.507	JJ	59,625	135,000	01/17/2018	01/22/2023
87305Q-CF-6	TTX CO			1	1.F FE	4,984,650	105.3845	5,269,225	5,000,000	4,996,449		1,636			4.150	4.187	JJ	95,681	207,500	12/04/2013	01/15/2024
876030-AA-5	TAPESTRY INC			1,2	2.C FE	1,994,100	100.7058	2,014,117	2,000,000	1,994,126		26			3.050	3.084	MS	5,083		11/16/2021	03/15/2032
878055-AE-2	HUNTINGTON NATIONAL BANK				2.A FE	4,968,750	107.3208	5,366,039	5,000,000	4,988,686		3,257			4.600	4.678	FA	79,222	230,000	02/24/2015	02/27/2025
878742-AS-4	TECK RESOURCES LTD			C 1,2	2.C FE	3,062,600	128.2050	3,205,124	2,500,000	3,042,204		(19,373)			6.000	4.269	FA	56,667	150,000	12/09/2020	08/15/2040
878742-AW-5	TECK RESOURCES LTD			C 1,2	2.C FE	1,279,100	132.9502	1,329,502	1,000,000	1,269,912		(9,100)			6.250	4.180	JJ	28,819	62,500	12/23/2020	07/15/2041
878742-BG-9	TECK RESOURCES LTD			C 1,2	2.C FE	2,985,390	107.5408	3,226,225	3,000,000	2,987,415		1,252			3.900	3.958	JJ	53,950	121,875	06/23/2020	07/15/2030
87938W-AC-7	TELEFONICA EMISIONES SAU			C 1	2.C FE	7,438,608	142.8644	7,428,947	5,200,000	7,283,523		(101,565)			7.045	3.477	JD	11,194	366,340	02/02/2021	06/20/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
880451-AW-9	TENNESSEE GAS PIPELINE COMPANY LLC			1	2.B FE	10,622,178	143.2874	10,732,226	7,490,000	10,166,294		(201,066)			8.375	4.131	JD	27,879	627,288	09/04/2019	06/15/2032
88224P-JS-9	TEXAS CAPITAL BANK NA				3.A PL	4,230,960	108.1543	4,326,171	4,000,000	4,095,556		(23,392)			5.250	4.544	JJ	88,083	210,000	09/17/2015	01/31/2026
882727-AA-8	TEXAS STATE BANKSHARES INC			2,5	2.B PL	2,000,000	101.3599	2,027,198	2,000,000	2,000,000					5.750	5.828	JD	5,111	115,000	05/23/2019	06/15/2029
889175-BD-6	TOLEDO EDISON CO			1	2.A FE	2,416,927	137.1968	2,387,224	1,740,000	2,406,740		(10,187)			6.150	3.016	MN	13,674	53,505	09/27/2021	05/15/2037
88947E-AN-0	TOLL BROTHERS FINANCE CORP			1,2	3.A FE	4,000,000	103.2500	4,130,000	4,000,000	4,000,000					4.375	4.374	AO	36,944	175,000	04/03/2013	04/15/2023
88947E-AS-9	TOLL BROTHERS FINANCE CORP			1,2	3.A FE	1,036,550	111.8750	1,118,750	1,000,000	1,021,011		(3,710)			4.875	4.399	MS	14,354	48,750	06/07/2017	03/15/2027
89214P-BD-0	TOWNE BANK			2,5	2.A FE	4,000,000	100.9639	4,038,554	4,000,000	4,000,000					4.500	4.501	JJ	75,500	180,000	07/12/2017	07/30/2027
89346D-AE-7	TRANSALTA CORP		C	1	3.A FE	2,959,440	115.4000	3,462,000	3,000,000	2,967,576		902			6.500	6.603	MS	57,417	195,000	03/09/2010	03/15/2040
89346D-AF-4	TRANSALTA CORP		C	1,2	3.A FE	4,913,300	101.5000	5,075,000	5,000,000	4,990,834		10,098			4.500	4.718	MN	28,750	225,000	11/02/2012	11/15/2022
893526-8Z-9	TRANSCANADA PIPELINES LTD		C	1	2.A FE	2,800,751	155.9551	2,836,823	1,819,000	2,762,379		(38,372)			7.625	3.544	JJ	63,956	138,699	01/12/2021	01/15/2039
89352H-AD-1	TRANSCANADA PIPELINES LTD		C	1	2.A FE	27,937,039	136.2766	27,308,473	20,039,000	27,592,312		(344,727)			6.200	3.151	AO	262,288	1,242,418	01/19/2021	10/15/2037
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.A FE	2,704,547	128.2846	2,693,976	2,100,000	2,689,988		(14,560)			5.400	3.390	FA	42,840	73,440	09/23/2021	08/15/2041
893574-AH-6	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.A FE	499,125	122.1179	610,589	500,000	499,601		80			7.850	7.873	FA	16,354	39,250	01/19/2016	02/01/2026
89367T-AA-4	TRANSFORM LEASE OPCO LLC				2.B PL	7,000,000	100.5000	7,035,000	7,000,000	7,000,000					6.125	6.125	MN	73,840		10/25/2021	11/01/2026
893939-AE-8	TRAVELERS COMPANIES INC				1.F FE	10,395,180	124.6728	9,973,823	8,000,000	9,235,259		(264,251)			7.750	3.781	AO	130,889	620,000	04/28/2017	04/15/2026
89402H-AA-7	TRANSVERSE INSURANCE GROUP, LLC				1.G FE	2,000,000	99.7117	1,994,234	2,000,000	2,000,000					6.000	5.999	N/A	9,333		12/03/2021	12/15/2026
896239-AA-8	TRIMBLE INC			1,2	2.C FE	2,976,150	108.4310	3,252,930	3,000,000	2,991,915		2,524			4.750	4.850	JD	11,875	142,500	11/19/2014	12/01/2024
896442-AG-5	TRINITY CAPITAL INC			1,2	2.B PL	2,000,000	99.8160	1,996,320	2,000,000	2,000,000					4.375	4.375	FA	30,868		08/19/2021	08/24/2026
89678F-AA-8	TRISTATE CAPITAL HOLDINGS INC			2,5	2.B FE	4,000,000	110.1534	4,406,136	4,000,000	4,000,000					5.750	5.751	MN	29,389	230,000	05/06/2020	05/15/2030
89679E-AB-8	TRIUMPH BANCORP INC			2,5	1.G FE	3,000,000	103.2538	3,097,614	3,000,000	3,000,000					4.875	4.876	MN	13,813	146,250	11/21/2019	11/27/2029
902494-AT-0	TYSON FOODS INC			1,2	2.B FE	497,290	100.7637	503,819	500,000	499,850		320			4.500	4.568	JD	1,000	22,500	06/06/2012	06/15/2022
904311-AA-5	UNDER ARMOUR INC			1,2	3.C FE	1,991,540	103.1445	2,062,890	2,000,000	1,995,905		840			3.250	3.300	JD	2,889	65,000	06/08/2016	06/15/2026
905581-AR-5	UNION CARBIDE CORP				2.B FE	3,754,140	117.7059	3,531,176	3,000,000	3,252,947		(66,670)			7.500	4.793	JD	18,750	225,000	12/18/2012	06/01/2025
906548-BY-7	UNION ELECTRIC CO			1	1.F FE	1,358,049	125.8043	1,383,847	1,100,000	1,346,900		(11,149)			5.500	3.256	MS	17,814	30,250	04/22/2021	03/15/2034
907818-FT-0	UNION PACIFIC CORP			1,2	1.G FE	5,998,260	106.7619	6,405,712	6,000,000	5,998,303		43			3.200	3.202	MN	21,867	96,000	05/19/2021	05/20/2041
90985F-AG-1	UNITED COMMUNITY BANKS INC			2,5	2.B FE	2,000,000	102.4226	2,048,453	2,000,000	2,000,000					4.500	4.500	JJ	37,750	90,000	01/10/2018	01/30/2028
911312-BV-7	UNITED PARCEL SERVICE INC			1,2	1.G FE	5,019,990	135.0645	6,753,223	5,000,000	5,018,910		(659)			5.200	5.167	AO	65,000	260,000	03/19/2020	04/01/2040
91159H-HM-5	US BANCORP			2	1.F FE	5,017,000	105.7266	5,286,330	5,000,000	5,008,025		(1,731)			3.100	3.060	AO	27,556	155,000	04/27/2016	04/27/2026
91324P-EE-8	UNITEDHEALTH GROUP INC			1,2	1.F FE	3,007,890	104.9608	3,148,825	3,000,000	3,007,699		(191)			3.050	3.032	MN	11,692	44,733	05/18/2021	05/15/2041
91359V-AA-5	UNIVERSAL INSURANCE HOLDINGS, INC.				1.F PL	4,000,000	100.0287	4,001,149	4,000,000	4,000,000					5.625	5.625	N/A	23,750		11/23/2021	11/30/2026
91911T-AK-9	VALE OVERSEAS LTD		C	1	2.C FE	3,209,390	134.2510	3,356,275	2,500,000	3,185,603		(26,310)			6.875	4.504	MN	24,349	171,875	01/14/2021	11/10/2039
91914J-AB-8	VALERO ENERGY PARTNERS LP			1,2	2.B FE	4,983,000	110.3398	5,516,991	5,000,000	4,988,484		1,575			4.500	4.543	MS	66,250	225,000	03/26/2018	03/15/2028
919794-AC-1	VALLEY NATIONAL BANCORP				2.B FE	3,998,320	107.3569	4,294,275	4,000,000	3,999,388		175			4.550	4.555	JD	506	182,000	06/16/2015	06/30/2025
919794-AD-9	VALLEY NATIONAL BANCORP			2,5	2.B FE	2,000,000	108.2734	2,165,469	2,000,000	2,000,000					5.250	5.251	JD	4,667	105,000	05/29/2020	06/15/2030
92337P-AA-3	VERABANK, INC.			5	2.C FE	1,000,000	105.5000	1,055,000	1,000,000	1,000,000					5.875	5.875	JD	4,896	58,750	05/19/2020	06/01/2030
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,315,280	116.6354	4,957,003	4,250,000	4,300,337		(3,045)			4.400	4.275	MN	31,167	187,000	06/02/2016	11/01/2034
92343V-FE-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,934,900	105.9145	5,295,724	5,000,000	4,944,986		5,737			3.150	3.304	MS	43,313	157,500	03/19/2020	03/22/2030
92343V-GK-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	5,987,320	104.9832	6,298,990	6,000,000	5,987,670		350			3.400	3.415	MS	56,100	102,000	03/12/2021	03/22/2041
923451-AC-2	VERITEX HOLDINGS INC			2,5	2.C FE	2,000,000	105.3277	2,106,554	2,000,000	2,000,000					4.750	4.750	MN	12,139	95,000	11/08/2019	11/15/2029
92345Y-AC-0	VERISK ANALYTICS INC			1	2.B FE	1,984,140	102.2695	2,045,391	2,000,000	1,998,693		1,823			4.125	4.222	MS	24,979	82,500	09/05/2012	09/12/2022
92345Y-AD-8	VERISK ANALYTICS INC			1,2	2.B FE	2,983,890	107.4853	3,224,560	3,000,000	2,993,804		1,640			4.000	4.065	JD	5,333	120,000	05/11/2015	06/15/2025
92512J-AB-2	VERSABANK		C	2,5	1.G PL	5,000,000	101.1555	5,057,775	5,000,000	5,000,000					5.000	4.999	MN	41,667	125,694	04/21/2021	05/01/2031
925524-AV-2	VIACOMCBS INC			1	2.B FE	506,855	124.5449	622,724	500,000	505,269		(329)			5.500	5.375	MN	3,514	27,500	03/02/2016	05/15/2033
92556H-AA-5	VIACOMCBS INC			1,2	2.B FE	4,974,900	109.7100	5,485,502	5,000,000	4,983,096		4,513			4.750	4.860	MN	30,347	237,500	03/27/2020	05/15/2025
92840V-AE-2	VISTRA OPERATIONS COMPANY LLC			1,2	2.C FE	10,036,200	107.0311	10,703,110	10,000,000	10,029,258		(3,380)			4.300	4.253	JJ	198,278	430,000	08/09/2019	07/15/2029
928563-AF-2	VMWARE INC			1,2	2.C FE	1,992,860	116.4959	2,329,919	2,000,000	1,993,978		574			4.700	4.744	MN	12,011	94,000	04/02/2020	05/15/2030
92857W-BS-8	VODAFONE GROUP PLC		C	1	2.B FE	2,947,530	126.5346	3,796,038	3,000,000	2,949,593		845			4.875	4.988	JD	4,875	146,250	06/12/2019	06/19/2049
928668-AT-9	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	4,987,900	110.1780	5,508,901	5,000,000	4,992,842		1,654			4.625	4.666	MN	30,840	231,300	11/08/2018	11/13/2025
928668-BE-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	2,996,850	105.2540	3,157,619	3,000,000	2,997,823		601			3.350	3.373	MN	13,400	100,500	05/06/2020	05/13/2025
928779-AA-5	VOLUNTEER STATE BANCSHARES INC			2,5	2.A PL	2,000,000	101.5718	2,031,436	2,000,000	2,000,000					5.750	5.750	MN	14,694	115,000	11/07/2019	11/15/2029
92936U-AA-7	WP CAREY INC			1,2	2.B FE	4,981,950	106.1793	5,308,966	5,000,000	4,995,380		1,909			4.600	4.644	AO	57,500	230,000	03/11/2014	04/01/2024
92936U-AF-6	WP CAREY INC			1,2	2.B FE	1,977,520	110.1985	2,203,969	2,000,000	1,982,444		1,961			3.850	3.986	JJ	35,506	77,000	06/11/2019	07/15/2029
92936U-AJ-8	WP CAREY INC			1,2	2.B FE	2,971,440	97.6366	2,929,097	3,000,000	2,971,914		474			2.450	2.556	FA	15,517		10/05/2021	02/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92940P-AF-1	WRKCO INC			1,2	2.B FE	2,999,070	114.1122	3,423,365	3,000,000	2,999,254		56			4.200	4.203	JD	10,500	126,000	05/16/2019	06/01/2032
929903-AM-4	WELLS FARGO & CO				2.B FE	3,642,440	126.9985	5,079,940	4,000,000	3,746,355		11,632			5.500	6.197	FA	91,667	220,000	10/09/2009	08/01/2035
931427-AH-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	7,166,600	106.2414	7,436,897	7,000,000	7,069,796		(24,878)			3.800	3.402	MN	31,772	266,000	11/21/2017	11/18/2024
948741-AK-9	KIMCO REALTY CORP			1,2	2.A FE	1,991,660	105.2485	2,104,970	2,000,000	1,998,125		860			4.450	4.499	JJ	41,039	89,000	10/03/2013	01/15/2024
94974B-FY-1	WELLS FARGO & CO				2.B FE	7,551,320	109.0469	7,633,285	7,000,000	7,269,227		(55,909)			4.100	3.161	JD	22,322	287,000	08/02/2016	06/03/2026
95040Q-AN-4	WELLTOWER INC			1,2	2.A FE	4,985,750	98.5058	4,925,292	5,000,000	4,986,667		917			2.050	2.091	JJ	52,104		06/23/2021	01/15/2029
952845-AE-5	WEST FRASER TIMBER CO LTD		C	1,2	2.C FE	3,000,000	106.8989	3,206,968	3,000,000	3,000,000					4.350	4.349	AO	27,550	130,500	10/07/2014	10/15/2024
95763P-EF-4	WESTERN ALLIANCE BANK			2,5	1.G PL	5,000,000	108.5377	5,426,886	5,000,000	5,000,000					5.250	5.250	JD	21,875	262,500	05/20/2020	06/01/2030
958102-AM-7	WESTERN DIGITAL CORP			1,2	2.C FE	7,433,125	109.2500	8,193,750	7,500,000	7,458,316		8,862			4.750	4.900	FA	134,583	356,250	07/30/2019	02/15/2026
960386-AH-3	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP			1,2	2.C FE	2,996,370	103.9418	3,118,255	3,000,000	2,999,347		380			4.375	4.389	FA	49,583	131,250	08/05/2013	08/15/2023
960413-AY-8	WESTLAKE CHEMICAL CORP			1,2	2.B FE	2,939,070	97.5728	2,927,184	3,000,000	2,939,888		818			2.875	3.011	FA	31,625		08/05/2021	08/15/2041
96145D-AB-1	WRKCO INC			1,2	2.B FE	4,985,550	104.2694	5,213,469	5,000,000	4,994,245		2,015			3.000	3.045	MS	44,167	150,000	08/22/2017	09/15/2024
962166-BY-9	WEYERHAEUSER CO			1,2	2.B FE	2,954,100	111.6263	3,348,789	3,000,000	2,960,865		3,878			4.000	4.188	AO	25,333	120,000	03/26/2020	04/15/2030
963320-AW-6	WHIRLPOOL CORP			1,2	2.B FE	988,100	115.5320	1,155,320	1,000,000	990,926		1,037			4.750	4.902	FA	16,493	47,500	02/20/2019	02/26/2029
96332H-CE-7	WHIRLPOOL CORP			1	2.B FE	1,997,000	101.5144	2,030,288	2,000,000	1,999,854		341			4.700	4.718	JD	7,833	94,000	05/29/2012	06/01/2022
969457-BU-3	WILLIAMS COMPANIES INC			1,2	2.B FE	931,500	102.2101	1,022,101	1,000,000	990,373		8,852			3.700	4.661	JJ	17,061	37,000	04/10/2014	01/15/2023
969457-BW-9	WILLIAMS COMPANIES INC			1,2	2.B FE	2,696,781	107.0286	2,989,310	2,793,000	2,763,039		11,088			4.550	5.016	JD	2,471	127,082	02/20/2015	06/24/2024
97650W-AF-5	WINTRUST FINANCIAL CORP				2.B FE	2,045,000	105.5255	2,110,510	2,000,000	2,016,094		(6,073)			5.000	4.648	JD	5,000	100,000	09/20/2016	06/13/2024
980236-AQ-6	WOODSIDE FINANCE LTD		C	1,2	2.A FE	1,497,255	111.8268	1,677,402	1,500,000	1,497,912		242			4.500	4.523	MS	21,938	67,500	02/26/2019	03/04/2029
98258P-AC-1	WT HOLDINGS INCORPORATED				2.C FE	5,000,000	97.5000	4,875,000	5,000,000	5,000,000					5.500	5.500	N/A	46,597	145,139	04/20/2021	04/30/2028
98310W-AM-0	TRAVEL + LEISURE CO			1,2	3.C FE	3,998,640	111.2500	4,450,000	4,000,000	4,019,239		(4,435)			6.600	6.450	AO	66,000	264,000	09/10/2015	10/01/2025
983130-AV-7	WYNN LAS VEGAS LLC			1,2	4.B FE	6,000,000	103.0000	6,180,000	6,000,000	6,000,000					5.500	5.499	MS	110,000	330,000	02/11/2015	03/01/2025
983919-AJ-0	XILINX INC			1,2	1.G FE	6,992,090	103.4984	7,244,885	7,000,000	6,997,131		1,130			2.950	2.968	JD	17,208	206,500	05/24/2017	06/01/2024
98417E-AT-7	GLENCORE FINANCE CANADA LTD		C	1	2.A FE	2,995,350	102.6300	3,078,900	3,000,000	2,993,662		7,497			4.250	4.509	AO	23,375	127,500	10/23/2012	10/25/2022
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	6,024,780	107.7981	6,467,886	6,000,000	6,020,882		(2,213)			3.550	3.500	MS	59,758	213,000	03/16/2020	03/20/2030
98978V-AK-9	ZOETIS INC			1,2	2.A FE	997,690	110.1330	1,101,330	1,000,000	999,010		230			4.500	4.528	MN	6,000	45,000	11/09/2015	11/13/2025
G2616#-AU-5	DCC TREASURY 2014 LIMITED		C		2.B	3,000,000	110.9358	3,328,073	3,000,000	3,000,000					4.770	4.770	AO	34,583	143,100	04/04/2019	04/04/2031
G4588#-BR-1	INTERMEDIATE CAPITAL GROUP PLC		C		2.C	850,000	108.6087	923,174	850,000	850,000					4.990	4.990	MS	11,193	42,415	03/26/2019	03/26/2026
G4588#-BS-9	INTERMEDIATE CAPITAL GROUP PLC		C		2.C	2,600,000	113.2192	2,943,700	2,600,000	2,600,000					5.350	5.350	MS	36,707	139,100	03/26/2019	03/26/2029
G7334@-AX-1	RRPF ENGINE LEASING LIMITED		C		2.C FE	1,600,000	112.8089	1,804,943	1,600,000	1,600,000					4.700	4.701	FA	29,244	77,600	04/11/2019	06/13/2033
N7891*-AB-8	AVR AFVALVERWERKING B.V.		C		2.A PL	2,300,000	106.2208	2,443,079	2,300,000	2,300,000					4.320	4.320	JD	276	99,360	12/10/2014	12/10/2024
P4368#-AC-1	FORTIS TCI LTD.		C		2.C	1,520,000	109.8048	1,669,033	1,520,000	1,520,000					5.140	5.140	MN	12,804	80,175	05/02/2016	05/02/2031
Q2312*-AA-9	CHARTER HALL FUNDS MANAGEMENT LTD.		C		2.A FE	2,600,000	112.7717	2,932,063	2,600,000	2,600,000					4.610	4.610	FA	42,284	119,860	08/24/2018	08/24/2028
Q2759@-AC-3	CONSOLIDATED PRESS (FINANCE) PTY LTD		C		2.C PL	5,000,000	110.8552	5,542,760	5,000,000	5,000,000					4.640	4.640	JD	8,378	232,000	06/12/2015	06/18/2027
Q3915*-AD-2	FLETCHER BUILDING HOLDINGS LIMITED		C		2.C	1,000,000	104.5975	1,045,975	1,000,000	1,000,000					3.800	3.800	JJ	16,994	38,250	07/20/2016	11/22/2028
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,077,867,609	XXX	3,306,946,286	2,980,778,765	3,072,892,276		(1,818,785)			XXX	XXX	XXX	33,237,106	130,385,815	XXX	XXX
055287-AC-0	BBSG 2016-MRP B - CMBS			4	1.A	1,544,937	94.4022	1,416,032	1,500,000	1,521,364		(1,796)			3.727	3.394	MON	4,659	55,905	06/09/2016	06/06/2036
05551V-BF-9	BBCMS 2021-C10 A2 - CMBS			4	1.A	2,059,956	101.0787	2,021,574	2,000,000	2,052,392		(7,564)			2.071	1.218	MON	3,452	17,258	06/25/2021	07/15/2054
05551V-BJ-1	BBCMS 2021-C10 A5 - CMBS			4	1.A	2,059,960	102.0668	2,041,335	2,000,000	2,057,071		(2,889)			2.492	2.124	MON	4,153	20,767	06/25/2021	07/15/2054
05591Q-AA-4	BPR 21KEN A - CMBS			4	1.A FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000					1.360	1.364	MON	963	16,428	02/18/2021	02/15/2029
05604F-AC-9	BWAY 2013-1515 A2 - CMBS			2	1.A	3,074,979	104.6674	3,140,022	3,000,000	3,021,003		(6,882)			3.454	3.216	MON	8,636	103,629	02/26/2013	03/10/2033
05604L-AJ-1	BWAY 2015-1740 D - CMBS			4	1.A	2,499,989	95.4732	2,386,829	2,500,000	2,498,727		(334)			3.787	3.802	MON	7,890	94,683	02/04/2015	01/11/2035
07335C-AJ-3	BBCMS 2019-C4 C - CMBS			4	1.D	999,978	99.1174	991,174	1,000,000	999,709		(119)			3.469	3.478	MON	2,891	34,690	08/09/2019	08/16/2052
12512J-AY-0	CD 2018-CD7 AM - CMBS			4	1.A	1,029,994	112.0830	1,120,830	1,000,000	1,020,703		(2,921)			4.510	4.156	MON	3,758	45,100	08/03/2018	08/17/2051
12515B-AJ-7	CD 2019-CD8 C - CMBS			4	3.B	1,029,948	100.7730	1,007,730	1,000,000	1,023,351		(2,918)			3.719	3.368	MON	3,099	37,190	08/09/2019	08/17/2057
12531Y-AU-2	CFCRE 2016-C4 AM - CMBS			4	1.A	1,544,899	105.5526	1,583,289	1,500,000	1,524,501		(3,947)			3.691	3.420	MON	4,614	55,365	05/04/2016	05/10/2058
12591K-AG-0	COMM 2013-CCRE12 AM - CMBS			4	1.A	1,029,931	103.2769	1,032,769	1,000,000	1,005,510		(3,446)			4.300	3.957	MON	3,583	43,000	10/24/2013	10/15/2046
12591K-AH-8	COMM 2013-CCRE12 B - CMBS			4	3.B	1,544,934	103.3497	1,550,245	1,500,000	1,508,504		(5,199)			4.762	4.417	MON	5,953	71,430	10/24/2013	10/15/2046
12591Q-AU-6	COMM 2014-UBS4 B - CMBS			4	1.A	2,059,862	103.8066	2,076,132	2,000,000	2,015,972		(6,698)			4.350	4.005	MON	7,250	87,000	07/23/2014	08/12/2047
12591Q-AW-2	COMM 2014-UBS4 C - CMBS			4	2.B	2,574,970	101.8430	2,546,074	2,500,000	2,520,455		(7,026)			4.649	4.362	MON	9,686	117,861	07/23/2014	08/12/2047
12591R-BD-1	COMM 2014-CCRE15 B - CMBS			4	1.A	2,059,849	105.5846	2,111,691	2,000,000	2,022,099		(6,992)			4.638	4.514	MON	7,730	94,676	02/10/2014	02/12/2047
12591U-AJ-2	COMM 2014-UBS2 B - CMBS			4	1.A	1,029,956	104.9324	1,049,324	1,000,000	1,006,616		(3,454)			4.701	4.353	MON	3,918	47,010	03/03/2014	03/12/2047

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12591U-AL-7	COMM 2014-UBS2 C - CMBS			4	1.A	1,544,901	102.2683	1,534,025	1,500,000	1,510,040		(4,690)			4.971	4.698	MON	6,214	75,573	03/03/2014	03/12/2047
12591V-AH-4	COMM 2014-CCRE16 B - CMBS			4	1.A	2,574,950	104.5957	2,614,892	2,500,000	2,517,809		(8,479)			4.582	4.237	MON	9,546	114,550	03/28/2014	04/12/2047
12591V-AK-7	COMM 2014-CCRE16 C - CMBS			4	1.A	1,022,266	103.5590	1,035,590	1,000,000	1,003,256		(3,027)			4.634	4.694	MON	3,862	49,919	03/28/2014	04/12/2047
12592G-BG-7	COMM 2014-CCRE19 B - CMBS			4	1.A	3,089,895	105.8646	3,175,938	3,000,000	3,024,449		(9,571)			4.703	4.353	MON	11,757	141,089	08/13/2014	08/12/2047
12592K-BF-0	COMM 2014-UBS5 B - CMBS			4	1.D	1,787,968	105.0920	1,824,398	1,736,000	1,758,609		(4,848)			4.514	4.292	MON	6,530	78,363	09/09/2014	09/12/2047
12592K-BH-6	COMM 2014-UBS5 C - CMBS			4	2.B	2,015,105	102.0305	2,040,609	2,000,000	2,011,565		1,816			4.613	4.716	MON	7,688	93,370	09/09/2014	09/12/2047
12592X-BF-2	COMM 2015-CCRE22 AM - CMBS			4	1.A	4,119,901	105.1313	4,205,251	4,000,000	4,039,102		(12,762)			3.603	3.267	MON	12,010	144,120	03/18/2015	03/12/2048
12593A-BC-8	COMM 2015-CCRE23 AM - CMBS			4	1.A	1,544,957	105.9435	1,589,152	1,500,000	1,515,291		(4,740)			3.801	3.466	MON	4,751	57,015	05/06/2015	05/12/2048
12593Q-BD-1	COMM 2015-CCRE26 A3 - CMBS			4	1.A	1,492,406	103.5063	1,529,446	1,477,636	1,482,435		(1,590)			3.359	3.246	MON	4,136	50,980	09/28/2015	10/13/2048
12593Q-BE-9	COMM 2015-CCRE26 A4 - CMBS			4	1.A	1,544,981	106.5779	1,598,669	1,500,000	1,516,988		(4,739)			3.630	3.292	MON	4,538	54,450	09/28/2015	10/13/2048
12593Q-BG-4	COMM 2015-CCRE26 AM - CMBS			4	1.A	1,570,339	106.6830	1,627,983	1,526,000	1,543,094		(4,626)			4.085	3.759	MON	5,195	62,337	09/28/2015	10/13/2048
12624B-AC-0	COMM 2012-CCRE1 A3 - CMBS			4	1.A FM	1,417,499	100.1994	1,392,503	1,389,732	1,388,825		(3,223)			3.391	3.135	MON	3,927	57,108	05/21/2012	05/17/2045
12624K-AD-8	COMM 2012-CCRE2 A4 - CMBS			4	1.A FM	1,024,935	100.2666	1,002,666	1,000,000	1,000,142		(3,011)			3.147	2.854	MON	2,623	31,470	08/08/2012	08/15/2045
12624N-AC-4	COMM 2012-LTRT A2 - CMBS			4	1.A FM	5,124,969	99.3915	4,969,577	5,000,000	5,008,721		(13,560)			3.400	3.137	MON	14,165	169,980	09/13/2012	10/07/2030
12624X-AP-3	COMM 2013-CCRE6 B - CMBS			4	1.A	3,545,362	101.2448	3,519,271	3,476,000	3,482,293		(8,065)			3.397	3.173	MON	9,840	118,080	02/26/2013	03/12/2046
12625F-AS-5	COMM 2013-CCRE7 AM - CMBS			4	1.A	1,014,978	102.2431	1,022,431	1,000,000	1,001,481		(1,747)			3.314	3.150	MON	2,762	33,140	04/11/2013	03/12/2046
12625K-AE-5	COMM 2013-CCRE8 A5 - CMBS			4	1.A	2,059,850	102.9179	2,058,357	2,000,000	2,007,667		(6,988)			3.612	3.267	MON	6,020	72,240	06/04/2013	06/12/2046
12625X-AA-5	COMM 2013-300P A1 - CMBS			4	1.A	2,562,442	103.6701	2,591,753	2,500,000	2,525,359		(2,953)			4.353	4.197	MON	9,069	108,825	08/15/2013	08/12/2030
12625X-AG-2	COMM 2013-300P B - CMBS			4	1.A	1,507,717	103.0785	1,546,177	1,500,000	1,502,811		(327)			4.394	4.352	MON	5,492	66,818	08/15/2013	08/12/2030
12625X-AJ-6	COMM 2013-300P C - CMBS			4	1.A	973,983	102.4296	1,024,296	1,000,000	988,713		1,315			4.394	4.537	MON	3,661	44,545	08/15/2013	08/12/2030
12626B-AN-4	COMM 2013-CCRE10 AM - CMBS			2	1.A	1,544,970	104.6028	1,569,041	1,500,000	1,507,180		(5,225)			4.517	4.172	MON	5,646	67,755	08/01/2013	08/10/2046
12626G-AM-5	COMM 2013-LC13 AM - CMBS			4	1.A	3,089,764	104.7581	3,142,744	3,000,000	3,015,274		(10,435)			4.557	4.212	MON	11,393	136,710	09/20/2013	08/10/2046
12626L-BN-1	COMM 2013-CCRE11 AM - CMBS			4	1.A	3,089,833	104.9945	3,149,834	3,000,000	3,015,348		(10,526)			4.715	4.368	MON	11,788	141,450	10/02/2013	08/12/2050
12629N-AH-8	COMM 2015-DC1 AM - CMBS			4	1.A	4,119,935	104.4360	4,177,438	4,000,000	4,037,541		(12,742)			3.724	3.389	MON	12,413	148,960	02/24/2015	02/12/2048
12630B-BC-1	COMM 2013-CCRE13 AM - CMBS			4	1.A	5,149,990	104.8402	5,242,012	5,000,000	5,051,139		(18,556)			4.449	4.202	MON	18,538	222,450	12/13/2013	11/12/2046
12630D-BA-1	COMM 2014-CCRE14 AM - CMBS			4	1.A	2,574,845	105.2877	2,632,192	2,500,000	2,515,422		(8,622)			4.526	4.179	MON	9,429	113,150	01/09/2014	02/12/2047
12630D-BB-9	COMM 2014-CCRE14 B - CMBS			4	1.A	1,175,794	104.7229	1,216,880	1,162,000	1,168,944		(1,912)			4.605	4.652	MON	4,460	54,309	01/09/2014	02/12/2047
12631D-BE-2	COMM 2014-CCRE17 B - CMBS			4	1.A	2,574,995	104.0018	2,600,046	2,500,000	2,518,504		(8,417)			4.377	4.032	MON	9,119	109,425	04/29/2014	05/10/2047
12634N-AX-6	CSAIL 2015-C2 AS - CMBS			4	1.A	3,089,985	104.1228	3,123,683	3,000,000	3,039,211		(12,269)			3.849	3.408	MON	9,623	115,470	05/06/2015	06/15/2057
12635Q-BJ-8	COMM 2015-CCRE27 AM - CMBS			4	1.A	2,644,906	106.6362	2,738,417	2,568,000	2,597,986		(8,093)			3.984	3.644	MON	8,526	102,309	10/20/2015	10/13/2048
17322A-AG-7	CGCMT 2014-GC19 B - CMBS			4	1.A	1,029,992	105.4442	1,054,442	1,000,000	1,006,617		(3,486)			4.805	4.455	MON	4,004	48,050	02/28/2014	03/12/2047
17322A-AH-5	CGCMT 2014-GC19 C - CMBS			4	1.A	1,427,906	105.0873	1,479,629	1,408,000	1,412,300		(2,657)			5.091	4.998	MON	5,973	72,664	02/28/2014	03/12/2047
200474-BE-3	COMM 2015-LC19 AM - CMBS			4	1.A	3,089,926	104.6980	3,140,939	3,000,000	3,027,860		(9,457)			3.527	3.195	MON	8,818	105,810	01/26/2015	02/12/2048
200474-BF-0	COMM 2015-LC19 B - CMBS			4	1.A	1,029,984	104.1770	1,041,770	1,000,000	1,009,313		(3,164)			3.829	3.496	MON	3,191	38,290	01/26/2015	02/12/2048
200474-BH-6	COMM 2015-LC19 C - CMBS			4	1.A	2,056,286	104.0486	2,080,972	2,000,000	2,016,536		(5,745)			4.231	3.986	MON	7,051	85,852	01/26/2015	02/12/2048
23305M-AE-5	DBCCR 2014-AROP B - CMBS			4	1.A	2,307,186	103.2990	2,313,899	2,240,000	2,254,094		(7,718)			4.590	4.243	MON	8,567	102,805	01/24/2014	01/12/2034
23305M-AG-0	DBCCR 2014-AROP C - CMBS			4	1.A	3,046,715	103.0082	3,090,245	3,000,000	3,008,681		(5,516)			4.934	4.843	MON	12,336	150,091	01/24/2014	01/12/2034
36192K-AT-4	GSMS 2012-GCJ7 A4 - CMBS			4	1.A FM	315,300	99.9781	309,054	309,121	308,975		(549)			3.377	3.055	MON	870	10,439	05/18/2012	05/12/2045
36197V-AA-6	GSMS 2013-PEMB A - CMBS			4	1.A	1,993,353	102.0087	2,040,175	2,000,000	1,996,598		305			3.550	3.564	MON	5,916	71,976	04/11/2013	03/07/2033
36248G-AH-3	GSMS 2013-GCJ16 AS - CMBS			4	1.A	2,059,976	104.9284	2,098,568	2,000,000	2,011,176		(6,991)			4.649	4.301	MON	7,748	92,980	11/13/2013	11/13/2046
36252W-BC-1	GSMS 2014-GC20 B - CMBS			4	1.D	2,059,981	101.5487	2,030,975	2,000,000	2,020,244		(9,631)			4.529	4.025	MON	7,548	90,580	03/27/2014	04/12/2047
46590L-AX-0	JPMDB 2016-C2 AS - CMBS			4	1.A	1,029,999	102.4734	1,024,734	1,000,000	1,013,390		(3,069)			3.484	3.140	MON	2,903	34,836	05/04/2016	06/17/2049
46637W-AD-5	JPMCC 2012-CIBX A4 - CMBS			4	1.A FM	509,064	100.5695	501,926	499,084	499,039		(492)			3.483	3.191	MON	1,449	21,089	06/22/2012	06/16/2045
46639N-AP-6	JPMBB 2013-C12 A4 - CMBS			4	1.A	1,141,321	101.7369	1,149,655	1,130,028	1,130,606		(1,762)			3.363	3.211	MON	3,167	37,998	06/14/2013	07/17/2045
46639N-AQ-4	JPMBB 2013-C12 A5 - CMBS			4	1.A	1,544,994	102.7726	1,541,589	1,500,000	1,505,358		(5,247)			3.664	3.314	MON	4,580	54,955	06/14/2013	07/17/2045
46640J-AR-8	JPMCC 2013-C13 A4 - CMBS			4	1.A	1,658,597	103.3261	1,696,797	1,642,177	1,650,010		(254)			3.994	3.953	MON	5,465	65,582	06/28/2013	01/18/2046
46640L-AH-5	JPMBB 2013-C14 AS - CMBS			4	1.A	1,287,500	102.9161	1,286,451	1,250,000	1,255,100		(4,218)			4.409	4.054	MON	4,593	55,116	08/02/2013	08/17/2046
46640U-AH-5	JPMBB 2013-C17 AS - CMBS			4	1.A	4,119,968	105.0701	4,202,803	4,000,000	4,022,212		(14,025)			4.458	4.105	MON	14,861	178,336	12/18/2013	01/17/2047
46641W-AZ-0	JPMBB 2014-C19 AS - CMBS			4	1.A	4,119,992	104.9457	4,197,828	4,000,000	4,027,111		(13,815)			4.243	3.889	MON	14,144	169,624	04/29/2014	04/17/2047
46641W-BA-4	JPMBB 2014-C19 B - CMBS			4	1.A	2,430,788	104.8216	2,473,789	2,360,000	2,375,996		(8,187)			4.394	4.039	MON	8,642	103,637	04/29/2014	04/17/2047
50067A-AK-8	KDMMTG 2019-N001Q N - CMBS			1	1.G PL	2,000,000	99.9810	1,999,620	2,000,000	2,000,000					6.250	4.926	MON	10,417	125,000	03/21/2019	04/25/2022
50067H-BN-6	KDMMTG 2020-N012Q N - CMBS			4	1.F PL	3,976,000	100.1110	4,004,440	4,000,000	3,981,023		4,278			5.000	5.052	MON	16,667	200,000	10/29/2020	11/25/2025
50067H-BY-2	KDMMTG 2021-N005Q N - CMBS			4	1.G PL	3,000,000	99.7950	2,993,850	3,000,000	3,000,000					4.500	4.369	MON	11,250	81,750	04/21/2021	05/25/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS			4	1.D FM	2,316,312	99.3598	2,245,532	2,260,000	2,262,050		(6,703)			3.277	2.988	MON	6,172	74,060	09/25/2012	10/18/2030
556227-AA-4	MAD 2015-11MD A - CMBS			4	1.A	1,014,208	104.5554	1,045,554	1,000,000	1,005,254		(1,501)			3.555	3.455	MON	2,962	36,042	09/15/2015	09/12/2035
61690G-AJ-0	MSBAM 2014-C14 B - CMBS			4	1.A	3,423,541	105.3604	3,502,179	3,324,000	3,348,204		(13,845)			4.859	4.504	MON	13,460	163,871	01/30/2014	02/15/2047
61690G-AL-5	MSBAM 2014-C14 C - CMBS			4	1.A	2,003,255	105.0004	2,100,009	2,000,000	2,000,779		(2,064)			5.049	5.054	MON	8,416	102,399	01/30/2014	02/15/2047
61690Q-AH-2	MSBAM 2015-C23 B - CMBS			4	1.A	2,054,239	105.8616	2,117,231	2,000,000	2,018,252		(6,197)			4.130	3.887	MON	6,883	84,032	06/05/2015	07/15/2050
61761A-AZ-1	MSBAM 2012-C5 A4 - CMBS			4	1.A FM	1,637,835	100.3357	1,611,245	1,605,854	1,605,452		(3,791)			3.176	2.949	MON	4,250	51,825	07/13/2012	08/17/2045
61761B-AC-0	MSC 2012-STAR A2 - CMBS			4	1.A FM	2,049,984	100.0800	2,001,600	2,000,000	2,002,741		(5,674)			3.201	2.925	MON	5,335	64,020	08/02/2012	08/07/2034
61762X-AW-7	MSBAM 2013-C12 AS - CMBS			4	1.A	4,119,840	104.4073	4,176,294	4,000,000	4,018,715		(14,240)			4.482	4.127	MON	14,940	179,280	10/10/2013	10/17/2046
61762X-AX-5	MSBAM 2013-C12 B - CMBS			4	1.D	2,036,499	102.9960	2,059,920	2,000,000	2,005,335		(4,428)			4.763	4.633	MON	7,938	96,584	10/10/2013	10/17/2046
61763K-BD-5	MSBAM 2014-C15 B - CMBS			4	1.A	2,574,906	104.8317	2,620,792	2,500,000	2,516,156		(8,699)			4.565	4.210	MON	9,510	114,125	03/26/2014	04/17/2047
61763U-BC-5	MSBAM 2014-C17 B - CMBS			4	1.A	2,059,945	104.8812	2,097,625	2,000,000	2,015,278		(6,867)			4.464	4.110	MON	7,440	89,280	07/31/2014	08/15/2047
61763U-BE-1	MSBAM 2014-C17 C - CMBS			4	3.B	2,618,915	103.1826	2,702,354	2,619,000	2,614,086		(1,308)			4.480	4.536	MON	9,777	119,024	07/30/2014	08/15/2047
61766E-BJ-3	MSBAM 2016-C29 B - CMBS			4	1.A	514,991	104.4395	522,197	500,000	506,598		(1,561)			4.039	3.695	MON	1,683	20,195	04/22/2016	05/17/2049
61766L-BV-0	MSBAM 2016-C28 AS - CMBS			4	1.A	1,544,982	105.6382	1,584,573	1,500,000	1,518,750		(4,759)			3.951	3.604	MON	4,939	59,265	02/12/2016	01/15/2049
61766L-BW-8	MSBAM 2016-C28 B - CMBS			4	1.D	1,029,522	105.5329	1,055,329	1,000,000	1,011,913		(3,168)			4.624	4.324	MON	3,853	46,900	02/12/2016	01/15/2049
78419C-AK-0	SGCMS 2016-C5 B - CMBS			4	1.A	1,029,957	102.5766	1,025,766	1,000,000	1,014,121		(3,189)			3.933	3.593	MON	3,278	39,330	07/01/2016	10/13/2048
90269C-AD-2	UBSBB 2012-C2 A4 - CMBS			4	1.A FM	1,019,935	100.3030	1,003,030	1,000,000	1,002,816		(1,768)			3.525	3.363	MON	2,938	35,250	06/29/2012	05/11/2063
90276F-BB-9	UBSCM 2018-C10 C - CMBS			4,5	1.D	994,663	106.6693	1,066,693	1,000,000	994,429		2			5.087	5.232	MON	4,239	51,582	05/23/2018	05/17/2051
90276V-AK-5	UBSCM 2018-C8 C - CMBS			4	2.B	983,471	108.3703	1,083,703	1,000,000	988,222		1,454			4.700	5.012	MON	3,917	47,665	02/12/2018	02/17/2051
90276Y-AK-9	UBSCM 2019-C16 C - CMBS			4	2.B	1,029,993	110.4043	1,104,043	1,000,000	1,022,647		(2,820)			4.923	4.566	MON	4,103	49,233	03/27/2019	04/17/2052
90278L-BB-4	UBSCM 2018-C15 AS - CMBS			4	1.A	1,287,499	113.8044	1,422,555	1,250,000	1,277,227		(3,565)			4.672	4.317	MON	4,866	58,398	12/18/2018	12/15/2051
90291J-BA-4	UBSCM 2018-C9 B - CMBS			4	1.A	1,544,994	109.4640	1,641,960	1,500,000	1,529,313		(4,421)			4.570	4.216	MON	5,713	68,550	03/23/2018	03/17/2051
90353D-BD-6	UBSCM 2018-C12 B - CMBS			4	1.D	1,029,995	110.5404	1,105,404	1,000,000	1,020,820		(2,888)			4.787	4.433	MON	3,990	47,875	08/03/2018	08/17/2051
90353K-BB-4	UBSCM 2018-C13 AS - CMBS			4	1.A	1,083,556	113.1490	1,190,327	1,052,000	1,074,191		(3,044)			4.585	4.230	MON	4,020	48,237	09/21/2018	10/17/2051
92890F-AY-2	WFRBS 2014-C20 B - CMBS			4	1.D	2,059,988	101.6433	2,032,865	2,000,000	2,012,419		(8,220)			4.378	4.008	MON	7,297	87,560	04/29/2014	05/17/2047
92890K-BG-9	WFRBS 2014-C22 C - CMBS			4	1.D	1,899,982	102.0893	2,041,787	2,000,000	1,966,657		10,498			3.758	4.451	MON	6,264	76,423	09/05/2014	09/17/2057
92890P-AG-9	WFRBS 2013-C14 AS - CMBS			4	1.A	3,089,805	101.8995	3,056,984	3,000,000	3,010,689		(10,359)			3.488	3.142	MON	8,720	104,640	05/22/2013	06/15/2046
92936T-AB-8	WFRBS 2012-C7 A2 - CMBS			4	1.A FM	1,879,684	100.2395	1,847,391	1,842,976	1,842,354		(4,601)			3.431	3.200	MON	5,269	63,232	06/08/2012	06/16/2045
92936Y-AC-5	WFRBS 2012-C8 A3 - CMBS			4	1.A FM	891,213	100.4683	877,862	873,770	873,818		(2,133)			3.001	2.769	MON	2,185	26,222	07/20/2012	08/17/2045
92937U-AF-5	WFRBS 2013-C13 AS - CMBS			4	1.A	772,476	102.1366	766,024	750,000	752,475		(2,586)			3.345	3.000	MON	2,091	25,088	04/17/2013	05/17/2045
92938J-AG-7	WFRBS 2013-UBS1 AS - CMBS			4	1.A	1,544,901	104.7483	1,571,224	1,500,000	1,507,899		(5,253)			4.306	3.953	MON	5,383	64,590	11/22/2013	03/16/2046
92938J-AK-8	WFRBS 2013-UBS1 B - CMBS			4	1.A	1,546,854	105.1007	1,576,510	1,500,000	1,512,752		(7,799)			5.039	4.566	MON	6,299	76,644	11/22/2013	03/16/2046
92938V-AS-4	WFRBS 2014-C19 AS - CMBS			4	1.A	2,059,976	104.7089	2,094,178	2,000,000	2,019,467		(9,728)			4.271	3.761	MON	7,118	85,420	03/10/2014	03/15/2047
92938V-AT-2	WFRBS 2014-C19 B - CMBS			4	1.A	1,029,943	103.7895	1,037,895	1,000,000	1,009,756		(4,914)			4.723	4.209	MON	3,936	47,230	03/10/2014	03/15/2047
94988M-AA-8	WFCM 2013-BTC A - CMBS			4	1.A	1,544,948	101.8240	1,527,361	1,500,000	1,508,190		(4,401)			3.544	3.250	MON	4,430	53,160	04/11/2013	04/18/2035
94988Q-AN-1	WFCM 2013-LC12 AS - CMBS			4	1.A	1,007,965	102.7258	1,027,258	1,000,000	1,000,742		(556)			4.305	4.279	MON	3,588	43,516	07/17/2013	07/17/2046
94989E-AK-3	WFCM 2015-LC20 B - CMBS			4	1.A	1,544,892	103.0351	1,545,526	1,500,000	1,518,796		(6,104)			3.719	3.282	MON	4,649	55,785	03/25/2015	04/15/2050
94989J-BB-1	WFCM 2015-C28 AS - CMBS			4	1.A	1,544,910	105.4823	1,582,235	1,500,000	1,519,088		(6,048)			3.872	3.438	MON	4,840	58,080	05/13/2015	05/15/2048
94989T-AZ-7	WFCM 2015-LC22 A4 - CMBS			4	1.A	1,029,939	107.2905	1,072,905	1,000,000	1,013,837		(3,945)			3.839	3.411	MON	3,199	38,390	09/15/2015	09/17/2058
95000D-BF-7	WFCM 2016-C34 AS - CMBS			4	1.A	1,019,910	101.8230	1,018,230	1,000,000	1,015,169		(3,565)			3.484	3.092	MON	2,903	34,840	05/10/2016	06/17/2049
96221Q-AG-8	WFRBS 2013-C18 AS - CMBS			4	1.A	2,059,882	104.3414	2,086,828	2,000,000	2,011,357		(6,914)			4.387	4.036	MON	7,312	87,740	12/17/2013	12/17/2046
96221T-AK-3	WFRBS 2014-LC14 B - CMBS			4	1.A	4,119,848	104.9347	4,197,390	4,000,000	4,023,875		(14,184)			4.907	4.549	MON	16,357	196,280	02/04/2014	03/15/2047
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						217,133,557	XXX	219,870,838	212,251,378	213,618,103		(552,053)			XXX	XXX	XXX	733,570	8,747,276	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,295,001,165	XXX	3,526,817,125	3,193,030,143	3,286,510,379		(2,370,838)			XXX	XXX	XXX	33,970,676	139,133,091	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						3,524,586,185	XXX	3,777,978,602	3,427,283,765	3,519,353,955		(1,839,528)			XXX	XXX	XXX	37,073,957	142,939,775	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						217,133,557	XXX	219,870,838	212,251,378	213,618,103		(552,053)			XXX	XXX	XXX	733,570	8,747,276	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
7999999. Total - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						3,741,719,741	XXX	3,997,849,440	3,639,535,143	3,732,972,059		(2,391,581)			XXX	XXX	XXX	37,807,527	151,687,051	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 211,604,341	1B ...$ 56,151,282	1C ...$ 190,545,953	1D ...$ 109,791,103	1E ...$ 125,719,862	1F ...$ 253,225,092	1G ...$ 340,852,406
1B	2A ...$ 558,042,129	2B ...$ 932,514,567	2C ...$ 692,846,648				
1C	3A ...$ 112,877,605	3B ...$ 51,810,483	3C ...$ 54,640,520				
1D	4A ...$ 20,548,028	4B ...$ 10,532,041	4C ...$ 250,000				
1E	5A ...$	5B ...$ 11,000,000	5C ...$				
1F	6 .....$ 20,000						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
28852N-20-8	ELLINGTON FINANCIAL INC			160,000.000	25.00	0.000	4,128,000	25.800	4,128,000	4,000,000	67,500	270,000		128,000			128,000		1.G PL	10/16/2019
28852N-30-7	ELLINGTON FINANCIAL INC			160,000.000	25.00	0.000	4,040,000	25.250	4,040,000	4,000,000				40,000			40,000		1.G PL	12/10/2021
50067H-20-6	KORTH DIRECT MORTGAGE INC.			200,000.000	25.00	24.500	4,900,000	24.500	4,900,000	4,900,000		187,500		50,000			50,000		5.B GI	09/13/2021
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							13,068,000	XXX	13,068,000	12,900,000	67,500	457,500		218,000			218,000		XXX	XXX
8999999 - Total Preferred Stocks							13,068,000	XXX	13,068,000	12,900,000	67,500	457,500		218,000			218,000		XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$ 8,168,000
1B	2A ...$	2B ...$	2C ...$				
1C	3A ...$	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$ 4,900,000	5C ...$				
1F	6 ...$						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
9799999 - Total Common Stocks						XXX										XXX	XXX
9899999 - Total Preferred and Common Stocks					13,068,000	XXX	13,068,000	12,900,000	67,500	457,500		218,000		218,000		XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
080023-NT-7	BELLWOOD ILL		03/24/2021	MESIROW FINANCIAL INC.		1,031,919	1,040,000	
111746-JK-0	BROCKTON MASS		10/21/2021	Stifel Nicolaus & Co.		1,850,000	1,850,000	
120829-KB-1	BURBANK ILL		10/22/2021	Stifel Nicolaus & Co.		4,040,000	4,040,000	
255651-LC-3	DIXON CALIF UNI SCH DIST		01/13/2021	Piper Jaffray & CO/ALGO		285,000	285,000	
290047-HP-7	ELMWOOD PARK ILL		08/11/2021	MESIROW FINANCIAL INC.		1,470,510	1,500,000	
346208-BK-6	FOREST VIEW ILL		12/09/2021	BERNARDI		1,545,000	1,545,000	
457110-MR-2	INGLEWOOD CALIF UNI SCH DIST		04/16/2021	Stifel Nicolaus & Co.		3,375,000	3,375,000	
494791-SM-9	KING CNTY WASH PUB HOSP DIST NO 002		10/14/2021	Piper Jaffray & CO/ALGO		1,580,000	1,580,000	
498422-JS-4	KLAMATH & TRINITY CALIF JT UNI SCH DIST		10/26/2021	RAYMOND JAMES/FI		1,265,000	1,265,000	
608557-C5-1	MOLINE ILL		11/18/2021	RW Baird		1,000,000	1,000,000	
608557-C6-9	MOLINE ILL		11/18/2021	RW Baird		1,000,000	1,000,000	
608557-C7-7	MOLINE ILL		11/18/2021	RW Baird		1,000,000	1,000,000	
692039-SU-5	OXNARD CALIF UN HIGH SCH DIST		10/22/2021	RAYMOND JAMES/FI		500,000	500,000	
713178-EM-9	PEORIA ILL		10/28/2021	MESIROW FINANCIAL INC.		3,770,000	3,770,000	
73473R-EK-7	PORT MORROW ORE FULL FAITH & CR OBLIGS		03/19/2021	RW Baird		571,573	575,000	
73473R-EL-5	PORT MORROW ORE FULL FAITH & CR OBLIGS		03/19/2021	RW Baird		591,287	595,000	
79772E-DZ-9	SAN FRANCISCO CALIF CITY & CNTY CMNTY FA		10/20/2021	Stifel Nicolaus & Co.		1,100,000	1,100,000	
859332-GY-8	STERLING ILL		01/14/2021	BERNARDI		990,000	990,000	
859332-GZ-5	STERLING ILL		01/14/2021	BERNARDI		1,015,000	1,015,000	
942860-UR-6	WAUKEGAN ILL		03/05/2021	BERNARDI		2,255,000	2,255,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						30,235,289	30,280,000	
11609D-CE-1	BROWNSBURG IND REDEV AUTH LEASE RENT		03/19/2021	Stifel Nicolaus & Co.		1,020,000	1,020,000	
162542-AU-8	CHAUTAUQUA CNTY N Y CAP RESOURCE CORP RE		10/27/2021	Stifel Nicolaus & Co.		3,420,000	3,420,000	
19021E-GM-0	COALINGA CALIF PUB FING AUTH REV		03/04/2021	OPPENHEIMER & CO. INC.		1,000,000	1,000,000	
191872-AP-5	COCONINO CNTY ARIZ PLEDGED REV		03/31/2021	Stifel Nicolaus & Co.		3,000,000	3,000,000	
23405A-AM-2	DAISY MOUNTAIN FIRE DISTRICT		10/20/2021	Stifel Nicolaus & Co.		850,000	850,000	
246053-BJ-0	DELAWARE CNTY PA VOCATIONAL TECHNICAL SC		11/18/2021	RBC CAPITAL MARKETS		1,525,000	1,525,000	
392684-EZ-5	GREEN BAY WIS REDEV AUTH LEASE REV		10/20/2021	RW Baird		2,085,000	2,085,000	
395476-FM-1	GREENSBORO N C LTD OBLIG		10/01/2021	Wells Fargo Securities LLC		1,000,000	1,000,000	
446201-AR-6	HUNTINGTON BEACH CALIF PENSION OBLIG		03/18/2021	Stifel Nicolaus & Co.		4,785,000	4,785,000	
447154-EX-9	HUNTSVILLE ALA PUB BLDG AUTH LEASE REV		03/05/2021	RAYMOND JAMES/FI		750,000	750,000	
54651T-BN-4	LOUISIANA ST TRANSN AUTH		01/07/2021	WELLS FARGO SECURITIES LLC		250,000	250,000	
550802-LJ-9	LYCOMING CNTY PA AUTH COLLEGE REV		04/01/2021	Stifel Nicolaus & Co.		1,930,000	1,930,000	
561850-LZ-9	MANATEE CNTY FLA PORT AUTH PORT REV		03/19/2021	PNC BANK, N.A./IPA		875,000	875,000	
561850-MA-3	MANATEE CNTY FLA PORT AUTH PORT REV		03/19/2021	PNC BANK, N.A./IPA		650,000	650,000	
57433P-BG-5	MARYSVILLE CALIF FING AUTH SWR REV		08/12/2021	OPPENHEIMER & CO. INC.		1,160,000	1,160,000	
604204-YX-9	MINNETONKA MINN INDPT SCH DIST NO 276 CT		09/24/2021	RW Baird		875,000	875,000	
612193-AQ-5	MONTCLAIR CALIF PENSION OBLIG		10/14/2021	HILLTOP SECURITIES		3,000,000	3,000,000	
63910M-BB-3	NAVAJO CNTY ARIZ PLEDGED REV		10/08/2021	Stifel Nicolaus & Co.		1,150,000	1,150,000	
646067-DH-8	NEW JERSEY ST EDL FACS AUTH REV		04/09/2021	MORGAN STANLEY & CO INC, NY		715,000	715,000	
64972E-UR-8	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		02/24/2021	CITIGROUP GLOBAL MARKETS INC.		3,000,000	3,000,000	
665304-JG-7	NORTHERN KY UNIV GEN RCPTS		04/07/2021	MORGAN STANLEY & CO INC, NY		1,000,000	1,000,000	
679191-LL-8	OKLAHOMA ST UNIV AGRICULTURAL MECHANICAL		04/15/2021	RBC CAPITAL MARKETS		1,500,000	1,500,000	
684100-AR-1	ORANGE CALIF PENSION OBLIG		03/04/2021	Stifel Nicolaus & Co.		5,000,000	5,000,000	
72331Y-BR-4	PINETOP-LAKESIDE ARIZ PLEDGED REV		05/21/2021	Piper Jaffray & CO/ALGO		710,000	710,000	
752096-AN-7	RANCHO ADOBE FIRE PROTECTION DISTRICT		10/06/2021	HILLTOP SECURITIES		1,375,000	1,375,000	
759911-5G-1	REGIONAL TRANSN AUTH ILL		10/05/2021	Piper Jaffray & CO/ALGO		3,510,000	3,510,000	
76913D-GJ-0	RIVERSIDE CNTY CALIF INFRASTRUCTURE FING		09/29/2021	LOOP CAPITAL MARKETS LLC		2,000,000	2,000,000	
79467B-DX-0	SALES TAX SECURITIZATION CORP ILL		12/09/2021	LOOP CAPITAL MARKETS LLC		2,000,000	2,000,000	
79876A-FC-1	SAN MARCOS CALIF PUB FING AUTH SPL TAX R		02/26/2021	Stifel Nicolaus & Co.		3,390,000	3,390,000	
80083E-AP-6	SANGER CALIF PENSION OBLIG		08/11/2021	OPPENHEIMER & CO. INC.		3,500,000	3,500,000	
801809-BL-7	SANTA CRUZ CNTY ARIZ PLEDGED REV		11/18/2021	RW Baird		605,000	605,000	
801809-BM-5	SANTA CRUZ CNTY ARIZ PLEDGED REV		11/18/2021	RW Baird		640,000	640,000	
854434-AQ-0	STANISLAUS CALIF CONS FIRE PROTN DIST PE		09/29/2021	HILLTOP SECURITIES		1,255,000	1,255,000	
86181R-BG-4	STONEGATE VLG MET DIST COLO WASTEWATER E		12/10/2021	Stifel Nicolaus & Co.		2,000,000	2,000,000	
865063-CV-1	SUISUN-SOLANO CALIF WTR AUTH WTR REV		04/09/2021	Stifel Nicolaus & Co.		500,000	500,000	
86607T-AL-6	SUMMIT FIRE & MED DIST ARIZ COCONINO CNT		10/27/2021	Stifel Nicolaus & Co.		2,500,000	2,500,000	
91412H-KC-6	UNIVERSITY CALIF REVS		02/24/2021	Jefferies		1,500,000	1,500,000	
91412H-LG-6	UNIVERSITY CALIF REVS		02/26/2021	Jefferies		2,000,000	2,000,000	
916087-BA-6	UPPER MOHAWK VALLEY MEMORIAL AUDITORIUM		10/01/2021	RBC CAPITAL MARKETS		5,530,000	5,530,000	
937220-GZ-8	WASHBURN UNIV TOPEKA KANS REV		04/08/2021	RAYMOND JAMES/FI		400,000	400,000	
98851W-AP-8	YUMA ARIZ PLEDGED REV		01/13/2021	Stifel Nicolaus & Co.		1,000,000	1,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						74,955,000	74,955,000	
00206R-AB-8	AT&T INC		10/25/2021	Stifel Nicolaus & Co.		1,884,293	1,380,000	42,228

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00206R-DE-9	AT&T INC		09/29/2021	Various		10,840,015	7,936,000	79,377
010392-EE-4	ALABAMA POWER CO		04/13/2021	JP MORGAN SECURITIES LLC		1,257,940	1,000,000	4,667
010392-FD-5	ALABAMA POWER CO		09/28/2021	JP MORGAN SECURITIES LLC		8,023,740	6,000,000	13,750
010392-FF-0	ALABAMA POWER CO		06/08/2021	DAIWA CAPITAL MARKETS AMERICA		4,706,208	3,600,000	4,680
01861E-AA-3	ALLIANCE FUNDING GROUP, INC.		03/18/2021	DTC WITHDRAW, DRS ETC.		5,000,000	5,000,000	
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		06/22/2021	BARCLAYS CAPITAL INC.		11,730,600	9,000,000	205,738
037735-CE-5	APPALACHIAN POWER CO		07/16/2021	JP MORGAN SECURITIES LLC		6,476,428	4,900,000	86,049
037735-CG-0	APPALACHIAN POWER CO		04/19/2021	Various		10,317,008	7,539,000	25,419
037735-CK-1	APPALACHIAN POWER CO		09/22/2021	GOLDMAN SACHS & CO, NY		1,549,844	1,064,000	7,723
040555-CH-5	ARIZONA PUBLIC SERVICE CO		04/19/2021	FIRST TENNESSEE SECURITIES CORP		326,606	254,000	1,940
040555-CK-8	ARIZONA PUBLIC SERVICE CO		10/01/2021	DAIWA CAPITAL MARKETS AMERICA		1,645,414	1,125,000	23,375
040555-CM-4	ARIZONA PUBLIC SERVICE CO		09/30/2021	Various		2,729,924	2,120,000	9,185
04621W-AD-2	ASSURED GUARANTY US HOLDINGS INC		05/19/2021	GOLDMAN SACHS & CO, NY		3,988,680	4,000,000	
05551V-BF-9	BBCMS 21C10 A2 - CMBS		06/25/2021	UBS SECURITIES LLC / CM0652		2,059,956	2,000,000	1,611
05551V-BJ-1	BBCMS 21C10 A5 - CMBS		06/25/2021	UBS SECURITIES LLC / CM0652		2,059,960	2,000,000	1,938
05565E-BS-3	BMW US CAPITAL LLC		03/29/2021	JP MORGAN SECURITIES LLC		1,991,940	2,000,000	
05591Q-AA-4	BPR TRUST 2021-KEN - CMBS		02/18/2021	MORGAN STANLEY & CO INC, NY		1,500,000	1,500,000	
06849U-AD-7	BARRICK (PD) AUSTRALIA FINANCE PTY LTD	C	02/26/2021	Various		9,175,552	6,678,000	150,933
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC		06/14/2021	Bank of America		7,000,000	7,000,000	
11135B-AA-8	BROADMARK REALTY CAPITAL INC		11/12/2021	DTC WITHDRAW, DRS ETC.		5,000,000	5,000,000	
11135F-BJ-9	BROADCOM INC		01/22/2021	FIRST TENNESSEE SECURITIES CORP		5,042,250	5,000,000	3,403
136385-AP-6	CANADIAN NATURAL RESOURCES LTD	C	01/15/2021	MORGAN STANLEY DEAN WITTER		1,715,395	1,226,000	38,849
144141-CY-2	DUKE ENERGY PROGRESS LLC		03/04/2021	280 Securities		715,415	500,000	13,738
144523-AC-1	CARRINGTON HOLDING COMPANY LLC		02/26/2021	Not Available		10,000,000	10,000,000	
15912A-AC-6	CHANGE COMPANY CDFI LLC		09/23/2021	DTC WITHDRAW, DRS ETC.		3,000,000	3,000,000	
172070-CQ-5	DUKE ENERGY OHIO INC		04/16/2021	280 Securities		6,929,724	5,587,000	104,271
186108-CE-4	CLEVELAND ELECTRIC ILLUMINATING CO		11/15/2021	JP MORGAN SECURITIES LLC		1,336,710	1,000,000	25,122
207597-DU-6	CONNECTICUT LIGHT AND POWER CO		04/22/2021	JP MORGAN SECURITIES LLC		6,059,088	4,800,000	18,750
20825C-AP-9	CONOCOPHILLIPS		06/15/2021	KEY CAPITAL MARKETS		2,341,580	1,700,000	8,916
209111-EB-5	CONSOLIDATED EDISON COMPANY OF NEW YORK		04/13/2021	JP MORGAN SECURITIES LLC		8,183,011	6,460,000	14,759
209111-EU-3	CONSOLIDATED EDISON COMPANY OF NEW YORK		03/03/2021	280 SECURITIES LLC		2,911,580	2,000,000	57,750
209111-FA-6	CONSOLIDATED EDISON COMPANY OF NEW YORK		07/08/2021	DAIWA CAPITAL MARKETS AMERICA		5,108,331	3,700,000	15,818
219023-AC-2	INGREDION INC		09/22/2021	KEY CAPITAL MARKETS		2,147,790	1,500,000	43,891
23355L-AM-8	DXC TECHNOLOGY CO		09/07/2021	Bank of America		5,994,600	6,000,000	
250847-EA-4	DTE ELECTRIC CO		10/25/2021	MORGAN STANLEY DEAN WITTER		2,612,479	1,952,000	8,036
263901-AB-6	DUKE ENERGY INDIANA LLC		09/29/2021	JP MORGAN SECURITIES LLC		3,327,021	2,274,000	
26442C-AB-0	DUKE ENERGY CAROLINAS LLC		06/03/2021	GOLDMAN SACHS & CO, NY		5,554,520	4,000,000	94,667
26442C-AE-4	DUKE ENERGY CAROLINAS LLC		03/04/2021	MORGAN STANLEY & CO INC, NY		3,615,377	2,575,000	61,882
291011-BB-9	EMERSON ELECTRIC CO		05/20/2021	MORGAN STANLEY DEAN WITTER		1,478,642	1,050,000	6,967
292480-AH-3	ENABLE MIDSTREAM PARTNERS LP		01/08/2021	JP MORGAN SECURITIES LLC		1,862,889	1,816,000	11,214
29364W-BJ-6	ENTERGY LOUISIANA LLC		03/04/2021	MITSUBISHI UFJ SECURITIES (USA), INC.		4,968,200	5,000,000	
293791-AP-4	ENTERPRISE PRODUCTS OPERATING LLC		02/09/2021	JP MORGAN SECURITIES LLC		2,831,578	2,025,000	43,391
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING LLC		07/26/2021	SEAPORT GROUP SECURITIES, LLC		2,845,740	2,000,000	35,049
294429-AG-0	EQUIFAX INC		02/26/2021	MESIROW FINANCIAL INC.		580,066	425,000	5,041
29670V-AA-7	ESSENTIAL PROPERTIES LP		06/22/2021	Bank of America		4,990,000	5,000,000	
30212P-AJ-4	EXPEDIA GROUP INC		01/06/2021	280 SECURITIES LLC		5,459,550	5,000,000	89,375
30212P-BF-1	EXPEDIA GROUP INC		02/16/2021	JP MORGAN SECURITIES LLC		4,954,050	5,000,000	
35805B-AE-8	FRESENIUS MEDICAL CARE US FINANCE III IN		05/12/2021	JP MORGAN SECURITIES LLC		1,983,900	2,000,000	
36079F-AA-4	FUND STREET TECHNOLOGIES LLC		09/28/2021	BREAN CAPITAL MBS		5,000,000	5,000,000	
361841-AR-0	GLP CAPITAL LP		12/07/2021	Wells Fargo Securities LLC		1,987,520	2,000,000	
373334-GC-9	GEORGIA POWER CO		01/26/2021	MESIROW FINANCIAL INC.		382,997	290,000	6,691
406216-BJ-9	HALLIBURTON CO		01/28/2021	MORGAN STANLEY & CO INC, NY		4,501,853	3,815,000	39,061
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO		01/21/2021	FIRST TENNESSEE SECURITIES CORP		3,896,750	3,000,000	50,633
44045A-40-9	HORIZON TECHNOLOGY FINANCE CORP		03/23/2021	Stifel Nicolaus & Co.		3,000,000	3,000,000	
455434-BH-2	INDIANAPOLIS POWER & LIGHT CO		06/17/2021	FIRST TENNESSEE SECURITIES CORP		4,054,110	3,000,000	40,333
46090U-AA-5	INVESTCO LLC		08/12/2021	BREAN CAPITAL MBS		5,000,000	5,000,000	
461070-AG-9	INTERSTATE POWER AND LIGHT CO		05/20/2021	GOLDMAN SACHS & CO, NY		1,927,338	1,400,000	31,354
476556-CX-1	JERSEY CENTRAL POWER & LIGHT CO		07/26/2021	JP MORGAN SECURITIES LLC		3,122,242	2,286,000	22,260
485134-BH-2	EVERGY METRO INC		04/21/2021	JP MORGAN SECURITIES LLC		2,049,315	1,500,000	39,829
485260-BJ-1	EVERGY KANSAS SOUTH INC		11/17/2021	DAIWA CAPITAL MARKETS AMERICA		2,891,800	2,000,000	55,868
491674-BG-1	KENTUCKY UTILITIES CO		10/22/2021	FIRST TENNESSEE SECURITIES CORP		2,404,951	1,864,000	46,438
49271V-AC-4	KEURIG DR PEPPER INC		10/20/2021	FIRST TENNESSEE SECURITIES CORP		1,238,680	1,000,000	20,355
49338C-AA-1	KEYSPAN GAS EAST CORP		06/23/2021	HILLTOP SECURITIES		2,850,454	2,088,000	28,350
500255-AN-4	KOHLS CORP		10/04/2021	Various		2,214,179	1,845,000	24,363
500255-AQ-7	KOHLS CORP		12/16/2021	FIRST TENNESSEE SECURITIES CORP		2,959,281	2,280,000	2,177

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500255-AX-2	KOHLS CORP		03/29/2021	Bank of America		2,994,060	3,000,000	
50067H-BL-0	KORTH DIRECT MORTGAGE INC.		01/06/2021	RBC CAPITAL MARKETS		5,000,000	5,000,000	
50067H-BQ-9	KORTH DIRECT MORTGAGE INC.		02/10/2021	JW KROTH		1,000,000	1,000,000	
50067H-BS-5	KORTH DIRECT MORTGAGE INC.		03/16/2021	RBC CAPITAL MARKETS		1,500,000	1,500,000	
50067H-BY-2	KORTH DIRECT MORTGAGE INC.		04/21/2021	RBC CAPITAL MARKETS		3,000,000	3,000,000	
50067H-CE-5	KORTH DIRECT MORTGAGE INC.		05/26/2021	JW KROTH		1,500,000	1,500,000	
50067H-CG-0	KORTH DIRECT MORTGAGE INC.		06/23/2021	JW KROTH		2,000,000	2,000,000	
50067H-CJ-4	KORTH DIRECT MORTGAGE INC.		07/20/2021	JW KROTH		2,000,000	2,000,000	
50067H-CN-5	KORTH DIRECT MORTGAGE INC.		08/23/2021	JW KORTH		2,000,000	2,000,000	
50067H-CU-9	KORTH DIRECT MORTGAGE INC.		10/27/2021	JW KORTH		4,500,000	4,500,000	
50067H-CY-1	KORTH DIRECT MORTGAGE 4.5 12/25/26		11/17/2021	JW KORTH		2,000,000	2,000,000	
50067H-DA-2	KORTH DIRECT MORTGAGE INC.		12/06/2021	JW KORTH		4,000,000	4,000,000	
546676-AU-1	LOUISVILLE GAS AND ELECTRIC CO		09/01/2021	HILLTOP SECURITIES		1,255,677	965,000	14,837
55292J-AA-7	MBS SPV I, LLC		03/03/2021	Not Available		5,000,000	5,000,000	
55336V-AM-2	MPLX LP		01/27/2021	Various		2,660,903	2,325,000	27,850
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP		07/29/2021	DAIWA CAPITAL MARKETS AMERICA		4,622,215	3,388,000	54,810
575634-AS-9	MASSACHUSETTS ELECTRIC CO		09/15/2021	JP MORGAN SECURITIES LLC		2,709,218	1,930,000	38,589
58278L-AC-0	MCREIF SUBREIT, LLC		10/13/2021	DTC WITHDRAW, DRS ETC.		3,000,000	3,000,000	
59562V-AL-1	BERKSHIRE HATHAWAY ENERGY CO		06/10/2021	MORGAN STANLEY DEAN WITTER		1,478,265	1,110,000	13,786
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO		06/25/2021	CITIGROUP GLOBAL MARKETS INC.		8,750,132	6,385,000	46,433
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY CO		11/16/2021	Various		6,855,759	4,874,000	36,556
61945C-AD-5	MOSAIC CO		02/23/2021	TRUIST FINANCIAL CORP		1,249,090	1,000,000	15,139
62912X-AC-8	NGPL PIPECO LLC		08/06/2021	Various		7,498,264	5,402,000	63,372
631005-BC-8	NARRAGANSETT ELECTRIC CO		09/02/2021	HILLTOP SECURITIES		1,318,022	980,000	26,398
636180-BR-1	NATIONAL FUEL GAS CO		02/09/2021	BANC / AMERICA SECUR. LLC, MONT.		2,998,170	3,000,000	
636190-AA-8	NATIONAL FUNDING, INC.		08/25/2021	BREAN CAPITAL MBS		5,000,000	5,000,000	
63633D-AF-1	NATIONAL HEALTH INVESTORS INC		01/19/2021	WELLS FARGO SECURITIES LLC		991,960	1,000,000	
641423-BU-1	NEVADA POWER CO		10/21/2021	FIRST TENNESSEE SECURITIES CORP		915,475	625,000	13,359
641423-BZ-0	NEVADA POWER CO		07/21/2021	FIRST TENNESSEE SECURITIES CORP		534,548	400,000	7,644
649604-AE-5	NEW YORK MORTGAGE TRUST INC		04/27/2021	DTC WITHDRAW, DRS ETC.		4,000,000	4,000,000	
651639-AM-8	NEWMONT CORPORATION		06/24/2021	MIZUHO SECURITIES USA INC.		1,948,747	1,355,000	20,466
652526-70-8	NEWTEK BUSINESS SERVICES CORP		01/14/2021	Stifel Nicolaus & Co.		5,000,000	5,000,000	
654740-BT-5	NISSAN MOTOR ACCEPTANCE CORP		03/04/2021	Bank of America		1,999,120	2,000,000	
665789-AW-3	NORTHERN STATES POWER CO (WISCONSIN)		10/21/2021	DAIWA CAPITAL MARKETS AMERICA		2,017,582	1,400,000	13,388
66982E-AA-0	A10 CAPITAL LLC		08/17/2021	DTC WITHDRAW, DRS ETC.		3,000,000	3,000,000	
67077M-AQ-1	NUTRIEN LTD	C	06/25/2021	SEAPORT GROUP SECURITIES, LLC		12,796,470	9,000,000	251,125
67103B-AA-8	OFS CAPITAL CORP		02/05/2021	GOLDMAN SACHS & CO, NY		4,945,300	5,000,000	
67623C-AF-6	OFFICE PROPERTIES INCOME TRUST		09/21/2021	Bank of America		2,994,150	3,000,000	
677347-CE-4	OHIO EDISON CO		10/13/2021	Various		5,476,912	3,779,000	37,101
678858-BL-4	OKLAHOMA GAS AND ELECTRIC CO		12/03/2021	FIRST TENNESSEE SECURITIES CORP		19,954,067	14,210,000	190,552
681936-BN-9	OMEGA HEALTHCARE INVESTORS INC		03/03/2021	JP MORGAN SECURITIES LLC		4,965,200	5,000,000	
68389X-BP-9	ORACLE CORP		12/13/2021	KEY CAPITAL MARKETS		3,225,600	3,000,000	9,500
68389X-BZ-7	ORACLE CORP		03/22/2021	WELLS FARGO SECURITIES LLC		4,966,300	5,000,000	
693627-AY-7	DUKE ENERGY INDIANA LLC		12/02/2021	GOLDMAN SACHS & CO, NY		7,769,343	5,750,000	49,853
695114-CJ-5	PACIFICORP		11/29/2021	GOLDMAN SACHS & CO, NY		2,663,753	1,880,000	45,099
695114-CL-0	PACIFICORP		12/15/2021	Various		10,839,225	7,819,000	145,671
708062-AC-8	PENNANTPARK INVESTMENT CORP		04/14/2021	RAYMOND JAMES/FI		2,983,290	3,000,000	
718172-AC-3	PHILIP MORRIS INTERNATIONAL INC		12/15/2021	Various		5,557,379	3,899,000	54,023
720198-AF-7	PIEDMONT OPERATING PARTNERSHIP LP		09/13/2021	US BANCORP INVESTMENT		1,990,200	2,000,000	
743263-AP-0	PROGRESS ENERGY INC		02/02/2021	Various		10,733,574	7,689,000	80,560
744533-BJ-8	PUBLIC SERVICE COMPANY OF OKLAHOMA		01/29/2021	JP MORGAN SECURITIES LLC		2,216,996	1,520,000	21,539
745332-CA-2	PUGET SOUND ENERGY INC		05/21/2021	DAIWA CAPITAL MARKETS AMERICA		1,361,180	1,000,000	8,636
75574U-AB-7	READY CAPITAL CORP		12/16/2021	Piper Jaffray & CO/ALGO		3,000,000	3,000,000	
755763-AC-3	READYCAP HOLDINGS LLC		10/19/2021	DTC WITHDRAW, DRS ETC.		10,000,000	10,000,000	
75913M-AA-7	REGIONS BANK		12/10/2021	KEYBANC CAPITAL MARKETS INC		2,835,000	2,000,000	60,200
76131V-AB-9	RETAIL PROPERTIES OF AMERICA INC		09/08/2021	Stifel Nicolaus & Co.		1,674,330	1,500,000	34,635
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC		10/01/2021	MIZUHO SECURITIES USA INC.		2,978,325	2,500,000	50,071
797440-BJ-2	SAN DIEGO GAS & ELECTRIC CO		06/15/2021	BARCLAYS CAPITAL INC.		4,501,673	3,250,000	50,872
797440-BL-7	SAN DIEGO GAS & ELECTRIC CO		09/08/2021	Various		4,479,375	3,370,000	57,184
797440-BM-5	SAN DIEGO GAS & ELECTRIC CO		06/15/2021	BARCLAYS CAPITAL INC.		5,057,312	4,156,000	63,379
84046S-AF-5	SOUTH STREET SECURITIES FUNDING LLC		12/28/2021	DTC WITHDRAW, DRS ETC.		4,000,000	4,000,000	
843452-AZ-6	SOUTHERN NATURAL GAS COMPANY LLC		02/10/2021	FIRST TENNESSEE SECURITIES CORP		648,884	459,000	16,422
87162W-AJ-9	SYNNEX CORP		07/29/2021	CITIGROUP GLOBAL MARKETS INC.		6,958,560	7,000,000	
87168K-AA-8	SYNERGY ONE LENDING, INC.		10/12/2021	BREAN CAPITAL MBS		5,000,000	5,000,000	
876030-AA-5	TAPESTRY INC		11/16/2021	Bank of America		1,994,100	2,000,000	

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
87938W-AC-7	TELEFONICA EMISIONES SAU	C	02/02/2021	Stifel Nicolaus & Co.		5,890,932	4,000,000	34,442
889175-BD-6	TOLEDO EDISON CO		09/27/2021	Various		2,416,927	1,740,000	35,167
893526-8Z-9	TRANSCANADA PIPELINES LTD	C	01/12/2021	CITIGROUP GLOBAL MARKETS INC.		2,800,751	1,819,000	68,964
89352H-AD-1	TRANSCANADA PIPELINES LTD	C	01/19/2021	Various		27,937,039	20,039,000	331,311
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE COMPANY L		09/23/2021	Various		2,704,547	2,100,000	36,078
89367T-AA-4	TRANSFORM LEASE OPCO LLC		10/25/2021	BREAN CAPITAL MBS		7,000,000	7,000,000	
89402H-AA-7	TRANSVERSE INSURANCE GROUP, LLC		12/03/2021	DTC WITHDRAW, DRS ETC.		2,000,000	2,000,000	
896442-AG-5	TRINITY CAPITAL INC		08/19/2021	GOLDMAN SACHS & CO, NY		2,000,000	2,000,000	
906548-BY-7	UNION ELECTRIC CO		04/22/2021	JP MORGAN SECURITIES LLC		1,358,049	1,100,000	6,890
907818-FT-0	UNION PACIFIC CORP		05/19/2021	CITIGROUP GLOBAL MARKETS INC.		5,998,260	6,000,000	533
91324P-EE-8	UNITEDHEALTH GROUP INC		05/18/2021	280 SECURITIES LLC		3,007,890	3,000,000	254
91359V-AA-5	UNIVERSAL INSURANCE HOLDINGS, INC.		11/23/2021	DTC WITHDRAW, DRS ETC.		4,000,000	4,000,000	
91911T-AK-9	VALE OVERSEAS LTD	C	01/14/2021	MORGAN STANLEY & CO INC, NY		2,223,750	1,500,000	19,766
92343V-GK-4	VERIZON COMMUNICATIONS INC		03/12/2021	Various		5,987,320	6,000,000	
92512J-AB-2	VERSABANK	C	04/21/2021	RAYMOND JAMES/FI		5,000,000	5,000,000	
92936U-AJ-8	WP CAREY INC		10/05/2021	JP MORGAN SECURITIES LLC		2,971,440	3,000,000	
95040Q-AN-4	WELLTOWER INC		06/23/2021	Wells Fargo Securities LLC		4,985,750	5,000,000	
960413-AY-8	WESTLAKE CHEMICAL CORP		08/05/2021	DEUTSCHE BANK SECURITIES, INC.		2,939,070	3,000,000	
98258P-AC-1	WT HOLDINGS INCORPORATED		04/20/2021	DTC WITHDRAW, DRS ETC.		5,000,000	5,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						618,380,491	523,772,000	3,919,669
8399997. Total - Bonds - Part 3						723,570,780	629,007,000	3,919,669
8399998. Total - Bonds - Part 5						4,000,000	4,000,000	
8399999. Total - Bonds						727,570,780	633,007,000	3,919,669
28852N-30-7	ELLINGTON FINANCIAL INC		12/10/2021	Piper Jaffray & CO/ALGO	160,000.000	4,000,000	0.00	
50067H-20-6	KORTH DIRECT MORTGAGE INC.		09/13/2021	RBC CAPITAL MARKETS	100,000.000	2,400,000	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						6,400,000	XXX	
8999997. Total - Preferred Stocks - Part 3						6,400,000	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						6,400,000	XXX	
9799997. Total - Common Stocks - Part 3							XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks							XXX	
9899999. Total - Preferred and Common Stocks						6,400,000	XXX	
9999999 - Totals						733,970,780	XXX	3,919,669

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
010033-V8-8	AKRON OHIO		12/01/2021	Maturity @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				29,250	12/01/2021
438670-5T-4	HONOLULU HAWAII CITY & CNTY		10/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				17,060	10/01/2021
483854-FQ-3	KANE COOK & DU PAGE CNTYS ILL CMNTY COLL		02/22/2021	Call @ 100.00		1,000,000	1,000,000	1,003,780	1,000,000						1,000,000				10,422	12/15/2030
590485-VN-5	MESA ARIZ		01/12/2021	Call @ 100.00		500,000	500,000	509,500	500,000						500,000				15,519	07/01/2029
886100-UP-9	THURSTON CNTY WASH		05/21/2021	Call @ 100.00		2,050,000	2,050,000	2,050,000	2,050,000						2,050,000				49,855	12/01/2027
930863-U2-9	WAKE CNTY N C		04/01/2021	Call @ 100.00		500,000	500,000	500,000	500,000						500,000				8,500	06/01/2027
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						6,550,000	6,550,000	6,563,280	6,550,000						6,550,000				130,606	XXX
232263-AD-5	CUYAHOGA CNTY OHIO ECONOMIC DEV REV		06/01/2021	Call @ 100.00		300,000	300,000	300,000	300,000						300,000				12,938	06/01/2022
36609P-AQ-6	GARLAND CNTY ARK SALES & USE TAX		11/01/2021	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				65,670	11/01/2021
36609P-AR-4	GARLAND CNTY ARK SALES & USE TAX		11/01/2021	Call @ 100.00		25,000	25,000	25,000	25,000						25,000				588	11/01/2022
378352-NG-9	GLENDALE ARIZ WTR & SWR REV		01/01/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				31,750	07/01/2028
655162-FX-8	NOBLESVILLE IND MULTI SCH BLDG CORP		01/15/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				65,000	07/15/2030
837151-VD-8	SOUTH CAROLINA ST PUB SVC AUTH REV		01/01/2021	Call @ 100.00		5,000	5,000	5,000	5,000						5,000					01/01/2029
843146-Z9-5	SOUTHERN ILL UNIV REVS		06/02/2021	Call @ 100.00		1,750,000	1,750,000	1,749,843	1,750,041		(1)		(1)		1,750,039		(39)	(39)	72,635	04/01/2030
914072-J2-0	UNIVERSITY ARK UNIV REV		09/15/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				18,050	09/15/2021
91756T-AJ-0	UTAH ST MUN PWR AGY PWR SUPPLY SYS REV		07/01/2021	Maturity @ 100.00		300,000	300,000	300,000	300,000						300,000				6,069	07/01/2021
3199999. Subtotal - Bonds - U.S. Special Revenues						9,380,000	9,380,000	9,379,843	9,380,041		(1)		(1)		9,380,039		(39)	(39)	272,699	XXX
00101J-AF-3	ADT SECURITY CORP		08/28/2021	Call @ 100.00		8,220,000	8,000,000	7,671,360	7,935,787		27,002		27,002		7,962,789		37,211	37,211	533,444	07/15/2022
00205G-AA-5	APT PIPELINES LTD	C	04/15/2021	Call @ 100.00		3,149,546	3,000,000	2,972,280	2,994,310		886		886		2,995,196		4,804	4,804	208,963	10/11/2022
013817-AQ-4	HOWMET AEROSPACE INC		05/01/2021	Call @ 100.00		4,183,080	4,000,000	4,162,320	4,027,376		(7,724)		(7,724)		4,019,652		(19,652)	(19,652)	344,831	02/23/2022
013817-AV-3	ARCONIC INC		01/15/2021	Call @ 100.00		3,802,000	3,802,000	3,796,221	3,801,819		24		24		3,801,844		156	156	51,327	04/15/2021
01446U-AA-1	ALERUS FINL CORP		01/29/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				7,267	12/30/2025
01741R-AF-9	ALLEGHENY TECHNOLOGIES INC		10/14/2021	Call @ 100.00		11,289,140	10,000,000	9,871,390	9,955,452		11,685		11,685		9,967,137		32,863	32,863	2,205,703	08/15/2023
02209S-AL-7	ALTRIA GROUP INC		05/05/2021	Maturity @ 100.00		1,000,000	1,000,000	995,750	999,826		174		174		1,000,000				23,750	05/05/2021
026874-CU-9	AMERICAN INTERNATIONAL GROUP INC		09/07/2021	Call @ 100.00		3,094,680	3,000,000	2,972,310	2,995,266		2,246		2,246		2,997,513		2,487	2,487	206,805	06/01/2022
03835V-AD-8	APTIV PLC	C	11/24/2021	Call @ 100.00		2,226,540	2,000,000	1,998,840	1,999,482		84		84		1,999,567		433	433	342,000	01/15/2026
039482-AA-2	ARCHER-DANIELS-MIDLAND CO		09/24/2021	Call @ 100.00		2,119,080	2,000,000	1,976,220	1,979,637		3,310		3,310		1,982,948		17,052	17,052	174,080	03/27/2025
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC		09/27/2021	Call @ 100.00		1,513,721	1,360,000	1,365,195	1,362,119		(419)		(419)		1,361,700		(1,700)	(1,700)	125,788	07/01/2024
04621X-AF-5	ASSURANT INC		07/12/2021	Call @ 100.00		5,282,936	5,000,000	4,870,090	4,965,241		7,983		7,983		4,973,224		26,776	26,776	447,936	03/15/2023
05329W-AL-6	AUTONATION INC		01/15/2021	Maturity @ 100.00		2,000,000	2,000,000	1,999,960	2,000,000						2,000,000				33,500	01/15/2021
055392-AB-0	BFL FDG I LLC		05/03/2021	Paydown		40,186	40,186	36,632	37,642		2,544		2,544		40,186				1,428	05/01/2026
05565E-AL-9	BMW US CAPITAL LLC		09/15/2021	Maturity @ 100.00		5,000,000	5,000,000	4,994,300	4,999,179		821		821		5,000,000				92,500	09/15/2021
05565E-AU-9	BMW US CAPITAL LLC		04/12/2021	Maturity @ 100.00		5,000,000	5,000,000	4,997,000	4,999,712		288		288		5,000,000				77,500	04/12/2021
05565Q-DD-7	BP CAPITAL MARKETS PLC	C	09/16/2021	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				63,360	09/16/2021
063904-AA-4	BANK OZK		07/01/2021	Call @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				440,000	07/01/2026
06654A-AB-9	BANKWELL FINANCIAL GROUP INC		11/15/2021	Various		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				92,451	08/15/2025
081437-AR-6	AMCOR FLEXIBLES NORTH AMERICA INC		07/15/2021	Call @ 100.00		1,000,000	1,000,000	993,530	999,423		391		391		999,814		186	186	33,750	10/15/2021
110122-CZ-9	BRISTOL-MYERS SQUIBB CO		03/09/2021	Call @ 100.00		198,316	188,000	187,545	187,804		16		16		187,820		180	180	3,443	02/20/2023
12527G-AG-8	CF INDUSTRIES INC		03/22/2021	Call @ 100.00		510,552	500,000	499,265	499,860		33		33		499,893		107	107	15,699	12/01/2021
12593Q-BD-1	COMM 2015-CCRE26 A3 - CMBS		10/01/2021	Paydown		21,568	21,568	21,783	21,661		(93)		(93)		21,568				576	10/13/2048
12624B-AC-0	COMM 2012-CCRE1 A3 - CMBS		12/01/2021	Paydown		1,422,543	1,422,543	1,450,966	1,424,915		(2,372)		(2,372)		1,422,543				41,578	05/17/2045
12626P-AL-7	CRH AMERICA INC		01/15/2021	Maturity @ 100.00		2,000,000	2,000,000	1,998,880	1,999,996		4		4		2,000,000				57,500	01/15/2021
126650-BY-5	CVSPAS 2011 CTF - CMBS		12/10/2021	Paydown		38,655	38,655	38,655	38,655						38,655				1,252	01/10/2034
12673P-AH-8	CA INC		02/19/2021	Call @ 100.00		3,136,200	3,000,000	2,997,300	2,999,146		68		68		2,999,214		786	786	191,400	08/15/2022
12701#-AA-1	CRG ISSUER 2017-1		07/16/2021	Paydown		2,501,983	2,501,983	2,501,983	2,501,983						2,501,983				64,716	01/10/2024
140501-AA-5	CAPITAL SOUTHWEST CORP		09/24/2021	Call @ 100.00		10,094,130	9,000,000	9,000,000	9,000,000						9,000,000				1,568,474	10/01/2024
141781-BH-6	CARGILL INC		04/19/2021	Maturity @ 100.00		5,000,000	5,000,000	4,993,600	4,999,342		658		658		5,000,000				76,250	04/19/2021
14309U-AA-0	CARLYLE HOLDINGS FINANCE LLC		11/22/2021	Call @ 100.00		1,114,226	1,072,000	1,030,063	1,061,242		4,486		4,486		1,065,728		6,272	6,272	96,574	02/01/2023
191216-CN-8	COCA-COLA CO		05/20/2021	Call @ 100.00		5,419,309	5,000,000	4,995,850	4,996,451		302		302		4,996,753		3,247	3,247	515,594	03/25/2025
20786W-AC-1	CONNECTONE BANCORP INC		01/01/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				21,237	07/01/2025
21685W-DF-1	COOPERATIEVE RABOBANK UA	C	12/14/2021	Call @ 100.00		3,091,050	3,000,000	2,996,070	2,999,199		403		403		2,999,603		397	397	220,740	11/09/2022
22003B-AH-9	CORPORATE OFFICE PROPERTIES LP		04/12/2021	UNKNOWN		2,255,030	2,000,000	1,975,660	1,991,280		717		717		1,991,997		263,033	263,033	69,125	02/15/2024
22003B-AK-2	CORPORATE OFFICE PROPERTIES LP		11/18/2021	Call @ 100.00		2,242,983	2,000,000	1,990,200	1,994,987		895		895		1,995,883		4,117	4,117	381,038	07/01/2025
22025Y-AQ-3	CORECIVIC INC		05/14/2021	Call @ 100.00		530,975	500,000	500,000	500,000						500,000				45,489	10/15/2022
23355L-AA-4	DXC TECHNOLOGY CO		04/15/2021	Call @ 100.00		1,054,930	1,000,000	996,810	999,352		99		99		999,451		549	549	80,888	09/18/2022
23355L-AF-3	DXC TECHNOLOGY CO		09/20/2021	Call @ 100.00		7,232,900	5,000,000	6,392,300	6,246,141		(86,052)		(86,052)		6,160,090		(1,160,090)	(1,160,090)	2,579,532	10/15/2029
233851-CK-8	DAIMLER FINANCE NORTH AMERICA LLC		10/30/2021	Maturity @ 100.00		5,000,000	5,000,000	4,998,600	4,999,773		227		227		5,000,000				110,000	10/30/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
243808-AB-4	DEER DISTRICT LLC		06/01/2021	Call @ 100.00		61,242	61,242	61,242	61,242						61,242				1,543	06/01/2044
251526-BW-8	DEUTSCHE BANK AG (NEW YORK BRANCH)		05/12/2021	Maturity @ 100.00		5,000,000	5,000,000	4,984,750	4,998,835		1,165		1,165		5,000,000				84,375	05/12/2021
25156P-AU-7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	09/19/2021	Maturity @ 100.00		5,000,000	5,000,000	4,991,950	4,998,816		1,184		1,184		5,000,000				97,500	09/19/2021
26884A-AZ-6	ERP OPERATING LP		09/15/2021	Call @ 100.00		598,000	598,000	595,722	597,739		192		192		597,931		69	69	20,743	12/15/2021
268948-AB-2	EAGLE BANCORP INC		08/01/2021	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				200,000	08/01/2026
285512-AC-3	ELECTRONIC ARTS INC		02/01/2021	Call @ 100.00		1,000,000	1,000,000	998,500	999,949		27		27		999,976		24	24	15,417	03/01/2021
29266R-AC-2	EDGEWELL PERSONAL CARE CO		04/07/2021	Call @ 100.00		3,141,090	3,000,000	2,991,480	2,998,606		258		258		2,998,864		1,136	1,136	193,182	05/24/2022
302491-AR-6	FMC CORP		12/22/2021	Call @ 100.00		3,000,000	3,000,000	2,987,250	2,998,449		1,390		1,390		2,999,839		161	161	164,913	02/01/2022
30288*-AA-8	FLNG LIQUEFACTION 2, LLC		09/30/2021	Paydown		154,400	154,400	154,400	154,400						154,400				5,303	03/31/2038
31620M-AR-7	FIDELITY NATIONAL INFORMATION SERVICES I		04/01/2021	Call @ 100.00		5,816,828	5,000,000	5,169,500	5,091,319		(4,479)		(4,479)		5,086,841		(86,841)	(86,841)	932,106	10/15/2025
320557-20-0	FIRST INTERNET BANCORP		09/30/2021	Call @ 25.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				90,000	09/30/2026
337930-AC-5	FLAGSTAR BANCORP INC		01/22/2021	Call @ 100.00		5,132,500	5,000,000	4,999,950	5,000,000						5,000,000				291,580	07/15/2021
345397-YZ-0	FORD MOTOR CREDIT COMPANY LLC		04/05/2021	Maturity @ 100.00		2,000,000	2,000,000	1,999,760	1,999,984		16		16		2,000,000				34,700	04/05/2021
35352P-AA-2	FB FINANCIAL CORP		03/30/2021	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				171,875	03/30/2026
35352P-AB-0	FB FINANCIAL CORP		09/30/2021	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				280,000	07/01/2026
36192K-AT-4	GSMS 2012-GCJ7 A4 - CMBS		12/01/2021	Paydown		1,530,729	1,530,729	1,561,325	1,532,719		(1,990)		(1,990)		1,530,729				27,748	05/12/2045
37045X-BF-2	GENERAL MOTORS FINANCIAL COMPANY INC		02/01/2021	Call @ 100.00		4,000,000	4,000,000	3,997,160	3,999,909		48		48		3,999,957		43	43	70,000	03/01/2021
37045X-BM-7	GENERAL MOTORS FINANCIAL COMPANY INC		06/06/2021	Call @ 100.00		3,000,000	3,000,000	2,994,510	2,999,397		506		506		2,999,903		97	97	88,000	07/06/2021
37045X-CP-9	GENERAL MOTORS FINANCIAL COMPANY INC		11/06/2021	Maturity @ 100.00		5,000,000	5,000,000	4,998,900	4,999,676		324		324		5,000,000				210,000	11/06/2021
375558-AU-7	GILEAD SCIENCES INC		09/01/2021	Call @ 100.00		1,000,000	1,000,000	997,700	999,752		180		180		999,932		68	68	33,000	12/01/2021
382550-BE-0	GOODYEAR TIRE & RUBBER CO		05/06/2021	Call @ 100.00		500,000	500,000	500,000	500,000						500,000				12,172	11/15/2023
390905-AB-3	GREAT SOUTHERN BANCORP INC		08/15/2021	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				210,000	08/15/2026
39121J-AH-3	GREAT RIVER ENERGY		07/01/2021	Call @ 100.00		219,000	219,000	219,000	219,000						219,000				9,807	07/01/2030
39260X-AC-4	VERITEX HOLDINGS INC		12/16/2021	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				255,574	12/15/2026
40075T-AA-0	INDEPENDENT BANK GROUP INC		07/20/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				57,500	07/20/2026
40414L-AJ-8	HEALTHPEAK PROPERTIES INC		02/26/2021	Various		5,513,659	5,000,000	4,977,000	4,992,496		382		382		4,992,878		7,122	7,122	573,278	11/15/2023
42727V-AA-3	HERITAGE SOUTHEAST BANCORPORATION INC.		10/20/2021	PERFORMANCE TRUST CAP		2,370,000	2,000,000	2,000,000	2,000,000						2,000,000		370,000	370,000	97,333	06/30/2030
431282-AN-2	HIGHWOODS REALTY LP		04/15/2021	Call @ 100.00		3,000,000	3,000,000	2,969,490	2,997,825		1,371		1,371		2,999,196		804	804	32,000	06/15/2021
446150-AJ-3	HUNTINGTON BANCSHARES INC		02/14/2021	Call @ 100.00		1,868,000	1,868,000	1,864,320	1,867,847		94		94		1,867,940		60	60	24,518	03/14/2021
44891A-AS-6	HYUNDAI CAPITAL AMERICA		03/12/2021	Maturity @ 100.00		10,000,000	10,000,000	9,995,500	9,999,697		303		303		10,000,000				172,500	03/12/2021
466112-AR-0	JBS USA LUX SA		02/16/2021	Call @ 100.00		102,875	100,000	100,000	100,000						100,000				3,849	06/15/2025
46625H-JC-5	JPMORGAN CHASE & CO		08/15/2021	Maturity @ 100.00		4,000,000	4,000,000	3,997,400	3,999,838		162		162		4,000,000				174,000	08/15/2021
46637W-AD-5	JPMCC 2012-CIBX A4 - CMBS		12/01/2021	Paydown		2,265,081	2,265,082	2,310,379	2,267,113		(2,031)		(2,031)		2,265,082				47,479	06/16/2045
46849L-SR-3	JACKSON NATIONAL LIFE GLOBAL FUNDING		10/25/2021	Maturity @ 100.00		4,000,000	4,000,000	3,997,560	3,999,597		403		403		4,000,000				84,000	10/25/2021
48203R-AG-9	JUNIPER NETWORKS INC		01/09/2021	Call @ 100.00		2,251,440	2,000,000	2,120,760	2,064,487		(421)		(421)		2,064,066		(64,066)	(64,066)	279,940	03/15/2024
49326E-ED-1	KEYCORP		03/24/2021	Maturity @ 100.00		1,000,000	1,000,000	999,070	999,980		20		20		1,000,000				25,500	03/24/2021
49327M-20-6	KEYBANK NA		11/22/2021	Maturity @ 100.00		2,000,000	2,000,000	1,995,420	1,999,149		851		851		2,000,000				50,000	11/22/2021
496902-AJ-6	KINROSS GOLD CORP	C	06/01/2021	Call @ 100.00		10,000,000	10,000,000	10,339,019	10,031,157		(31,157)		(31,157)		10,000,000				384,375	09/01/2021
50067A-AE-2	KORTH DIRECT MTG LLC FORMERLY KORTH DIRE		01/21/2021	Call @ 100.00		1,866,676	1,850,000	1,850,000	1,850,000						1,850,000				29,112	04/01/2023
50067A-AF-9	KORTH DIRECT MTG LLC FORMERLY KORTH DIRE		11/24/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				101,792	05/25/2023
50067A-AL-6	KORTH DIRECT MORTGAGE INC.		10/15/2021	Call @ 100.00		3,471,189	3,400,000	3,332,000	3,351,852		7,860		7,860		3,359,713		40,287	40,287	277,498	05/25/2024
50067H-AA-5	KORTH DIRECT MORTGAGE INC.		06/02/2021	Call @ 100.00		1,645,522	1,534,000	1,534,000	1,534,000						1,534,000				43,625	09/25/2024
50067H-AC-1	KORTH DIRECT MORTGAGE INC.		12/25/2021	Call @ 100.00		337,121	337,121	337,121	337,121						337,121				12,735	11/25/2024
50067H-BL-0	KORTH DIRECT MORTGAGE INC.		02/11/2021	RBC CAPITAL MARKETS		2,003,583	2,000,000	2,000,000							2,000,000		3,583	3,583	11,083	02/25/2026
50067H-BN-6	KORTH DIRECT MORTGAGE INC.		01/05/2021	JW KROTH		2,388,000	2,400,000	2,400,000	2,400,000						2,400,000		(12,000)	(12,000)	2,333	11/25/2025
53079E-AV-6	LIBERTY MUTUAL GROUP INC		06/01/2021	Maturity @ 100.00		3,000,000	3,000,000	2,936,370	2,996,684		3,316		3,316		3,000,000				75,000	06/01/2021
55316F-AC-3	MM FINISHED LOTS HOLDINGS LLC		12/31/2021	Paydown		1,092,255	1,092,255	1,107,067	1,103,932		(11,677)		(11,677)		1,092,255				44,471	01/31/2024
55317H-AA-2	MM FINISHED LOTS HOLDINGS 3 LLC		12/31/2021	Paydown		2,049,858	2,049,858	2,046,897	2,046,866		2,992		2,992		2,049,858				79,065	11/30/2025
55448Q-AQ-9	MACK-CALI REALTY LP		06/06/2021	Call @ 100.00		1,024,778	1,000,000	998,010	999,707		94		94		999,800		200	200	53,778	04/18/2022
55608X-AA-5	MACQUARIE BANK LTD	C	04/07/2021	Maturity @ 100.00		7,000,000	7,000,000	6,986,350	6,999,601		399		399		7,000,000				231,875	04/07/2021
55616X-AN-7	MACY'S RETAIL HOLDINGS LLC		01/15/2021	Maturity @ 100.00		2,000,000	2,000,000	1,997,980	1,999,985		15		15		2,000,000				34,500	01/15/2021
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS, LLC		07/05/2021	Paydown		164,381	164,381	164,381	164,381						164,381				5,377	09/30/2025
56585A-AD-4	MARATHON PETROLEUM CORP		03/01/2021	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				51,250	03/01/2021
57165P-AB-1	MARRIOTT OWNERSHIP RESORTS INC		09/15/2021	Call @ 100.00		104,004	100,000	100,000	100,000						100,000				9,670	09/15/2026
577778-AT-0	MACY'S RETAIL HOLDINGS LLC		04/15/2021	Maturity @ 100.00		50,000	50,000	49,750	49,990		10		10		50,000				2,375	04/15/2021
583928-20-5	MEDALLION FINANCIAL CORP		04/15/2021	Maturity @ 25.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				90,000	04/15/2021
591751-AA-0	METROPOLITAN BANCGROUP INC		10/01/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				130,000	07/01/2026
60687Y-AE-9	MIZUHO FINANCIAL GROUP INC	C	09/13/2021	Maturity @ 100.00		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				159,110	09/13/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
615369-AB-1	MOODY'S CORP		12/15/2021	Call @ 100.00		2,053,835	2,000,000	1,984,360	1,996,943		1,725		1,725		1,998,668		1,332	1,332	169,835	09/01/2022
61761A-AZ-1	MSBAM 2012-C5 A4 - CMBS		12/01/2021	Paydown		114,146	114,146	116,419	114,387		(241)		(241)		114,146				3,496	08/17/2045
61763Q-AJ-0	MSC 2014-CPT C - CMBS		04/16/2021	Paydown		3,000,000	3,000,000	3,041,904	3,000,205		(205)		(205)		3,000,000				34,742	07/13/2029
61763Q-AL-5	MSC 2014-CPT D - CMBS		04/16/2021	Paydown		3,000,000	3,000,000	2,986,850	2,995,526		4,474		4,474		3,000,000				34,742	07/13/2029
62854A-AM-6	MYLAN II BV		06/15/2021	Maturity @ 100.00		5,000,000	5,000,000	4,994,200	4,999,447		553		553		5,000,000				78,750	06/15/2021
631004-AA-6	NARRAGANSETT FINL CORP		07/30/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				130,000	07/30/2026
63546L-AA-0	SOUTH STATE CORP		06/01/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				60,000	06/01/2026
636180-BK-6	NATIONAL FUEL GAS CO		03/11/2021	Call @ 100.00		4,125,720	4,000,000	4,003,120	4,000,332		(136)		(136)		4,000,196		(196)	(196)	180,164	12/01/2021
638612-AK-7	NATIONWIDE FINANCIAL SERVICES INC		03/25/2021	Maturity @ 100.00		5,000,000	5,000,000	4,980,720	4,999,472		528		528		5,000,000				134,375	03/25/2021
65120F-AC-8	NEWCREST FINANCE PTY LTD	C	04/28/2021	Call @ 100.00		1,052,420	1,000,000	994,190	998,823		210		210		999,032		968	968	76,570	10/01/2022
651290-AP-3	OVINTIV EXPLORATION INC		06/18/2021	Call @ 100.00		2,579,983	2,500,000	2,593,750	2,591,276		(38,880)		(38,880)		2,552,397		(52,397)	(52,397)	206,962	01/30/2022
65341T-AA-5	NEXBANK CAP INC		09/15/2021	Call @ 100.00		8,000,000	8,000,000	7,981,880	7,988,559		1,357		1,357		7,989,916		10,084	10,084	294,261	03/16/2026
654740-AS-8	NISSAN MOTOR ACCEPTANCE COMPANY LLC		09/14/2021	Maturity @ 100.00		5,000,000	5,000,000	4,990,500	4,998,628		1,372		1,372		5,000,000				95,000	09/14/2021
664764-AA-5	NORTHERN BANCORP INC		01/15/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				55,000	01/15/2026
67984M-AC-4	WESBANCO INC		11/15/2021	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				204,222	08/15/2026
684000-AA-0	PACIFIC PREMIER BANK		07/01/2021	Call @ 100.00		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				330,000	07/01/2026
690742-AD-3	OWENS CORNING		09/18/2021	Call @ 100.00		2,092,647	2,000,000	1,998,200	1,999,644		127		127		1,999,771		229	229	156,347	12/15/2022
69362B-BA-9	PSEG POWER LLC		10/08/2021	Call @ 100.00		3,235,259	3,000,000	2,998,290	2,999,511		125		125		2,999,636		364	364	351,000	11/15/2023
69362B-BB-7	PSEG POWER LLC		05/17/2021	Call @ 100.00		5,000,000	5,000,000	4,990,950	4,999,134		714		714		4,999,848		152	152	63,333	06/15/2021
69412V-AA-6	COLUMBIA BANKING SYSTEM INC		12/30/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				142,352	06/30/2026
695156-AQ-2	PACKAGING CORP OF AMERICA		10/08/2021	Call @ 100.00		2,160,200	2,000,000	1,994,700	1,998,322		433		433		1,998,755		1,245	1,245	244,450	11/01/2023
704699-AA-5	PEAPACK-GLADSTONE FINANCIAL CORP		06/30/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				60,000	06/30/2026
71647N-AF-6	PETROBRAS GLOBAL FINANCE BV	C	09/29/2021	Call @ 100.00		3,183,840	3,000,000	2,964,840	2,990,206		2,942		2,942		2,993,148		6,852	6,852	296,496	05/20/2023
717081-DZ-3	PFIZER INC		12/15/2021	Maturity @ 100.00		3,000,000	3,000,000	2,997,270	2,999,450		550		550		3,000,000				66,000	12/15/2021
718546-AC-8	PHILLIPS 66		12/16/2021	Call @ 100.00		1,017,390	1,006,000	1,003,616	1,005,668		253		253		1,005,921		79	79	53,520	04/01/2022
740367-ES-2	PREFERRED BANK		06/18/2021	Call @ 100.00		7,000,000	7,000,000	7,040,000	7,004,337		(4,337)		(4,337)		7,000,000				212,795	06/15/2026
74368C-AE-4	PROTECTIVE LIFE GLOBAL FUNDING		09/14/2021	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				99,950	09/14/2021
74432Q-BT-1	PRUDENTIAL FINANCIAL INC		11/16/2021	Maturity @ 100.00		1,000,000	1,000,000	992,370	999,200		800		800		1,000,000				45,000	11/16/2021
74913G-AX-3	QWEST CORP		12/01/2021	Maturity @ 100.00		3,000,000	3,000,000	3,247,500	3,045,336		(45,336)		(45,336)		3,000,000				202,500	12/01/2021
754730-AE-9	RAYMOND JAMES FINANCIAL INC		04/02/2021	Not Available		2,233,600	2,000,000	1,996,820	1,998,238		70		70		1,998,308		235,292	235,292	39,674	09/15/2026
755763-AA-7	READYCAP HOLDINGS LLC		10/26/2021	Call @ 100.00		8,018,480	8,000,000	8,125,380	8,030,323		(28,414)		(28,414)		8,001,909		(1,909)	(1,909)	748,480	02/15/2022
756109-AP-9	REALTY INCOME CORP		12/31/2021	Call @ 100.00		3,180,199	3,000,000	2,993,250	2,998,031		732		732		2,998,764		1,236	1,236	377,824	08/01/2023
759351-AJ-8	REINSURANCE GROUP OF AMERICA INC		06/01/2021	Maturity @ 100.00		5,000,000	5,000,000	4,969,110	4,998,423		1,577		1,577		5,000,000				125,000	06/01/2021
761402-BM-7	REVERE BK LAUREL MD		09/30/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				112,500	09/30/2026
78355H-KB-4	RYDER SYSTEM INC		08/16/2021	Call @ 100.00		2,009,992	2,000,000	1,998,360	2,000,005		(4)		(4)		2,000,002		(2)	(2)	61,933	11/15/2021
812502-AA-0	SEASIDE NATL BK & TR		09/01/2021	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				176,250	09/01/2026
81618T-AD-2	OFFICE PROPERTIES INCOME TRUST		09/15/2021	Call @ 100.00		2,012,491	2,000,000	1,974,920	1,995,621		2,833		2,833		1,998,454		1,546	1,546	105,635	02/01/2022
822582-BW-1	SHELL INTERNATIONAL FINANCE BV	C	09/12/2021	Maturity @ 100.00		5,000,000	5,000,000	4,982,650	4,997,510		2,490		2,490		5,000,000				87,500	09/12/2021
82436#-AA-6	SHERWIN-WILLIAMS CONTROL TRUST-2017		12/15/2021	Paydown		63,762	63,762	64,399	64,317		(555)		(555)		63,762				1,540	03/15/2037
828807-DA-2	SIMON PROPERTY GROUP LP		08/25/2021	Call @ 100.00		2,007,761	2,000,000	1,993,440	1,998,589		846		846		1,999,434		566	566	58,025	01/30/2022
84470P-AC-3	SOUTHSIDE BANCSHARES INC		09/30/2021	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				220,000	09/30/2026
86765B-AR-0	SUNOCO LOGISTICS PARTNERS OPERATIONS LP		03/05/2021	Call @ 100.00		4,000,000	4,000,000	3,996,200	3,999,816		129		129		3,999,945		55	55	75,289	04/01/2021
872540-AR-0	TJX COMPANIES INC		06/04/2021	Call @ 100.00		3,300,572	3,000,000	2,987,880	2,989,592		956		956		2,990,549		9,451	9,451	367,364	04/15/2025
878237-AH-9	TECH DATA CORP		10/01/2021	Call @ 100.00		6,170,050	5,000,000	5,227,950	5,188,669		(21,568)		(21,568)		5,167,101		(167,101)	(167,101)	1,536,953	02/15/2027
87938W-AP-8	TELEFONICA EMISIONES SAU	C	02/16/2021	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				81,930	02/16/2021
87938W-AR-4	TELEFONICA EMISIONES SAU	C	08/02/2021	Call @ 100.00		3,204,030	3,000,000	3,000,000	3,000,000						3,000,000				308,759	04/27/2023
883556-CG-5	THERMO FISHER SCIENTIFIC INC		12/03/2021	Call @ 100.00		2,406,400	2,000,000	2,000,000	2,000,000						2,000,000				513,329	03/25/2030
88947E-AK-6	TOLL BROTHERS FINANCE CORP		11/15/2021	Call @ 100.00		1,000,000	1,000,000	999,980	1,000,023		(18)		(18)		1,000,005		(5)	(5)	73,438	02/15/2022
891906-AD-1	GLOBAL PAYMENTS INC		03/01/2021	Call @ 100.00		2,000,000	2,000,000	1,995,520	1,999,770		151		151		1,999,921		79	79	31,667	04/01/2021
89679E-AA-0	TRIUMPH BANCORP INC		09/30/2021	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				195,000	09/30/2026
90539J-AA-7	ATLANTIC UNION BANKSHARES CORP		12/15/2021	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				150,000	12/15/2026
917310-AA-2	USAMERIBANCORP INC		04/01/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				62,500	04/01/2026
92343V-BR-4	VERIZON COMMUNICATIONS INC		05/28/2021	Call @ 100.00		1,103,160	1,000,000	996,760	998,994		141		141		999,136		864	864	139,353	09/15/2023
92343V-BY-9	VERIZON COMMUNICATIONS INC		11/12/2021	Call @ 100.00		1,077,740	1,000,000	998,380	999,435		145		145		999,580		420	420	125,811	03/15/2024
929328-AE-2	WSFS FINANCIAL CORP		06/15/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				45,000	06/15/2026
92936T-AB-8	WFRBS 2012-C7 A2 - CMBS		12/01/2021	Paydown		157,024	157,024	160,152	157,363		(339)		(339)		157,024				5,387	06/16/2045
92936Y-AC-5	WFRBS 2012-C8 A3 - CMBS		12/01/2021	Paydown		126,230	126,230	128,750	126,545		(315)		(315)		126,230				3,788	08/17/2045
940730-AB-0	SANDY SPRING BANCORP INC		07/15/2021	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				108,986	10/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
959802-AU-3	WESTERN UNION CO		04/01/2021	Call @ 100.00		3,085,770	3,000,000	3,053,490	3,014,135		(3,077)		(3,077)		3,011,058		(11,058)	(11,058)	144,570	03/15/2022
98462Y-AB-6	YAMANA GOLD INC	C	09/05/2021	Call @ 100.00		6,701,880	6,000,000	6,066,870	6,039,788		(7,739)		(7,739)		6,032,048		(32,048)	(32,048)	1,040,130	07/15/2024
G3469#-AC-1	FIRSTGROUP PLC	C	08/11/2021	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				848,559	03/27/2028
G8967#-AQ-6	TRITON CONTAINER INTERNATIONAL LIMITED	C	08/30/2021	Call @ 100.00		5,488,266	5,000,000	5,000,000	5,000,000						5,000,000				593,819	06/30/2026
P4368#-AC-1	FORTIS TCI LTD.	C	10/29/2021	Call @ 100.00		80,000	80,000	80,000	80,000						80,000				2,056	05/02/2031
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						481,551,316	466,768,163	468,633,760	466,316,748		(184,434)		(184,434)		468,132,314		(513,938)	(513,938)	31,247,857	XXX
8399997. Total - Bonds - Part 4						497,481,316	482,698,163	484,576,882	482,246,789		(184,435)		(184,435)		484,062,353		(513,977)	(513,977)	31,651,162	XXX
8399998. Total - Bonds - Part 5						4,000,000	4,000,000	4,000,000							4,000,000				17,944	XXX
8399999. Total - Bonds						501,481,316	486,698,163	488,576,882	482,246,789		(184,435)		(184,435)		488,062,353		(513,977)	(513,977)	31,669,107	XXX
G68603-13-6	PARTNERRE LTD	C	05/03/2021	Call @ 25.00	235,000.000	5,875,000	0.00	3,966,800	3,966,800						3,966,800		1,908,200	1,908,200	162,297	
G7293H-18-9	PRUDENTIAL PLC	C	12/23/2021	Call @ 25.00	100,000.000	2,500,000	0.00	1,080,000	1,080,000						1,080,000		1,420,000	1,420,000	162,500	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						8,375,000	XXX	5,046,800	5,046,800						5,046,800		3,328,200	3,328,200	324,797	XXX
8999997. Total - Preferred Stocks - Part 4						8,375,000	XXX	5,046,800	5,046,800						5,046,800		3,328,200	3,328,200	324,797	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						8,375,000	XXX	5,046,800	5,046,800						5,046,800		3,328,200	3,328,200	324,797	XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks						8,375,000	XXX	5,046,800	5,046,800						5,046,800		3,328,200	3,328,200	324,797	XXX
9999999 - Totals						509,856,316	XXX	493,623,682	487,293,589		(184,435)		(184,435)		493,109,153		2,814,223	2,814,223	31,993,904	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
50067H-CQ-8	KORTH DIRECT MORTGAGE INC.		09/08/2021	JW KORTH	10/14/2021	Call @ 100.00	4,000,000	4,000,000	4,000,000	4,000,000									17,944	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							4,000,000	4,000,000	4,000,000	4,000,000									17,944	
8399998. Total - Bonds							4,000,000	4,000,000	4,000,000	4,000,000									17,944	
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								4,000,000	4,000,000	4,000,000									17,944	

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
FIFTH THIRD BANK	CINCINNATI, OHIO			9,460		30,160,347	XXX
US BANK	TORRANCE, CALIFORNIA					226,970	XXX
THE NORTHERN TRUST COMPANY	CHICAGO, ILLINOIS					238,237	XXX
JP MORGANCHASE	SAN ANTONIO, TEXAS					28,308	XXX
WELLS FARGO BANK	WINSTON SALEM, NORTH CAROLINA					161,258	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	9,460		30,815,121	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	9,460		30,815,121	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	9,460		30,815,121	XXX

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

1.	January	96,029,929	4.	April	16,271,935	7.	July	23,736,586	10.	October	34,701,329
2.	February	71,338,148	5.	May	45,034,305	8.	August	39,269,374	11.	November	44,388,476
3.	March	48,010,937	6.	June	36,827,053	9.	September	84,221,260	12.	December	30,815,121

Schedule E - Part 2 - Cash Equivalents Owned

N O N E

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	POLICYHOLDER SECURITY	150,000	157,235		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	POLICYHOLDER SECURITY	50,000	53,135		
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	POLICYHOLDER SECURITY	997,812	1,370,929		
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	POLICYHOLDER SECURITY	250,000	265,675		
33. New York NY						
34. North Carolina NC	B	POLICYHOLDER SECURITY	1,000,000	1,075,350		
35. North Dakota ND						
36. Ohio OH	B	POLICYHOLDER SECURITY	2,100,000	2,201,283		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	POLICYHOLDER SECURITY	110,000	116,897		
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	4,657,812	5,240,504		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				