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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023
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

PRESIDENT	STEPHEN MICHAEL SPRAY	TREASURER & VICE PRESIDENT	CHRISTOPHER THOMAS LUTZ
CFO & EXECUTIVE VICE PRESIDENT	MICHAEL JAMES SEWELL	CHIEF EXECUTIVE OFFICER	STEVEN JUSTUS JOHNSTON

OTHER

ROGER ANDREW BROWN, COO & SENIOR VICE PRESIDENT	TERESA CURRIN CRACAS, EXECUTIVE VICE PRESIDENT	THERESA ANN HOFFER, SENIOR VICE PRESIDENT
JOHN SCOTT KELLINGTON, EXECUTIVE VICE PRESIDENT	LISA ANNE LOVE, EXECUTIVE VICE PRESIDENT	STEVEN ANTHONY SOLORIA, SENIOR VICE PRESIDENT

DIRECTORS OR TRUSTEES

NANCY CUNNINGHAM BENACCI	ROGER ANDREW BROWN	TERESA CURRIN CRACAS
DIRK JOHN DEBBINK #	STEVEN JUSTUS JOHNSTON	JOHN SCOTT KELLINGTON
LISA ANNE LOVE	DAVID PUTNAM OSBORN	CHARLES ODELL SCHIFF
MICHAEL JAMES SEWELL	STEVEN ANTHONY SOLORIA #	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.

STEPHEN MICHAEL SPRAY PRESIDENT	MICHAEL JAMES SEWELL CFO & EXECUTIVE VICE PRESIDENT	CHRISTOPHER THOMAS LUTZ TREASURER & VICE PRESIDENT

Subscribed and sworn to before me this
16TH day of FEBRUARY 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............

TYLER AUSTERMAN
NOTARY PUBLIC
DECEMBER 27, 2028

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	144,914,883	3.601	144,914,883		144,914,883	3.603
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	620,836,247	15.429	620,836,247		620,836,247	15.436
1.06 Industrial and miscellaneous	3,129,806,781	77.781	3,129,806,781		3,129,806,781	77.816
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 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	3,896,382,910	96.831	3,896,382,910		3,896,382,910	96.875
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	11,693,600	0.291	11,693,600		11,693,600	0.291
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	11,693,600	0.291	11,693,600		11,693,600	0.291
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	44,100	0.001	44,100		44,100	0.001
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 Exchange traded funds		0.000				0.000
3.09 Total common stocks	44,100	0.001	44,100		44,100	0.001
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)	19,234,213	0.478	19,234,213		19,234,213	0.478
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	19,234,213	0.478	19,234,213		19,234,213	0.478
7. Contract loans	33,071,285	0.822	31,243,460		31,243,460	0.777
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	55,464,945	1.378	55,464,945		55,464,945	1.379
10. Receivables for securities	8,000,000	0.199	8,000,000		8,000,000	0.199
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	4,023,891,053	100.000	4,022,063,227		4,022,063,227	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		57,492,427
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	3,240,000	3,240,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		17,142
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	(1,451,588)	
	5.2 Totals, Part 3, Column 9		(1,451,588)
6.	Total gain (loss) on disposals, Part 3, Column 19		(37,015)
7.	Deduct amounts received on disposals, Part 3, Column 16		3,548,309
8.	Deduct amortization of premium and depreciation		247,712
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)		55,464,945
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		55,464,945

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,848,981,378
2.	Cost of bonds and stocks acquired, Part 3, Column 7		412,016,049
3.	Accrual of discount		4,176,638
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15	1,049,600	
	4.3. Part 2, Section 2, Column 13	21,600	
	4.4. Part 4, Column 11		1,071,200
5.	Total gain (loss) on disposals, Part 4, Column 19		332,049
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		340,242,837
7.	Deduct amortization of premium		8,528,000
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	7,454,491	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	2,237,089	9,691,581
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		5,715
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		3,908,120,610
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		3,908,120,610

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	3. Other Countries				
by governments)	4. Totals				
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	825,000	792,871	825,000	825,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	144,914,883	124,094,621	144,887,002	145,005,000
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	620,836,247	580,816,260	620,928,054	620,831,000
Industrial and Miscellaneous, SVO	8. United States	2,844,758,650	2,687,046,557	2,865,601,913	2,781,732,971
Identified Funds, Unaffiliated Bank	9. Canada	101,248,023	89,464,791	102,943,174	88,659,000
Loans, Unaffiliated Certificates of Deposit and Hybrid Securities	10. Other Countries	183,800,108	179,212,672	183,484,725	179,138,000
(unaffiliated)	11. Totals	3,129,806,781	2,955,724,021	3,152,029,812	3,049,529,971
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	3,896,382,910	3,661,427,773	3,918,669,868	3,816,190,971
PREFERRED STOCKS	14. United States	11,693,600	11,693,600	12,900,000	
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals	11,693,600	11,693,600	12,900,000	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	11,693,600	11,693,600	12,900,000	
COMMON STOCKS	20. United States	44,100	44,100		
Industrial and Miscellaneous	21. Canada				
(unaffiliated), Mutual Funds, Unit	22. Other Countries				
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23. Totals	44,100	44,100		
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	44,100	44,100		
	26. Total Stocks	11,737,700	11,737,700	12,900,000	
	27. Total Bonds and Stocks	3,908,120,610	3,673,165,473	3,931,569,868	

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 12.7	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		425,000	400,000			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		425,000	400,000			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	2,995,853	14,599,336	23,080,000	100,864,694		XXX	141,539,883	3.6	149,128,896	3.9	141,539,883	
4.2 NAIC 2				3,375,000		XXX	3,375,000	0.1	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	2,995,853	14,599,336	23,080,000	104,239,694		XXX	144,914,883	3.7	152,503,896	4.0	144,914,883	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	76,760,783	101,564,699	136,503,140	297,007,625	9,000,000	XXX	620,836,247	15.9	449,903,803	11.7	620,836,247	
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	76,760,783	101,564,699	136,503,140	297,007,625	9,000,000	XXX	620,836,247	15.9	449,903,803	11.7	620,836,247	

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 12.7	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	143,849,199	367,385,011	113,850,952	260,501,698	9,442,292	XXX	895,029,152	23.0	919,147,939	23.9	679,514,471	215,514,681
6.2 NAIC 2	239,379,583	850,334,808	555,473,983	326,982,892	59,273,149	XXX	2,031,444,416	52.1	2,089,298,158	54.4	1,504,383,952	527,060,464
6.3 NAIC 3	3,017,083	83,747,972	53,364,163	5,865,778	2,044,979	XXX	148,039,975	3.8	185,769,667	4.8	118,667,513	29,372,462
6.4 NAIC 4	3,988,616	31,977,146				XXX	35,965,763	0.9	29,176,013	0.8	23,661,747	12,304,016
6.5 NAIC 5	2,176,000	10,000,000	7,000,000			XXX	19,176,000	0.5	11,670,402	0.3	5,176,000	14,000,000
6.6 NAIC 6		131,475			20,000	XXX	151,475	0.0	20,000	0.0	20,000	131,475
6.7 Totals	392,410,482	1,343,576,412	729,689,098	593,350,368	70,780,421	XXX	3,129,806,781	80.3	3,235,082,179	84.3	2,331,423,683	798,383,098
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						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 223,605,835	483,974,046	273,834,092	658,374,017	18,442,292		1,658,230,282	42.6	XXX	XXX	1,442,715,601	215,514,681
12.2 NAIC 2	(d) 239,379,583	850,334,808	555,473,983	330,357,892	59,273,149		2,034,819,416	52.2	XXX	XXX	1,507,758,952	527,060,464
12.3 NAIC 3	(d) 3,017,083	83,747,972	53,364,163	5,865,778	2,044,979		148,039,975	3.8	XXX	XXX	118,667,513	29,372,462
12.4 NAIC 4	(d) 3,988,616	31,977,146					35,965,763	0.9	XXX	XXX	23,661,747	12,304,016
12.5 NAIC 5	(d) 2,176,000	10,000,000	7,000,000				(c) 19,176,000	0.5	XXX	XXX	5,176,000	14,000,000
12.6 NAIC 6	(d)	131,475			20,000		(c) 151,475	0.0	XXX	XXX	20,000	131,475
12.7 Totals	472,167,117	1,460,165,447	889,672,238	994,597,687	79,780,421		(b) 3,896,382,910	100.0	XXX	XXX	3,097,999,812	798,383,098
12.8 Line 12.7 as a % of Col. 7	12.1	37.5	22.8	25.5	2.0		100.0	XXX	XXX	XXX	79.5	20.5
13. Total Bonds Prior Year												
13.1 NAIC 1	136,268,043	520,449,207	274,554,038	587,484,351	250,000		XXX	XXX	1,519,005,638	39.6	1,266,791,280	252,214,358
13.2 NAIC 2	122,584,034	862,560,350	699,861,804	382,683,520	24,983,450		XXX	XXX	2,092,673,158	54.5	1,600,927,286	491,745,872
13.3 NAIC 3	18,347,691	78,183,005	75,553,165	8,077,349	5,608,458		XXX	XXX	185,769,667	4.8	165,165,654	20,604,013
13.4 NAIC 4	1,182,899	25,591,238	2,401,876				XXX	XXX	29,176,013	0.8	23,176,013	6,000,000
13.5 NAIC 5		3,077,902	8,592,500				XXX	XXX	(c) 11,670,402	0.3	5,592,500	6,077,902
13.6 NAIC 6					20,000		XXX	XXX	(c) 20,000	0.0	20,000	
13.7 Totals	278,382,666	1,489,861,701	1,060,963,383	978,245,219	30,861,909		XXX	XXX	(b) 3,838,314,878	100.0	3,061,672,733	776,642,144
13.8 Line 13.7 as a % of Col. 9	7.3	38.8	27.6	25.5	0.8		XXX	XXX	100.0	XXX	79.8	20.2
14. Total Publicly Traded Bonds												
14.1 NAIC 1	187,605,342	356,133,695	238,869,885	645,643,590	14,463,088		1,442,715,601	37.0	1,266,791,280	33.0	1,442,715,601	XXX
14.2 NAIC 2	189,580,242	590,959,419	414,087,935	282,487,804	30,643,552		1,507,758,952	38.7	1,600,927,286	41.7	1,507,758,952	XXX
14.3 NAIC 3	3,017,083	61,370,050	46,369,623	5,865,778	2,044,979		118,667,513	3.0	165,165,654	4.3	118,667,513	XXX
14.4 NAIC 4	3,988,616	19,673,130					23,661,747	0.6	23,176,013	0.6	23,661,747	XXX
14.5 NAIC 5	2,176,000		3,000,000				5,176,000	0.1	5,592,500	0.1	5,176,000	XXX
14.6 NAIC 6					20,000		20,000	0.0	20,000	0.0	20,000	XXX
14.7 Totals	386,367,284	1,028,136,294	702,327,443	933,997,172	47,171,620		3,097,999,812	79.5	3,061,672,733	79.8	3,097,999,812	XXX
14.8 Line 14.7 as a % of Col. 7	12.5	33.2	22.7	30.1	1.5		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	9.9	26.4	18.0	24.0	1.2		79.5	XXX	XXX	XXX	79.5	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	36,000,492	127,840,351	34,964,207	12,730,426	3,979,204		215,514,681	5.5	252,214,358	6.6	XXX	215,514,681
15.2 NAIC 2	49,799,341	259,375,389	141,386,048	47,870,088	28,629,597		527,060,464	13.5	491,745,872	12.8	XXX	527,060,464
15.3 NAIC 3		22,377,922	6,994,540				29,372,462	0.8	20,604,013	0.5	XXX	29,372,462
15.4 NAIC 4		12,304,016					12,304,016	0.3	6,000,000	0.2	XXX	12,304,016
15.5 NAIC 5		10,000,000	4,000,000				14,000,000	0.4	6,077,902	0.2	XXX	14,000,000
15.6 NAIC 6		131,475					131,475	0.0			XXX	131,475
15.7 Totals	85,799,834	432,029,154	187,344,795	60,600,515	32,608,801		798,383,098	20.5	776,642,144	20.2	XXX	798,383,098
15.8 Line 15.7 as a % of Col. 7	10.7	54.1	23.5	7.6	4.1		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.2	11.1	4.8	1.6	0.8		20.5	XXX	XXX	XXX	XXX	20.5

(a) Includes $ 647,247,578 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ 3,000,000 current year of bonds with Z designations and $ 926,000 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 $ 17,926,000 current year, $ 7,000,000 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 12.09	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		425,000	400,000			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		425,000	400,000			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	2,995,853	14,599,336	23,080,000	104,239,694		XXX	144,914,883	3.7	152,503,896	4.0	144,914,883	
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	2,995,853	14,599,336	23,080,000	104,239,694		XXX	144,914,883	3.7	152,503,896	4.0	144,914,883	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	76,760,783	101,564,699	136,503,140	297,007,625	9,000,000	XXX	620,836,247	15.9	449,903,803	11.7	620,836,247	
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	76,760,783	101,564,699	136,503,140	297,007,625	9,000,000	XXX	620,836,247	15.9	449,903,803	11.7	620,836,247	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	317,120,953	1,280,205,528	721,515,842	593,350,368	70,780,421	XXX	2,982,973,112	76.6	3,043,388,930	79.3	2,211,140,804	771,832,308
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities	75,289,529	63,370,884	8,173,256			XXX	146,833,669	3.8	191,693,248	5.0	120,282,879	26,550,790
6.04 Other Loan-Backed and Structured Securities						XXX						
6.05 Totals	392,410,482	1,343,576,412	729,689,098	593,350,368	70,780,421	XXX	3,129,806,781	80.3	3,235,082,179	84.3	2,331,423,683	798,383,098
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 12.09	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. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	396,877,588	1,396,794,563	881,498,982	994,597,687	79,780,421	XXX	3,749,549,241	96.2	XXX	XXX	2,977,716,933	771,832,308
12.02 Residential Mortgage-Backed Securities						XXX			XXX	XXX		
12.03 Commercial Mortgage-Backed Securities	75,289,529	63,370,884	8,173,256			XXX	146,833,669	3.8	XXX	XXX	120,282,879	26,550,790
12.04 Other Loan-Backed and Structured Securities						XXX			XXX	XXX		
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 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	472,167,117	1,460,165,447	889,672,238	994,597,687	79,780,421		3,896,382,910	100.0	XXX	XXX	3,097,999,812	798,383,098
12.10 Line 12.09 as a % of Col. 7	12.1	37.5	22.8	25.5	2.0		100.0	XXX	XXX	XXX	79.5	20.5
13. Total Bonds Prior Year												
13.01 Issuer Obligations	222,808,046	1,373,698,475	1,041,007,981	978,245,219	30,861,909	XXX	XXX	XXX	3,646,621,629	95.0	2,908,787,373	737,834,256
13.02 Residential Mortgage-Backed Securities						XXX	XXX	XXX				
13.03 Commercial Mortgage-Backed Securities	55,574,620	116,163,226	19,955,402			XXX	XXX	XXX	191,693,248	5.0	152,885,360	38,807,888
13.04 Other Loan-Backed and Structured Securities						XXX	XXX	XXX				
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	278,382,666	1,489,861,701	1,060,963,383	978,245,219	30,861,909		XXX	XXX	3,838,314,878	100.0	3,061,672,733	776,642,144
13.10 Line 13.09 as a % of Col. 9	7.3	38.8	27.6	25.5	0.8		XXX	XXX	100.0	XXX	79.8	20.2
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	324,747,950	977,646,004	694,154,187	933,997,172	47,171,620	XXX	2,977,716,933	76.4	2,908,787,373	75.8	2,977,716,933	XXX
14.02 Residential Mortgage-Backed Securities						XXX						XXX
14.03 Commercial Mortgage-Backed Securities	61,619,333	50,490,290	8,173,256			XXX	120,282,879	3.1	152,885,360	4.0	120,282,879	XXX
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 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	386,367,284	1,028,136,294	702,327,443	933,997,172	47,171,620		3,097,999,812	79.5	3,061,672,733	79.8	3,097,999,812	XXX
14.10 Line 14.09 as a % of Col. 7	12.5	33.2	22.7	30.1	1.5		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	9.9	26.4	18.0	24.0	1.2		79.5	XXX	XXX	XXX	79.5	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	72,129,638	419,148,559	187,344,795	60,600,515	32,608,801	XXX	771,832,308	19.8	737,834,256	19.2	XXX	771,832,308
15.02 Residential Mortgage-Backed Securities						XXX					XXX	
15.03 Commercial Mortgage-Backed Securities	13,670,196	12,880,594				XXX	26,550,790	0.7	38,807,888	1.0	XXX	26,550,790
15.04 Other Loan-Backed and Structured Securities						XXX					XXX	
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	85,799,834	432,029,154	187,344,795	60,600,515	32,608,801		798,383,098	20.5	776,642,144	20.2	XXX	798,383,098
15.10 Line 15.09 as a % of Col. 7	10.7	54.1	23.5	7.6	4.1		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.2	11.1	4.8	1.6	0.8		20.5	XXX	XXX	XXX	XXX	20.5

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 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CITYMARK CAPITAL GP III, LLC		WILMINGTON	DE	CITYMARK CAPITAL GP III, LLC		04/29/2022		4,835,775	4,507,572	4,507,572	(140,615)						5,164,225	6.687
2199999. Joint Venture Interests - Real Estate - Unaffiliated									4,835,775	4,507,572	4,507,572	(140,615)						5,164,225	XXX
000000-00-0	CLIC BP INVESTMENTS B, LLC		FAIRFIELD	OH	CLIC BP INVESTMENTS B, LLC		03/23/2016		16,144,164	347,712	347,712	(1,216,938)							100.000
000000-00-0	CLIC BP INVESTMENTS H, LLC		FAIRFIELD	OH	CLIC BP INVESTMENTS H, LLC		12/09/2016		4,850,000	3,977,294	3,977,294	(178,783)							100.000
000000-00-0	CLIC WSD INVESTMENTS I, LLC		FAIRFIELD	OH	CLIC WSD INVESTMENTS I, LLC		05/24/2017										405,000		100.000
000000-00-0	CLIC DISTRICT INVESTMENTS I, LLC		FAIRFIELD	OH	CLIC DISTRICT INVESTMENTS I, LLC		04/13/2018		410,085	147,497	147,497	84,748							100.000
000000-00-0	CLIC DUVENECK INVESTMENTS I, LLC		FAIRFIELD	OH	CLIC DUVENECK INVESTMENTS I, LLC		08/23/2016												
2299999. Joint Venture Interests - Real Estate - Affiliated									21,404,249	4,472,503	4,472,503	(1,310,973)					405,000		XXX
29226R-AA-5	EMPLOYERS MUTUAL CASUALTY COMPANY			IA	EMPLOYERS MUTUAL CASUALTY COMPANY	2.A FE	08/15/2019		5,000,000	4,972,541	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	5,633,677	4,961,905		1,240				368,750		0.000
575767-AD-0	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	12/18/2017		1,537,746	1,273,823	1,279,832		(46,717)				95,400		0.000
592173-AE-8	METROPOLITAN LIFE INSURANCE CO			NY	METROPOLITAN LIFE INSURANCE CO	1.F FE	05/29/2014		6,995,924	5,430,583	5,545,679		(178,280)				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	8,476,985	7,715,945		13,688				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	2,011,890	1,947,086		1,580				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	7,919,778	6,543,818		(16,846)				562,500		0.000
64952G-AF-5	NEW YORK LIFE INSURANCE CO			NY	NEW YORK LIFE INSURANCE CO	1.C FE	12/17/2010		1,995,706	2,299,732	1,997,027		102				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	2,660,572	2,500,000						151,575		0.000
67740Q-AG-1	CONSTELLATION INSURANCE INC			OH	CONSTELLATION INSURANCE INC	2.C FE	04/19/2011		2,990,730	2,876,495	2,995,427		470				198,750		0.000
677412-AF-5	OHIO NATIONAL LIFE INSURANCE CO			OH	OHIO NATIONAL LIFE INSURANCE CO	2.C FE	06/06/2012		4,000,000	3,588,898	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	2,304,246	1,998,151		62				137,000		0.000
2799999. Surplus Debentures, etc - Unaffiliated									48,176,256	49,449,219	46,484,869		(224,700)				3,300,075		XXX
6099999. Total - Unaffiliated									53,012,032	53,956,792	50,992,441	(140,615)	(224,700)				3,300,075	5,164,225	XXX
6199999. Total - Affiliated									21,404,249	4,472,503	4,472,503	(1,310,973)					405,000		XXX
6299999 - Totals									74,416,281	58,429,295	55,464,945	(1,451,588)	(224,700)				3,705,075	5,164,225	XXX

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

Line Number							
1A	1A ...$	1B ..$	1C ..$ 4,497,027	1D ..$ 8,239,888	1E ..$	1F ..$ 5,545,679	1G ..$ 16,206,849
1B	2A ...$ 5,000,000	2B ..$	2C ..$ 6,995,427				
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 BP INVESTMENTS B, LLC	FAIRFIELD	OH	CLIC BP INVESTMENTS B, LLC	03/23/2016			3,240,000		100.000
3399999. Capital Notes - Unaffiliated								3,240,000		XXX
6099999. Total - Unaffiliated								3,240,000		XXX
6199999. Total - Affiliated										XXX
6299999 - Totals								3,240,000		XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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 U.S. APARTMENT FUND III L.P.	WILMINGTON	DE	DISTRIBUTION	04/29/2022	06/09/2023	444,214							444,214	444,214				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							444,214							444,214	444,214				
000000-00-0	CLIC DISTRICT INVESTMENTS I, LLC	FAIRFIELD	OH	DISTRIBUTION	04/13/2018	07/14/2023	428,745							428,745	428,745				
000000-00-0	CLIC BP INVESTMENTS B, LLC	FAIRFIELD	OH	DISTRIBUTION	03/23/2016	09/15/2023	1,675,350							1,675,350	1,675,350				
2299999. Joint Venture Interests - Real Estate - Affiliated							2,104,095							2,104,095	2,104,095				
575767-AD-0	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	12/18/2017	03/01/2023	1,042,884		(5,869)			(5,869)		1,037,015	1,000,000		(37,015)	(37,015)	37,500
2799999. Surplus Debentures, etc - Unaffiliated							1,042,884		(5,869)			(5,869)		1,037,015	1,000,000		(37,015)	(37,015)	37,500
6099999. Total - Unaffiliated							1,487,099		(5,869)			(5,869)		1,481,230	1,444,214		(37,015)	(37,015)	37,500
6199999. Total - Affiliated							2,104,095							2,104,095	2,104,095				
6299999 - Totals							3,591,194		(5,869)			(5,869)		3,585,325	3,548,309		(37,015)	(37,015)	37,500

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
0109999999. Total - U.S. Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
419792-SV-9	HAWAII ST			1	1.C FE	100,000	96.9220	96,922	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	96.5960	120,745	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	96.2850	192,570	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	95.7850	191,570	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	95.5320	191,064	200,000	200,000					3.550	3.550	MN	1,183	7,100	05/11/2017	05/01/2030
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						825,000	XXX	792,871	825,000	825,000					XXX	XXX	XXX	4,592	27,550	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						825,000	XXX	792,871	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	85.0040	2,550,120	3,000,000	3,000,000					3.257	3.257	FA	36,913	97,710	11/13/2019	02/15/2037
018100-DS-3	ALLEN TEX CMNTY DEV CORP SALES TAX REV			2	1.C FE	645,000	92.0080	593,452	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	90.9730	641,360	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	89.9990	449,995	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	95.9250	479,625	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	77.8960	810,118	1,040,000	1,032,791		339			3.270	3.326	JD	2,834	34,008	03/24/2021	12/01/2039
087023-EG-8	BETHEL PARK PA			2	1.C FE	900,000	79.3800	714,420	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	84.2840	2,528,520	3,000,000	3,000,000					3.041	3.041	AO	22,808	91,230	10/25/2019	10/01/2034
107781-NP-7	BREWTON ALA			2	1.C FE	750,000	78.4110	588,083	750,000	750,000					3.130	3.130	JD	1,956	23,475	10/23/2020	12/01/2040
108152-FV-6	BRIDGEPORT			2	1.E FE	2,000,000	81.8840	1,637,680	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	83.3440	1,541,864	1,850,000	1,850,000					3.038	3.036	MN	9,367	56,203	10/21/2021	11/01/2035
120829-KB-1	BURBANK ILL			2	1.F FE	4,040,000	80.0580	3,234,343	4,040,000	4,040,000					3.524	3.524	JD	11,864	142,370	10/22/2021	12/01/2040
121262-MG-1	BURGETTSTOWN AREA SCH DIST PA			2	1.E FE	1,300,000	106.0500	1,378,650	1,300,000	1,300,000					6.570	6.571	MS	3,084		11/17/2023	03/15/2043
141195-NA-1	CARBONDALE ILL			2	1.C FE	1,585,000	86.0650	1,364,130	1,585,000	1,585,000					4.093	4.092	JD	5,406	64,874	02/16/2022	12/01/2039
143735-WF-1	CAROL STREAM ILL PK DIST			2	1.E FE	1,000,000	77.6860	776,860	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	76.5420	1,002,700	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	82.5590	825,590	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	99.8780	249,695	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.E FE	1,000,000	76.1000	761,000	1,000,000	1,000,000					2.710	2.710	JD	1,204	27,100	12/03/2020	06/15/2039
182252-XT-8	CLARKSTON MICH CMNTY SCHS			2	1.B FE	1,000,000	80.1110	801,110	1,000,000	1,000,000					3.413	3.413	MN	5,688	34,130	02/10/2022	05/01/2041
185468-RS-6	CLEBURNE TEX			2	1.D FE	1,415,000	97.0840	1,373,739	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	96.9150	484,575	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	83.6510	836,510	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	97.0770	24,269	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	94.1250	762,413	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	79.7150	725,407	910,000	910,000					3.200	3.199	JD	2,427	29,120	12/03/2020	12/01/2040
222867-DY-6	COVENTRY OHIO LOC SCH DIST SUMMIT CNTY			2	1.B FE	3,135,000	79.4760	2,491,573	3,135,000	3,135,000					3.060	3.060	MN	15,989	95,931	12/03/2020	11/01/2038
239864-BU-4	DAYTON OHIO METRO LIBR			2	1.B FE	4,150,000	84.4750	3,505,713	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	88.2820	1,456,653	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	83.2810	849,466	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	76.6550	218,467	285,000	285,000					2.983	2.983	FA	3,542	8,502	01/13/2021	08/01/2040
270198-CZ-5	EARLIMART CALIF ELEM SCH DIST			2	1.C FE	500,000	83.7260	418,630	500,000	500,000					3.016	3.016	FA	6,283	15,080	12/03/2020	08/01/2037
274407-E7-6	EAST PEORIA ILL			2	1.C FE	1,690,000	88.8960	1,502,342	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	77.6430	2,329,290	3,000,000	3,000,000					3.291	3.291	MN	12,616	98,730	10/22/2020	11/15/2040
27806E-BA-5	EATON COLO AREA PK & REC DIST			2	1.C FE	850,000	83.6320	710,872	850,000	850,000					3.602	3.602	JD	2,551	30,617	10/30/2020	12/01/2040

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
280455-FF-8	EDGEWOOD OHIO CITY SCH DIST			2	1.D FE	1,000,000	83.1940	831,940	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	74.3060	1,114,590	1,500,000	1,473,209		1,114			2.875	3.005	JD	3,594	43,125	08/11/2021	12/01/2041
300155-EW-4	EVERGREEN ALA			2	1.C FE	394,860	79.0290	316,116	400,000	395,659		259			3.000	3.100	MN	2,000	12,000	10/16/2020	05/01/2037
300155-EX-2	EVERGREEN ALA			2	1.C FE	367,965	77.5410	290,779	375,000	368,975		328			3.000	3.140	MN	1,875	11,250	10/16/2020	05/01/2038
346208-BK-6	FOREST VIEW ILL			2	1.C FE	1,545,000	77.1720	1,192,307	1,545,000	1,545,000					3.200	3.200	JD	4,120	49,440	12/09/2021	12/01/2039
356640-KT-8	FREEPORT ILL			2	1.C FE	3,000,000	81.9820	2,459,460	3,000,000	3,000,000					3.316	3.316	JJ	49,740	99,480	10/02/2020	01/01/2038
376087-GL-0	GILROY CALIF UNI SCH DIST			2	1.D FE	3,000,000	81.6480	2,449,440	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	96.6310	1,207,888	1,250,000	1,250,000					3.064	3.064	JJ	19,150	38,300	04/07/2016	07/01/2026
378280-UE-9	GLENDALE ARIZ			2	1.C FE	250,000	96.2910	240,728	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.D FE	355,000	92.9080	329,823	355,000	355,000					3.320	3.320	MN	1,964	11,786	09/08/2016	05/01/2030
396352-GT-7	GREENVILLE OHIO CITY SCH DIST			2	1.B FE	1,270,000	85.0240	1,079,805	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	84.5220	1,901,745	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	84.5220	633,915	750,000	750,000					3.263	3.263	FA	9,245	24,473	11/08/2019	02/15/2039
428885-BZ-9	HICKORY HILLS ILL			2	1.C FE	955,000	95.4970	911,996	955,000	955,000					4.700	4.700	JD	3,740	44,885	04/29/2022	12/01/2033
428885-CA-3	HICKORY HILLS ILL			2	1.C FE	1,000,000	95.4060	954,060	1,000,000	1,000,000					4.850	4.850	JD	4,042	48,500	04/29/2022	12/01/2034
434452-KT-4	HOFFMAN ESTATES ILL			2	1.E FE	988,780	99.9810	999,810	1,000,000	995,727		980			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	100.1100	1,001,100	1,000,000	995,853		739			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	97.7340	977,340	1,000,000	1,000,000					3.420	3.420	JD	2,850	34,200	11/18/2015	12/01/2025
438670-6D-8	HONOLULU HAWAII CITY & CNTY			1,2	1.C FE	2,600,000	90.7040	2,358,304	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.A FE	3,375,000	78.1540	2,637,698	3,375,000	3,375,000					2.967	2.967	FA	41,723	100,136	04/16/2021	08/01/2037
467107-CH-9	JACKSON CNTY MICH			2	1.D FE	2,000,000	94.9480	1,898,960	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.E FE	1,580,000	77.3760	1,222,541	1,580,000	1,580,000					3.101	3.101	JD	4,083	48,996	10/14/2021	12/01/2039
496856-ED-3	KINGSWAY N J REGL SCH DIST			2	1.D FE	575,000	78.0310	448,678	575,000	575,000					2.773	2.773	FA	6,644	15,945	12/17/2020	02/01/2037
498422-JS-4	KLAMATH & TRINITY CALIF JT UNI SCH DIST			2	1.C FE	1,265,000	81.5030	1,031,013	1,265,000	1,265,000					3.076	3.076	FA	16,213	38,911	10/26/2021	08/01/2037
534247-PH-8	LINCOLN NEB ARPT AUTH			2	1.B FE	500,000	93.5160	467,580	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	92.7880	1,855,760	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	75.4300	173,489	230,000	230,000					2.600	2.600	JD	498	5,980	12/17/2020	12/01/2039
557531-NH-9	MADISON HEIGHTS MICH			2	1.C FE	1,035,000	94.9580	982,815	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	80.6150	806,150	1,000,000	1,000,000					3.376	3.376	JD	16,974	33,760	10/30/2020	12/30/2039
607114-3K-9	MOBILE ALA				1.C FE	3,400,000	96.0030	3,264,102	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	77.9980	779,980	1,000,000	1,000,000					3.056	3.056	JD	2,547	30,560	11/18/2021	12/01/2036
608557-C6-9	MOLINE ILL			2	1.E FE	1,000,000	76.6580	766,580	1,000,000	1,000,000					3.114	3.114	JD	2,595	31,140	11/18/2021	12/01/2038
608557-C7-7	MOLINE ILL			2	1.E FE	1,000,000	75.2210	752,210	1,000,000	1,000,000					3.254	3.254	JD	2,712	32,540	11/18/2021	12/01/2041
627780-TR-0	MUSKEGON MICH			2	1.E FE	905,000	81.6940	739,331	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.E FE	2,000,000	99.8740	1,997,480	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	87.1490	958,639	1,100,000	1,100,000					3.403	3.403	JD	3,119	37,433	11/05/2019	12/01/2037
669402-F9-5	NORWICH CONN			2	1.C FE	1,540,000	82.7140	1,273,796	1,540,000	1,540,000					3.551	3.551	FA	22,786	54,685	02/11/2022	08/01/2041
692020-S7-6	OXNARD CALIF SCH DIST			2	1.C FE	2,967,750	82.9530	2,488,590	3,000,000	2,972,735		1,311			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	79.0690	395,345	500,000	500,000					3.077	3.077	FA	6,410	15,385	10/22/2021	08/01/2039
713178-EM-9	PEORIA ILL			2	1.C FE	3,770,000	76.5840	2,887,217	3,770,000	3,770,000					3.003	3.003	JJ	56,607	113,213	10/28/2021	01/01/2041
720560-QL-8	PIERCE CNTY WASH SCH DIST NO 400 CLOVER				1.A FE	495,000	102.4750	512,375	500,000	498,609		362			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	86.6560	550,266	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	83.4320	1,952,309	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	81.4270	468,205	575,000	572,061		189			3.250	3.301	JD	1,557	18,688	03/19/2021	06/01/2036
73473R-EL-5	PORT MORROW ORE FULL FAITH & CR OBLIGS			2	1.G FE	591,287	80.4670	478,779	595,000	591,772		188			3.300	3.351	JD	1,636	19,635	03/19/2021	06/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
749845-WK-5	RACINE CNTY WIS			2	1.D FE		83.3210								3.378	0.000	MS			10/24/2019	09/01/2039
755553-F2-5	READING PA			1	1.C FE	2,250,000	87.8310	1,976,198	2,250,000	2,250,000					2.982	2.982	MN	11,183	67,095	10/10/2019	11/01/2031
762494-RF-1	RIALTO CALIF UNI SCH DIST			2	1.D FE	1,165,000	98.6130	1,148,841	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	80.5630	342,393	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	86.0000	1,681,300	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	84.2970	535,286	635,000	633,794		90			3.150	3.171	JD	10,057	10,001	10/29/2019	12/30/2034
776154-WY-8	ROMEOVILLE ILL			2	1.C FE	668,325	82.7830	554,646	670,000	668,698		88			3.200	3.220	JD	10,780	21,440	10/29/2019	12/30/2035
802385-SB-1	SANTA MONICA CALIF CMNTY COLLEGE DIST			2	1.C FE	500,000	74.4290	372,145	500,000	500,000					2.704	2.704	FA	5,633	13,520	12/03/2020	08/01/2040
80467P-EJ-7	SAVANNA CALIF ELEM SCH DIST			2	1.C FE	250,000	75.9620	189,905	250,000	250,000					2.661	2.662	FA	2,772	6,653	12/17/2020	08/01/2038
80467P-EK-4	SAVANNA CALIF ELEM SCH DIST			2	1.C FE	500,000	74.6260	373,130	500,000	500,000					2.811	2.812	FA	5,856	14,055	12/17/2020	08/01/2040
810827-YR-0	SCRANTON PA SCH DIST			1	1.E FE	750,000	89.3770	670,328	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	104.2060	2,084,120	2,000,000	2,000,000					6.220	6.220	AO	31,100	124,400	05/06/2009	10/01/2028
830728-UY-5	SKOKIE ILL			2	1.C FE	2,000,000	80.4860	1,609,720	2,000,000	2,000,000					3.389	3.388	JD	5,648	67,780	01/21/2022	12/01/2040
83412P-FW-7	SOLANO CALIF CMNTY COLLEGE DIST			1	1.C FE	700,000	85.3710	597,597	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	85.2070	852,070	1,000,000	1,000,000					3.403	3.403	JD	2,836	34,030	11/20/2019	06/01/2038
858892-NK-4	STEPHENSON CNTY ILL SCH DIST NO 145 FREE			2	1.C FE	570,000	103.2830	588,713	570,000	570,000					6.100	6.101	AO	1,642		11/29/2023	10/01/2041
859332-GY-8	STERLING ILL			2	1.C FE	990,000	74.3700	736,263	990,000	990,000					2.850	2.849	MN	4,703	28,215	01/14/2021	11/01/2039
859332-GZ-5	STERLING ILL			2	1.C FE	1,015,000	73.3860	744,868	1,015,000	1,015,000					2.900	2.899	MN	4,906	29,435	01/14/2021	11/01/2040
859332-JL-3	STERLING ILL			2	1.C FE	1,755,000	82.0600	1,440,153	1,755,000	1,755,000					3.300	3.300	JD	4,826	57,915	02/03/2022	12/01/2036
871089-HK-7	SWITZERLAND OHIO LOC SCH DIST			2	1.B FE	1,070,000	84.1110	899,988	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	515,000	100.2940	516,514	515,000	515,000					5.041	5.040	JD	2,163	25,961	10/27/2010	12/01/2025
873465-XX-1	TACOMA WASH			1	1.C FE	2,000,000	103.1250	2,062,500	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	102.9400	772,050	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	83.8730	2,516,190	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	87.7800	1,097,250	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	95.5340	1,433,010	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	77.9960	584,970	750,000	750,000					2.933	2.933	FA	9,166	21,998	08/28/2020	08/01/2039
942860-UR-6	WAUKEGAN ILL			2	1.F FE	2,255,000	77.7840	1,754,029	2,255,000	2,255,000					3.133	3.132	JD	35,521	70,649	03/05/2021	12/30/2037
974535-LZ-7	WINNEBAGO & BOONE CNTYS ILL SCH DIST NO			2	1.D FE	1,000,000	97.9550	979,550	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	85.2020	1,320,631	1,550,000	1,550,000					3.953	3.953	JD	5,106	61,272	04/08/2020	12/01/2040
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						144,887,002	XXX	124,094,621	145,005,000	144,914,883		5,986			XXX	XXX	XXX	1,204,336	4,842,464	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						144,887,002	XXX	124,094,621	145,005,000	144,914,883		5,986			XXX	XXX	XXX	1,204,336	4,842,464	XXX	XXX
02765U-PH-1	AMERICAN MUN PWR OHIO INC REV			1,2	1.F FE	3,000,000	89.0370	2,671,110	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.D FE	2,000,000	96.2880	1,925,760	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	79.0660	592,995	750,000	750,000					3.390	3.390	JD	2,119	25,425	11/20/2020	12/01/2040
039063-AR-3	ARCADIA CALIF PENSION OBLIG			2	1.A FE	1,000,000	78.9460	789,460	1,000,000	1,000,000					3.173	3.171	JD	2,644	31,730	10/28/2020	12/01/2040
052404-NG-1	AUSTIN TEX CMNTY COLLEGE DIST REV			2	1.D FE	500,000	95.9460	479,730	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	95.6360	478,180	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	94.8380	474,190	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	94.2900	471,450	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	92.9630	929,630	1,000,000	1,000,000					3.505	3.504	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	86.8490	1,736,980	2,000,000	2,000,000					3.000	3.000	FA	25,000	60,000	11/14/2019	08/01/2033
091341-AH-0	BISBEE				1.C FE	680,000	96.4350	655,758	680,000	680,000					4.650	4.649	JJ	15,810	34,167	05/13/2022	07/01/2032
091341-AJ-6	BISBEE			2	1.C FE	2,295,000	98.1700	2,253,002	2,295,000	2,295,000					5.250	5.249	JJ	60,244	130,193	05/13/2022	07/01/2037
106295-DE-5	BREA CALIF WTR REV			2	1.C FE	2,500,000	79.2960	1,982,400	2,500,000	2,500,000					3.062	3.062	JJ	38,275	76,550	10/16/2020	07/01/2040

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
11609D-CE-1	BROWNSBURG IND REDEV AUTH LEASE RENT			2	1.C FE	1,020,000	78.0460	796,069	1,020,000	1,020,000					3.000	3.000	FA	12,750	30,600	03/19/2021	08/01/2039
116475-3P-7	BROWNSVILLE TEX UTIL SYS REV			2	1.G FE	4,000,000	97.6960	3,907,840	4,000,000	4,000,000					4.556	4.557	MS	60,747	182,240	05/26/2022	09/01/2033
130179-JZ-8	CALIFORNIA EDL FACS AUTH REV			1	1.D FE	750,000	99.3940	745,455	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	97.3270	729,953	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	96.1730	721,298	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	93.9250	939,250	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	90.9170	713,698	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	82.2070	1,344,084	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	67.9460	2,323,753	3,420,000	3,420,000					3.252	3.252	MN	18,536	111,218	10/27/2021	11/01/2041
167727-SW-7	CHICAGO ILL WASTEWATER TRANSMISSION REV			1	1.E FE	2,500,000	115.0250	2,875,625	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	100.0160	2,000,320	2,000,000	2,000,000					5.200	5.200	JD	8,667	104,000	10/27/2010	06/01/2026
182369-BA-5	CLARKSVILLE			2	1.D FE	300,000	82.4850	247,455	300,000	300,000					3.300	3.299	FA	4,125	9,900	01/13/2022	02/01/2039
18925P-FJ-2	CLOVERLEAF OHIO LOC SCH DIST CTFS PARTN			2	1.E FE	2,755,000	79.7820	2,197,994	2,755,000	2,755,000					2.943	2.943	MS	27,027	81,080	09/11/2020	03/01/2038
19021E-GM-0	COALINGA CALIF PUB FING AUTH REV			2	1.C FE	1,000,000	74.1610	741,610	1,000,000	1,000,000					3.269	3.269	AO	8,173	32,690	03/04/2021	04/01/2041
191872-AP-5	COCONINO CNTY ARIZ PLEDGED REV			2	1.C FE	3,000,000	79.3850	2,381,550	3,000,000	3,000,000					2.976	2.976	JJ	44,640	89,280	03/31/2021	07/01/2038
194689-AQ-8	COLLIERS HILL MET DIST NO 2 COLO			2	1.C FE	1,175,000	85.2700	1,001,923	1,175,000	1,175,000					3.600	3.600	JD	3,525	42,300	02/02/2022	12/01/2037
20281P-KH-4	COMMONWEALTH FING AUTH PA REV			1	1.E FE	350,000	96.3470	337,215	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	95.9990	959,990	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	95.5700	955,700	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	103.6950	1,036,950	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	81.4370	1,628,740	2,000,000	2,000,000					3.261	3.261	JD	5,435	65,220	10/09/2019	12/01/2038
23405A-AM-2	DAISY MOUNTAIN FIRE DISTRICT			2	1.E FE	850,000	79.7010	677,459	850,000	850,000					3.404	3.404	JJ	14,467	28,934	10/20/2021	07/01/2041
235839-DZ-7	DANA POINT CALIF CMNTY FACS DIST SPL TAX			2	1.C FE	680,000	74.1530	504,240	680,000	680,000					2.898	2.898	MS	6,569	19,706	08/06/2020	09/01/2041
246053-BJ-0	DELAWARE CNTY PA VOCATIONAL TECHNICAL SC			2	1.C FE	1,525,000	79.9700	1,219,543	1,525,000	1,525,000					3.236	3.236	MN	8,225	49,349	11/18/2021	11/01/2038
24917R-AF-9	DENVER COLO CITY & CNTY HSG AUTH REV			2	1.D FE	1,760,000	78.3700	1,379,312	1,760,000	1,760,000					3.207	3.207	JD	4,704	56,443	12/18/2020	12/01/2038
25477G-QZ-1	DISTRICT COLUMBIA INCOME TAX REV			2	1.B FE	2,000,000	84.1160	1,682,320	2,000,000	2,000,000					3.200	3.200	MS	21,333	64,000	11/14/2019	03/01/2039
26371V-AT-4	DUBLIN OHIO SPL OBLIG NONTAX REV			2	1.B FE	1,974,060	96.2410	1,924,820	2,000,000	1,988,948		2,019			3.500	3.624	JD	5,833	70,000	10/15/2015	12/01/2028
283331-AR-7	EL MONTE CALIF PUB FING AUTH LEASE REV			2	1.F FE	975,160	86.3190	863,190	1,000,000	978,704		1,070			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	97.5960	1,429,781	1,465,000	1,464,487		125			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	87.8000	733,130	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	102.5120	1,025,120	1,000,000	1,000,000					5.900	5.898	JJ	27,206	59,000	01/21/2010	07/15/2026
3130AQ-VP-5	FEDERAL HOME LOAN BANKS			2	1.B FE	2,497,500	83.6080	2,090,200	2,500,000	2,497,752		138			3.000	3.008	FA	26,458	75,000	02/08/2022	02/24/2037
3130AQ-WU-3	FEDERAL HOME LOAN BANKS			2	1.B FE	5,000,000	95.1706	4,758,531	5,000,000	5,000,000					2.000	1.997	FA	34,444	100,000	02/08/2022	02/27/2026
3130AS-DM-8	FEDERAL HOME LOAN BANKS			2	1.B FE	10,000,000	96.1697	9,616,965	10,000,000	10,000,000					4.550	4.550	JD	11,375	455,000	06/07/2022	06/22/2032
3130AT-3X-3	FEDERAL HOME LOAN BANKS			2	1.B FE	10,000,000	98.8637	9,886,366	10,000,000	10,000,000					5.000	5.000	MS	166,667	500,000	08/23/2022	09/01/2032
3130AT-EW-3	FEDERAL HOME LOAN BANKS			2	1.B FE	15,000,000	98.4565	14,768,474	15,000,000	15,000,000					5.375	5.375	MS	210,521	806,250	09/15/2022	09/27/2032
3130AT-GR-2	FEDERAL HOME LOAN BANKS			2	1.B FE	12,000,000	99.5922	11,951,061	12,000,000	12,000,000					5.550	5.550	MS	170,200	666,000	09/22/2022	09/29/2032
3130AT-JF-5	FEDERAL HOME LOAN BANKS			2	1.B FE	12,000,000	99.1502	11,898,024	12,000,000	12,000,000					6.050	6.050	AO	157,300	726,000	09/27/2022	10/13/2037
3130AW-6V-7	FEDERAL HOME LOAN BANKS			2	1.B FE	6,000,000	99.3920	5,963,519	6,000,000	6,000,000					5.800	5.800	JD	28,033	174,000	05/19/2023	06/02/2043
3130AW-NC-0	FEDERAL HOME LOAN BANKS			2	1.B FE	6,000,000	100.4428	6,026,569	6,000,000	6,000,000					6.000	6.000	JJ	157,000		07/12/2023	07/24/2043
3130AW-UX-6	FEDERAL HOME LOAN BANKS			2	1.B FE	7,500,000	100.5051	7,537,883	7,500,000	7,500,000					6.000	6.000	FA	166,250		08/08/2023	08/18/2038
3130AX-BK-3	FEDERAL HOME LOAN BANKS			2	1.B FE	5,000,000	100.4187	5,020,935	5,000,000	5,000,000					6.500	6.500	MS	86,667		09/19/2023	09/25/2043
3130AX-D7-0	FEDERAL HOME LOAN BANKS			2	1.B FE	4,000,000	100.9974	4,039,895	4,000,000	4,000,000					6.160	6.160	MS	62,969		09/25/2023	09/29/2038
3130AX-HR-2	FEDERAL HOME LOAN BANKS			2	1.B FE	5,000,000	101.5443	5,077,215	5,000,000	5,000,000					6.830	6.830	AO	57,865		10/11/2023	10/30/2043
3130AX-SD-1	FEDERAL HOME LOAN BANKS			2	1.B FE	4,530,000	103.0033	4,666,050	4,530,000	4,530,000					6.100	6.100	MN	33,774		11/09/2023	11/17/2038

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
3130AY-5C-6	FEDERAL HOME LOAN BANKS			2	1.B FE	5,000,000	100.2575	5,012,876	5,000,000	5,000,000					5.850	5.850	JD	8,938		12/12/2023	12/20/2033
3133EN-5S-5	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	5,000,000	99.7259	4,986,293	5,000,000	5,000,000					5.900	5.900	JJ	140,125	147,500	01/04/2023	01/10/2033
3133EN-6Y-1	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	2,000,000	99.6599	1,993,198	2,000,000	2,000,000					5.150	5.150	JJ	44,919	51,500	01/18/2023	01/24/2030
3133EN-G6-1	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	7,000,000	97.1801	6,802,609	7,000,000	7,000,000					4.700	4.700	FA	123,375	329,000	08/10/2022	08/16/2032
3133EN-VZ-0	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	5,000,000	94.5665	4,728,324	5,000,000	5,000,000					4.700	4.700	MN	37,208	235,000	04/27/2022	05/04/2037
3133EN-WA-4	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	5,000,000	95.1026	4,755,130	5,000,000	5,000,000					4.430	4.430	MN	35,686	221,500	04/27/2022	05/03/2034
3133EN-ZF-0	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	10,000,000	98.9953	9,899,532	10,000,000	10,000,000					4.400	4.400	JD	11,000	440,000	06/16/2022	06/22/2026
3133EN-ZP-8	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	10,000,000	98.2313	9,823,128	10,000,000	10,000,000					4.900	4.900	JD	2,722	490,000	06/23/2022	06/29/2032
3133EP-DH-5	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	5,000,000	99.4372	4,971,861	5,000,000	5,000,000					6.430	6.430	MS	90,199	160,750	03/09/2023	03/20/2043
3133EP-EC-5	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	5,000,000	99.3787	4,968,937	5,000,000	5,000,000					5.930	5.930	MS	76,596	148,250	03/20/2023	03/28/2033
3133EP-EJ-0	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	5,000,000	99.5853	4,979,263	5,000,000	5,000,000					6.200	6.200	AO	75,778	155,000	03/23/2023	04/03/2043
3133EP-FY-6	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	7,000,000	98.5375	6,897,628	7,000,000	7,000,000					5.350	5.350	AO	73,860	187,250	04/11/2023	04/20/2038
3133EP-HR-9	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	5,000,000	99.0695	4,953,476	5,000,000	5,000,000					5.840	5.840	MN	42,989	146,000	04/26/2023	05/08/2043
3133EP-JU-0	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	9,000,000	99.2912	8,936,204	9,000,000	9,000,000					5.900	5.900	MN	57,525	265,500	05/10/2023	05/22/2043
3133EP-KT-1	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	6,000,000	99.8544	5,991,264	6,000,000	6,000,000					6.230	6.230	MN	38,418	186,900	05/18/2023	05/24/2038
3133EP-L5-2	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	7,990,000	100.0969	7,997,741	7,990,000	7,990,000					6.050	6.050	JD	25,513		12/11/2023	12/12/2033
3133EP-L9-4	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	5,000,000	100.5060	5,025,301	5,000,000	5,000,000					6.150	6.150	JD	17,083		12/05/2023	12/11/2043
3133EP-LT-0	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	10,000,000	99.3359	9,933,586	10,000,000	10,000,000					5.940	5.940	JD	42,900	297,000	05/30/2023	06/05/2035
3133EP-MD-4	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	5,000,000	99.9990	4,999,949	5,000,000	5,000,000					6.330	6.330	JD	21,100	158,250	06/01/2023	06/07/2038
3133EP-MG-7	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	10,000,000	99.2388	9,923,880	10,000,000	10,000,000					5.690	5.690	JD	23,708	284,500	06/06/2023	06/16/2038
3133EP-P5-8	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	10,000,000	100.0801	10,008,009	10,000,000	10,000,000					5.900	5.900	JD	18,028		12/14/2023	12/20/2038
3133EP-PW-9	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	5,000,000	101.4553	5,072,767	5,000,000	5,000,000					5.930	5.930	JJ	137,543		07/06/2023	07/14/2033
3133EP-Q2-4	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	7,000,000	99.5764	6,970,350	7,000,000	7,000,000					6.150	6.150	JD	11,958		12/18/2023	12/21/2038
3133EP-QX-6	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	5,000,000	99.7528	4,987,639	5,000,000	5,000,000					6.250	6.250	JJ	134,549		07/19/2023	07/26/2038
3133EP-S3-0	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	9,000,000	100.0000	9,000,000	9,000,000	9,000,000					5.940	5.940	JJ			12/20/2023	01/08/2044
3133EP-SA-4	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	6,000,000	101.9675	6,118,050	6,000,000	6,000,000					5.960	5.960	FA	146,020		07/27/2023	08/04/2038
3133EP-TB-1	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	3,500,000	99.6916	3,489,205	3,500,000	3,500,000					6.300	6.300	FA	83,913		08/08/2023	08/14/2043
3133EP-VH-5	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	4,000,000	100.4389	4,017,554	4,000,000	4,000,000					6.250	6.250	MS	80,556		08/29/2023	09/05/2034
3133EP-VT-9	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	6,000,000	100.2784	6,016,706	6,000,000	6,000,000					6.470	6.470	MS	111,068		09/06/2023	09/18/2043
3133EP-XM-2	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	4,000,000	102.9748	4,118,990	4,000,000	4,000,000					6.100	6.100	AO	60,322		09/26/2023	10/02/2043
3133EP-YD-1	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	1,997,500	100.9197	2,018,394	2,000,000	1,997,513		13			6.850	6.862	AO	28,542		10/06/2023	10/16/2043
3133EP-ZJ-7	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	8,000,000	100.7345	8,058,764	8,000,000	8,000,000					6.950	6.950	AO	94,211		10/18/2023	10/30/2043
3134GX-Q2-3	FEDERAL HOME LOAN MORTGAGE CORP			2	1.B FE	5,000,000	98.6171	4,930,853	5,000,000	5,000,000					4.250	4.250	FA	74,375	212,500	08/03/2022	08/25/2027
3134GX-SH-8	FEDERAL HOME LOAN MORTGAGE CORP			2	1.B FE	7,000,000	99.3336	6,953,350	7,000,000	7,000,000					4.000	4.000	MN	34,222	280,000	04/21/2022	05/17/2027
3135GA-EP-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION			2	1.B FE	5,000,000	100.0946	5,004,732	5,000,000	5,000,000					5.125	5.125	FA	101,076	128,125	02/03/2023	02/09/2028
338035-EW-4	FISHERS IND ECONOMIC DEV REV			2	1.B FE	1,160,000	91.9380	1,066,481	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	77.1180	1,156,770	1,500,000	1,500,000					3.086	3.086	MN	7,715	46,290	08/27/2020	11/01/2040
349507-AG-8	FORT WORTH TEX SPL TAX REV				1.E FE	690,000	99.6210	687,385	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	97.7030	1,074,733	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	95.9190	733,780	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	76.2490	2,478,093	3,250,000	3,250,000					3.047	3.047	AO	24,757	99,028	09/11/2020	10/01/2040
37524P-CP-6	GILA CNTY ARIZ REV OBLIGS			2	1.C FE	1,000,000	83.4430	834,430	1,000,000	1,000,000					3.222	3.222	JJ	16,110	32,220	10/23/2020	07/01/2039
386442-XX-0	GRAND RIVER DAM AUTH OKLA REV			2	1.E FE	450,000	93.7580	421,911	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	92.0830	313,082	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	74.6430	1,556,307	2,085,000	2,085,000					3.000	3.000	JD	5,213	62,550	10/20/2021	06/01/2041

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
395476-DE-1	GREENSBORO N C LTD OBLIG			2	1.B FE	240,000	85.9010	206,162	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	85.9010	859,010	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	83.6300	2,090,750	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	78.1620	781,620	1,000,000	1,000,000					2.987	2.987	AO	7,468	29,870	10/01/2021	04/01/2040
40252T-AL-1	GULF SHORES CITY PUBLIC PARK AND RECREAT			2	1.B FE	415,183	103.7210	440,814	425,000	415,192		10			6.125	6.340	MN	1,229		11/17/2023	11/01/2043
40252T-AM-9	GULF SHORES CITY PUBLIC PARK AND RECREAT			2	1.B FE	983,800	104.0880	1,040,880	1,000,000	983,804		4			6.250	6.386	MN	2,951		11/17/2023	11/01/2048
407835-AQ-0	HAMILTON OHIO SPL OBLIG NONTAX REV			2	1.C FE	1,105,000	80.2530	886,796	1,105,000	1,105,000					3.181	3.181	JJ	17,575	35,150	09/03/2020	01/01/2040
414009-QL-7	HARRIS CNTY TEX CULTURAL ED FACS FIN COR			2	1.E FE	1,110,000	80.2550	890,831	1,110,000	1,110,000					3.436	3.436	MN	4,873	38,140	12/10/2020	05/15/2040
41978C-AG-0	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1	1.F FE	850,000	98.6920	838,882	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	97.0240	485,120	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	77.4960	2,324,880	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.B FE	2,000,000	74.9680	1,499,360	2,000,000	2,000,000					3.002	3.002	JJ	30,020	60,040	11/20/2020	07/01/2038
437765-AG-5	HOMESTEAD FLA TRANSN SYS REV				1.D FE	175,000	98.9350	173,136	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.D FE	370,000	97.3160	360,069	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	84.1570	1,136,120	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	78.8830	3,774,552	4,785,000	4,785,000					3.276	3.276	JD	6,967	156,757	03/18/2021	06/15/2040
447154-EX-9	HUNTSVILLE ALA PUB BLDG AUTH LEASE REV			2	1.B FE	750,000	77.6810	582,608	750,000	750,000					3.039	3.039	FA	9,497	22,793	03/05/2021	02/01/2041
452650-JP-0	IMPERIAL CALIF IRR DIST ELEC REV			1	1.D FE	3,000,000	91.3930	2,741,790	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	94.5600	945,600	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	93.8670	938,670	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	93.2250	932,250	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	91.8120	459,060	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	98.1930	981,930	1,000,000	998,770		378			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	98.0200	980,200	1,000,000	992,925		1,593			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	96.8580	227,616	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	96.2480	505,302	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	85.1090	2,553,270	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	1,256,000	99.8010	1,253,501	1,256,000	1,256,000					5.373	5.372	MN	11,247	67,485	10/26/2010	11/01/2025
503433-AS-3	LA HABRA			1,2	1.B FE	925,000	78.8380	729,252	925,000	925,000					3.397	3.397	FA	13,093	31,422	01/13/2022	08/01/2041
53945C-HB-9	LOS ANGELES CALIF WASTEWATER SYS REV			1	1.C FE	2,000,000	97.5090	1,950,180	2,000,000	2,000,000					3.044	3.044	JD	5,073	60,880	05/10/2017	06/01/2025
54628C-RJ-3	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			2	1.D FE	500,000	76.3560	381,780	500,000	500,000					3.125	3.125	MS	5,208	15,625	12/03/2020	03/01/2040
54651T-BN-4	LOUISIANA ST TRANSN AUTH			1,2	1.E FE	250,000	74.9540	187,385	250,000	250,000					3.080	3.080	FA	2,909	7,700	01/07/2021	08/15/2043
546540-RM-9	LOUISIANA ST UNIV & AGRIC & MECHANICAL C			2	1.E FE	2,530,000	85.7410	2,169,247	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	77.7140	1,499,880	1,930,000	1,930,000					3.014	3.014	JJ	29,085	58,170	04/01/2021	07/01/2037
551785-CY-2	LYNWOOD CALIF PUB FING AUTH LEASE REV			2	1.C FE	830,000	89.8780	745,987	830,000	830,000					3.583	3.583	AO	7,435	29,739	11/08/2019	10/01/2034
551785-DH-8	LYNWOOD CALIF PUB FING AUTH LEASE REV			2	1.C FE	1,565,000	86.8630	1,359,406	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	77.4440	677,635	875,000	875,000					3.087	3.087	AO	6,753	27,011	03/19/2021	10/01/2040
561850-MA-3	MANATEE CNTY FLA PORT AUTH PORT REV			1,2	1.B FE	650,000	77.1870	501,716	650,000	650,000					3.187	3.187	AO	5,179	20,716	03/19/2021	10/01/2041
57433P-BG-5	MARYSVILLE CALIF FING AUTH SWR REV			2	1.G FE	1,160,000	75.1550	871,798	1,160,000	1,160,000					3.094	3.094	MN	5,982	35,890	08/12/2021	11/01/2040
57586N-7S-4	MASSACHUSETTS HOUSING FINANCE AGENCY			2	1.C FE	1,220,000	80.6020	983,344	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	87.0910	2,177,275	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.F FE	1,500,000	98.1540	1,472,310	1,500,000	1,500,000					4.053	4.053	JJ	30,398	60,795	03/18/2016	07/01/2026
592098-G4-3	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1.C FE	1,000,000	106.9450	1,069,450	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	76.6930	559,859	730,000	730,000					2.786	2.786	AO	5,084	20,338	12/10/2020	10/01/2037
604204-YX-9	MINNETONKA MINN INDPT SCH DIST NO 276 CT			2	1.B FE	875,000	77.2440	675,885	875,000	875,000					3.000	2.999	FA	10,938	26,250	09/24/2021	02/01/2041

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
611581-AP-4	MONROVIA CALIF PENSION OBLIG				1.B FE	2,600,000	99.2540	2,580,604	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.B FE	2,765,000	96.4030	2,665,543	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 PENSION OBLIGATION			1,2	1.D FE	3,000,000	77.1050	2,313,150	3,000,000	3,000,000					3.283	3.283	JD	8,208	98,490	10/14/2021	06/01/2041
612200-BD-6	MONTCLAIR CALIF REDEV AGY SUCCESSOR AGY			2	1.D FE	2,000,000	87.1280	1,742,560	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	86.2210	862,210	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	80.2750	1,131,878	1,410,000	1,410,000					2.992	2.991	MS	14,062	42,187	10/21/2020	03/01/2036
63910M-BB-3	NAVAJO CNTY ARIZ PLEDGED REV			2	1.C FE	1,150,000	80.3220	923,703	1,150,000	1,150,000					3.041	3.041	JJ	17,486	34,972	10/08/2021	07/01/2038
63948W-AK-8	NDSU RESH & TECHNOLOGY PK INC N D LEASE			1	1.E FE	500,000	96.3050	481,525	500,000	500,000					3.091	3.091	MN	2,576	15,455	07/15/2016	05/01/2026
63968A-L6-0	NEBRASKA PUB PWR DIST REV			1	1.E FE	1,000,000	100.0000	1,000,000	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	95.1050	951,050	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.E FE	715,000	88.3150	631,452	715,000	715,000					4.331	4.331	JJ	15,483	30,967	04/09/2021	07/01/2041
64971W-6B-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	5,001,600	97.5270	4,876,350	5,000,000	5,000,299		(217)			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	73.5630	2,206,890	3,000,000	3,000,000					2.948	2.948	MN	14,740	88,440	02/24/2021	11/01/2041
649902-S2-0	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	500,000	100.6650	503,325	500,000	500,000					5.202	5.199	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	87.7950	1,316,925	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	85.1530	851,530	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	76.5580	765,580	1,000,000	1,000,000					3.158	3.158	MS	10,527	31,580	04/07/2021	09/01/2040
678505-FU-7	OKLAHOMA AGRIC & MECHANICAL COLLEGES REV			2	1.D FE	695,000	94.1720	654,495	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	92.7620	510,191	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			2	1.D FE	1,500,000	76.7220	1,150,830	1,500,000	1,500,000					2.982	2.982	MS	14,910	44,730	04/15/2021	09/01/2041
682832-GW-4	ONONDAGA N Y CIVIC DEV CORP REV			2	1.C FE	3,000,000	74.5250	2,235,750	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	77.1630	3,858,150	5,000,000	5,000,000					3.015	3.015	JD	12,563	150,750	03/04/2021	06/01/2040
691875-DQ-8	OXNARD CALIF FING AUTH LEASE REV			2	1.C FE	2,000,000	87.1700	1,743,400	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	84.2620	1,967,518	2,335,000	2,335,000					3.174	3.174	AO	18,528	74,113	12/05/2019	10/01/2034
69672D-CN-1	PALMDALE CALIF FING AUTH LEASE REV			2	1.C FE	300,000	105.9250	317,775	300,000	300,000					6.250	6.249	JD	1,615		11/16/2023	06/01/2038
69672D-CP-6	PALMDALE CALIF FING AUTH LEASE REV			2	1.C FE	400,000	105.4200	421,680	400,000	400,000					6.450	6.449	JD	2,222		11/16/2023	06/01/2043
69674P-AP-9	PALMDALE CALIF WTR DIST WTR REV			2	1.C FE	500,000	83.5110	417,555	500,000	500,000					2.961	2.961	AO	3,701	14,805	10/21/2020	10/01/2034
70227R-AM-2	PASADENA CALIF PENSION OBLIG			1,2	1.C FE	1,250,000	99.2900	1,241,125	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	77.3050	1,016,561	1,315,000	1,315,000					3.012	3.012	JD	3,301	39,608	10/22/2020	06/01/2040
709224-V3-0	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.D FE	5,000,000	84.9570	4,247,850	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	77.6270	551,152	710,000	710,000					3.000	3.000	JJ	10,650	21,300	05/21/2021	07/01/2041
73358W-TZ-7	PORT AUTH N Y & N J			2	1.D FE	1,500,000	97.6320	1,464,480	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	90.2550	478,352	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	96.8280	1,452,420	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.D FE	1,000,000	99.2880	992,880	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	93.9250	591,728	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	92.2490	184,498	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	91.4640	224,087	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	90.8980	259,059	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	90.1280	450,640	500,000	500,000					3.602	3.602	JD	1,501	18,010	06/09/2016	12/01/2033
735541-GH-1	PORT VANCOUVER WASH REV			1	1.E FE	300,000	98.2090	294,627	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	79.4120	1,091,915	1,375,000	1,375,000					3.270	3.270	FA	18,734	44,963	10/06/2021	08/01/2041
759136-US-1	REGIONAL TRANSN DIST COLO SALES TAX REV			2	1.C FE	1,500,000	82.9230	1,243,845	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	77.9720	2,736,817	3,510,000	3,510,000					3.000	3.000	JD	8,775	105,300	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	100.1060	1,001,060	1,000,000	1,000,000					6.286	6.285	MN	8,032	62,860	11/16/2010	05/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
763721-AM-9	RICHLAND FACS CORP S C INSTALLMENT PUR R			2	1.B FE	1,000,000	88.8260	888,260	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	85.5820	2,567,460	3,000,000	3,000,000					3.463	3.463	MS	34,630	103,890	10/18/2019	03/01/2039
764464-AP-8	RICHMOND CALIF PENSION FDG			2	1.D FE	2,500,000	100.5460	2,513,650	2,500,000	2,500,000					5.428	5.424	JJ	62,573	115,722	08/26/2022	01/15/2036
764464-AQ-6	RICHMOND CALIF PENSION FDG			2	1.D FE	2,500,000	100.8000	2,520,000	2,500,000	2,500,000					5.508	5.504	JJ	63,495	117,428	08/26/2022	01/15/2037
76913D-GJ-0	RIVERSIDE CNTY CALIF INFRASTRUCTURE FING			2	1.D FE	2,000,000	78.1920	1,563,840	2,000,000	2,000,000					3.185	3.185	MN	10,617	63,700	09/29/2021	11/01/2041
777865-BK-1	ROSEVILLE CALIF REDEV AGY SUCCESSOR AGY			2	1.C FE	750,000	91.4490	685,868	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	110.2780	2,756,950	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	80.5170	1,610,340	2,000,000	2,000,000					3.238	3.238	JJ	32,380	64,760	12/09/2021	01/01/2042
79489P-AP-3	SALINAS CALIF WASTEWATER REV			2	1.D FE	1,250,000	75.5010	943,763	1,250,000	1,250,000					2.941	2.941	FA	15,318	36,763	12/11/2020	08/01/2042
79766D-UW-7	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			1,2	1.E FE	750,000	83.0530	622,898	750,000	750,000					3.333	3.333	MN	4,166	24,998	01/26/2022	05/01/2037
79772E-DZ-9	SAN FRANCISCO CALIF CITY & CNTY CMNTY FA			2	1.B FE	1,100,000	83.3210	916,531	1,100,000	1,100,000					3.091	3.091	MS	11,334	34,001	10/20/2021	09/01/2036
79854W-BQ-2	SAN LUIS ARIZ PLEDGED EXCISE TAX REV				1.C FE	296,718	98.7950	296,385	300,000	299,736		517			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	97.0440	97,044	100,000	99,813		120			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	95.8210	95,821	100,000	99,408		224			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	95.0550	95,055	100,000	99,267		194			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	82.3930	2,793,123	3,390,000	3,390,000					2.964	2.964	MS	33,493	100,480	02/26/2021	09/01/2036
80083E-AP-6	SANGER CALIF PENSION OBLIG			2	1.E FE	3,500,000	82.0360	2,871,260	3,500,000	3,500,000					3.022	3.022	JJ	48,772	105,770	08/11/2021	07/15/2035
801809-BL-7	SANTA CRUZ CNTY ARIZ PLEDGED REV			2	1.C FE	605,000	79.5040	480,999	605,000	605,000					3.050	3.050	JJ	9,226	18,453	11/18/2021	07/01/2036
801809-BM-5	SANTA CRUZ CNTY ARIZ PLEDGED REV			2	1.C FE	640,000	77.2620	494,477	640,000	640,000					3.150	3.150	JJ	10,080	20,160	11/18/2021	07/01/2038
80182Y-CV-7	SANTA CRUZ CNTY CALIF REDEV SUCCESSOR AG				1.C FE	498,410	98.5840	492,920	500,000	499,839		236			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	86.0770	1,751,667	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	76.6100	1,256,404	1,640,000	1,640,000					3.032	3.032	FA	20,719	49,725	09/11/2020	08/01/2040
837123-KZ-0	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	500,000	88.6460	443,230	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	86.0850	430,425	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.G FE	35,000	103.2860	36,150	35,000	35,000					6.224	6.223	JJ	1,089	2,178	05/08/2009	01/01/2029
83755L-K8-8	SOUTH DAKOTA ST BLDG AUTH REV			2	1.B FE	1,690,000	85.3810	1,442,939	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	87.8270	439,135	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	83.4870	834,870	1,000,000	1,000,000					3.426	3.426	MS	11,420	34,260	10/22/2020	03/01/2040
854434-AQ-0	STANISLAUS CONSOLIDATED FIRE PROTECTION			2	1.D FE	1,255,000	77.1120	967,756	1,255,000	1,255,000					3.300	3.300	AO	10,354	41,415	09/29/2021	04/01/2041
86181R-BG-4	STONEGATE VLG MET DIST COLO WASTEWATER E			2	1.C FE	2,000,000	79.4750	1,589,500	2,000,000	2,000,000					3.350	3.350	JD	5,583	67,000	12/10/2021	12/01/2041
865063-CV-1	SUISUN-SOLANO CALIF WTR AUTH WTR REV			2	1.D FE	500,000	77.6450	388,225	500,000	500,000					3.111	3.111	MS	5,185	15,555	04/09/2021	09/01/2041
86607T-AL-6	SUMMIT FIRE AND MEDICAL DISTRICT COCONIN			2	1.F FE	2,500,000	86.6190	2,165,475	2,500,000	2,500,000					3.450	3.450	JJ	43,125	86,250	10/27/2021	07/01/2038
87047S-AM-2	SWEETWATER CALIF UN HIGH SCH DIST PUB FI			2	1.C FE	1,000,000	93.3630	933,630	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	92.0080	920,080	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	89.8600	898,600	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	103.7800	518,900	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.E FE	500,000	78.8720	394,360	500,000	500,000					3.292	3.292	MS	5,487	16,460	12/11/2020	09/01/2040
881182-BS-7	TERREBONNE LEVEE & CONSV DIST LA PUB IMP			2	1.E FE	1,000,000	80.7380	807,380	1,000,000	1,000,000					3.131	3.130	JD	2,609	31,310	08/27/2020	06/01/2039
88213A-GG-4	BOARD OF REGENTS TEXAS A & M UNIVERSITY	SD		1,2	1.A FE	485,000	91.1750	442,199	485,000	485,000					3.008	3.008	MN	1,864	14,589	06/29/2016	05/15/2031
88213A-GG-4	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1,2	1.A FE	1,030,000	91.1750	939,103	1,030,000	1,030,000					3.008	3.008	MN	3,959	30,982	06/29/2016	05/15/2031
914023-NB-8	UNIVERSITY AKRON OHIO GEN RCPTS			1,2	1.F FE	1,625,000	84.2520	1,369,095	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	84.4420	844,420	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	85.4450	4,272,250	5,000,000	5,000,000					3.350	3.350	MS	55,833	167,500	10/11/2019	03/01/2038
91412G-E6-8	UNIVERSITY CALIF REVS			1	1.C FE	1,185,000	92.6290	1,097,654	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	91.8170	918,170	1,000,000	1,000,000					3.187	3.187	MN	4,072	31,870	04/08/2016	05/15/2031

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91412G-M8-5	UNIVERSITY CALIF REVS			1	1.D FE	2,135,000	93.1650	1,989,073	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	92.2320	922,320	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	91.5500	915,500	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	96.9920	678,944	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	74.3080	1,114,620	1,500,000	1,500,000					2.847	2.847	MN	5,457	42,705	02/24/2021	05/15/2041
91412H-LG-6	UNIVERSITY CALIF REVS			1	1.D FE	2,000,000	78.3770	1,567,540	2,000,000	2,000,000					3.139	3.139	MN	8,022	62,780	02/26/2021	05/15/2041
914639-KX-6	UNIVERSITY NEB FACS CORP REV			2	1.C FE	2,000,000	84.6320	1,692,640	2,000,000	2,000,000					3.192	3.192	AO	15,960	63,840	10/11/2019	10/01/2039
915455-NA-3	UPPER ALLEGHENY PA JT SAN AUTH SWR REV			2	1.C FE	500,000	81.4230	407,115	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	79.5000	4,396,350	5,530,000	5,530,000					3.500	3.500	JD	16,129	193,550	10/01/2021	12/01/2041
91754T-B4-4	UTAH ST CHARTER SCH FIN AUTH CHARTER SCH			2	1.C FE	500,000	81.8900	409,450	500,000	500,000					3.550	3.549	AO	3,747	17,750	06/19/2020	10/15/2040
917563-KJ-6	UTAH ST UNIV REV			2	1.C FE	1,425,000	96.9760	1,381,908	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.C FE	3,000,000	85.8510	2,575,530	3,000,000	3,000,000					3.393	3.393	JD	4,524	101,790	11/07/2019	12/15/2036
92555F-CN-0	VIA MET TRAN ADVANCED TRANSN DIST TEX SA			2	1.A FE	1,000,000	77.1570	771,570	1,000,000	1,000,000					2.673	2.673	FA	11,138	26,730	12/10/2020	08/01/2038
928172-WG-6	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1.B FE	8,893,662	106.0460	9,226,002	8,700,000	8,790,665		(11,064)			5.900	5.708	FA	213,875	513,300	11/10/2010	08/01/2030
937220-GZ-8	WASHBURN UNIV TOPEKA KANS REV			2	1.E FE	400,000	80.5910	322,364	400,000	400,000					3.250	3.250	JJ	6,500	13,000	04/08/2021	07/01/2041
93730P-AJ-5	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L			1	1.B FE	1,880,000	105.6290	1,985,825	1,880,000	1,880,000					6.416	6.415	JJ	60,310	120,621	12/02/2010	07/01/2030
958638-XD-5	WESTERN MICH UNIV REVS			2	1.F FE	585,000	83.6490	489,347	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	82.7180	1,654,360	2,000,000	1,988,126		602			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	80.1480	917,695	1,145,000	1,145,000					2.984	2.984	MN	5,694	34,167	12/09/2020	11/01/2038
963210-AL-3	WHEELING MUNICPAL BUILDING COMMISSION			2	1.F FE	2,890,000	95.5760	2,762,146	2,890,000	2,890,000					5.558	5.558	FA	66,928	159,288	07/20/2022	08/01/2037
966431-KY-3	WHITLEY CNTY KY SCH DIST FIN CORP SCH BL			2	1.E FE	1,500,000	100.0310	1,500,465	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	78.3130	783,130	1,000,000	1,000,000					2.632	2.632	JJ	12,136	26,320	01/13/2021	07/15/2038
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						620,928,054	XXX	580,816,260	620,831,000	620,836,247		(4,038)			XXX	XXX	XXX	6,400,065	18,600,745	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						620,928,054	XXX	580,816,260	620,831,000	620,836,247		(4,038)			XXX	XXX	XXX	6,400,065	18,600,745	XXX	XXX
00108W-AP-5	AEP TEXAS INC			1,2	2.A FE	3,988,640	97.6573	3,906,294	4,000,000	3,990,127		941			4.700	4.736	MN	24,022	188,000	05/16/2022	05/15/2032
00203Q-AD-9	AP MOELLER - MAERSK A/S		C	1,2	2.B FE	4,857,600	97.8692	4,893,458	5,000,000	4,970,626		15,938			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	98.4491	6,891,434	7,000,000	6,974,205		4,065			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	110.9018	1,530,445	1,380,000	1,824,232		(28,123)			6.800	3.560	MN	11,991	93,840	10/25/2021	05/15/2036
00206R-DE-9	AT&T INC			1	2.B FE	10,840,015	103.2783	8,196,167	7,936,000	10,567,848		(117,540)			6.350	3.624	MS	148,381	503,936	09/29/2021	03/15/2040
00206R-DR-0	AT&T INC			1,2	2.B FE	2,020,439	100.4006	2,038,133	2,030,000	2,022,884		366			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	103.4219	5,171,095	5,000,000	5,336,654		(67,162)			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	97.9206	489,603	500,000	500,510		(71)			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	106.9356	1,176,292	1,100,000	1,204,790		(10,583)			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	105.0660	2,101,320	2,000,000	2,050,520		(3,280)			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	95.6842	4,784,209	5,000,000	4,801,757		8,382			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	103.3667	2,067,334	2,000,000	2,000,000					6.200	6.199	MS	36,511	124,000	03/03/2010	03/15/2040
00217G-AB-9	APTIV PLC		C	1,2	2.B FE	996,000	88.3396	883,396	1,000,000	996,659		351			3.250	3.297	MS	10,833	32,500	02/09/2022	03/01/2032
00258Y-20-3	ABACUS LIFE INC			2	2.B PL	3,000,000	25.2600	3,031,200	3,000,000	3,000,000					9.875	9.887	FA	41,969		11/03/2023	11/15/2028
002824-BG-4	ABBOTT LABORATORIES			1,2	1.D FE	2,980,800	102.4270	3,072,810	3,000,000	2,985,890		773			4.750	4.799	MN	12,271	142,500	11/17/2016	11/30/2036
00287Y-CV-9	ABBVIE INC			1,2	1.G FE	2,026,280	99.2072	1,984,144	2,000,000	2,000,981		(4,782)			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.B FE	1,997,380	98.1913	1,963,827	2,000,000	1,999,067		385			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.A FE	3,000,000	96.4132	2,892,396	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				2.A FE	250,000	95.1834	237,959	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.A FE	125,000	94.8770	118,596	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				2.A FE	350,000	93.2230	326,281	350,000	350,000					4.480	4.480	AO	3,746	15,680	04/05/2018	04/05/2030

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
008513-AD-5	AGREE LP			1,2	2.B FE	991,710	94.4380	944,380	1,000,000	992,671		685			4.800	4.904	AO	12,000	53,200	08/15/2022	10/01/2032
008558-AC-8	AGREE LIMITED PARTNERSHIP				2.B	4,000,000	94.6769	3,787,076	4,000,000	4,000,000					4.420	4.420	JJ	75,140	176,800	07/28/2016	07/28/2028
00973R-AM-5	AKER BP ASA		C	1,2	2.B FE	4,988,100	103.8707	5,193,534	5,000,000	4,988,589		489			6.000	6.032	JD	15,000	150,000	06/07/2023	06/13/2033
010392-EE-4	ALABAMA POWER CO			1	1.G FE	1,257,940	101.3360	1,013,360	1,000,000	1,207,008		(19,226)			5.600	3.008	MS	16,489	56,000	04/13/2021	03/15/2033
010392-FD-5	ALABAMA POWER CO			1	1.G FE	8,023,740	99.8871	5,993,226	6,000,000	7,847,455		(79,600)			5.500	3.165	MS	97,167	330,000	09/28/2021	03/15/2041
010392-FF-0	ALABAMA POWER CO			1	1.G FE	4,706,208	98.5904	3,549,254	3,600,000	4,599,645		(42,624)			5.200	3.121	JD	15,600	187,200	06/08/2021	06/01/2041
012653-AD-3	ALBEMARLE CORP			1,2	2.B FE	2,997,240	98.1802	2,945,406	3,000,000	2,998,125		495			4.650	4.670	JD	11,625	139,500	05/10/2022	06/01/2027
015271-AH-2	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	2,988,720	98.4142	2,952,427	3,000,000	2,997,410		1,191			4.300	4.345	JJ	59,483	129,000	11/05/2015	01/15/2026
01748D-AZ-9	STELLAR BANK			2,5	2.B FE	3,000,000	97.0619	2,911,857	3,000,000	3,000,000					8.676	8.672	JD	12,291	250,809	12/11/2017	12/15/2027
01748H-AA-5	STELLAR BANCORP INC			2,5	2.C FE	3,000,000	93.6052	2,808,156	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	90.0000	4,500,000	5,000,000	5,000,000					6.500	6.500	JAJO	81,250	325,000	03/18/2021	04/01/2028
01861E-AE-5	ALLIANCE FUNDING GROUP, INC.				2.B PL	4,000,000	100.3750	4,015,000	4,000,000	4,000,000					9.500	9.501	N/A	184,722	89,722	07/03/2023	07/01/2028
020002-AT-8	ALLSTATE CORP			1	2.A FE	5,427,654	106.6251	5,712,975	5,358,000	5,403,946		(2,505)			5.950	5.851	AO	79,700	318,801	03/12/2010	04/01/2036
020002-BK-6	ALLSTATE CORP			1,2	1.G FE	2,994,930	102.1008	3,063,023	3,000,000	2,995,228		298			5.250	5.272	MS	39,813	78,750	03/29/2023	03/30/2033
020810-AA-5	ALPINE BANKS OF COLORADO			2,5	2.C FE	2,000,000	92.1461	1,842,922	2,000,000	2,000,000					5.875	5.587	JD	5,222	117,500	06/11/2020	06/15/2030
02209S-AH-6	ALTRIA GROUP INC				2.B FE	6,716,682	138.8027	5,614,571	4,045,000	6,376,045		(103,260)			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	101.8513	10,185,133	10,000,000	10,608,196		(12,805)			5.950	5.484	FA	226,431	595,000	08/07/2019	02/14/2049
023576-AA-9	AMERANT BANCORP INC			2	2.C FE	2,000,000	97.3228	1,946,455	2,000,000	2,000,000					5.750	5.750	JD	57,819	115,000	06/18/2020	06/30/2025
023576-AD-3	AMERANT BANCORP INC			2,5	2.A FE	3,000,000	82.4116	2,472,348	3,000,000	3,000,000					4.250	4.250	MS	37,542	127,500	03/09/2022	03/15/2032
02364W-AW-5	AMERICA MOVIL SAB DE CV		C	1	2.A FE	3,947,560	109.1885	4,367,539	4,000,000	3,961,089		1,354			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	98.3501	8,359,759	8,500,000	8,514,109		(16,162)			3.625	3.425	JD	22,253	308,125	10/25/2017	12/05/2024
025816-CA-5	AMERICAN EXPRESS CO			2	1.F FE	4,988,900	98.8054	4,940,268	5,000,000	4,996,751		1,657			4.200	4.237	MN	32,083	210,000	11/01/2018	11/06/2025
025816-CX-5	AMERICAN EXPRESS CO			2,5	1.G FE	2,000,000	99.5279	1,990,558	2,000,000	2,000,000					4.989	4.990	MN	9,701	99,780	05/18/2022	05/26/2033
025932-AP-9	AMERICAN FINANCIAL GROUP INC			1,2	2.A FE	6,903,750	100.1954	7,013,678	7,000,000	6,933,971		8,649			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	99.7060	4,985,302	5,000,000	5,000,064		(516)			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	107.5595	11,452,930	10,648,000	11,752,009		(347,396)			7.450	3.711	JD	35,257	793,276	07/14/2017	12/15/2026
03027X-AD-2	AMERICAN TOWER CORP			1	2.C FE	3,980,720	99.8722	3,994,888	4,000,000	3,999,719		2,253			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	98.2084	3,928,336	4,000,000	3,994,909		3,425			4.000	4.094	JD	13,333	160,000	05/04/2015	06/01/2025
03040W-BA-2	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	2,990,490	99.4771	2,984,313	3,000,000	2,991,882		778			4.450	4.489	JD	11,125	133,500	05/02/2022	06/01/2032
031162-CY-4	AMGEN INC			1,2	2.A FE	4,131,000	64.1639	2,650,609	4,131,000	4,131,000					2.770	2.770	MS	38,143	114,429	08/17/2020	09/01/2053
03349M-AD-7	ANDEAVOR LLC			1,2	2.B FE	5,321,307	98.4882	4,881,074	4,956,000	5,107,009		(51,842)			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.A FE	2,563,794	98.6787	2,348,554	2,380,000	2,465,087		(24,064)			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.A FE	2,560,056	96.0537	2,439,763	2,540,000	2,550,025		(2,502)			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.A FE	4,977,300	97.3048	4,865,239	5,000,000	4,989,206		2,278			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.A FE	2,997,270	99.4933	2,984,798	3,000,000	2,999,250		566			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.A FE	2,983,020	101.4984	3,044,952	3,000,000	2,988,307		1,517			5.625	5.700	AO	42,188	168,750	03/30/2020	04/01/2030
034863-BB-5	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.B FE	993,520	93.7924	937,924	1,000,000	995,015		845			3.875	3.982	MS	11,302	38,750	03/14/2022	03/16/2029
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	11,730,600	105.4145	9,487,306	9,000,000	11,413,270		(128,962)			5.450	3.141	JJ	215,275	490,500	06/22/2021	01/23/2039
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	4,960,800	98.7708	4,938,539	5,000,000	4,981,327		3,911			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	1.G FE	5,981,100	101.5541	6,093,248	6,000,000	5,989,326		1,824			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	1.G FE	2,998,110	93.4571	2,803,712	3,000,000	2,998,605		57			4.350	4.354	JD	10,875	130,500	04/01/2020	06/01/2040
036752-AG-8	ELEVANCE HEALTH INC			1,2	2.B FE	7,992,950	98.5338	7,882,701	8,000,000	7,996,769		696			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	107.6309	2,152,618	2,000,000	1,986,283		451			6.250	6.317	MS	31,597	125,000	09/07/2010	09/30/2040
037411-BE-4	APACHE CORP			1,2	2.C FE	2,671,011	94.6890	4,734,450	5,000,000	3,287,515		233,964			4.375	14.566	AO	46,181	218,750	08/14/2018	10/15/2028
037411-BG-9	APACHE CORP			1,2	2.C FE	3,522,078	83.1452	5,820,163	7,000,000	3,585,643		23,525			5.350	11.156	JJ	187,250	374,500	06/06/2019	07/01/2049

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03765H-AA-9	APOLLO MANAGEMENT HOLDINGS LP			1	1.F FE	2,991,660	99.2109	2,976,326	3,000,000	2,999,593		960			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.F FE	4,995,600	97.9637	4,898,185	5,000,000	4,998,821		455			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	101.3805	4,967,643	4,900,000	6,249,942		(94,438)			5.800	3.000	AO	71,050	284,200	07/16/2021	10/01/2035
037735-CG-0	APPALACHIAN POWER CO			1	2.A FE	10,317,008	107.3943	8,096,457	7,539,000	9,909,006		(155,147)			6.375	3.244	AO	120,153	480,611	04/19/2021	04/01/2036
037735-CK-1	APPALACHIAN POWER CO			1	2.A FE	1,549,844	109.4613	1,164,669	1,064,000	1,493,950		(25,117)			6.700	3.052	FA	26,931	71,288	09/22/2021	08/15/2037
037833-BG-4	APPLE INC			1	1.B FE	1,993,040	97.9643	1,959,287	2,000,000	1,998,924		759			3.200	3.241	MN	8,533	64,000	05/06/2015	05/13/2025
03881N-AC-1	ARBOR REALTY SR INC			1,2	1.F PL	5,000,000	99.3977	4,969,884	5,000,000	5,000,000					8.500	8.500	AO	89,722	429,722	10/06/2022	10/15/2027
038923-AJ-7	ARBOR REALTY TRUST INC			1	1.F PL	3,000,000	99.5381	2,986,142	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	97.7589	1,955,178	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	88.3655	2,650,965	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	101.0964	505,482	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	97.3528	3,894,112	4,000,000	3,975,822		3,779			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	97.8660	6,850,619	7,000,000	6,988,864		13,987			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	100.4253	255,080	254,000	315,258		(4,311)			5.500	3.030	MS	4,657	13,970	04/19/2021	09/01/2035
040555-CK-8	ARIZONA PUBLIC SERVICE CO			1	1.G FE	1,645,414	111.9716	1,259,681	1,125,000	1,576,418		(29,097)			6.875	3.019	FA	32,227	77,344	10/01/2021	08/01/2036
040555-CM-4	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	2,729,924	94.5641	2,004,758	2,120,000	2,676,330		(24,254)			5.050	3.071	MS	35,687	107,060	09/30/2021	09/01/2041
042735-BE-9	ARROW ELECTRONICS INC			1,2	2.C FE	990,310	98.0689	980,689	1,000,000	998,590		1,078			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	98.1954	1,963,908	2,000,000	1,998,682		1,874			3.250	3.348	MS	20,403	65,000	09/05/2017	09/08/2024
04317@-AR-9	ARTHUR J. GALLAGHER & CO.				2.A FE	4,000,000	94.8087	3,792,349	4,000,000	4,000,000					4.550	4.550	N/A	14,661	182,000	06/02/2016	06/02/2028
04318@-AD-9	ARTISAN PARTNERS HOLDINGS LP				1.G PL	4,100,000	97.6850	4,005,086	4,100,000	4,100,000					4.290	4.289	FA	65,959	175,890	08/16/2017	08/16/2025
04621W-AD-2	ASSURED GUARANTY US HOLDINGS INC			1,2	2.A FE	3,988,680	88.6376	3,545,504	4,000,000	3,991,316		1,017			3.150	3.183	JD	5,600	126,000	05/19/2021	06/15/2031
04685A-3L-3	ATHENE GLOBAL FUNDING				1.E FE	4,545,350	91.7641	4,588,206	5,000,000	4,676,059		90,709			3.205	5.450	MS	50,301	160,250	07/15/2022	03/08/2027
048269-AD-6	SOUTHSTATE CORP			2,5	2.B FE	1,000,000	94.0225	940,225	1,000,000	1,000,000					5.500	5.500	MS	18,333	55,000	08/20/2020	09/01/2030
04965D-A@-5	ATRESMEDIA CORPORACION DE MEDIOS DE COMU		D	1	2.C	440,000	99.8283	439,245	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.A FE	1,992,740	99.0671	1,981,342	2,000,000	1,998,754		812			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	97.8972	1,957,944	2,000,000	1,998,636		733			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	97.8724	6,851,066	7,000,000	6,998,840		1,289			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	93.7724	5,626,344	6,000,000	5,998,199		424			3.800	3.808	MN	29,133	228,000	11/07/2017	11/15/2027
053807-AS-2	AVNET INC			1,2	2.C FE	992,760	98.3784	983,784	1,000,000	998,071		781			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	96.7593	3,870,374	4,000,000	3,993,078		2,756			4.375	4.454	MN	29,167	175,000	04/11/2019	05/01/2026
054561-AJ-4	EQUITABLE HOLDINGS INC			1,2	2.A FE	6,987,050	96.5510	6,758,570	7,000,000	6,993,956		1,251			4.350	4.372	AO	60,054	304,500	04/17/2018	04/20/2028
05465C-AA-8	AXOS FINANCIAL INC			2,5	3.A FE	1,000,000	84.6624	846,624	1,000,000	1,000,000					4.875	4.876	AO	12,188	48,750	09/15/2020	10/01/2030
05490L-AA-7	BCBSM INC			1,2	2.B FE	1,999,820	97.2080	1,944,160	2,000,000	1,999,990		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	98.3709	4,918,546	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	92.1176	4,605,882	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	98.2567	1,965,134	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	73.5105	735,105	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	99.5369	2,986,106	3,000,000	3,000,000					8.359	8.357	FMAN	42,490	232,794	07/30/2018	08/01/2028
05565E-BS-3	BMW US CAPITAL LLC			1,2	1.F FE	1,991,940	86.6596	1,733,193	2,000,000	1,993,955		748			2.550	2.596	AO	12,750	51,000	03/29/2021	04/01/2031
05565Q-DN-5	BP CAPITAL MARKETS PLC		C	1,2	1.F FE	4,250,000	96.1476	4,086,272	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	99.9798	1,999,596	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	95.4489	1,908,977	2,000,000	1,999,244		554			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	99.9182	2,997,546	3,000,000	3,000,722		(12,507)			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	99.0619	1,485,929	1,500,000	1,499,922		116			4.200	4.208	FA	21,875	63,000	08/21/2014	08/26/2024
06051G-KP-3	BANK OF AMERICA CORP			1,2,5	1.G FE	10,000,000	97.7299	9,772,990	10,000,000	10,000,000					4.376	4.378	AO	77,796	437,600	04/21/2022	04/27/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-LH-0	BANK OF AMERICA CORP			1,2,5	1.E FE	3,000,000	100.2301	3,006,904	3,000,000	3,000,000					5.288	5.289	AO	29,084	79,320	04/19/2023	04/25/2034
06652K-AA-1	BANKUNITED INC			1,2	2.B FE	3,961,040	97.5196	3,900,782	4,000,000	3,991,220		4,357			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	92.8441	2,785,323	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	1.G FE	13,078,392	106.9877	11,424,143	10,678,000	12,814,448		(102,780)			5.950	4.136	AO	134,128	635,341	02/26/2021	10/15/2039
06849V-AA-1	BARRICK GOLD FINANCE CO			1	2.A FE	3,701,400	102.8798	3,086,393	3,000,000	3,540,188		(39,527)			5.800	3.766	MN	22,233	174,000	08/28/2019	11/15/2034
07177M-AB-9	BAXALTA INC			1,2	2.A FE	4,964,235	98.2702	4,913,509	5,000,000	4,991,885		5,230			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	87.6225	3,504,901	4,000,000	4,000,000					5.625	5.625	AO	47,500	225,000	10/07/2019	10/15/2029
07274E-AM-5	BAYER US FINANCE LLC			1,2	2.B FE	1,999,240	106.5000	2,130,000	2,000,000	1,999,241		1			6.875	6.878	MN	15,278		11/16/2023	11/21/2053
07330M-AB-3	TRUIST BANK			2	1.F FE	1,813,162	96.6483	1,673,949	1,732,000	1,747,906		(9,392)			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.B FE	5,000,000	99.0335	4,951,673	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	103.3622	2,067,244	2,000,000	2,033,075		(5,695)			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	113.7239	5,686,193	5,000,000	6,011,785		(119,537)			8.350	4.883	JD	18,556	417,500	03/02/2017	12/15/2030
084659-AT-8	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	3,994,840	98.8667	3,954,666	4,000,000	3,998,660		994			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	113.0136	5,650,681	5,000,000	4,967,018		1,219			5.750	5.814	JJ	132,569	287,500	03/11/2010	01/15/2040
089380-AD-1	BIG POPPY HOLDINGS, INC.			5	1.G FE	3,000,000	84.6418	2,539,253	3,000,000	3,000,000					5.750	5.750	MJSD	43,604	172,500	06/23/2022	06/23/2032
093662-AG-9	BLOCK FINANCIAL LLC			1,2	2.C FE	2,991,000	99.3464	2,980,391	3,000,000	2,998,140		989			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	99.2986	5,957,914	6,000,000	5,995,226		4,770			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	97.9339	2,938,018	3,000,000	2,998,454		248			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	100.8728	5,043,642	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	103.3935	2,067,869	2,000,000	1,999,432		21			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	92.8791	2,786,374	3,000,000	2,998,511		181			3.625	3.633	FA	45,313	108,750	10/30/2020	02/01/2031
101137-AS-6	BOSTON SCIENTIFIC CORP			1,2	2.A FE	1,996,560	97.7197	1,954,394	2,000,000	1,998,407		344			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	91.6110	2,931,551	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	99.3884	4,969,422	5,000,000	5,000,000					4.234	4.234	MN	32,343	211,700	11/01/2018	11/06/2028
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	7,000,000	77.3611	5,415,280	7,000,000	7,000,000					3.060	3.060	JD	8,330	214,200	06/14/2021	06/17/2041
107015-AA-7	BREMER FINL CORP				2.B FE	5,000,000	95.0399	4,751,994	5,000,000	5,000,000					5.200	5.200	JD	130,722	130,000	12/18/2014	12/30/2024
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP LP			1,2	2.B FE	535,860	93.4452	467,226	500,000	524,554		(3,496)			4.050	3.178	JJ	10,125	20,250	08/18/2020	07/01/2030
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2.B FE	2,100,714	96.3592	2,023,543	2,100,000	2,100,263		(80)			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	98.2182	4,714,475	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.B FE	2,999,160	97.8149	2,934,446	3,000,000	2,999,934		62			3.125	3.127	JJ	43,229	93,750	10/10/2017	01/15/2025
11135B-AA-8	RCC MERGER SUB LLC			1,2	1.G PL	5,000,000	93.5167	4,675,835	5,000,000	5,000,000					5.000	5.000	MN	31,944	250,000	11/12/2021	11/15/2026
11135F-AS-0	BROADCOM INC			1,2	2.C FE	2,996,220	95.9364	2,878,092	3,000,000	2,997,287		246			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	79.2769	3,963,844	5,000,000	5,037,698		(1,657)			3.500	3.440	FA	66,111	175,000	01/22/2021	02/15/2041
112585-AH-7	BROOKFIELD CORP			1,2	1.G FE	1,000,000	98.4281	984,281	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			1,2	1.G FE	4,951,800	97.6920	4,884,601	5,000,000	4,986,425		5,212			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	94.0138	2,820,413	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	96.3398	1,926,795	2,000,000	2,000,000					7.696	7.703	JD	7,269	147,334	12/08/2017	12/15/2027
118230-AN-1	BUCKEYE PARTNERS LP			1,2	3.C FE	1,996,500	97.9977	1,959,955	2,000,000	1,999,694		374			4.350	4.370	AO	18,367	87,000	09/09/2014	10/15/2024
118230-AR-2	BUCKEYE PARTNERS LP			1,2	3.C FE	2,985,090	94.7944	2,843,833	3,000,000	2,993,508		1,496			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	95.9712	1,919,424	2,000,000	1,999,469		191			3.250	3.261	FA	24,556	65,000	08/10/2016	08/15/2026
120568-AZ-3	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	1,496,040	96.3629	1,445,444	1,500,000	1,498,375		398			3.750	3.781	MS	15,000	56,250	09/18/2017	09/25/2027
12325J-AF-8	FRANKLIN BSP LENDING CORP			1	2.C FE	3,000,000	97.3024	2,919,073	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.				2.C FE	3,350,000	95.6606	3,204,629	3,350,000	3,350,000					4.720	4.720	MS	47,436	158,155	03/13/2019	03/13/2034
124786-AC-8	CBC BANCORP INC.				2.A PL	2,000,000	88.4575	1,769,150	2,000,000	2,000,000					5.000	5.000	JD	50,278	50,000	12/16/2020	12/30/2030
12505B-AD-2	CBRE SERVICES INC			1,2	2.A FE	6,946,800	100.0450	7,003,152	7,000,000	6,986,940		5,574			4.875	4.967	MS	113,750	341,250	08/06/2015	03/01/2026

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
12508E-AD-3	CDK GLOBAL II LLC			1,2	5.A FE	1,000,000	90.6700	906,700	1,000,000	1,000,000					6.500	6.500	AO	13,722	65,000	10/08/2014	10/15/2024
12530R-AA-2	CFG MERCHANT SOLUTIONS, LLC				2.B FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					10.375	10.386	MJSD	131,128	315,573	02/14/2023	02/22/2028
12541W-AA-8	CH ROBINSON WORLDWIDE INC			1,2	2.A FE	2,982,060	96.9116	2,907,349	3,000,000	2,991,392		1,792			4.200	4.274	AO	26,600	126,000	04/09/2018	04/15/2028
125523-AH-3	CIGNA GROUP			1,2	2.A FE	4,988,500	99.1944	4,959,721	5,000,000	4,994,153		1,074			4.375	4.402	AO	46,181	218,750	09/07/2018	10/15/2028
125523-BZ-2	CIGNA GROUP			1,2	2.A FE	6,021,270	99.2751	5,956,507	6,000,000	6,005,720		(2,991)			4.500	4.444	FA	94,500	270,000	04/25/2017	02/25/2026
12592B-AJ-3	CNH INDUSTRIAL CAPITAL LLC			1	2.B FE	2,492,525	99.9230	2,498,075	2,500,000	2,499,941		1,523			4.200	4.263	JJ	48,417	105,000	08/10/2018	01/15/2024
12634Q-AJ-0	CRB GROUP INC			2,5	2.C FE	5,000,000	95.9558	4,797,790	5,000,000	5,000,000					6.500	6.501	MS	108,333	325,000	08/20/2020	09/01/2030
126650-BY-5	CVSPAS 2011 CTF - CMBS			4	2.B FE	616,777	101.3017	624,806	616,777	616,778					5.926	6.000	MON	2,132	36,550	12/07/2011	01/10/2034
126650-CW-8	CVS HEALTH CORP			1,2	2.B FE	1,980,420	98.9580	1,979,161	2,000,000	1,996,159		2,976			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	95.5557	1,911,115	2,000,000	1,999,098		326			3.000	3.018	FA	22,667	60,000	08/09/2019	08/15/2026
12670V-AA-3	CSC LEASING CO			1,2	1.F PL	5,000,000	97.6250	4,881,250	5,000,000	5,000,000					8.875	0.000	MS	149,149		08/31/2023	09/01/2028
127055-AM-3	CABOT CORP			1,2	2.B FE	1,986,600	98.4387	1,968,773	2,000,000	1,988,258		1,081			5.000	5.086	JD	50,278	102,222	06/07/2022	06/30/2032
127097-AG-8	COTERRA ENERGY INC			1,2	2.B FE	5,113,400	96.7491	4,837,454	5,000,000	5,051,352		(15,095)			3.900	3.551	MN	24,917	195,000	08/20/2019	05/15/2027
127387-AL-2	CADENCE DESIGN SYSTEMS INC			1,2	1.G FE	1,992,280	99.1114	1,982,227	2,000,000	1,999,282		878			4.375	4.422	AO	18,472	87,500	10/06/2014	10/15/2024
12739A-AA-8	CADENCE BANK			2,5	2.B FE	2,000,000	98.0016	1,960,032	2,000,000	2,000,000					4.750	4.751	JD	47,764	47,500	06/20/2019	06/30/2029
136375-DJ-8	CANADIAN NATIONAL RAILWAY CO			1,2	1.F FE	997,140	119.4327	1,194,327	1,000,000	997,146		6			6.125	6.146	MN	10,208		10/30/2023	11/01/2053
136385-AP-6	CANADIAN NATURAL RESOURCES LTD			1	2.A FE	1,715,395	107.9192	1,323,089	1,226,000	1,655,795		(20,957)			6.750	3.697	FA	34,481	82,755	01/15/2021	02/01/2039
140176-AA-6	CAPITAL FDG BANCORP INC				1.G PL	2,000,000	98.0642	1,961,284	2,000,000	2,000,000					11.090	11.087	MJSD	19,195	218,930	02/23/2017	03/01/2027
14017R-AE-2	CAPITAL FUNDING GROUP, INC.				1.G PL	2,000,000	97.5169	1,950,338	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	98.3378	3,933,511	4,000,000	3,998,497		1,762			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	94.9548	4,747,741	5,000,000	4,700,388		63,916			3.800	5.458	JJ	79,694	190,000	03/20/2020	01/31/2028
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	6,000,000	98.2785	5,896,710	6,000,000	6,000,000					4.927	4.929	MN	41,880	295,620	05/05/2022	05/10/2028
14040H-CY-9	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	3,000,000	99.5126	2,985,378	3,000,000	3,000,000					5.817	5.818	FA	72,713	87,255	01/25/2023	02/01/2034
14070T-AC-6	CAPSTAR FINANCIAL HOLDINGS INC			2,5	1.G PL	3,000,000	91.4418	2,743,255	3,000,000	3,000,000					5.250	5.250	JD	79,188	78,750	06/29/2020	06/30/2030
14149Y-BH-0	CARDINAL HEALTH INC			1,2	2.B FE	3,000,000	98.7906	2,963,719	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	95.9431	719,573	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	98.0917	4,904,584	5,000,000	4,999,262		780			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	85.4722	2,136,805	2,500,000	2,500,000					4.120	4.120	MJSD	26,036	77,250	05/26/2017	10/31/2038
144141-CY-2	DUKE ENERGY PROGRESS LLC			1	1.F FE	715,415	110.2846	551,423	500,000	687,065		(10,335)			6.300	3.044	AO	7,875	31,500	03/04/2021	04/01/2038
14448C-BA-1	CARRIER GLOBAL CORP			1,2	2.B FE	1,996,700	115.5972	2,311,943	2,000,000	1,996,635		(65)			6.200	6.213	MS	10,678		11/15/2023	03/15/2054
144523-AC-1	CARRINGTON HOLDING COMPANY LLC			2	2.B PL	10,000,000	98.0000	9,800,000	10,000,000	10,000,000					8.000	8.000	MON	35,556	800,000	02/26/2021	01/01/2026
15089Q-AR-5	CELANESE US HOLDINGS LLC			1	2.C FE	4,999,350	99.9942	4,999,710	5,000,000	4,999,798		377			5.900	5.908	JJ	144,222	287,625	07/07/2022	07/05/2024
15089Q-AY-0	CELANESE US HOLDINGS LLC			1,2	2.C FE	1,999,840	108.4598	2,169,196	2,000,000	1,999,581		(259)			6.700	6.703	MN	17,122	30,150	08/10/2023	11/15/2033
15189X-AD-0	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1	1.F FE	1,395,312	115.5620	1,184,511	1,025,000	1,340,097		(29,145)			6.950	3.087	MS	20,975	71,238	01/28/2022	03/15/2033
15201P-AA-7	SOUTHSTATE CORP			2,5	2.B FE	3,000,000	93.7837	2,813,510	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 FE	2,000,000	96.4844	1,929,688	2,000,000	2,000,000					5.750	5.750	N/A	57,819	57,500	06/19/2019	06/30/2029
15912A-AC-6	CHANGE COMPANY CDFI LLC			2,5	2.A PL	3,000,000	85.4057	2,562,172	3,000,000	3,000,000					4.750	4.751	MS	47,500	142,500	09/23/2021	09/30/2031
166754-AW-1	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	1.G FE	3,999,680	99.9759	3,999,035	4,000,000	3,999,901		75			5.125	5.127	AO	51,250	205,000	03/24/2020	04/01/2025
171232-AE-1	CHUBB INA HOLDINGS INC			1	1.F FE	2,690,098	111.6765	2,700,337	2,418,000	2,557,597		(13,597)			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	97.3750	5,440,340	5,587,000	6,672,150		(97,902)			5.375	3.000	JD	13,347	300,301	04/16/2021	06/15/2033
17275R-AF-9	CISCO SYSTEMS INC			1	1.D FE	4,871,950	106.4489	5,322,446	5,000,000	4,906,733		3,491			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	98.7064	7,896,511	8,000,000	8,054,819		(36,359)			4.400	3.906	JD	20,533	352,000	03/02/2017	06/10/2025
172967-KJ-9	CITIGROUP INC				2.B FE	1,996,040	98.7128	1,974,257	2,000,000	1,999,012		420			4.600	4.624	MS	28,622	92,000	03/01/2016	03/09/2026
172967-KN-0	CITIGROUP INC				1.G FE	4,989,900	96.4944	4,824,722	5,000,000	4,997,378		1,062			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	100.2923	9,026,307	9,000,000	9,000,000					5.316	5.316	MS	126,255	478,440	03/20/2020	03/26/2041

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
174610-AY-1	CITIZENS FINANCIAL GROUP INC			2	2.B FE	2,868,720	83.8576	2,515,729	3,000,000	2,938,199		7,352			3.750	4.086	FA	43,750	112,500	10/30/2018	02/11/2031
174610-BA-2	CITIZENS FINANCIAL GROUP INC			2	2.B FE	2,488,675	84.8449	2,057,490	2,425,000	2,455,936		(13,849)			4.300	3.665	FA	40,551	104,275	10/21/2016	02/11/2031
174610-BC-8	CITIZENS FINANCIAL GROUP INC			2	2.B FE	2,000,000	84.9347	1,698,694	2,000,000	2,000,000					4.350	4.349	FA	33,833	87,000	07/28/2015	02/11/2031
18468H-AC-3	CLEAR STREET CAPITAL, LLC			1	1.F PL	5,000,000	92.5000	4,625,000	5,000,000	5,000,000					6.000	6.000	AO	63,333	300,000	10/08/2020	10/15/2025
186108-CE-4	CLEVELAND ELECTRIC ILLUMINATING CO			1	2.C FE	1,336,710	102.3387	1,023,387	1,000,000	1,298,285		(18,412)			5.950	3.131	JD	2,644	59,500	11/15/2021	12/15/2036
189054-AY-5	CLOROX CO			1,2	2.A FE	4,976,350	98.9918	4,949,588	5,000,000	4,981,228		3,051			4.400	4.480	MN	36,667	220,000	05/05/2022	05/01/2029
189754-AA-2	TAPESTRY INC			1,2	2.B FE	1,988,900	98.5502	1,971,004	2,000,000	1,998,389		1,230			4.250	4.317	AO	21,250	85,000	02/23/2015	04/01/2025
189754-AC-8	TAPESTRY INC			1,2	2.B FE	3,873,720	95.0098	3,800,393	4,000,000	3,939,761		15,347			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	94.0260	2,820,781	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	92.5566	925,566	1,000,000	998,472		65			4.125	4.138	MS	11,000	41,250	03/20/2020	03/25/2040
20030N-AF-8	COMCAST CORP			1	1.G FE	2,051,488	107.2304	1,740,349	1,623,000	1,915,074		(20,135)			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	109.2277	2,184,554	2,000,000	1,993,019		240			6.400	6.435	MS	42,667	128,000	02/24/2010	03/01/2040
20369G-AA-5	COMMUNITY FINANCIAL SERVICES, INC.				2.C PL	5,000,000	98.0000	4,900,000	5,000,000	5,000,000					6.750	6.748	FA	140,625	337,500	10/21/2020	08/01/2025
205887-CC-4	CONAGRA BRANDS INC			1,2	2.C FE	4,998,350	99.8330	4,991,650	5,000,000	4,999,147		153			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	97.8986	293,696	300,000	298,964		45			5.300	5.334	MN	2,650	15,900	10/22/2018	11/01/2038
20727P-AE-4	FORBRIGHT INC			2,5	2.A FE	2,000,000	93.7809	1,875,619	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	99.6927	4,785,248	4,800,000	5,858,736		(76,665)			5.625	3.266	AO	67,500	270,000	04/22/2021	04/01/2035
20786W-AE-7	CONNECTONE BANCORP INC			2,5	2.C FE	3,000,000	91.9840	2,759,519	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.F FE	2,341,580	107.6502	1,830,053	1,700,000	2,264,780		(30,928)			5.900	3.031	MN	12,816	100,300	06/15/2021	05/15/2038
20825C-AY-0	CONOCOPHILLIPS			1,2	1.F FE	4,994,460	98.3553	4,917,764	5,000,000	4,997,639		475			4.300	4.312	FA	81,222	215,000	06/14/2018	08/15/2028
209111-EB-5	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	8,183,011	105.3155	6,803,379	6,460,000	7,847,122		(127,009)			5.875	3.177	AO	94,881	379,525	04/13/2021	04/01/2033
209111-EU-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	2,911,580	114.1390	2,282,780	2,000,000	2,793,225		(43,105)			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	1.G FE	5,108,331	103.0458	3,812,696	3,700,000	4,966,811		(58,556)			5.700	3.040	JD	9,373	210,900	07/08/2021	06/15/2040
21036P-BK-3	CONSTELLATION BRANDS INC			1,2	2.C FE	4,997,100	99.1401	4,957,007	5,000,000	4,997,987		546			4.350	4.363	MN	31,417	217,500	05/02/2022	05/09/2027
210385-AE-0	CONSTELLATION ENERGY GENERATION LLC			1,2	2.B FE	2,009,200	112.7711	2,255,423	2,000,000	2,009,178		(22)			6.500	6.465	AO	33,222		09/27/2023	10/01/2053
21684A-AC-0	COOPERATIEVE RABOBANK UA		C		2.A FE	2,995,440	98.1913	2,945,739	3,000,000	2,999,161		498			4.375	4.393	FA	53,594	131,250	07/28/2015	08/04/2025
219023-AC-2	INGREDION INC			1	2.B FE	2,147,790	108.6751	1,630,127	1,500,000	2,071,436		(34,238)			6.625	3.104	AO	20,979	99,375	09/22/2021	04/15/2037
221907-AF-5	NICOLET BANKSHARES INC			2,5	2.C FE	4,000,000	92.8293	3,713,174	4,000,000	4,000,000					7.000	7.000	JD	140,778	140,000	06/30/2020	06/30/2030
22821C-AA-2	CROWN CAPITAL HOLDINGS LLC			1	2.B PL	4,000,000	87.3350	3,493,400	4,000,000	4,000,000					6.750	6.750	MS	89,250	270,000	03/02/2022	03/02/2027
22821C-AC-8	CROWN CAPITAL HOLDINGS LLC			1	2.B PL	3,000,000	95.8795	2,876,386	3,000,000	3,000,000					8.000	8.000	JD	20,000	240,000	06/01/2022	06/01/2025
22821C-AE-4	CROWN CAPITAL HOLDINGS LLC			2	2.B PL	2,000,000	100.0154	2,000,307	2,000,000	2,000,000					12.500	12.546	JAJO	52,778	199,306	12/28/2022	01/15/2025
22822V-AB-7	CROWN CASTLE INC			1,2	2.B FE	2,990,130	98.4997	2,954,992	3,000,000	2,997,578		1,065			4.450	4.490	FA	50,433	133,500	01/28/2016	02/15/2026
23204G-AD-2	CUSTOMERS BANCORP INC			2	2.B FE	5,000,000	95.8581	4,792,907	5,000,000	5,000,000					4.500	4.500	MS	60,000	225,000	09/23/2019	09/25/2024
23317H-AE-2	SITE CENTERS CORP			1,2	2.C FE	1,981,880	97.4711	1,949,422	2,000,000	1,995,643		1,956			4.250	4.361	FA	35,417	85,000	10/14/2015	02/01/2026
23355L-AM-8	DXC TECHNOLOGY CO			1,2	2.B FE	5,994,600	87.4909	5,249,452	6,000,000	5,993,630		(431)			2.375	2.370	MS	41,958	142,500	09/07/2021	09/15/2028
233851-DT-8	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.F FE	4,987,950	99.0108	4,950,542	5,000,000	4,993,165		1,164			4.300	4.330	FA	77,042	215,000	02/19/2019	02/22/2029
23422T-AC-2	DAKOTA FINANCIAL, LLC			1	1.G FE	3,000,000	97.2500	2,917,500	3,000,000	3,000,000					7.000	6.999	JD	17,500	210,000	05/26/2022	06/01/2025
24380@-AB-4	DEER DISTRICT LLC				2.C PL	3,742,771	92.0558	3,445,439	3,742,771	3,742,771					5.040	5.040	JD	15,720	188,636	11/15/2018	06/01/2044
247361-ZN-1	DELTA AIR LINES INC			1,2	3.A FE	3,937,520	96.7521	3,870,083	4,000,000	3,966,965		6,801			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	102.3635	1,998,135	1,952,000	2,539,583		(34,005)			5.700	3.010	AO	27,816	111,264	10/25/2021	10/01/2037
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.A FE	4,977,600	99.1082	4,955,411	5,000,000	4,988,770		2,225			4.375	4.431	JD	6,076	218,750	06/14/2018	06/21/2028
251933-AA-5	DEXT CAPITAL, LLC				2.B FE	5,000,000	97.5000	4,875,000	5,000,000	5,000,000					9.000	9.000	N/A	220,000	217,500	03/29/2023	04/05/2028
25278X-AW-9	DIAMONDBACK ENERGY INC			1,2	2.B FE	999,850	106.6007	1,066,007	1,000,000	999,735		(91)			6.250	6.252	MS	18,403	47,222	11/29/2022	03/15/2053
254687-DF-0	WALT DISNEY CO				1.G FE	1,476,225	104.6094	1,569,141	1,500,000	1,496,603		1,667			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	111.9657	2,239,314	2,000,000	2,279,131		(49,812)			7.625	4.432	MN	13,132	152,500	02/17/2016	11/30/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
254687-FN-1	WALT DISNEY CO			1	1.G FE	4,997,250	98.1279	4,906,393	5,000,000	4,999,284		562			3.350	3.362	MS	45,132	167,500	03/19/2020	03/24/2025
254709-AL-2	DISCOVER FINANCIAL SERVICES			2	2.B FE	4,994,900	97.6805	4,884,023	5,000,000	4,999,087		747			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	99.5043	1,990,086	2,000,000	1,999,883		583			3.800	3.830	MS	22,800	76,000	02/28/2017	03/13/2024
25470D-BC-2	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	1,985,320	98.5968	1,971,935	2,000,000	1,998,505		1,655			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	94.7435	2,842,304	3,000,000	2,996,988		491			4.125	4.146	MN	15,813	123,750	05/16/2019	05/15/2029
25470X-AW-5	DISH DBS CORP			1	5.B FE	250,000	93.7763	234,441	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	97.8934	1,468,400	1,500,000	1,499,290		147			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	98.1602	7,852,815	8,000,000	7,998,308		1,177			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	97.7969	4,889,845	5,000,000	4,993,672		1,291			4.200	4.232	MN	26,833	210,000	04/06/2018	05/15/2028
25731V-AB-0	DOMINION ENERGY SOUTH CAROLINA INC			1,2	1.F FE	994,340	115.2864	1,152,864	1,000,000	994,367		27			6.250	6.292	AO	14,757		10/04/2023	10/15/2053
257469-AJ-5	DOMINION ENERGY INC			1	2.B FE	5,028,000	101.0004	5,050,019	5,000,000	5,014,407		(1,134)			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	102.5673	2,051,345	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	112.0613	2,548,274	2,274,000	3,220,414		(48,157)			6.450	3.023	AO	36,668	146,673	09/29/2021	04/01/2039
26442C-AB-0	DUKE ENERGY CAROLINAS LLC			1	1.F FE	5,554,520	107.5232	4,300,927	4,000,000	5,361,665		(76,929)			6.000	3.009	JJ	110,667	240,000	06/03/2021	01/15/2038
26442C-AE-4	DUKE ENERGY CAROLINAS LLC			1	1.F FE	3,615,377	108.3593	2,790,252	2,575,000	3,478,493		(49,897)			6.050	3.010	AO	32,888	155,788	03/04/2021	04/15/2038
26444H-AR-2	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	496,960	114.3593	571,797	500,000	496,967		7			6.200	6.245	MN	4,478		11/06/2023	11/15/2053
26862E-AA-9	EJF CAPITAL LLC			1	1.F PL	3,000,000	91.6574	2,749,723	3,000,000	3,000,000					5.375	5.375	MS	53,750	161,250	03/01/2022	03/01/2029
26884U-AB-5	EPR PROPERTIES			1,2	2.C FE	1,992,760	98.0998	1,961,995	2,000,000	1,998,933		813			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	87.9384	4,396,920	5,000,000	4,974,683		3,962			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	99.0831	4,954,156	5,000,000	4,988,113		2,245			5.500	5.560	JJ	126,806	275,000	06/21/2018	07/15/2028
26942G-AC-4	EAGLE BANCORP MONTANA INC			2,5	5.B GI	2,000,000	91.4333	1,828,666	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		1.G FE	2,780,160	113.5340	2,270,680	2,000,000	2,421,674		(63,327)			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	102.5400	512,700	500,000	499,682		43			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	102.1103	3,063,308	3,000,000	3,135,920		(37,692)			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	98.1722	1,963,444	2,000,000	1,999,489		568			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	99.2955	1,985,910	2,000,000	1,998,721		939			4.950	5.002	AO	20,900	99,000	03/31/2020	04/15/2025
28414H-AG-8	ELANCO ANIMAL HEALTH INC			1,2	4.A FE	2,000,000	103.6190	2,072,380	2,000,000	2,000,000					6.900	6.874	FA	47,150	130,500	08/15/2018	08/28/2028
28504D-AD-5	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	3,021,540	113.0911	3,392,733	3,000,000	3,021,397		(143)			6.900	6.843	MN	21,850	103,500	05/19/2023	05/23/2053
28932M-AD-7	ELM ROAD GENERATING STATION SUPERCRITICA			1	1.F FE	4,000,000	99.7102	3,988,407	4,000,000	4,000,000					6.090	6.089	FA	94,733	243,600	02/03/2010	02/11/2040
291011-BB-9	EMERSON ELECTRIC CO			1	1.F FE	1,478,642	109.7495	1,152,369	1,050,000	1,430,049		(19,109)			6.125	3.128	AO	13,577	64,313	05/20/2021	04/15/2039
292480-AH-3	ENERGY TRANSFER LP			1,2	2.C FE	1,862,889	99.2400	1,802,198	1,816,000	1,817,942		(15,603)			3.900	3.019	MN	9,050	70,824	01/08/2021	05/15/2024
292480-AL-4	ENERGY TRANSFER LP			1,2	2.C FE	3,014,883	99.4968	4,974,839	5,000,000	3,602,198		221,414			4.950	13.659	MN	31,625	247,500	05/08/2018	05/15/2028
292480-AM-2	ENERGY TRANSFER LP			1,2	2.C FE	1,774,086	95.2848	3,811,391	4,000,000	2,233,920		177,004			4.150	16.352	MS	48,878	166,000	09/05/2019	09/15/2029
292505-AD-6	OVINTIV INC			1	2.C FE	2,111,781	106.3068	4,783,805	4,500,000	2,305,178		74,316			6.500	16.312	FA	110,500	292,500	03/05/2020	08/15/2034
29278G-AL-2	ENEL FINANCE INTERNATIONAL NV		C	1	2.A FE	4,993,950	97.6382	4,881,912	5,000,000	4,999,118		1,250			2.650	2.676	MS	40,854	132,500	09/05/2019	09/10/2024
29278G-BB-3	ENEL FINANCE INTERNATIONAL NV		C	1,2	2.A FE	5,812,200	123.0431	6,152,156	5,000,000	5,811,545		(655)			7.750	6.489	AO	82,882		11/30/2023	10/14/2052
29278N-AF-0	ENERGY TRANSFER LP			1,2	2.C FE	9,981,900	99.6087	9,960,873	10,000,000	9,990,930		1,778			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	100.7480	2,669,823	2,650,000	2,646,617		541			5.250	5.278	AO	29,371	139,125	01/08/2019	04/15/2029
29364W-BJ-6	ENTERGY LOUISIANA LLC			1,2	1.F FE	4,968,200	75.4761	3,773,807	5,000,000	4,971,934		1,191			3.100	3.142	JD	6,889	155,000	03/04/2021	06/15/2041
293712-AB-1	ENTERPRISE FINANCIAL SERVICES CORP			2,5	2.B FE	3,000,000	95.8005	2,874,015	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	1.G FE	2,831,578	114.4460	2,317,531	2,025,000	2,687,919		(51,095)			6.650	3.063	AO	28,429	134,663	02/09/2021	10/15/2034
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	2,845,740	109.1525	2,183,049	2,000,000	2,758,346		(36,787)			6.125	3.075	AO	25,861	122,500	07/26/2021	10/15/2039
294429-AG-0	EQUIFAX INC			1	2.B FE	6,359,576	111.6131	6,613,077	5,925,000	6,256,875		(16,271)			7.000	6.358	JJ	207,375	414,750	02/26/2021	07/01/2037
29460X-AC-3	EQUITY BANCSHARES INC			2,5	2.B PL	4,000,000	98.2995	3,931,982	4,000,000	4,000,000					7.000	6.998	JD	140,778	140,000	06/29/2020	06/30/2030
29670V-AA-7	ESSENTIAL PROPERTIES LP			1,2	2.C FE	4,990,000	78.6386	3,931,928	5,000,000	4,992,270		902			2.950	2.973	JJ	68,014	147,500	06/22/2021	07/15/2031

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29736R-AA-8	ESTEE LAUDER COMPANIES INC			1	1.F FE	4,942,100	106.0858	5,304,290	5,000,000	4,967,197		2,423			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	91.9095	1,838,190	2,000,000	2,000,000					6.000	6.000	JJ	55,333	120,000	07/09/2020	07/15/2030
29977G-AA-0	EVERBANK FINANCIAL CORP			2	3.A FE	3,000,000	92.5595	2,776,785	3,000,000	3,000,000					5.750	5.748	JJ	85,771	172,500	06/26/2015	07/02/2025
29977G-AB-8	EVERBANK FINANCIAL CORP			5	3.A FE	5,000,000	98.4683	4,923,417	5,000,000	5,000,000					10.350	10.348	MJSD	24,438	502,877	03/09/2016	03/15/2026
30018M-AA-6	EVERGREEN BANCSHARES, INC.				2.A PL	3,000,000	89.2500	2,677,500	3,000,000	3,000,000					5.250	5.250	MN	26,250	157,500	10/23/2020	11/01/2030
30161M-AG-8	CONSTELLATION ENERGY GENERATION LLC			1	2.B FE	1,997,260	106.9142	2,138,284	2,000,000	1,998,013		72			6.250	6.260	AO	31,250	125,000	09/16/2009	10/01/2039
30161N-AX-9	EXELON CORP			1,2	2.B FE	2,993,820	95.3967	2,861,900	3,000,000	2,995,877		564			4.050	4.075	AO	25,650	121,500	03/30/2020	04/15/2030
30212P-AM-7	EXPEDIA GROUP INC			1,2	2.C FE	1,990,700	99.8887	1,997,775	2,000,000	1,997,769		973			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	88.0098	4,400,492	5,000,000	4,965,784		4,180			2.950	3.057	MS	43,431	147,500	02/16/2021	03/15/2031
30219T-AA-8	EXPERITY VENTURES, LLC				2.B FE	5,000,000	95.5000	4,775,000	5,000,000	5,000,000					8.000	8.000	MJSD	101,111	300,000	06/17/2022	06/24/2027
30225V-A@-6	EXTRA SPACE STORAGE LP			1	2.B	5,500,000	95.7764	5,267,700	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	95.0666	4,753,328	5,000,000	4,976,787		3,277			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	111.8607	1,342,329	1,200,000	1,232,016		(4,679)			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	106.7160	1,067,160	1,000,000	998,410		56			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	96.4748	3,858,992	4,000,000	4,000,000					4.875	4.874	AO	48,208	195,000	09/29/2015	10/02/2025
30288*-AA-8	FLNG LIQUEFACTION 2, LLC				2.B FE	3,307,200	87.8291	2,904,685	3,307,200	3,307,200					4.540	4.537	MS	37,954	150,147	11/16/2016	03/31/2038
30311R-AA-9	F&M FINANCIAL CORP (TENNESSEE)			2,5	2.B PL	3,000,000	93.7405	2,812,216	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	97.3552	4,867,762	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 OP LP			1	2.A FE	4,950,900	99.8946	4,994,730	5,000,000	4,999,779		5,750			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	94.4974	1,889,949	2,000,000	2,000,000					6.000	6.003	MN	20,000	120,000	10/31/2019	11/01/2029
31847R-AF-9	FIRST AMERICAN FINANCIAL CORP			1	2.B FE	1,999,500	98.9286	1,978,571	2,000,000	1,999,963		41			4.600	4.602	MN	11,756	92,000	11/05/2014	11/15/2024
319137-AP-0	FIRST BANK			5	2.B FE	3,000,000	91.8606	2,755,818	3,000,000	3,000,000					5.500	5.500	JD	13,750	165,000	05/29/2020	06/01/2030
319383-AD-7	FIRST BUSEY CORP			2,5	2.B FE	3,000,000	87.5767	2,627,300	3,000,000	3,000,000					5.250	5.251	JD	13,125	157,500	05/28/2020	06/01/2030
31982Q-AY-5	FIRST COMWLTH BK IND PA			2,5	2.C FE	3,000,000	79.4898	2,384,693	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	91.1174	4,555,871	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	95.4812	2,864,437	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	93.2896	3,265,138	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	95.8088	4,790,438	5,000,000	5,001,163		(401)			4.270	4.260	MN	21,350	213,500	11/19/2014	11/25/2026
320867-AC-8	OLD NATIONAL BANCORP			2	2.A FE	2,972,100	100.2548	3,007,645	3,000,000	2,990,775		3,008			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	94.1453	4,707,267	5,000,000	5,000,000					4.375	4.376	AO	54,688	286,173	03/13/2018	04/01/2028
337158-AJ-8	FIRST HORIZON BANK			2	2.C FE	5,000,000	94.2823	4,714,116	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	92.1007	3,684,027	4,000,000	4,000,000					6.000	6.000	JJ	120,000	240,000	06/26/2020	07/01/2030
33830T-AC-7	FIVE STAR BANCORP			2,5	2.C FE	2,000,000	85.4839	1,709,678	2,000,000	2,000,000					6.000	6.001	MS	40,000	124,667	08/17/2022	09/01/2032
33938E-AU-1	FLEX LTD		C	1,2	2.C FE	4,056,140	98.7421	3,949,685	4,000,000	4,010,511		(8,990)			4.750	4.508	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	98.2931	8,846,377	9,000,000	8,978,729		3,324			4.875	4.925	JD	19,500	438,750	05/30/2019	06/15/2029
341081-FC-6	FLORIDA POWER & LIGHT CO			1	1.E FE	1,774,691	107.6494	1,395,136	1,296,000	1,734,800		(20,737)			5.690	3.026	MS	24,581	73,742	01/18/2022	03/01/2040
343412-AF-9	FLUOR CORP			1,2	3.A FE	2,031,620	94.4826	1,889,651	2,000,000	2,017,447		(3,483)			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	88.3351	2,650,054	3,000,000	2,992,684		943			3.500	3.541	AO	26,250	105,000	09/14/2020	10/01/2030
34489*-AE-9	FOOTBALL CLUB TERM NOTES				1.F FE	3,300,000	94.6082	3,122,070	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.A FE	1,250,000	97.4531	1,218,164	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				2.C FE	3,000,000	97.2394	2,917,181	3,000,000	3,000,000					4.389	4.389	JJ	63,275	131,670	01/05/2016	01/08/2026
345397-ZR-7	FORD MOTOR CREDIT COMPANY LLC			2	2.C FE	3,000,000	97.2424	2,917,272	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 INNOVATIONS INC			1,2	2.B FE	2,994,900	92.4135	2,772,405	3,000,000	2,996,895		487			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	97.3444	973,444	1,000,000	999,583		318			3.050	3.084	AO	7,117	30,500	03/31/2020	04/07/2025

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
35802X-AJ-2	FRESENIUS MEDICAL CARE US FINANCE II INC			1,2	2.C FE	2,143,780	98.6918	1,973,836	2,000,000	2,013,382		(23,945)			4.750	3.498	AO	20,056	95,000	01/25/2018	10/15/2024
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	3,938,440	87.6616	3,506,465	4,000,000	3,963,428		5,901			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	78.7130	1,574,261	2,000,000	1,987,447		1,379			3.000	3.090	JD	5,000	60,000	05/12/2021	12/01/2031
360271-AJ-9	FULTON FINANCIAL CORP				2.B FE	7,965,760	98.0263	7,842,103	8,000,000	7,996,380		3,987			4.500	4.554	MN	46,000	360,000	06/08/2015	11/15/2024
36079F-AA-4	FUND STREET TECHNOLOGIES LLC				2.A PL	5,000,000	93.7500	4,687,500	5,000,000	5,000,000					6.500	6.500	MJSD	82,153	325,000	09/28/2021	09/30/2026
361448-BD-4	GATX CORP			1,2	2.B FE	4,996,800	99.6774	4,983,869	5,000,000	4,999,911		719			4.350	4.365	FA	82,167	217,500	11/01/2018	02/15/2024
361841-AL-3	GLP CAPITAL LP			1,2	2.C FE	1,315,692	99.4218	1,193,061	1,200,000	1,265,455		(12,130)			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	84.4252	1,688,505	2,000,000	1,989,778		1,093			3.250	3.323	JJ	29,972	65,000	12/07/2021	01/15/2032
369550-BH-0	GENERAL DYNAMICS CORP			1,2	1.G FE	1,976,600	93.3145	1,866,289	2,000,000	1,979,633		847			4.250	4.338	AO	21,250	85,000	03/24/2020	04/01/2040
36962G-XZ-2	GENERAL ELECTRIC CO			1	2.A	14,272,990	113.7454	13,080,721	11,500,000	13,464,110		(195,965)			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	98.5958	4,929,789	5,000,000	4,999,001		738			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	98.6153	1,972,306	2,000,000	1,998,058		404			4.200	4.225	AO	17,267	84,000	04/04/2018	04/17/2028
37045X-AZ-9	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	1,497,945	98.2660	1,473,989	1,500,000	1,499,630		228			4.300	4.317	JJ	30,100	64,500	07/08/2015	07/13/2025
37045X-CK-0	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	1,998,920	98.4812	1,969,624	2,000,000	1,999,779		166			4.350	4.359	AO	19,817	87,000	04/05/2018	04/09/2025
37045X-DS-2	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	4,994,850	85.1367	4,256,834	5,000,000	4,995,743		459			3.100	3.112	JJ	72,764	155,000	01/07/2022	01/12/2032
37045X-DW-3	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	4,994,400	99.7751	4,988,754	5,000,000	4,995,829		1,145			5.000	5.028	AO	56,944	250,000	06/06/2022	04/09/2027
373334-GC-9	GEORGIA POWER CO			1	2.A FE	382,997	100.1009	290,293	290,000	369,325		(4,804)			5.650	3.103	MS	5,462	16,385	01/26/2021	03/01/2037
373334-KQ-3	GEORGIA POWER CO			1,2	2.A FE	996,820	99.5871	995,871	1,000,000	997,264		261			4.700	4.740	MN	6,006	47,000	05/02/2022	05/15/2032
378272-AH-1	GLENCORE FUNDING LLC			1	2.A FE	4,979,800	99.5671	4,978,354	5,000,000	4,999,207		2,373			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	99.9004	9,540,492	9,550,000	9,726,981		(31,752)			4.875	4.449	MS	140,962	465,563	08/09/2019	03/12/2029
38116F-AB-3	GOLDEN PEAR FUNDING HOLDCO LLC				2.B FE	5,000,000	99.5000	4,975,000	5,000,000	5,000,000					10.000	10.000	N/A	290,278	290,278	02/24/2023	03/02/2028
38141E-C2-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	6,629,220	99.0977	6,441,351	6,500,000	6,505,464		(19,995)			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	102.8406	1,336,927	1,300,000	1,342,916		(12,836)			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	110.0736	4,402,944	4,000,000	4,124,563		(5,511)			6.750	6.406	AO	67,500	270,000	09/23/2009	10/01/2037
38141G-XH-2	GOLDMAN SACHS GROUP INC			1,2	2.A FE	6,799,170	93.9573	6,577,010	7,000,000	6,865,746		18,589			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	97.8981	978,981	1,000,000	999,786		186			3.750	3.770	FA	14,688	37,500	02/06/2020	02/10/2025
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP			1,2	2.C PL	2,970,270	89.5580	2,686,739	3,000,000	2,977,086		5,073			8.875	9.125	MS	88,750	269,948	08/23/2022	09/01/2027
390905-AC-1	GREAT SOUTHERN BANCORP INC			2,5	2.C FE	1,000,000	98.5661	985,661	1,000,000	1,000,000					5.500	5.501	JD	2,444	55,000	06/10/2020	06/15/2030
391202-AA-6	GREAT ROCK CAPITAL PARTNERS, LLC				2.B PL	7,000,000	100.0000	7,000,000	7,000,000	7,000,123		123			9.500	9.498	N/A	404,542	50,139	12/07/2023	08/22/2028
39121J-AH-3	GREAT RIVER ENERGY			1	1.G FE	1,936,000	99.0038	1,916,714	1,936,000	1,936,000					4.478	4.478	JJ	43,347	86,694	10/19/2010	07/01/2030
39573L-DV-7	GREENSTATE CREDIT UNION			5	2.C FE	3,499,247	95.0000	3,325,000	3,500,000	3,517,482		18,236			7.750	7.742	MON	102,472	145,420	02/02/2023	02/15/2033
39808C-A*-6	GRIDIRON FUNDING, LLC				2.C PL	3,984,574	100.2310	3,993,776	3,984,574	3,984,574					5.640	5.640	MJSD	624	281,083	05/15/2017	06/30/2027
403949-AB-6	HF SINCLAIR CORP			1,2	2.C FE	12,338,423	100.9985	12,094,565	11,975,000	12,181,490		(95,178)			5.875	4.962	AO	175,883	703,531	04/27/2022	04/01/2026
403949-AC-4	HF SINCLAIR CORP			1,2	2.C FE	2,814,776	93.3642	2,800,926	3,000,000	2,845,549		18,542			4.500	5.421	AO	33,750	135,000	04/27/2022	10/01/2030
404119-BQ-1	HCA INC			1	2.C FE	3,082,500	99.8838	2,996,515	3,000,000	3,013,915		(10,233)			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	95.6119	1,912,238	2,000,000	1,994,011		959			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	95.2907	1,429,361	1,500,000	1,488,312		483			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	92.9565	2,323,913	2,500,000	2,465,795		621			5.250	5.349	JD	5,833	131,250	06/06/2019	06/15/2049
404119-CQ-0	HCA INC			1,2	2.C FE	2,997,960	101.5703	3,047,108	3,000,000	2,998,241		281			5.500	5.508	JD	13,750	94,875	05/01/2023	06/01/2033
404119-CR-8	HCA INC			1,2	2.C FE	1,934,360	102.5053	2,050,107	2,000,000	1,935,027		667			5.900	6.140	JD	9,833	67,850	05/01/2023	06/01/2053
40414L-AN-9	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	4,956,300	98.0553	4,902,767	5,000,000	4,992,749		4,878			4.000	4.107	JD	16,667	200,000	05/14/2015	06/01/2025
40434L-AM-7	HP INC			1,2	2.B FE	2,995,230	100.0862	3,002,585	3,000,000	2,996,511		774			4.750	4.782	JJ	65,708	152,000	06/06/2022	01/15/2028
406216-BJ-9	HALLIBURTON CO			1,2	2.A FE	4,501,853	98.4182	3,754,653	3,815,000	4,386,273		(40,870)			4.850	3.263	MN	23,642	185,028	01/28/2021	11/15/2035
410345-AL-6	HANESBRANDS INC			1,2	4.C FE	2,015,000	96.4613	1,929,225	2,000,000	2,004,016		(1,695)			4.875	4.778	MN	12,458	97,500	05/04/2016	05/15/2026
410867-AF-2	HANOVER INSURANCE GROUP INC			1,2	2.B FE	4,988,350	98.1578	4,907,888	5,000,000	4,996,975		1,228			4.500	4.528	AO	47,500	225,000	04/05/2016	04/15/2026

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
41138P-AC-7	HAPPY BANCSHARES INC			2,5	2.B FE	2,000,000	95.8921	1,917,841	2,000,000	2,000,000					5.500	5.500	JJ	46,139	110,000	07/30/2020	07/31/2030
413086-AH-2	HARMAN INTERNATIONAL INDUSTRIES INC			1,2	1.F FE	5,944,140	98.4006	5,904,037	6,000,000	5,990,927		6,294			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	103.5882	2,071,764	2,000,000	2,299,567		(11,767)			6.350	4.991	MS	37,394	127,000	09/12/2019	03/15/2040
419870-F@-4	HAWAIIAN ELECTRIC INDUSTRIES, INC.				4.B	4,300,000	89.0000	3,827,000	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 OP LLC			1	2.A FE	2,968,740	99.9332	2,997,995	3,000,000	2,999,860		3,636			4.500	4.626	JJ	62,250	135,000	10/02/2013	01/15/2024
42217K-BF-2	WELLTOWER OP LLC			1,2	2.A FE	1,998,520	98.1960	1,963,920	2,000,000	1,999,767		157			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	95.8562	1,917,124	2,000,000	2,000,000					5.750	5.750	JD	57,819	115,000	12/12/2014	12/30/2024
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	997,250	99.5311	995,311	1,000,000	999,428		299			4.900	4.929	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	109.6570	5,482,851	5,000,000	6,177,091		(82,968)			6.200	3.637	AO	65,444	310,000	01/21/2021	10/15/2035
431571-AB-4	HILLENBRAND INC			1,2	3.A FE	21,666,799	98.8540	21,451,318	21,700,000	21,685,772		4,837			5.000	5.023	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	97.8463	2,935,390	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.B FE	3,000,000	80.0847	2,402,541	3,000,000	3,000,000					6.125	6.126	MN	23,479	183,750	05/07/2020	05/15/2035
43689E-AC-1	HOME BANCORP, INC.				1.G PL	3,000,000	84.7696	2,543,089	3,000,000	3,000,000					5.750	5.749	N/A	86,729	86,250	06/30/2022	06/30/2032
437076-AU-6	HOME DEPOT INC	SD		1,2	1.F FE	997,040	105.1836	1,051,836	1,000,000	997,956		74			5.400	5.419	MS	15,900	54,000	09/07/2010	09/15/2040
43785V-AD-4	HOMESTREET INC			1,2	2.C FE	4,000,000	73.7062	2,948,247	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	98.0068	1,960,136	2,000,000	1,998,820		577			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	23.9900	2,878,800	3,000,000	3,000,000					4.875	4.875	MJSD	406	109,688	03/23/2021	03/30/2026
44045A-50-8	HORIZON TECHNOLOGY FINANCE CORP			2	2.B FE	3,000,000	24.5000	2,940,000	3,000,000	3,000,000					6.250	0.062	MJSD	47,396	140,625	06/08/2022	06/15/2027
44106M-AT-9	SERVICE PROPERTIES TRUST			1,2	4.B FE	1,462,054	97.6250	1,952,500	2,000,000	1,816,688		132,816			4.500	12.997	MS	26,500	90,000	09/09/2014	03/15/2025
44106M-AV-4	SERVICE PROPERTIES TRUST			1,2	4.B FE	1,432,488	97.0800	1,941,600	2,000,000	1,720,465		108,110			5.250	13.006	FA	39,667	105,000	01/29/2016	02/15/2026
44106M-AX-0	SERVICE PROPERTIES TRUST			1,2	4.B FE	2,228,351	81.9268	2,457,804	3,000,000	2,500,601		98,724			3.950	8.954	JJ	54,642	118,500	10/17/2017	01/15/2028
44107T-AV-8	HOST HOTELS & RESORTS LP			1,2	2.C FE	1,996,760	97.6497	1,952,994	2,000,000	1,999,447		362			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	89.2120	4,460,600	5,000,000	4,948,103		6,702			3.500	3.676	MS	51,528	175,000	08/31/2020	09/15/2030
44409M-AB-2	HUDSON PACIFIC PROPERTIES LP			1,2	2.C FE	986,630	81.1165	811,165	1,000,000	992,290		1,261			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	99.1677	3,966,707	4,000,000	3,998,657		1,022			4.500	4.528	AO	45,000	180,000	03/24/2020	04/01/2025
446150-BC-7	HUNTINGTON BANCSHARES INC			1,2,5	2.A FE	2,000,000	103.1131	2,062,261	2,000,000	2,000,000					6.208	6.211	FA	44,836		08/14/2023	08/21/2029
44891A-BG-1	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	4,984,950	93.4527	4,672,635	5,000,000	4,992,923		2,139			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	106.3836	2,127,673	2,000,000	1,999,181		103			6.375	6.383	AO	29,396	127,500	04/02/2020	04/08/2030
44952F-AA-0	IFB BANCORP, INC.				2.B PL	2,000,000	93.5000	1,870,000	2,000,000	2,000,000					6.500	6.500	N/A	27,444	130,000	10/14/2020	10/15/2030
45384B-AA-4	INDEPENDENT BANK GROUP INC				2.B FE	2,947,500	95.2541	2,857,623	3,000,000	2,995,337		7,623			5.875	6.150	FA	73,438	176,250	06/22/2016	08/01/2024
455434-BH-2	INDIANAPOLIS POWER & LIGHT CO			1	1.G FE	4,054,110	102.8874	3,086,621	3,000,000	3,912,410		(57,335)			6.050	3.137	AO	45,375	181,500	06/17/2021	10/01/2036
45780D-BU-5	INSTITUTE FOR ADVANCED STUDY			1	1.A FE	2,125,000	93.9790	1,997,054	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.F FE	4,995,450	97.2966	4,864,831	5,000,000	4,996,023		162			4.600	4.607	MS	61,333	230,000	03/20/2020	03/25/2040
458140-CH-1	INTEL CORP			1,2	1.F FE	1,998,800	106.8995	2,137,990	2,000,000	1,998,830		30			5.625	5.630	FA	44,063	56,250	02/07/2023	02/10/2043
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.A FE	2,197,500	101.4844	2,029,688	2,000,000	2,079,779		(29,011)			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	92.7951	4,639,757	5,000,000	5,000,000					5.125	5.125	MJSD	21,354	256,250	08/12/2021	08/13/2026
461070-AG-9	INTERSTATE POWER AND LIGHT CO			1	2.A FE	1,927,338	107.5743	1,506,040	1,400,000	1,870,237		(22,561)			6.250	3.441	JJ	40,347	87,500	05/20/2021	07/15/2039
46134L-AB-1	INVESTAR HOLDING CORP			2,5	3.A FE	2,000,000	92.7284	1,854,568	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	98.9089	4,945,446	5,000,000	4,994,509		1,322			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	96.4885	1,447,328	1,500,000	1,499,021		378			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	95.4762	4,236,277	4,437,000	4,354,471		18,304			3.950	4.459	JJ	82,276	175,262	06/19/2019	01/12/2028
466313-AM-5	JABIL INC			1,2	2.C FE	2,987,460	97.4010	2,922,031	3,000,000	2,991,334		2,338			4.250	4.343	MN	16,292	127,500	04/20/2022	05/15/2027
47102X-AJ-4	JANUS HENDERSON US (HOLDINGS) INC			1,2	2.B FE	4,951,250	98.8690	4,943,449	5,000,000	4,990,647		5,541			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	105.8449	2,419,614	2,286,000	3,019,791		(43,200)			6.150	3.190	JD	11,716	140,589	07/26/2021	06/01/2037
476556-DB-8	JERSEY CENTRAL POWER & LIGHT CO			1,2	2.A FE	1,989,620	99.6376	1,992,752	2,000,000	1,999,705		1,156			4.700	4.761	AO	23,500	94,000	08/14/2013	04/01/2024

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
476556-DC-6	JERSEY CENTRAL POWER & LIGHT CO			1,2	2.A FE	3,044,130	97.8171	2,934,512	3,000,000	3,013,115		(6,851)			4.300	4.047	JJ	59,483	129,000	02/06/2019	01/15/2026
48203R-AM-6	JUNIPER NETWORKS INC			1,2	2.B FE	1,999,020	94.8396	1,896,792	2,000,000	1,999,391		96			3.750	3.756	FA	28,333	75,000	08/19/2019	08/15/2029
482480-AE-0	KLA CORP			1,2	1.F FE	7,326,010	99.4030	6,958,212	7,000,000	7,032,500		(54,340)			4.650	3.836	MN	54,250	325,500	02/02/2018	11/01/2024
482480-AL-4	KLA CORP			1,2	1.F FE	1,998,820	102.1483	2,042,965	2,000,000	1,999,029		96			4.650	4.657	JJ	42,883	98,683	06/21/2022	07/15/2032
48263C-AC-8	KDM FUNDING I LLC				1.E PL	2,728,083	96.1140	2,622,070	2,728,083	2,728,083					7.000	6.891	MON	15,914	190,914	08/10/2022	08/25/2027
48263C-AE-4	KDM FUNDING I LLC				2.A PL	1,000,000	92.7790	927,790	1,000,000	1,000,000					7.000	6.892	MON	5,833	70,000	08/17/2022	09/25/2027
48263C-AG-9	KDM FUNDING I LLC				1.G PL	3,000,000	95.9470	2,878,410	3,000,000	3,000,000					7.500	7.376	MON	18,750	225,000	10/12/2022	07/25/2027
48263C-BE-3	KDM FUNDING I LLC				2.A PL	4,477,500	96.8670	4,359,015	4,500,000	4,477,809		309			8.500	8.626	N/A	32,938	1,063	11/28/2023	12/25/2028
485134-BH-2	EVERGY METRO INC			1	1.F FE	2,049,315	105.1999	1,577,998	1,500,000	1,964,593		(32,254)			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	108.4975	2,169,949	2,000,000	2,797,294		(45,363)			6.530	3.010	JD	5,804	130,600	11/17/2021	12/15/2037
487836-BW-7	KELLANOVA			1,2	2.B FE	4,857,743	98.9929	4,825,905	4,875,000	4,866,547		1,720			4.300	4.344	MN	26,785	209,625	05/08/2018	05/15/2028
491386-AP-3	KENTUCKY POWER CO			1,2	2.B FE	7,369,320	107.5082	7,525,571	7,000,000	7,368,005		(1,315)			7.000	6.264	MN	69,417		12/12/2023	11/15/2033
491674-BG-1	KENTUCKY UTILITIES CO			1,2	1.F FE	2,404,951	97.0966	1,809,881	1,864,000	2,355,841		(22,892)			5.125	3.060	MN	15,922	95,530	10/22/2021	11/01/2040
49306C-AB-7	KEYBANK NA				2.B FE	3,303,493	101.7851	2,799,089	2,750,000	3,018,434		(58,904)			6.950	4.317	FA	79,635	191,125	09/12/2018	02/01/2028
49327M-3H-5	KEYBANK NA			1,2	2.A FE	2,985,540	93.4840	2,804,520	3,000,000	2,986,604		1,064			5.000	5.062	JJ	64,583	75,000	01/23/2023	01/26/2033
49327V-2C-7	KEYBANK NA				2.B FE	2,898,360	88.3171	2,649,514	3,000,000	2,906,267		7,907			4.900	5.358	FA	58,392	147,000	01/23/2023	08/08/2032
49338C-AA-1	KEYSPAN GAS EAST CORP			1	2.A FE	2,850,454	96.9769	2,024,877	2,088,000	2,778,475		(29,294)			5.819	3.291	AO	30,375	121,501	06/23/2021	04/01/2041
49374J-AD-5	KIA CORP		C		2.A FE	1,990,100	93.2120	1,864,240	2,000,000	1,993,661		1,917			2.750	2.857	FA	20,931	55,000	02/08/2022	02/14/2027
49427R-AL-6	KILROY REALTY LP			1,2	2.B FE	2,983,320	97.2541	2,917,624	3,000,000	2,996,605		1,827			4.375	4.443	AO	32,813	131,250	09/09/2015	10/01/2025
49446R-AU-3	KIMCO REALTY OP LLC			1,2	2.A FE	2,995,290	97.7972	2,933,917	3,000,000	2,999,249		669			3.300	3.324	FA	41,250	99,000	08/01/2017	02/01/2025
49446R-AZ-2	KIMCO REALTY OP LLC			1,2	2.A FE	1,983,380	87.0124	1,740,248	2,000,000	1,986,084		1,444			3.200	3.297	AO	16,000	64,000	02/15/2022	04/01/2032
494550-BS-4	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	3,734,660	99.8463	3,993,852	4,000,000	3,996,762		37,798			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	99.0711	1,981,422	2,000,000	1,999,739		379			4.250	4.270	MS	28,333	85,000	09/09/2014	09/01/2024
49456B-AP-6	KINDER MORGAN INC			1,2	2.B FE	2,968,560	98.5978	2,957,935	3,000,000	2,985,209		3,162			4.300	4.431	MS	43,000	129,000	03/07/2018	03/01/2028
496719-AB-1	KINGSTONE COMPANIES, INC.				5.B GI	926,000	95.0000	879,700	926,000	926,000					12.000	12.009	N/A	55,869	60,190	12/15/2022	12/30/2024
496902-AQ-0	KINROSS GOLD CORP			1,2	2.C FE	3,681,600	97.7778	3,911,112	4,000,000	3,854,301		36,241			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	96.4107	1,928,213	2,000,000	1,993,124		1,475			4.200	4.291	MS	28,000	84,000	03/20/2018	03/01/2028
49906E-AA-9	KNIGHTHEAD ANNUITY & LIFE ASSURANCE COMP		C		2.B FE	4,000,000	92.3750	3,695,000	4,000,000	4,000,000					9.375	9.376	N/A	16,667	361,458	12/28/2022	12/15/2042
500255-AN-4	KOHLS CORP			1	3.B FE	2,214,179	75.8928	1,400,223	1,845,000	2,152,830		(28,062)			6.000	3.801	JJ	51,045	110,700	10/04/2021	01/15/2033
500255-AQ-7	KOHLS CORP			1	3.B FE	2,959,281	74.8152	1,705,786	2,280,000	2,896,214		(31,704)			6.875	4.282	JD	6,967	156,750	12/16/2021	12/15/2037
500255-AX-2	KOHLS CORP			1,2	3.B FE	2,994,060	78.5001	2,355,003	3,000,000	2,995,339		551			4.625	4.649	MN	23,125	123,750	03/29/2021	05/01/2031
50067H-AC-1	KORTH DIRECT MORTGAGE LLC				2.A PL	3,483,740	96.3270	3,355,782	3,483,740	3,483,740					5.250	5.250	MON	3,048	183,483	10/09/2019	11/25/2024
50067H-AE-7	KORTH DIRECT MORTGAGE LLC				1.G PL	2,100,000	96.7970	2,032,737	2,100,000	2,100,000					5.000	5.000	MON	1,750	105,000	09/27/2019	10/25/2024
50067H-BA-4	KORTH DIRECT MORTGAGE INC.				1.G PL	270,958	93.0280	252,067	270,958	270,958					5.300	5.300	MON	239	20,891	09/28/2020	10/25/2025
50067H-BG-1	KORTH DIRECT MORTGAGE LLC				1.G PL	1,308,000	92.8280	1,214,190	1,308,000	1,308,000					5.000	5.000	MON	1,090	65,400	09/15/2020	10/25/2025
50067H-BL-0	KORTH DIRECT MORTGAGE LLC				1.G PL	3,000,000	92.6240	2,778,720	3,000,000	3,000,000					5.250	5.250	MON	2,625	157,500	01/06/2021	02/25/2026
50067H-BN-6	KORTH DIRECT MORTGAGE LLC - CMBS				1.F PL	3,976,000	92.9480	3,717,920	4,000,000	3,990,279		4,748			5.000	5.134	MON	3,333	200,000	10/29/2020	11/25/2025
50067H-BQ-9	KORTH DIRECT MORTGAGE LLC				1.G PL	1,000,000	92.3780	923,780	1,000,000	1,000,000					5.250	5.250	MON	875	52,500	02/10/2021	03/25/2026
50067H-BS-5	KORTH DIRECT MORTGAGE LLC				2.A PL	1,500,000	91.6780	1,375,170	1,500,000	1,500,000					5.500	5.419	MON	1,375	82,500	03/16/2021	04/25/2026
50067H-BY-2	KORTH DIRECT MORTGAGE LLC - CMBS				1.G PL	2,250,000	75.0000	2,250,000	3,000,000	2,250,000			750,000		4.500	4.993	MON	2,250	90,000	04/21/2021	05/25/2024
50067H-CE-5	KORTH DIRECT MORTGAGE LLC				1.F PL	1,500,000	91.0900	1,366,350	1,500,000	1,500,000					4.750	4.751	MON	1,188	71,250	05/26/2021	06/25/2026
50067H-CG-0	KORTH DIRECT MORTGAGE LLC				1.G PL	1,462,502	97.2940	1,422,927	1,462,502	1,462,502					4.750	4.750	MON	1,158	69,469	06/23/2021	07/25/2024
50067H-CJ-4	KORTH DIRECT MORTGAGE LLC				1.G PL	2,000,000	89.4670	1,789,340	2,000,000	2,000,000					4.500	4.435	MON	1,500	90,000	07/20/2021	08/25/2026
50067H-CN-5	KORTH DIRECT MORTGAGE LLC				1.G PL	1,400,000	70.0000	1,400,000	2,000,000	1,400,000			600,000		4.250	0.000	MON		63,750	08/23/2021	09/25/2026
50067H-CU-9	KORTH DIRECT MORTGAGE LLC				1.F PL	4,500,000	89.7920	4,040,640	4,500,000	4,500,000					4.750	4.750	MON	17,813	213,750	10/27/2021	11/25/2026

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
50067H-CY-1	KORTH DIRECT MORTGAGE 4.5 12/25/26 - CMB			4	1.G PL	2,000,000	88.3480	1,766,960	2,000,000	2,000,000					4.500	4.395	MON	7,500	90,000	11/17/2021	12/25/2026
50067H-DA-2	KORTH DIRECT MORTGAGE LLC				2.B PL	3,400,000	50.0000	3,400,000	6,800,000	3,400,000		36,384	3,272,822		4.500	9.000	MON	26,917	269,167	04/01/2022	01/25/2027
50067H-DC-8	KORTH DIRECT MORTGAGE LLC - CMBS				1.G PL	2,000,000	95.1640	1,903,280	2,000,000	2,000,000					4.500	4.500	MON	7,500	90,000	01/27/2022	02/15/2025
50067H-DE-4	KORTH DIRECT MORTGAGE INC.				1.F PL	3,000,000	95.2890	2,858,670	3,000,000	3,000,000					4.500	4.500	MON	2,250	135,000	02/01/2022	01/25/2025
50067H-DG-9	KORTH DIRECT MORTGAGE LLC				1.G PL	1,850,000	88.0070	1,628,130	1,850,000	1,850,000					4.500	4.437	MON	1,388	83,250	02/10/2022	03/25/2027
50067H-DP-9	KDMMTG 22N06Q A - CMBS			4	1.F FE	9,900,000	91.7470	9,174,700	10,000,000	9,956,958		11,117			5.750	5.890	MON	36,736	575,000	04/07/2022	05/25/2027
50067H-DQ-7	KORTH DIRECT MORTGAGE LLC - CMBS				1.G FE	4,000,000	92.2160	3,688,640	4,000,000	4,000,000					6.150	6.150	MON	4,667	246,000	04/07/2022	05/25/2027
50067H-DU-8	KORTH DIRECT MORTGAGE LLC - CMBS			4	1.G FE	2,701,945	93.7000	2,531,723	2,701,945	2,701,945					6.750	6.840	MON	3,040	286,845	06/21/2022	07/25/2027
50077L-AT-3	KRAFT HEINZ FOODS CO			1,2	2.B FE	4,991,100	100.5507	5,027,537	5,000,000	4,995,529		764			4.625	4.645	JJ	96,997	231,250	08/10/2018	01/30/2029
50077L-AX-4	KRAFT HEINZ FOODS CO			1,2	2.B FE	1,976,320	92.9519	1,859,037	2,000,000	1,979,833		847			4.625	4.716	AO	23,125	92,500	09/11/2019	10/01/2039
50077L-BC-9	KRAFT HEINZ FOODS CO			1,2	2.B FE	2,067,000	98.0821	1,961,642	2,000,000	2,043,611		(13,073)			3.875	3.137	MN	9,903	77,500	03/04/2022	05/15/2027
501044-DL-2	KROGER CO			1,2	2.A FE	1,988,060	99.3206	1,986,413	2,000,000	1,993,316		1,155			4.500	4.575	JJ	41,500	90,000	01/07/2019	01/15/2029
50540R-AT-9	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	2,993,250	98.4500	2,953,501	3,000,000	2,999,307		1,015			3.250	3.285	MS	32,500	97,500	08/15/2017	09/01/2024
524901-AT-2	LEGG MASON INC			1	1.F FE	5,273,977	99.1427	5,254,564	5,300,000	5,298,078		3,468			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	99.6421	2,989,263	3,000,000	2,999,692		130			4.750	4.755	MS	41,958	142,500	03/17/2016	03/15/2026
526057-CD-4	LENNAR CORP			1,2	2.B FE	2,000,000	99.7706	1,995,412	2,000,000	2,000,000					4.750	4.750	MN	8,444	95,000	11/14/2017	11/29/2027
529043-AD-3	LXP INDUSTRIAL TRUST			1,2	2.B FE	2,996,490	98.9267	2,967,800	3,000,000	2,999,818		390			4.400	4.414	JD	5,867	132,000	05/13/2014	06/15/2024
534187-BA-6	LINCOLN NATIONAL CORP			1	2.B FE	1,995,780	112.1842	2,243,683	2,000,000	1,996,792		101			7.000	7.017	JD	6,222	140,000	06/15/2010	06/15/2040
539439-AR-0	LLOYDS BANKING GROUP PLC		C		1.G FE	4,982,350	97.7383	4,886,916	5,000,000	4,991,602		1,770			4.375	4.419	MS	60,156	218,750	03/15/2018	03/22/2028
539439-AT-6	LLOYDS BANKING GROUP PLC		C		1.G FE	4,984,900	98.3434	4,917,169	5,000,000	4,992,165		1,489			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	96.6732	932,896	965,000	1,227,710		(12,253)			5.125	3.007	MN	6,319	49,456	09/01/2021	11/15/2040
548661-DT-1	LOWE'S COMPANIES INC			1,2	2.A FE	997,710	98.5949	985,949	1,000,000	999,379		461			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	97.2160	2,916,479	3,000,000	2,987,771		475			5.000	5.037	AO	31,667	150,000	03/24/2020	04/15/2040
55069W-AA-9	LUXURY LEASE PARTNERS LLC				2.B FE	3,000,000	100.2500	3,007,500	3,000,000	3,000,000					11.000	11.000	N/A	160,417	154,000	03/29/2023	04/06/2028
55292J-AA-7	MBS SPV I, LLC				2.B FE	5,000,000	92.4511	4,622,555	5,000,000	5,000,000					6.000	6.000	MS	100,000	300,000	03/03/2021	03/03/2026
55336V-AM-2	MPLX LP			1,2	2.B FE	2,660,903	88.9866	2,068,938	2,325,000	2,614,555		(16,253)			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	99.2862	4,964,310	5,000,000	4,983,868		2,712			4.800	4.872	FA	90,667	240,000	11/08/2018	02/15/2029
55412L-AA-7	MABREY BANCORPORATION, INC.				2.C PL	1,500,000	92.3621	1,385,431	1,500,000	1,500,000					5.500	5.500	N/A	31,167	82,500	08/06/2020	08/15/2030
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP			1	2.B FE	4,622,215	104.3415	3,535,091	3,388,000	4,472,840		(63,349)			6.400	3.394	MN	36,139	216,832	07/29/2021	05/01/2037
559222-AR-5	MAGNA INTERNATIONAL INC			1,2	1.G FE	2,988,300	98.4049	2,952,146	3,000,000	2,997,642		1,273			4.150	4.197	AO	31,125	124,500	09/16/2015	10/01/2025
561409-AC-7	FIRST BANK (HAMILTON)			2,5	2.B FE	2,000,000	98.0696	1,961,392	2,000,000	2,000,000					9.786	9.783	FMAN	25,553	186,391	02/07/2017	02/15/2027
56585A-BH-4	MARATHON PETROLEUM CORP			1,2	2.B FE	4,990,250	99.3222	4,966,110	5,000,000	4,997,192		1,996			4.700	4.744	MN	39,167	235,000	04/23/2020	05/01/2025
57064B-AA-6	MARKET STREET BANCSHARES, INC.				2.C PL	2,000,000	90.1309	1,802,618	2,000,000	2,000,000					6.000	5.999	JD	10,000	120,000	11/30/2020	12/01/2030
571903-AY-9	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	4,964,050	96.7964	4,839,821	5,000,000	4,982,860		3,585			4.000	4.088	AO	42,222	200,000	04/04/2018	04/15/2028
571903-BB-8	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	1,993,600	99.5901	1,991,803	2,000,000	1,996,523		615			4.650	4.690	JD	7,750	93,000	11/14/2018	12/01/2028
573284-AA-4	MARTIN MARIETTA MATERIALS INC				2.B FE	4,470,200	102.5331	4,101,324	4,000,000	4,097,266		(46,816)			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	100.5421	4,956,723	4,930,000	5,625,482		(33,833)			5.900	4.555	MN	37,167	290,870	09/15/2021	11/15/2039
579780-AM-9	MCCORMICK & COMPANY INC			1,2	2.B FE	1,998,740	98.4224	1,968,448	2,000,000	1,999,882		185			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	97.6823	1,953,646	2,000,000	1,999,768		149			3.300	3.308	JJ	33,000	66,000	03/25/2020	07/01/2025
58278L-AC-0	MCREIF SUBREIT, LLC				2.B Z	3,000,000	65.0000	1,950,000	3,000,000	3,000,000					5.000	5.002	AO	31,667	150,000	10/13/2021	12/31/2025
583928-AE-6	MEDALLION FINANCIAL CORP			2	1.G PL	4,000,000	94.0000	3,760,000	4,000,000	4,000,000					7.500	7.503	JD	150,833	150,000	12/23/2020	12/30/2027
583928-AJ-5	MEDALLION FINANCIAL CORP			1,2	1.G FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					9.250	9.250	MS	70,917		09/29/2023	09/30/2028
58942H-AA-9	BON SECOURS MERCY HEALTH INC			1	1.E FE	6,116,400	96.4959	5,789,753	6,000,000	6,028,993		(15,138)			3.382	3.109	MN	33,820	202,920	09/21/2017	11/01/2025
58942H-AB-7	BON SECOURS MERCY HEALTH INC			1,2	1.F FE	5,000,000	95.1871	4,759,355	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	2.C FE	1,000,000	98.5332	985,332	1,000,000	1,000,000					5.125	5.124	JD	3,559	51,250	05/22/2017	06/06/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59151K-AL-2	METHANEX CORP			1,2	3.A FE	15,011,750	96.2127	14,431,907	15,000,000	15,006,747		(949)			5.250	5.241	JD	35,000	787,500	09/11/2019	12/15/2029
59408T-AA-8	MICHAEL KORS (USA) INC			1,2	2.C FE	1,990,160	97.7500	1,955,000	2,000,000	1,998,745		1,513			4.250	4.326	MN	14,167	85,000	10/05/2017	11/01/2024
594918-BR-4	MICROSOFT CORP			1,2	1.A FE	9,991,200	95.2885	9,528,846	10,000,000	9,997,541		905			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	91.9769	2,207,445	2,400,000	2,384,323		974			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	98.0826	980,826	1,000,000	999,998		1			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	97.5986	5,855,919	6,000,000	5,999,989		2			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	108.2006	1,201,026	1,110,000	1,426,805		(20,692)			6.125	3.277	AO	16,997	67,988	06/10/2021	04/01/2036
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	8,750,132	106.3047	6,787,554	6,385,000	8,447,014		(123,618)			5.950	3.000	MN	48,544	379,908	06/25/2021	05/15/2037
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	6,855,759	110.1773	5,370,040	4,874,000	6,607,650		(98,789)			6.500	3.260	MS	93,283	316,810	11/16/2021	09/15/2037
597742-AK-1	MIDLAND STATES BANCORP INC			2,5	2.B PL	5,000,000	77.4073	3,870,365	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	91.3699	2,284,247	2,500,000	2,500,000					5.750	5.750	JJ	60,295	143,750	07/28/2020	07/30/2030
60040R-AC-0	MILLENNIUM CONSOLIDATED HOLDINGS LLC				2.C PL	2,000,000	97.0000	1,940,000	2,000,000	2,000,000					7.500	7.500	MS	37,917	150,000	03/31/2020	03/31/2025
615369-AS-4	MOODY'S CORP			1,2	2.A FE	1,997,740	98.4204	1,968,408	2,000,000	1,999,406		464			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	98.1365	6,869,552	7,000,000	6,997,301		927			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	98.5543	6,898,804	7,000,000	7,093,054		(57,353)			4.000	3.120	JJ	122,889	280,000	10/17/2017	07/23/2025
61746B-DZ-6	MORGAN STANLEY			1	1.G FE	3,649,310	97.9410	3,427,936	3,500,000	3,540,943		(18,810)			3.875	3.286	JJ	58,017	135,625	09/20/2017	01/27/2026
61747Y-ET-8	MORGAN STANLEY			1,2,5	1.E FE	5,000,000	99.0403	4,952,015	5,000,000	5,000,000					4.679	4.682	JJ	106,577	232,000	07/18/2022	07/17/2026
61747Y-FB-6	MORGAN STANLEY			2	2.A FE	5,000,000	101.1294	5,056,471	5,000,000	5,000,000					5.948	5.948	JJ	133,830	148,700	01/17/2023	01/19/2038
61761J-VL-0	MORGAN STANLEY			1	1.G FE	8,559,650	98.7085	8,192,804	8,300,000	8,330,357		(36,467)			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	97.0709	6,794,965	7,000,000	6,964,830		9,724			3.950	4.114	AO	52,228	276,500	02/14/2018	04/23/2027
61945C-AD-5	MOSAIC CO			1,2	2.B FE	1,249,090	102.0827	1,020,827	1,000,000	1,198,836		(18,113)			5.450	3.000	MN	6,964	54,500	02/23/2021	11/15/2033
61945C-AG-8	MOSAIC CO			1,2	2.B FE	6,986,280	97.5126	6,825,881	7,000,000	6,994,161		1,365			4.050	4.074	MN	36,225	283,500	11/08/2017	11/15/2027
61980A-AD-5	MOTIVA ENTERPRISES LLC			1	2.A FE	9,958,256	109.5957	9,863,615	9,000,000	9,861,521		(34,850)			6.850	5.885	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	94.7500	6,632,500	7,000,000	7,168,953		(3,699)			4.750	4.585	MS	97,903	332,500	09/06/2019	09/15/2029
62854A-AN-4	UTAH ACQUISITION SUB INC			1,2	2.C FE	4,961,550	96.6394	4,831,968	5,000,000	4,989,149		4,126			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	111.2150	6,007,837	5,402,000	7,257,417		(94,714)			7.768	4.434	JD	18,650	419,627	08/06/2021	12/15/2037
62947Q-BC-1	NXP BV		C	1,2	2.A FE	4,786,405	102.9009	4,630,541	4,500,000	4,659,636		(30,544)			5.550	4.684	JD	20,813	249,750	07/16/2019	12/01/2028
62954H-BE-7	NXP BV		C	1,2	2.A FE	2,995,380	98.7098	2,961,293	3,000,000	2,996,806		848			4.400	4.434	JD	11,000	132,000	05/12/2022	06/01/2027
63010M-AA-5	NANO FINANCIAL HOLDINGS, INC.				2.B PL	3,000,000	98.6767	2,960,300	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	1.G FE	1,318,022	100.4916	984,818	980,000	1,285,648		(14,225)			5.638	3.163	MS	16,269	55,252	09/02/2021	03/15/2040
633717-AA-1	THE NATIONAL BANK OF INDIANAPOLIS CORPOR			5	2.B PL	2,000,000	94.9757	1,899,514	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	95.1750	1,903,500	2,000,000	1,994,309		1,396			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	97.5602	6,829,216	7,000,000	6,973,402		4,962			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	100.1085	2,002,169	2,000,000	1,996,238		1,697			5.500	5.599	JJ	50,722	110,000	05/19/2020	01/15/2026
636180-BR-1	NATIONAL FUEL GAS CO			1,2	2.C FE	2,998,170	83.7091	2,511,272	3,000,000	2,998,648		167			2.950	2.957	MS	29,500	88,500	02/09/2021	03/01/2031
636190-AA-8	NATIONAL FUNDING, INC.				2.A PL	5,000,000	94.6317	4,731,585	5,000,000	5,000,000					5.750	5.751	MJSD	72,674	287,500	08/25/2021	08/31/2026
63633D-AF-1	NATIONAL HEALTH INVESTORS INC			1,2	2.C FE	991,960	79.9319	799,319	1,000,000	994,065		739			3.000	3.094	FA	12,500	30,000	01/19/2021	02/01/2031
637138-AC-2	TRUIST FINANCIAL CORP				2.A FE	2,000,000	98.7414	1,974,828	2,000,000	2,000,000					4.250	4.249	MS	21,486	85,000	09/09/2014	09/30/2024
637417-AH-9	NNN REIT INC			1,2	2.A FE	1,995,180	97.8362	1,956,723	2,000,000	1,998,986		512			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	119.7653	3,592,958	3,000,000	3,263,865		(23,701)			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	98.2599	5,895,596	6,000,000	5,995,490		5,900			3.300	3.404	MS	50,600	198,000	02/08/2018	09/29/2024
641423-BU-1	NEVADA POWER CO			1	1.F FE	915,475	113.1839	707,399	625,000	882,749		(15,271)			6.750	3.010	JJ	21,094	42,188	10/21/2021	07/01/2037
641423-BZ-0	NEVADA POWER CO			1,2	1.F FE	534,548	99.4606	397,843	400,000	520,896		(5,708)			5.375	3.005	MS	6,331	21,500	07/21/2021	09/15/2040
641423-CG-1	NEVADA POWER CO			1,2	1.F FE	998,330	109.7073	1,097,073	1,000,000	998,339		9			6.000	6.012	MS	18,000		09/11/2023	03/15/2054
649445-AC-7	NEW YORK COMMUNITY BANCORP INC			2,5	2.C FE	5,000,000	98.6290	4,931,452	5,000,000	5,000,000					8.434	8.433	FMAN	65,600	295,000	11/01/2018	11/06/2028

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	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
649604-AG-0	NEW YORK MORTGAGE TRUST INC			1,2	2.A PL	4,000,000	92.5100	3,700,400	4,000,000	4,000,000					5.750	5.747	AO	38,972	230,000	04/27/2021	04/30/2026
651639-AM-8	NEWMONT CORPORATION			1	2.A FE	4,978,297	110.9009	4,829,735	4,355,000	4,907,651		(26,584)			6.250	4.991	AO	68,047	272,188	06/24/2021	10/01/2039
652315-AA-0	NEWPORT REALTY TRUST INC			1,2	1.G PL	2,000,000	96.0000	1,920,000	2,000,000	2,000,000					6.250	6.249	MJSD	10,417	125,000	11/02/2020	12/01/2024
652526-70-8	NEWTEKONE INC			1,2	2.A PL	5,000,000	23.8000	4,760,000	5,000,000	5,000,000					5.500	0.051	FMAN	45,833	275,000	01/14/2021	02/01/2026
652526-80-7	NEWTEKONE INC			2	2.A PL	3,000,000	25.0440	3,005,280	3,000,000	3,000,000					8.000	8.013	JD	20,000	60,667	08/24/2023	09/01/2028
652526-AC-8	NEWTEKONE, INC.				2.A FE	4,000,000	100.7915	4,031,659	4,000,000	4,000,000					8.125	8.123	FA	135,417	169,722	01/23/2023	02/01/2025
65339K-CG-3	NEXTERA ENERGY CAPITAL HOLDINGS INC			1	2.A FE	1,999,500	99.1222	1,982,443	2,000,000	1,999,743		166			4.450	4.459	JD	2,719	89,000	06/21/2022	06/20/2025
65339K-CH-1	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	4,998,050	99.8190	4,990,951	5,000,000	4,998,719		338			4.625	4.633	JJ	106,632	245,382	06/21/2022	07/15/2027
65344M-AA-7	NEXPOINT REIT OP LP			2	2.C PL	2,969,400	93.0000	2,790,000	3,000,000	2,987,723		6,178			7.500	7.750	AO	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	88.2205	1,764,410	2,000,000	1,999,454		121			2.750	2.757	MS	17,111	55,000	03/04/2021	03/09/2028
654744-AC-5	NISSAN MOTOR CO LTD		C	1,2	2.C FE	4,000,000	95.6581	3,826,325	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	71.0702	1,421,404	2,000,000	2,044,979		(1,362)			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	86.9870	2,609,610	3,000,000	3,007,038		(1,013)			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	107.4998	1,504,998	1,400,000	1,953,979		(29,591)			6.375	3.016	MS	29,750	89,250	10/21/2021	09/01/2038
66611T-AC-2	NORTHFIELD BANCORP INC			2,5	1.F PL	4,000,000	82.6146	3,304,585	4,000,000	4,000,000					5.000	5.000	JD	100,556	100,000	06/17/2022	06/30/2032
66621#-AA-4	NORTHFIELD MOUNTAIN LLC				2.C PL	2,200,000	86.9275	1,912,406	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	101.3152	4,052,607	4,000,000	3,996,196		125			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	94.9787	2,849,362	3,000,000	3,000,000					5.875	5.875	MON	6,854	176,250	08/17/2021	08/17/2026
67077M-AQ-1	NUTRIEN LTD			1,2	2.B FE	12,796,470	106.1225	9,551,027	9,000,000	12,416,617		(155,197)			6.125	3.160	JJ	254,188	551,250	06/25/2021	01/15/2041
67103B-AA-8	OFS CAPITAL CORP			1,2	2.B PL	4,945,300	90.6802	4,534,012	5,000,000	4,975,287		10,856			4.750	5.000	FA	93,021	237,500	02/05/2021	02/10/2026
67103H-AJ-6	O'REILLY AUTOMOTIVE INC			1,2	2.A FE	2,998,770	96.3367	2,890,101	3,000,000	2,999,183		112			4.200	4.205	AO	31,500	126,000	03/26/2020	04/01/2030
67103H-AL-1	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	996,840	98.9212	989,212	1,000,000	997,237		260			4.700	4.740	JD	2,089	47,000	06/06/2022	06/15/2032
67449J-AA-4	OBSIDIAN INSURANCE HOLDINGS, INC.				2.C FE	5,000,000	90.5000	4,525,000	5,000,000	5,000,000					6.500	6.503	N/A	163,403	162,500	12/18/2020	12/30/2025
674599-CR-4	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	2,997,930	94.2500	2,827,500	3,000,000	2,999,178		296			3.200	3.211	FA	36,267	96,000	08/07/2019	08/15/2026
675234-AB-4	OCEANFIRST FINANCIAL CORP			2,5	2.B FE	3,000,000	91.9248	2,757,743	3,000,000	3,000,000					5.250	5.251	MN	20,125	157,500	04/29/2020	05/15/2030
677050-AT-3	OGLETHORPE POWER CORP			1,2	2.B FE	12,058,080	107.2524	12,870,290	12,000,000	12,058,008		(72)			6.200	6.164	JD	53,733		11/30/2023	12/01/2053
677347-CE-4	OHIO EDISON CO			1	2.B FE	5,476,912	112.3890	4,247,180	3,779,000	5,259,810		(95,443)			6.875	3.083	JJ	119,800	259,806	10/13/2021	07/15/2036
678858-BL-4	OKLAHOMA GAS AND ELECTRIC CO			1	1.G FE	19,954,067	103.9388	14,769,697	14,210,000	19,419,264		(242,247)			5.850	3.005	JD	69,274	831,285	12/03/2021	06/01/2040
680033-AC-1	OLD NATIONAL BANCORP				2.A FE	3,025,740	98.8374	2,965,121	3,000,000	3,001,927		(3,002)			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	99.2167	6,945,172	7,000,000	7,000,523		(1,113)			4.875	4.859	AO	85,313	341,250	10/03/2014	10/01/2024
680665-AL-0	OLIN CORP			1,2	3.A FE	5,043,750	98.4098	4,920,491	5,000,000	5,027,329		(4,078)			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	99.7221	1,994,443	2,000,000	1,999,125		3,428			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	98.3095	2,949,286	3,000,000	2,996,914		2,840			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	95.9342	2,878,025	3,000,000	2,985,861		3,940			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	99.4176	3,355,346	3,375,000	3,372,645		1,068			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	84.9621	2,548,862	3,000,000	2,961,822		4,657			3.375	3.580	FA	42,188	101,250	10/07/2020	02/01/2031
681936-BN-9	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	4,965,200	80.6872	4,034,362	5,000,000	4,972,220		2,513			3.250	3.320	AO	34,306	162,500	03/03/2021	04/15/2033
682680-BD-4	ONEOK INC			1,2	2.B FE	2,998,290	101.4502	3,043,507	3,000,000	2,999,205		357			5.850	5.864	JJ	80,925	175,500	05/04/2020	01/15/2026
682680-BL-6	ONEOK INC			1,2	2.B FE	1,999,520	105.9518	2,119,035	2,000,000	1,999,556		36			6.050	6.053	MS	42,686		08/10/2023	09/01/2033
68389X-BP-9	ORACLE CORP			1,2	2.B FE	3,225,600	84.9782	2,549,347	3,000,000	3,201,634		(11,926)			3.800	3.179	MN	14,567	114,000	12/13/2021	11/15/2037
68389X-BZ-7	ORACLE CORP			1,2	2.B FE	4,966,300	79.3113	3,965,566	5,000,000	4,969,638		1,239			3.650	3.698	MS	48,667	182,500	03/22/2021	03/25/2041
68622B-AA-8	ORIGIN BANK			2,5	2.B FE	2,000,000	87.8534	1,757,068	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.B FE	1,961,520	98.8329	1,976,658	2,000,000	1,995,772		4,431			4.200	4.438	JD	7,000	84,000	11/04/2014	12/01/2024
69351U-AM-5	PPL ELECTRIC UTILITIES CORP			1	1.E FE	2,920,899	111.3792	2,297,752	2,063,000	2,844,491		(39,044)			6.250	3.127	MN	16,475	128,938	01/04/2022	05/15/2039
69352P-AQ-6	PPL CAPITAL FUNDING INC			1,2	2.A FE	2,998,980	95.1923	2,855,768	3,000,000	2,999,343		90			4.125	4.129	AO	26,125	123,750	04/01/2020	04/15/2030

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
693627-AY-7	DUKE ENERGY INDIANA LLC			1	2.A FE	7,769,343	106.8120	6,141,689	5,750,000	7,518,001		(123,210)			6.120	3.003	AO	74,290	351,900	12/02/2021	10/15/2035
693656-AC-4	PVH CORP			1,2	2.C FE	2,988,750	98.0827	2,942,482	3,000,000	2,996,359		2,252			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	87.3613	3,494,453	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.F FE	4,763,893	107.8013	4,182,689	3,880,000	4,684,196		(40,005)			6.350	4.339	JJ	113,609	182,880	06/21/2023	07/15/2038
695114-CL-0	PACIFICORP			1	1.F FE	10,839,225	104.4109	8,163,891	7,819,000	10,542,444		(140,430)			6.000	3.087	JJ	216,326	469,140	12/15/2021	01/15/2039
700885-AA-4	PARKE BANCORP INC			2,5	1.G PL	3,000,000	92.2681	2,768,042	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	97.4806	3,899,225	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	2.C FE	3,002,610	93.1426	2,794,278	3,000,000	3,001,488		(319)			3.950	3.937	FA	49,375	118,500	10/10/2019	02/01/2028
70432*-AB-7	PAYCHEX OF NEW YORK LLC				1.G	1,600,000	99.1170	1,585,871	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	94.5955	2,837,864	3,000,000	2,991,796		3,257			4.500	4.625	MN	22,500	135,000	04/14/2021	05/01/2026
709599-BH-6	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	6,968,780	89.4639	6,262,476	7,000,000	6,980,909		2,910			3.350	3.402	MN	39,083	234,500	09/10/2019	11/01/2029
709599-BN-3	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	2,991,690	97.5021	2,925,064	3,000,000	2,994,128		1,518			4.400	4.461	JJ	66,000	140,067	06/02/2022	07/01/2027
709629-AR-0	PENTAIR FINANCE SARL		C	1,2	2.C FE	7,951,440	96.0899	7,687,195	8,000,000	7,970,740		4,581			4.500	4.576	JJ	180,000	360,000	06/12/2019	07/01/2029
71654Q-BH-4	PETROLEOS MEXICANOS		C	1	4.A FE	2,347,530	99.6957	2,990,870	3,000,000	2,988,635		236,764			4.875	13.635	JJ	66,219	146,250	01/15/2014	01/18/2024
71654Q-BW-1	PETROLEOS MEXICANOS		C	1	4.A FE	1,456,900	93.5632	1,871,264	2,000,000	1,744,340		104,258			4.500	11.664	JJ	39,500	90,000	01/15/2015	01/23/2026
71654Q-CK-6	PETROLEOS MEXICANOS		C	1	4.A FE	1,743,775	86.7473	2,168,684	2,500,000	1,995,114		91,105			5.350	11.674	FA	51,642	133,750	02/01/2018	02/12/2028
71654Q-DB-5	PETROLEOS MEXICANOS		C	1	4.A FE	2,220,000	93.8257	2,814,773	3,000,000	2,534,366		117,787			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	94.3798	2,359,494	2,500,000	2,491,381		502			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	111.8947	4,362,773	3,899,000	5,385,495		(81,116)			6.375	3.073	MN	31,070	248,561	12/15/2021	05/16/2038
718547-AK-8	PHILLIPS 66 CO			1,2	2.A FE	4,989,050	91.4772	4,573,859	5,000,000	5,000,000					3.150	3.150	JD	7,000	157,500	09/04/2019	12/15/2029
720198-AD-2	PIEDMONT OPERATING PARTNERSHIP LP			1,2	2.C FE	2,993,730	98.9538	2,968,615	3,000,000	2,999,852		713			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.C FE	1,990,200	69.4867	1,389,734	2,000,000	1,992,097		839			2.750	2.804	AO	13,750	55,000	09/13/2021	04/01/2032
72346Q-AC-8	PINNACLE FINANCIAL PARTNERS INC			2,5	2.A FE	4,000,000	95.8672	3,834,687	4,000,000	4,000,000					4.125	4.126	MS	48,583	165,000	09/09/2019	09/15/2029
72650R-BL-5	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.B FE	997,160	98.7090	987,090	1,000,000	999,050		294			4.500	4.535	JD	2,000	45,000	11/15/2016	12/15/2026
73742P-AA-2	POST BROTHERS HOLDINGS LLC			1,2	2.A PL	5,000,000	100.0511	5,002,556	5,000,000	5,000,000					9.000	9.000	FA	166,250	450,000	08/18/2022	08/18/2025
741503-AZ-9	BOOKING HOLDINGS INC			1,2	1.G FE	6,987,330	97.6667	6,836,670	7,000,000	6,996,600		1,323			3.600	3.621	JD	21,000	252,000	05/18/2016	06/01/2026
743263-AP-0	PROGRESS ENERGY INC			1	2.B FE	10,733,574	105.0060	8,073,909	7,689,000	10,373,123		(127,684)			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	98.3001	1,588,530	1,616,000	1,686,997		(13,291)			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	113.0867	1,130,867	1,000,000	999,426		19			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	110.2554	1,675,883	1,520,000	2,120,307		(34,149)			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	115.4163	1,269,580	1,100,000	1,470,147		(48,267)			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	102.4960	1,024,960	1,000,000	1,321,707		(15,547)			5.757	3.150	AO	14,393	57,570	05/21/2021	10/01/2039
747262-AS-2	QVC INC			1	4.B FE	999,270	98.9725	989,725	1,000,000	999,981		73			4.850	4.858	AO	12,125	48,500	03/11/2014	04/01/2024
747262-AU-7	QVC INC			1,2	4.B FE	1,997,200	93.8555	1,877,110	2,000,000	1,999,649		298			4.450	4.466	FA	33,622	89,000	08/07/2014	02/15/2025
749685-AX-1	RPM INTERNATIONAL INC			1,2	2.C FE	1,497,840	98.5293	1,477,939	1,500,000	1,498,770		206			4.550	4.568	MS	22,750	68,250	02/26/2019	03/01/2029
74969G-AC-2	RF RENOVO MANAGEMENT COMPANY, LLC			1	1.F PL	3,000,000	96.0000	2,880,000	3,000,000	3,000,000					9.875	9.874	AO	50,198	151,417	04/26/2023	04/30/2028
752925-AA-5	RAPID FINANCIAL SERVICES LLC			1	5.B GI	5,000,000	98.0000	4,900,000	5,000,000	5,000,000					12.000	12.012	JD	301,667	171,667	04/20/2023	03/20/2028
754730-AG-4	RAYMOND JAMES FINANCIAL INC			1,2	1.G FE	2,990,040	100.7644	3,022,933	3,000,000	2,992,992		944			4.650	4.694	AO	34,875	139,500	03/26/2020	04/01/2030
75513E-CG-4	RTX CORP			1,2	2.A FE	2,991,360	99.5068	2,985,204	3,000,000	2,999,733		1,290			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	23.8000	952,000	1,000,000	1,000,000					6.200	0.000	JAJO	10,506	62,000	07/22/2019	07/30/2026
75574U-AB-7	READY CAPITAL CORP			1,2	2.A PL	3,000,000	89.3809	2,681,426	3,000,000	3,000,000					5.500	5.502	JD	82,958	165,000	12/16/2021	12/30/2028
755763-AC-3	READYCAP HOLDINGS LLC			1,2	1.F PL	10,000,000	91.9813	9,198,131	10,000,000	10,000,000					4.500	4.500	AO	88,750	450,000	10/19/2021	10/20/2026
756109-AG-9	REALTY INCOME CORP			1	1.G FE	9,457,800	104.1471	10,414,706	10,000,000	9,649,036		20,982			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	99.8571	2,995,714	3,000,000	2,999,954		465			4.600	4.616	FA	55,583	138,000	02/04/2014	02/06/2024
75913M-AA-7	REGIONS BANK				2.A FE	2,835,000	101.6331	2,032,661	2,000,000	2,746,013		(44,114)			6.450	3.054	JD	1,792	129,000	12/10/2021	06/26/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75956B-AC-5	UNITED COMMUNITY BANKS INC			2,5	2.B FE	3,000,000	92.9960	2,789,881	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	88.6691	2,216,728	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	69.0901	1,381,801	2,000,000	2,000,000					4.500	4.500	MS	26,500	90,000	09/01/2020	09/15/2035
76131R-AB-8	RETAIL CAPITAL HOLDINGS, LLC				2.B FE	4,000,000	87.0000	3,480,000	4,000,000	4,000,000					6.000	5.999	MJSD	667	243,000	03/28/2019	03/24/2027
76131R-AC-6	RETAIL CAPITAL HOLDINGS, LLC				5.B GI	5,000,000	100.6250	5,031,250	5,000,000	5,000,000					12.000	12.000	N/A	5,000	300,000	06/28/2023	06/28/2028
76131V-A@-2	RETAIL PROPERTIES OF AMERICA, INC.				2.C	2,000,000	99.7303	1,994,607	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	97.4457	2,503,380	2,569,000	2,570,594		(1,482)			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	94.1637	5,179,002	5,500,000	5,595,246		(13,585)			4.750	4.421	MS	76,924	261,250	09/08/2021	09/15/2030
76169#-AH-6	REYES HOLDINGS, L.L.C.				1.G PL	2,066,667	99.0154	2,046,318	2,066,667	2,066,667					4.850	4.849	FA	40,929	100,233	02/04/2015	02/04/2025
761713-AT-3	REYNOLDS AMERICAN INC			1	2.B FE	8,737,400	108.5195	7,596,368	7,000,000	8,439,710		(72,864)			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	98.6866	4,934,328	5,000,000	5,605,677		(41,651)			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	98.8317	1,976,633	2,000,000	1,998,960		681			4.450	4.488	JD	4,697	89,000	06/09/2015	06/12/2025
77340R-AR-8	ROCKIES EXPRESS PIPELINE LLC			1,2	3.A FE	4,991,300	95.6176	4,780,881	5,000,000	4,994,540		837			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	96.7849	4,839,247	5,000,000	4,998,143		1,298			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	97.4341	2,923,022	3,000,000	2,989,392		1,410			4.800	4.866	AO	30,400	144,000	04/02/2020	04/15/2030
780153-AG-7	ROYAL CARIBBEAN CRUISES LTD				4.A FE	3,729,120	105.1758	3,155,274	3,000,000	3,361,907		(86,714)			7.500	4.032	AO	47,500	225,000	06/17/2019	10/15/2027
78163D-20-9	RUNWAY GROWTH FINANCE CORP			2	2.A PL	3,000,000	24.7950	2,975,400	3,000,000	3,000,000					7.500	7.498	MJSD	18,750	225,000	07/22/2022	07/28/2027
78355H-KQ-1	RYDER SYSTEM INC			1,2	2.B FE	1,999,620	99.2063	1,984,126	2,000,000	1,999,948		35			4.625	4.627	JD	7,708	92,500	04/02/2020	06/01/2025
78355H-KU-2	RYDER SYSTEM INC			1,2	2.A FE	2,999,070	97.7104	2,931,313	3,000,000	2,999,431		150			4.300	4.306	JD	5,733	129,000	05/10/2022	06/15/2027
78355H-KY-4	RYDER SYSTEM INC			1,2	2.A FE	2,992,950	110.8699	3,326,097	3,000,000	2,993,118		168			6.600	6.631	JD	33,000		10/30/2023	12/01/2033
78387G-AQ-6	AT&T INC			1	2.B FE	2,319,914	104.5633	2,363,132	2,260,000	2,296,529		(2,381)			6.150	5.944	MS	40,925	138,990	09/23/2009	09/15/2034
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC			1,2	2.A FE	2,978,325	93.4939	2,337,348	2,500,000	2,925,223		(24,164)			4.682	3.155	MN	19,508	117,050	10/01/2021	05/01/2038
785592-AX-4	SABINE PASS LIQUEFACTION LLC			1,2	2.A FE	1,994,880	97.7266	1,954,532	2,000,000	1,996,592		452			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	106.0835	3,447,714	3,250,000	4,344,682		(63,196)			6.125	3.091	MS	58,613	199,063	06/15/2021	09/15/2037
797440-BL-7	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	4,479,375	97.8013	3,295,905	3,370,000	4,372,891		(46,676)			5.350	3.031	MN	23,038	180,295	09/08/2021	05/15/2040
797440-BM-5	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	5,057,312	91.5208	3,803,603	4,156,000	4,965,437		(37,071)			4.500	3.003	FA	70,652	187,020	06/15/2021	08/15/2040
80282K-AW-6	SANTANDER HOLDINGS USA INC			1,2	2.A FE	4,995,700	98.9337	4,946,686	5,000,000	4,999,599		907			3.500	3.519	JD	11,667	175,000	06/04/2019	06/07/2024
806851-AG-6	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	5,395,850	98.4825	4,924,126	5,000,000	5,119,088		(66,773)			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	98.8339	1,976,677	2,000,000	1,999,714		222			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	100.6129	2,012,258	2,000,000	1,998,079		260			4.625	4.643	MS	25,438	92,500	03/20/2020	03/22/2030
813903-AB-7	SECURITY FEDERAL CORP			2,5	5.B GI	2,000,000	93.5386	1,870,773	2,000,000	2,000,000					5.250	5.250	JD	8,750	105,000	11/26/2019	11/22/2029
82436#-AA-6	THE SHERWIN-WILLIAMS COMPANY				2.B	3,778,596	90.5507	3,387,668	3,741,184	3,769,309		(1,550)			4.373	4.298	MON	7,271	163,602	03/29/2017	03/15/2037
825107-AC-9	SHORE BANCSHARES INC			2,5	2.C FE	2,000,000	88.9234	1,778,469	2,000,000	2,000,000					5.375	5.375	MS	35,833	107,500	08/25/2020	09/01/2030
826418-BP-9	SIERRA PACIFIC POWER CO			1,2	1.F FE	3,979,130	105.8457	4,233,827	4,000,000	3,979,204		74			5.900	5.937	MS	69,489		09/13/2023	03/15/2054
828730-AB-7	SIMMONS FIRST NATIONAL CORP			2,5	2.B FE	6,230,000	94.3608	5,878,680	6,230,000	6,230,000					7.806	7.806	JAJO	122,936	393,458	03/21/2018	04/01/2028
828807-DX-2	SIMON PROPERTY GROUP LP			1,2	1.G FE	1,976,120	117.7621	2,355,242	2,000,000	1,976,269		149			6.650	6.741	JJ	19,211		11/06/2023	01/15/2054
82894*-BB-2	J.R. SIMPLOT COMPANY				2.C	2,000,000	95.3831	1,907,661	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	96.0842	1,441,262	1,500,000	1,500,000					8.206	8.208	AO	31,116	84,375	09/25/2018	10/02/2028
837004-CM-0	DOMINION ENERGY SOUTH CAROLINA INC			1,2	1.F FE	4,987,500	96.8378	4,841,888	5,000,000	4,993,555		1,236			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	84.5000	2,535,000	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	96.0508	3,842,032	4,000,000	4,000,000					6.250	5.999	JD	125,694	250,000	12/28/2021	12/30/2026
84046S-AH-1	SOUTH STREET SECURITIES FUNDING, LLC				2.C FE	3,000,000	95.0000	2,850,000	3,000,000	3,000,000					7.500	7.498	JD	18,750	225,000	05/19/2022	06/01/2025
842587-DD-6	SOUTHERN CO				2.B FE	2,007,988	101.3481	2,026,962	2,000,000	1,996,539		573			5.113	5.165	FA	42,608	102,260	05/05/2022	08/01/2027
843395-AB-0	PRIMIS FINANCIAL CORP			2,5	2.C FE	1,000,000	95.7916	957,916	1,000,000	1,000,000					5.400	5.401	MS	18,000	54,000	08/20/2020	09/01/2030
843452-AZ-6	SOUTHERN NATURAL GAS COMPANY LLC			1	2.A FE	648,884	116.7475	535,871	459,000	605,995		(15,307)			8.000	3.463	MS	12,240	36,720	02/10/2021	03/01/2032

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
844741-BJ-6	SOUTHWEST AIRLINES CO			1,2	2.A FE	997,830	99.9659	999,659	1,000,000	999,362		448			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	100.4452	5,022,258	5,000,000	5,136,070		(37,731)			5.125	4.231	JD	11,389	256,250	07/28/2020	06/15/2027
845467-AL-3	SOUTHWESTERN ENERGY CO			1,2	3.B FE	1,995,640	99.6017	1,992,034	2,000,000	1,994,383		4,955			5.700	5.973	JJ	50,033	114,000	01/20/2015	01/23/2025
84861T-AF-5	SPIRIT REALTY LP			1,2	2.B FE	4,988,500	91.0438	4,552,188	5,000,000	4,992,694		1,072			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	88.2726	2,648,178	3,000,000	2,978,649		2,618			3.200	3.313	FA	36,267	96,000	08/04/2020	02/15/2031
85253#-AC-5	STAG INDUSTRIAL OPERATING PARTNERSHIP, L				2.C	4,700,000	96.3128	4,526,701	4,700,000	4,700,000					4.420	4.420	JD	104,447	103,870	12/30/2014	12/30/2026
855244-BC-2	STARBUCKS CORP			1,2	2.A FE	1,996,220	89.7155	1,794,311	2,000,000	1,996,847		338			3.000	3.022	FA	22,833	60,000	02/09/2022	02/14/2032
860630-AD-4	STIFEL FINANCIAL CORP			1	2.C FE	4,959,800	98.9983	4,949,913	5,000,000	4,997,341		4,713			4.250	4.350	JJ	96,215	212,500	07/15/2014	07/18/2024
86273N-AA-6	STRATEGIC FUNDING SOURCE INC			2	2.A PL	4,000,000	97.5000	3,900,000	4,000,000	4,000,000					9.250	9.250	MJSD	93,528	292,917	12/09/2022	12/16/2027
86273N-AB-4	STRATEGIC FUNDING SOURCE, INC.				2.A FE	5,000,000	99.5000	4,975,000	5,000,000	5,000,000					9.875	9.878	MJSD	124,809	305,851	02/14/2023	02/17/2028
86765B-AH-2	ENERGY TRANSFER LP			1	2.C FE	4,984,800	104.8774	5,243,869	5,000,000	4,988,880		368			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	99.6181	5,977,083	6,000,000	5,987,427		49,174			4.250	5.115	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	97.1860	1,457,789	1,500,000	1,498,702		477			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	96.2695	1,925,391	2,000,000	1,993,443		1,586			4.000	4.095	AO	20,000	80,000	09/19/2017	10/01/2027
86787E-BB-2	TRUIST BANK			1,2	1.F FE	1,998,780	98.2867	1,965,735	2,000,000	1,999,651		179			4.050	4.060	MN	13,050	81,000	10/24/2018	11/03/2025
86801F-A@-5	SUNSTONE HOTEL PARTNERSHIP, LLC				3.B	5,300,000	95.3337	5,052,685	5,300,000	5,300,000					6.040	6.039	JJ	152,057	282,026	01/10/2017	01/10/2028
87161C-AM-7	SYNOVUS FINANCIAL CORP			2,5	3.A FE	5,446,250	93.7898	4,689,489	5,000,000	5,011,387		(112,332)			5.900	3.473	FA	118,000	295,000	02/13/2020	02/07/2029
87161C-AN-5	SYNOVUS FINANCIAL CORP			1,2	2.C FE	1,997,800	98.3502	1,967,004	2,000,000	1,998,777		710			5.200	5.240	FA	40,444	104,000	08/04/2022	08/11/2025
87162W-AK-6	TD SYNNEX CORP			1,2	2.C FE	6,958,560	80.7799	5,654,593	7,000,000	6,967,545		3,793			2.650	2.718	FA	73,169	185,500	07/29/2021	08/09/2031
87168K-AA-8	MUTUAL OF OMAHA MORTGAGE, INC.				2.C PL	5,000,000	94.3880	4,719,400	5,000,000	5,000,000					5.500	5.504	MJSD	69,514	275,000	10/12/2021	10/14/2026
871829-BL-0	SYSCO CORP			1,2	2.B FE	3,197,940	106.2832	3,188,497	3,000,000	3,155,023		(23,240)			5.950	4.903	AO	44,625	178,500	02/07/2022	04/01/2030
871829-BM-8	SYSCO CORP			1,2	2.B FE	998,020	111.8626	1,118,626	1,000,000	998,222		60			6.600	6.618	AO	16,500	66,000	03/31/2020	04/01/2040
87227L-AA-5	HUNTINGTON NATIONAL BANK			2	2.A FE	2,000,000	97.5160	1,950,321	2,000,000	2,000,000					4.125	4.127	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	96.0075	2,880,225	3,000,000	3,000,000					5.500	5.501	MN	25,208	165,000	05/01/2020	05/06/2030
87305Q-CF-6	TTX CO			1	1.F FE	4,984,650	99.9382	4,996,909	5,000,000	4,999,932		1,778			4.150	4.187	JJ	95,681	207,500	12/04/2013	01/15/2024
876030-AA-5	TAPESTRY INC			1,2	2.B FE	1,994,100	81.3491	1,626,981	2,000,000	1,995,105		516			3.050	3.084	MS	17,961	61,000	11/16/2021	03/15/2032
87612G-AC-5	TARGA RESOURCES CORP			1,2	2.C FE	1,997,160	105.2838	2,105,676	2,000,000	1,997,781		621			6.125	6.141	MS	36,069	83,708	01/03/2023	03/15/2033
87612G-AD-3	TARGA RESOURCES CORP			1,2	2.C FE	1,956,860	108.0686	2,161,373	2,000,000	1,957,567		707			6.500	6.666	FA	49,111	78,000	01/03/2023	02/15/2053
87612K-AA-0	TARGA RESOURCES CORP			1,2	2.C FE	4,992,450	100.4800	5,024,002	5,000,000	4,994,459		1,408			5.200	5.235	JJ	130,000	255,667	06/22/2022	07/01/2027
878055-AE-2	HUNTINGTON NATIONAL BANK				2.A FE	4,968,750	97.1054	4,855,268	5,000,000	4,995,668		3,572			4.600	4.678	FA	79,222	230,000	02/24/2015	02/27/2025
878742-AS-4	TECK RESOURCES LTD			1,2	2.C FE	3,062,600	101.4484	2,536,210	2,500,000	3,000,640		(21,220)			6.000	4.269	FA	56,667	150,000	12/09/2020	08/15/2040
878742-AW-5	TECK RESOURCES LTD			1,2	2.C FE	1,279,100	102.9269	1,029,269	1,000,000	1,250,479		(9,917)			6.250	4.180	JJ	28,819	62,500	12/23/2020	07/15/2041
878742-BG-9	TECK RESOURCES LTD			1,2	2.C FE	2,985,390	92.7975	2,783,925	3,000,000	2,989,997		1,316			3.900	3.958	JJ	53,950	117,000	06/23/2020	07/15/2030
87938W-AC-7	TELEFONICA EMISIONES SAU		C	1	2.C FE	7,438,608	113.1147	5,881,963	5,200,000	7,051,697		(117,824)			7.045	3.482	JD	11,194	366,340	02/02/2021	06/20/2036
880451-AW-9	TENNESSEE GAS PIPELINE COMPANY LLC			1	2.B FE	10,622,178	116.3950	8,717,987	7,490,000	9,738,694		(218,142)			8.375	4.131	JD	27,879	627,288	09/04/2019	06/15/2032
88224P-JS-9	TEXAS CAPITAL BANK NA				2.C FE	4,230,960	91.0696	3,642,783	4,000,000	4,048,771		(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	96.7316	1,934,633	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	1.G FE	2,416,927	107.8398	1,876,413	1,740,000	2,336,352		(35,708)			6.150	3.016	MN	13,674	107,010	09/27/2021	05/15/2037
88947E-AS-9	TOLL BROTHERS FINANCE CORP			1,2	2.C FE	1,036,550	99.4194	994,194	1,000,000	1,013,095		(4,041)			4.875	4.399	MS	14,354	48,750	06/07/2017	03/15/2027
89051D-AB-8	TOORAK CAPITAL PARTNERS LLC				2.B PL	3,000,000	100.3456	3,010,367	3,000,000	3,000,000					8.250	8.250	FA	103,125	248,875	07/22/2022	08/01/2027
89346D-AE-7	TRANSALTA CORP			1	3.A FE	2,959,440	99.3597	2,980,790	3,000,000	2,969,563		1,025			6.500	6.603	MS	57,417	195,000	03/09/2010	03/15/2040
893526-8Z-9	TRANSCANADA PIPELINES LTD			1	2.B FE	2,800,751	119.7351	2,177,981	1,819,000	2,678,584		(42,633)			7.625	3.544	JJ	63,956	138,699	01/12/2021	01/15/2039
89352H-AD-1	TRANSCANADA PIPELINES LTD			1	2.B FE	27,937,039	106.4226	21,326,016	20,039,000	26,828,897		(387,447)			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	98.8919	2,076,729	2,100,000	2,644,449		(23,154)			5.400	3.390	FA	42,840	113,400	09/23/2021	08/15/2041
893574-AH-6	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.A FE	499,125	104.7113	523,557	500,000	499,781		93			7.850	7.873	FA	16,354	39,250	01/19/2016	02/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89367T-AA-4	TRANSFORM LEASE OPCO LLC				2.B PL	6,814,000	92.5000	6,302,950	6,814,000	6,814,000					6.125	6.125	FMAN	69,560	419,175	10/25/2021	11/01/2026
893939-AE-8	TRAVELERS COMPANIES INC				1.F FE	10,395,180	106.1257	8,490,053	8,000,000	8,680,478		(281,755)			7.750	3.812	AO	130,889	620,000	04/28/2017	04/15/2026
89402H-AA-7	MS TRANSVERSE INSURANCE GROUP, LLC				1.G PL	2,000,000	92.2798	1,845,596	2,000,000	2,000,000					6.000	5.999	N/A	5,333	120,000	12/03/2021	12/15/2026
896239-AA-8	TRIMBLE INC			1,2	2.C FE	2,976,150	98.9869	2,969,607	3,000,000	2,997,340		2,777			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	90.4411	1,808,823	2,000,000	2,000,000					4.375	4.375	FA	33,056	87,500	08/19/2021	08/24/2026
89678F-AA-8	RAYMOND JAMES FINANCIAL INC			2,5	2.A FE	4,000,000	95.0265	3,801,061	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 FINANCIAL INC			2,5	1.G FE	3,000,000	92.6620	2,779,859	3,000,000	3,000,000					4.875	4.876	MN	13,813	146,250	11/21/2019	11/27/2029
902613-AX-6	UBS GROUP AG		C		1.G FE	2,955,690	97.9647	2,938,941	3,000,000	2,992,981		5,624			3.750	3.946	MS	29,688	112,500	06/08/2016	03/26/2025
904311-AA-5	UNDER ARMOUR INC			1,2	3.B FE	1,991,540	94.3571	1,887,141	2,000,000	1,997,670		897			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	102.3397	3,070,191	3,000,000	3,109,782		(73,260)			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	99.6323	1,095,955	1,100,000	1,312,817		(17,302)			5.500	3.256	MS	17,814	60,500	04/22/2021	03/15/2034
907818-FT-0	UNION PACIFIC CORP			1,2	1.G FE	5,998,260	79.9591	4,797,546	6,000,000	5,998,434		66			3.200	3.202	MN	21,867	192,000	05/19/2021	05/20/2041
90985F-AG-1	UNITED COMMUNITY BANKS INC			2,5	2.B FE	2,000,000	93.6435	1,872,870	2,000,000	2,000,000					7.772	7.777	JJ	27,201	156,735	01/10/2018	01/30/2028
910286-ES-8	UNITED FIDELITY BANK, FSB			5	1.F FE	5,000,000	75.0000	3,750,000	5,000,000	5,000,000					5.750	5.749	JD	23,958	287,500	05/18/2022	06/01/2032
911312-BV-7	UNITED PARCEL SERVICE INC			1,2	1.F FE	5,019,990	103.8984	5,194,920	5,000,000	5,017,490		(727)			5.200	5.167	AO	65,000	260,000	03/19/2020	04/01/2040
91159H-HM-5	US BANCORP			2	1.G FE	5,017,000	95.8276	4,791,382	5,000,000	5,004,402		(1,838)			3.100	3.060	AO	27,556	155,000	04/27/2016	04/27/2026
91159H-JN-1	US BANCORP			1,2,5	1.F FE	10,000,000	103.1524	10,315,241	10,000,000	10,000,000					5.836	5.837	JD	30,801	291,800	06/07/2023	06/12/2034
91324P-EE-8	UNITEDHEALTH GROUP INC			1,2	1.F FE	3,007,890	78.1390	2,344,169	3,000,000	3,007,075		(317)			3.050	3.032	MN	11,692	91,500	05/18/2021	05/15/2041
91324P-EH-1	UNITEDHEALTH GROUP INC			1,2	1.F FE	1,992,780	98.5296	1,970,592	2,000,000	1,994,266		937			4.000	4.060	MN	10,222	80,000	05/17/2022	05/15/2029
91359V-AC-1	UNIVERSAL INSURANCE HOLDINGS INC			1,2	1.F PL	4,000,000	90.4230	3,616,919	4,000,000	4,000,000					5.625	5.623	MN	19,375	225,000	11/23/2021	11/30/2026
914090-AA-3	UNIVERSITY BANCORP, INC.				2.A FE	2,000,000	99.5000	1,990,000	2,000,000	2,000,000					8.250	8.246	JJ	69,208	97,625	01/27/2023	01/31/2033
91735C-AB-0	US CLAIMS LITIGATION FUNDING, LLC				2.C FE	3,000,000	96.0000	2,880,000	3,000,000	3,000,000					10.250	10.250	N/A	165,708	165,708	03/14/2023	03/17/2028
91911T-AK-9	VALE OVERSEAS LTD		C	1	2.C FE	3,209,390	109.8087	2,745,218	2,500,000	3,127,367		(29,589)			6.875	4.525	MN	24,349	171,875	01/14/2021	11/10/2039
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	1,871,413	109.6156	1,614,637	1,473,000	1,835,217		(19,660)			6.625	4.212	JD	4,337	97,586	02/11/2022	06/15/2037
91914J-AB-8	VALERO ENERGY PARTNERS LP			1,2	2.B FE	4,983,000	98.2011	4,910,055	5,000,000	4,991,852		1,720			4.500	4.543	MS	66,250	225,000	03/26/2018	03/15/2028
919794-AC-1	VALLEY NATIONAL BANCORP				2.C FE	3,998,320	95.9857	3,839,428	4,000,000	3,999,763		191			4.550	4.555	JD	91,506	182,000	06/16/2015	06/30/2025
919794-AD-9	VALLEY NATIONAL BANCORP			2,5	2.B FE	2,000,000	93.6333	1,872,666	2,000,000	2,000,000					5.250	5.251	JD	4,667	105,000	05/29/2020	06/15/2030
92257E-AA-4	VELOCITY PORTFOLIO GROUP INC			1,2	2.B PL	10,000,000	88.0000	8,800,000	10,000,000	10,000,000					9.750	9.750	MS	325,000	262,708	09/19/2023	03/01/2033
92259R-AA-3	VELOCITY COMMERCIAL CAPITAL LLC			1,2	2.B PL	6,000,000	95.1519	5,709,115	6,000,000	6,000,000					7.125	7.125	MS	125,875	427,500	03/15/2022	03/15/2027
92337P-AA-3	VERABANK, INC.			5	2.C FE	1,000,000	92.3348	923,348	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	96.2084	4,088,857	4,250,000	4,293,849		(3,311)			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	91.4011	4,570,055	5,000,000	4,957,031		6,116			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	79.6042	4,776,249	6,000,000	5,988,610		478			3.400	3.415	MS	56,100	204,000	03/12/2021	03/22/2041
923451-AC-2	VERITEX HOLDINGS INC			2,5	2.C FE	2,000,000	93.2670	1,865,340	2,000,000	2,000,000					4.750	4.750	MN	12,139	95,000	11/08/2019	11/15/2029
92345Y-AD-8	VERISK ANALYTICS INC			1,2	2.B FE	2,983,890	98.2472	2,947,416	3,000,000	2,997,287		1,777			4.000	4.065	JD	5,333	120,000	05/11/2015	06/15/2025
92512J-AB-2	VERSABANK			2,5	1.G FE	5,000,000	91.6100	4,580,501	5,000,000	5,000,000					5.000	4.999	MN	41,667	250,000	04/21/2021	05/01/2031
925524-AV-2	PARAMOUNT GLOBAL			1	2.C FE	506,855	94.7668	473,834	500,000	504,557		(365)			5.500	5.375	MN	3,514	27,500	03/02/2016	05/15/2033
92556H-AA-5	PARAMOUNT GLOBAL			1,2	2.C FE	2,194,926	98.8859	2,181,424	2,206,000	2,202,822		2,190			4.750	4.860	MN	13,389	104,785	03/27/2020	05/15/2025
925650-AA-1	VICI PROPERTIES LP			1	2.C FE	2,998,650	98.2738	2,948,214	3,000,000	2,999,402		414			4.375	4.390	MN	16,771	131,250	04/21/2022	05/15/2025
925650-AB-9	VICI PROPERTIES LP			1,2	2.C FE	4,996,600	97.8962	4,894,809	5,000,000	4,997,242		592			4.750	4.765	FA	89,722	237,500	04/20/2022	02/15/2028
92840V-AE-2	VISTRA OPERATIONS COMPANY LLC			1,2	2.C FE	10,036,200	93.5646	9,356,460	10,000,000	10,022,067		(3,669)			4.300	4.253	JJ	198,278	430,000	08/09/2019	07/15/2029
928563-AF-2	VMWARE LLC			1,2	2.C FE	1,992,860	98.6400	1,972,799	2,000,000	1,995,209		630			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	90.6032	2,718,095	3,000,000	2,951,412		932			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	98.8203	4,941,014	5,000,000	4,996,387		1,812			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	97.3616	2,920,849	3,000,000	2,999,087		642			3.350	3.373	MN	13,400	100,500	05/06/2020	05/13/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
928668-BS-0	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	2.A FE	2,997,870	98.0055	2,940,165	3,000,000	2,998,488		400			4.350	4.366	JD	8,338	130,500	05/31/2022	06/08/2027
928668-BT-8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	2.A FE	998,700	98.0650	980,650	1,000,000	998,956		165			4.600	4.622	JD	2,939	46,000	05/31/2022	06/08/2029
928779-AA-5	VOLUNTEER STATE BANCSHARES INC			2,5	2.A PL	2,000,000	94.0605	1,881,210	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.A FE	4,981,950	99.5704	4,978,518	5,000,000	4,999,468		2,089			4.600	4.644	AO	57,500	230,000	03/11/2014	04/01/2024
92936U-AF-6	WP CAREY INC			1,2	2.A FE	1,977,520	93.8267	1,876,535	2,000,000	1,986,605		2,122			3.850	3.986	JJ	35,506	77,000	06/11/2019	07/15/2029
92936U-AJ-8	WP CAREY INC			1,2	2.A FE	2,971,440	81.2262	2,436,786	3,000,000	2,976,914		2,540			2.450	2.556	FA	30,625	73,500	10/05/2021	02/01/2032
92940P-AF-1	WRKCO INC			1,2	2.B FE	2,999,070	95.5107	2,865,322	3,000,000	2,999,373		61			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	101.2656	4,050,624	4,000,000	3,771,862		13,142			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.C FE	7,166,600	98.2218	6,875,523	7,000,000	7,017,408		(26,657)			3.800	3.402	MN	31,772	266,000	11/21/2017	11/18/2024
94677M-AA-4	WAYPOINT RESIDENTIAL LLC			1,2	3.A PL	5,000,000	99.8540	4,992,700	5,000,000	5,000,000					12.500	12.500	JD	27,778	625,000	12/15/2022	12/15/2026
948741-AK-9	KIMCO REALTY OP LLC			1	2.A FE	1,991,660	99.8975	1,997,949	2,000,000	1,999,964		940			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	97.8005	6,846,036	7,000,000	7,152,036		(59,501)			4.100	3.161	JD	22,322	287,000	08/02/2016	06/03/2026
95040Q-AN-4	WELLTOWER OP LLC			1,2	2.A FE	4,985,750	87.9262	4,396,309	5,000,000	4,990,261		1,815			2.050	2.091	JJ	47,264	102,500	06/23/2021	01/15/2029
952845-AE-5	WEST FRASER TIMBER CO LTD			1,2	2.C FE	3,000,000	98.3785	2,951,356	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	3.A FE	5,000,000	94.7500	4,737,500	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	3.B FE	7,433,125	98.1018	7,357,637	7,500,000	7,477,415		9,787			4.750	4.900	FA	134,583	356,250	07/30/2019	02/15/2026
960413-AY-8	WESTLAKE CORP			1,2	2.B FE	2,939,070	70.1095	2,103,286	3,000,000	2,944,529		2,356			2.875	3.011	FA	32,583	86,250	08/05/2021	08/15/2041
96145D-AB-1	WRKCO INC			1,2	2.B FE	4,985,550	98.0947	4,904,735	5,000,000	4,998,458		2,137			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	95.2251	2,856,753	3,000,000	2,969,116		4,208			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	99.5793	995,793	1,000,000	993,156		1,142			4.750	4.902	FA	16,493	47,500	02/20/2019	02/26/2029
963320-AZ-9	WHIRLPOOL CORP			1,2	2.B FE	2,971,830	97.0336	2,911,008	3,000,000	2,975,659		2,311			4.700	4.819	MN	18,408	141,000	05/02/2022	05/14/2032
969457-BW-9	WILLIAMS COMPANIES INC			1,2	2.B FE	2,696,781	99.4468	2,777,549	2,793,000	2,786,932		12,241			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	98.9601	1,979,201	2,000,000	2,003,080		(6,655)			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	96.0540	1,440,810	1,500,000	1,498,428		264			4.500	4.523	MS	21,938	67,500	02/26/2019	03/04/2029
98258P-AC-1	WT HOLDINGS INCORPORATED				3.A FE	5,000,000	73.0000	3,650,000	5,000,000	5,000,000					5.500	5.500	N/A	46,597	275,000	04/20/2021	04/30/2028
98310W-AM-0	TRAVEL + LEISURE CO			1,2	3.C FE	3,998,640	100.0998	4,003,992	4,000,000	4,009,521		(5,004)			6.600	6.446	AO	66,000	264,000	09/10/2015	10/01/2025
983130-AV-7	WYNN LAS VEGAS LLC			1,2	4.A FE	6,000,000	99.4913	5,969,476	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	98.9024	6,923,167	7,000,000	6,999,492		1,198			2.950	2.968	JD	17,208	206,500	05/24/2017	06/01/2024
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	6,024,780	90.8579	5,451,475	6,000,000	6,016,224		(2,368)			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	99.4245	994,245	1,000,000	999,501		251			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	102.8688	3,086,063	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.B	850,000	97.2497	826,623	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.B	2,600,000	96.2788	2,503,248	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	93.5016	1,496,026	1,600,000	1,600,000					4.700	4.701	FA	29,244	75,200	04/11/2019	06/13/2033
N7891*-AB-8	AVR AFVALVERWERKING B.V.		C		2.A PL	2,300,000	97.5532	2,243,723	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	1,200,000	95.7861	1,149,433	1,200,000	1,200,000					5.140	5.140	MN	10,109	61,680	05/02/2016	05/02/2031
Q2312*-AA-9	CHARTER HALL FUNDS MANAGEMENT LTD.		C		2.A FE	2,600,000	95.4637	2,482,057	2,600,000	2,600,000					4.610	4.610	FA	42,284	119,860	08/24/2018	08/24/2028
Q3915*-AD-2	FLETCHER BUILDING HOLDINGS LIMITED		C		2.C	1,000,000	92.7777	927,777	1,000,000	1,000,000					3.800	3.800	JJ	16,994	38,000	07/20/2016	11/22/2028
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,002,097,593	XXX	2,821,344,696	2,899,771,401	2,982,973,112		(5,394,029)	4,622,822		XXX	XXX	XXX	36,786,358	138,984,315	XXX	XXX
055287-AC-0	BBSG 2016-MRP B - CMBS			4	1.C	1,109,344	67.2480	1,008,720	1,500,000	1,109,344		(4,843)	402,495		3.727	0.000	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	92.6619	1,853,238	2,000,000	2,029,426		(12,077)			2.071	1.422	MON	3,452	41,420	06/25/2021	07/15/2054
05551V-BJ-1	BBCMS 2021-C10 A5 - CMBS			4	1.A	2,059,960	84.8632	1,697,264	2,000,000	2,045,300		(5,944)			2.492	2.145	MON	4,153	49,840	06/25/2021	07/15/2054
05591Q-AA-4	BPR 21KEN A - CMBS			4,5	1.A FE	1,500,000	99.8387	1,497,580	1,500,000	1,500,000					6.726	6.806	MON	4,764	96,247	02/18/2021	02/15/2029
05604F-AC-9	BWAY 2013-1515 A2 - CMBS			2	1.A	3,074,979	93.8758	2,816,273	3,000,000	3,006,504		(7,366)			3.454	3.216	MON	8,636	103,629	02/26/2013	03/10/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
05604L-AJ-1	BWAY 2015-1740 D - CMBS			4	6.	131,475	5.2590	131,475	2,500,000	131,475		137	1,946,564		3.787	0.000	MON		51,410	02/04/2015	01/12/2035
06539V-BB-3	BANK 2022-BNK39 C - CMBS			4	1.B	863,156	68.1897	579,613	850,000	860,620		(1,370)			3.270	3.137	MON	2,316	28,181	01/27/2022	02/18/2055
07335C-AJ-3	BBCMS 2019-C4 C - CMBS			4	1.F	999,978	66.5934	665,934	1,000,000	999,459		(128)			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	92.3439	923,439	1,000,000	1,014,528		(3,134)			4.510	4.156	MON	3,758	45,100	08/03/2018	08/15/2051
12515B-AJ-7	CD 2019-CD8 C - CMBS			4	2.B	1,029,948	65.6006	656,006	1,000,000	1,017,519		(3,015)			3.719	3.372	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	93.0879	1,396,319	1,500,000	1,515,620		(3,316)			3.691	3.404	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	82.0480	820,480	1,000,000	1,000,000		(2,070)			4.300	4.300	MON	3,583	41,983	10/24/2013	10/15/2046
12591K-AH-8	COMM 2013-CCRE12 B - CMBS			4	3.C	1,017,389	54.0370	810,555	1,500,000	1,017,389		(3,592)	482,611		4.762	7.006	MON	5,953	54,717	10/24/2013	10/15/2046
12591Q-AU-6	COMM 2014-UBS4 B - CMBS			4	1.D	2,059,862	85.3222	1,706,443	2,000,000	2,001,753		(7,251)			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.C	2,574,970	70.5711	1,764,278	2,500,000	2,502,836		(8,571)			4.641	4.367	MON	9,668	117,836	07/23/2014	08/12/2047
12591R-BD-1	COMM 2014-CCRE15 B - CMBS			4	1.A	2,059,849	94.8530	1,897,059	2,000,000	2,000,000		(11,424)			4.570	0.099	MON	7,617	93,189	02/10/2014	02/12/2047
12591U-AJ-2	COMM 2014-UBS2 B - CMBS			4	1.A	1,029,956	94.5802	945,802	1,000,000	999,245		(3,765)			4.701	4.353	MON	3,918	47,010	03/03/2014	03/12/2047
12591U-AL-7	COMM 2014-UBS2 C - CMBS			4	1.A	1,544,901	87.1750	1,307,625	1,500,000	1,498,629		(2,753)			4.933	4.689	MON	6,166	75,220	03/03/2014	03/12/2047
12591V-AH-4	COMM 2014-CCRE16 B - CMBS			4	1.A	2,574,950	93.8961	2,347,402	2,500,000	2,499,747		(9,220)			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.E	1,022,266	83.2927	832,927	1,000,000	998,479		(2,023)			4.655	4.665	MON	3,879	49,843	03/28/2014	04/12/2047
12592G-BG-7	COMM 2014-CCRE19 B - CMBS			4	1.A	3,089,895	96.6645	2,899,934	3,000,000	3,002,761		(10,995)			4.703	4.351	MON	11,758	140,647	08/13/2014	08/12/2047
12592K-BF-0	COMM 2014-UBS5 B - CMBS			4	1.A	1,787,968	91.2178	1,583,540	1,736,000	1,749,458		(4,180)			4.514	4.276	MON	6,530	78,363	09/09/2014	09/12/2047
12592K-BH-6	COMM 2014-UBS5 C - CMBS			4	1.A	2,015,105	90.2178	1,804,355	2,000,000	2,013,773		1,426			4.752	4.722	MON	7,921	93,415	09/09/2014	09/12/2047
12592X-BF-2	COMM 2015-CCRE22 AM - CMBS			4	1.A	4,119,901	95.6854	3,827,417	4,000,000	4,013,008		(12,903)			3.603	3.269	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	95.7629	1,436,443	1,500,000	1,505,309		(5,077)			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	1,301,421	96.5759	1,244,421	1,288,541	1,289,100		(1,095)			3.359	3.290	MON	3,607	43,282	09/28/2015	10/13/2048
12593Q-BE-9	COMM 2015-CCRE26 A4 - CMBS			4	1.A	1,544,981	96.2826	1,444,239	1,500,000	1,507,071		(5,038)			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	94.7851	1,446,421	1,526,000	1,533,255		(5,006)			4.085	3.759	MON	5,195	62,337	09/28/2015	10/13/2048
12624N-AC-4	COMM 2012-LTRT A2 - CMBS			4	1.A FM	4,033,238	87.0550	3,425,520	3,934,890	3,947,777		12,886			3.400	3.232	MON	11,148	133,771	09/13/2012	10/07/2030
12624X-AP-3	COMM 2013-CCRE6 B - CMBS			4	1.A	1,647,963	87.2593	1,409,868	1,615,722	1,533,114		(72,078)			3.397	8.300	MON	4,574	54,886	02/26/2013	03/12/2046
12625X-AA-5	COMM 2013-300P A1 - CMBS			4	1.A	2,562,442	92.8750	2,321,875	2,500,000	2,519,495		(2,946)			4.353	4.199	MON	9,069	108,825	08/15/2013	08/12/2030
12625X-AG-2	COMM 2013-300P B - CMBS			4	1.E	1,507,717	87.5000	1,312,500	1,500,000	1,502,161		(327)			4.394	4.349	MON	5,492	66,818	08/15/2013	08/12/2030
12625X-AJ-6	COMM 2013-300P C - CMBS			4	2.C	973,983	85.0000	850,000	1,000,000	991,323		1,311			4.394	4.526	MON	3,661	44,545	08/15/2013	08/12/2030
12629N-AH-8	COMM 2015-DC1 AM - CMBS			4	1.A	4,119,935	93.8646	3,754,584	4,000,000	4,010,735		(13,628)			3.724	3.389	MON	12,413	148,960	02/24/2015	02/12/2048
12630D-BA-1	COMM 2014-CCRE14 AM - CMBS			4	1.A	2,574,845	95.5254	2,388,135	2,500,000	2,500,000		(6,520)			4.526	15.014	MON	9,429	113,100	01/09/2014	02/12/2047
12630D-BB-9	COMM 2014-CCRE14 B - CMBS			4	1.A	1,175,794	90.0037	1,045,843	1,162,000	1,162,000		(3,617)			4.502	76.542	MON	4,359	53,819	01/09/2014	02/12/2047
12631D-BE-2	COMM 2014-CCRE17 B - CMBS			4	1.A	2,574,995	91.1972	2,279,929	2,500,000	2,500,627		(9,117)			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	95.3517	2,860,552	3,000,000	3,013,256		(13,073)			3.849	3.407	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	95.6796	2,457,052	2,568,000	2,580,897		(8,699)			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	98.9570	989,570	1,000,000	999,222		(3,779)			4.805	4.456	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	96.2530	1,355,243	1,408,000	1,406,449		(3,066)			5.038	4.997	MON	5,911	72,527	02/28/2014	03/12/2047
200474-BE-3	COMM 2015-LC19 AM - CMBS			4	1.A	3,089,926	95.5148	2,865,444	3,000,000	3,008,024		(10,076)			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	93.2910	932,910	1,000,000	1,002,645		(3,392)			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	90.8284	1,816,568	2,000,000	2,004,182		(6,177)			4.353	3.984	MON	7,255	85,451	01/26/2015	02/12/2048
23305M-AE-5	DBCCR 2014-ARCP B - CMBS			4	1.A	2,307,186	99.4940	2,228,665	2,240,000	2,240,000		(6,045)			4.590	4.243	MON	8,567	102,805	01/24/2014	01/12/2034
23305M-AG-0	DBCCR 2014-ARCP C - CMBS			4	1.A	3,046,715	99.0425	2,971,274	3,000,000	3,000,000		(2,894)			5.099	0.121	MON	12,747	150,091	01/24/2014	01/12/2034
36197V-AA-6	GSMS 2013-PEMB A - CMBS			4	1.A	1,993,353	76.1955	1,523,910	2,000,000	1,997,205		304			3.550	3.562	MON	5,916	71,976	04/11/2013	03/07/2033
36252W-BC-1	GSMS 2014-GC20 B - CMBS			4	1.A	2,059,981	97.1398	1,942,795	2,000,000	1,999,842		(10,378)			4.529	4.026	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	91.7645	917,645	1,000,000	1,006,885		(3,265)			3.484	3.141	MON	2,903	34,836	05/04/2016	06/17/2049
46640U-AH-5	JPMBB 2013-C17 AS - CMBS			4	1.A	3,195,120	97.2972	3,018,239	3,102,082	3,102,082		(5,898)			4.458	4.109	MON	11,525	138,303	12/18/2013	01/17/2047

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
46641W-AZ-0	JPMBB 2014-C19 AS - CMBS			4	1.A	4,119,992	98.6090	3,944,362	4,000,000	3,997,838		(14,936)			4.243	3.889	MON	14,144	169,728	04/29/2014	04/17/2047
46641W-BA-4	JPMBB 2014-C19 B - CMBS			4	1.A	2,430,788	98.3001	2,319,883	2,360,000	2,358,330		(9,157)			4.394	4.037	MON	8,642	103,701	04/29/2014	04/17/2047
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS			4	1.A FM	2,120,679	86.0430	1,780,335	2,069,122	2,070,382		(5,353)			3.277	3.074	MON	5,650	67,805	09/25/2012	10/18/2030
556227-AA-4	MAD 2015-11MD A - CMBS			4	1.A	1,014,208	89.8612	898,612	1,000,000	1,002,010		(1,700)			3.673	3.455	MON	3,061	36,042	09/15/2015	09/12/2035
61690G-AJ-0	MSBAM 2014-C14 B - CMBS			4	1.A	3,423,541	99.1613	3,296,123	3,324,000	3,324,000		(10,263)			4.847	0.114	MON	13,426	164,043	01/30/2014	02/15/2047
61690G-AL-5	MSBAM 2014-C14 C - CMBS			4	1.A	2,003,255	97.7993	1,955,986	2,000,000	2,000,000		1,069			5.037	0.156	MON	8,395	102,502	01/30/2014	02/15/2047
61690Q-AH-2	MSBAM 2015-C23 B - CMBS			4	1.A	2,054,239	93.8067	1,876,134	2,000,000	2,006,271		(6,468)			4.276	3.893	MON	7,127	83,931	06/05/2015	07/15/2050
61762X-AX-5	MSBAM 2013-C12 B - CMBS			4	1.A	1,618,027	97.0485	1,542,128	1,589,028	1,589,028		(838)			7.432	0.000	MON	9,841	82,066	10/10/2013	10/17/2046
61763K-BD-5	MSBAM 2014-C15 B - CMBS			4	1.A	789,897	99.5000	763,084	766,918	766,918		(2,113)			4.565	3.304	MON	2,917	35,010	03/26/2014	04/17/2047
61763U-BC-5	MSBAM 2014-C17 B - CMBS			4	1.A	2,059,945	94.0652	1,881,304	2,000,000	2,000,678		(7,449)			4.464	4.110	MON	7,440	89,280	07/31/2014	08/15/2047
61763U-BE-1	MSBAM 2014-C17 C - CMBS			4	1.A	2,618,915	92.2437	2,415,861	2,619,000	2,613,805		933			4.408	4.553	MON	9,620	118,974	07/30/2014	08/15/2047
61766E-BJ-3	MSBAM 2016-C29 B - CMBS			4	1.A	514,991	92.4092	462,046	500,000	503,300		(1,679)			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	94.1176	1,411,764	1,500,000	1,508,706		(5,112)			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.C	1,029,522	93.2748	932,748	1,000,000	1,005,520		(3,537)			4.602	4.332	MON	3,835	46,676	02/12/2016	01/15/2049
78419C-AK-0	SGCMS 2016-C5 B - CMBS			4	1.A	1,029,957	86.9872	869,872	1,000,000	1,007,635		(3,269)			3.933	3.593	MON	3,278	39,330	07/01/2016	10/13/2048
90276F-BB-9	UBSCM 2018-C10 C - CMBS			4	1.F	994,663	81.1903	811,903	1,000,000	995,249		396			5.047	5.238	MON	4,206	51,227	05/23/2018	05/17/2051
90276V-AK-5	UBSCM 2018-C8 C - CMBS			4	3.A	983,471	82.8506	828,506	1,000,000	989,255		78			4.840	5.040	MON	4,034	47,508	02/12/2018	02/17/2051
90276Y-AK-9	UBSCM 2019-C16 C - CMBS			4	2.B	1,029,993	79.2702	792,702	1,000,000	1,016,611		(3,086)			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	91.7044	1,146,305	1,250,000	1,276,432		2,925			4.672	4.356	MON	4,866	58,398	12/18/2018	12/15/2051
90291J-BA-4	UBSCM 2018-C9 B - CMBS			4	1.D	1,544,994	84.0422	1,260,633	1,500,000	1,519,897		(4,806)			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	86.8045	868,045	1,000,000	1,021,027		3,223			4.787	4.472	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	91.7012	964,697	1,052,000	1,067,707		(3,310)			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.B	2,059,988	77.4800	1,549,600	2,000,000	1,999,334		(7,232)			4.378	4.026	MON	7,297	87,560	04/29/2014	05/17/2047
92890K-BG-9	WFRBS 2014-C22 C - CMBS			4	1.B	1,899,982	70.9724	1,419,447	2,000,000	1,988,731		10,948			3.903	4.456	MON	6,505	76,474	09/05/2014	09/17/2057
92890P-AG-9	WFRBS 2013-C14 AS - CMBS			4	1.A	821,131	91.3000	727,903	797,265	797,265		(1)			3.488	3.158	MON	2,317	27,809	05/22/2013	06/15/2046
92938V-AS-4	WFRBS 2014-C19 AS - CMBS			4	1.A	2,059,976	98.8706	1,977,413	2,000,000	1,998,717		(10,653)			4.271	3.760	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	98.7389	987,389	1,000,000	999,294		(5,340)			4.723	4.209	MON	3,936	47,230	03/10/2014	03/15/2047
94989E-AK-3	WFCM 2015-LC20 B - CMBS			4	1.A	1,544,892	94.3674	1,415,511	1,500,000	1,505,976		(6,515)			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	94.4315	1,416,473	1,500,000	1,506,591		(6,259)			3.872	3.440	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	96.9367	969,367	1,000,000	1,005,567		(4,208)			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	1,029,919	92.7408	927,408	1,000,000	1,007,733		(3,773)			3.484	3.092	MON	2,903	34,840	05/10/2016	06/17/2049
96221T-AK-3	WFRBS 2014-LC14 B - CMBS			4	1.A	4,119,848	98.8116	3,952,463	4,000,000	3,994,335		(14,750)			4.907	4.549	MON	16,357	196,280	02/04/2014	03/15/2047
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						149,932,220	XXX	134,379,325	149,758,569	146,833,669		(427,299)	2,831,670		XXX	XXX	XXX	516,078	6,242,044	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,152,029,812	XXX	2,955,724,021	3,049,529,971	3,129,806,781		(5,821,328)	7,454,491		XXX	XXX	XXX	37,302,437	145,226,358	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						3,768,737,648	XXX	3,527,048,448	3,666,432,401	3,749,549,241		(5,392,081)	4,622,822		XXX	XXX	XXX	44,395,351	162,455,074	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						149,932,220	XXX	134,379,325	149,758,569	146,833,669		(427,299)	2,831,670		XXX	XXX	XXX	516,078	6,242,044	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			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
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						3,918,669,868	XXX	3,661,427,773	3,816,190,971	3,896,382,910		(5,819,380)	7,454,491		XXX	XXX	XXX	44,911,429	168,697,117	XXX	XXX

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Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 161,721,459	1B ..$ 382,461,483	1C ..$ 184,883,931	1D ..$ 101,841,576	1E ..$ 103,459,975	1F ..$ 343,280,658	1G ..$ 380,581,201
1B	2A ...$ 592,724,220	2B ..$ 877,328,447	2C ..$ 564,766,749				
1C	3A ...$ 101,048,945	3B ..$ 31,982,805	3C ..$ 15,008,224				
1D	4A ...$ 20,624,363	4B ..$ 13,337,384	4C ..$ 2,004,016				
1E	5A ...$ 1,000,000	5B ..$ 18,176,000	5C ..$				
1F	6 .....$ 151,475						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
28852N-20-8	ELLINGTON FINANCIAL INC			160,000.000	25.00		3,656,000	22.850	3,656,000	4,000,000	67,500	270,000		680,000			680,000		1.G PL	10/16/2019
28852N-30-7	ELLINGTON FINANCIAL INC			160,000.000	25.00		3,137,600	19.610	3,137,600	4,000,000	62,500	250,000		369,600			369,600		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		300,000							5.B GI	09/13/2021
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							11,693,600	XXX	11,693,600	12,900,000	130,000	820,000		1,049,600			1,049,600		XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							11,693,600	XXX	11,693,600	12,900,000	130,000	820,000		1,049,600			1,049,600		XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							11,693,600	XXX	11,693,600	12,900,000	130,000	820,000		1,049,600			1,049,600		XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$ 6,793,600
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
994142-6E-2	KINGSTONE COMPANIES, INC			45,000.000	44,100	0.980	44,100					21,600		21,600		12/21/2022	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					44,100	XXX	44,100					21,600		21,600		XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					44,100	XXX	44,100					21,600		21,600		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						XXX										XXX	XXX
5989999999 - Total Common Stocks					44,100	XXX	44,100					21,600		21,600		XXX	XXX
5999999999 - Total Preferred and Common Stocks					11,737,700	XXX	11,737,700	12,900,000	130,000	820,000		1,071,200		1,071,200		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
121262-MG-1	BURGETTSTOWN AREA SCH DIST PA		11/17/2023	Stifel Nicolaus & Co.		1,300,000	1,300,000	
858892-NK-4	STEPHENSON CNTY ILL SCH DIST NO 145 FREE		11/29/2023	OPPENHEIMER & CO. INC.		570,000	570,000	
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,870,000	1,870,000	
3130AW-6V-7	FEDERAL HOME LOAN BANKS		05/19/2023	CAPITAL INSTITUTIONAL SERVICES		6,000,000	6,000,000	
3130AW-NC-0	FEDERAL HOME LOAN BANKS		07/12/2023	CAPITAL INSTITUTIONAL SERVICES		6,000,000	6,000,000	
3130AW-UX-6	FEDERAL HOME LOAN BANKS		08/08/2023	CAPITAL INSTITUTIONAL SERVICES		7,500,000	7,500,000	
3130AX-BK-3	FEDERAL HOME LOAN BANKS		09/19/2023	CAPITAL INSTITUTIONAL SERVICES		5,000,000	5,000,000	
3130AX-D7-0	FEDERAL HOME LOAN BANKS		09/25/2023	CAPITAL INSTITUTIONAL SERVICES		4,000,000	4,000,000	
3130AX-HR-2	FEDERAL HOME LOAN BANKS		10/11/2023	CAPITAL INSTITUTIONAL SERVICES		5,000,000	5,000,000	
3130AX-SD-1	FEDERAL HOME LOAN BANKS		11/09/2023	CAPITAL INSTITUTIONAL SERVICES		4,530,000	4,530,000	
3130AY-5C-6	FEDERAL HOME LOAN BANKS		12/12/2023	CAPITAL INSTITUTIONAL SERVICES		5,000,000	5,000,000	
3133EN-5S-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		01/04/2023	CAPITAL INSTITUTIONAL SERVICES		5,000,000	5,000,000	
3133EN-6Y-1	FEDERAL FARM CREDIT BANKS FUNDING CORP		01/18/2023	CAPITAL INSTITUTIONAL SERVICES		2,000,000	2,000,000	
3133EP-DH-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		03/09/2023	CAPITAL INSTITUTIONAL SERVICES		5,000,000	5,000,000	
3133EP-EC-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		03/20/2023	CAPITAL INSTITUTIONAL SERVICES		5,000,000	5,000,000	
3133EP-EJ-0	FEDERAL FARM CREDIT BANKS FUNDING CORP		03/23/2023	CAPITAL INSTITUTIONAL SERVICES		5,000,000	5,000,000	
3133EP-FY-6	FEDERAL FARM CREDIT BANKS FUNDING CORP		04/11/2023	Capital Institutional Services		7,000,000	7,000,000	
3133EP-HR-9	FEDERAL FARM CREDIT BANKS FUNDING CORP		04/26/2023	CAPITAL INSTITUTIONAL SERVICES		5,000,000	5,000,000	
3133EP-JU-0	FEDERAL FARM CREDIT BANKS FUNDING CORP		05/10/2023	CAPITAL INSTITUTIONAL SERVICES		9,000,000	9,000,000	
3133EP-KT-1	FEDERAL FARM CREDIT BANKS FUNDING CORP		05/18/2023	CAPITAL INSTITUTIONAL SERVICES		6,000,000	6,000,000	
3133EP-L5-2	FEDERAL FARM CREDIT BANKS FUNDING CORP		12/11/2023	Capital Institutional Services		7,990,000	7,990,000	
3133EP-L9-4	FEDERAL FARM CREDIT BANKS FUNDING CORP		12/05/2023	CAPITAL INSTITUTIONAL SERVICES		5,000,000	5,000,000	
3133EP-LT-0	FEDERAL FARM CREDIT BANKS FUNDING CORP		05/30/2023	CAPITAL INSTITUTIONAL SERVICES		10,000,000	10,000,000	
3133EP-MD-4	FEDERAL FARM CREDIT BANKS FUNDING CORP		06/01/2023	Capital Institutional Services		5,000,000	5,000,000	
3133EP-MG-7	FEDERAL FARM CREDIT BANKS FUNDING CORP		06/06/2023	CAPITAL INSTITUTIONAL SERVICES		10,000,000	10,000,000	
3133EP-P5-8	FEDERAL FARM CREDIT BANKS FUNDING CORP		12/14/2023	CAPITAL INSTITUTIONAL SERVICES		10,000,000	10,000,000	
3133EP-PW-9	FEDERAL FARM CREDIT BANKS FUNDING CORP		07/06/2023	CAPITAL INSTITUTIONAL SERVICES		5,000,000	5,000,000	
3133EP-Q2-4	FEDERAL FARM CREDIT BANKS FUNDING CORP		12/18/2023	CAPITAL INSTITUTIONAL SERVICES		7,000,000	7,000,000	
3133EP-QX-6	FEDERAL FARM CREDIT BANKS FUNDING CORP		07/19/2023	CAPITAL INSTITUTIONAL SERVICES		5,000,000	5,000,000	
3133EP-S3-0	FEDERAL FARM CREDIT BANKS FUNDING CORP		12/20/2023	CAPITAL INSTITUTIONAL SERVICES		9,000,000	9,000,000	
3133EP-SA-4	FEDERAL FARM CREDIT BANKS FUNDING CORP		07/27/2023	CAPITAL INSTITUTIONAL SERVICES		6,000,000	6,000,000	
3133EP-TB-1	FEDERAL FARM CREDIT BANKS FUNDING CORP		08/08/2023	CAPITAL INSTITUTIONAL SERVICES		3,500,000	3,500,000	
3133EP-VH-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		08/29/2023	CAPITAL INSTITUTIONAL SERVICES		4,000,000	4,000,000	
3133EP-VT-9	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/06/2023	CAPITAL INSTITUTIONAL SERVICES		6,000,000	6,000,000	
3133EP-XM-2	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/26/2023	Capital Institutional Services		4,000,000	4,000,000	
3133EP-YD-1	FEDERAL FARM CREDIT BANKS FUNDING CORP		10/06/2023	CAPITAL INSTITUTIONAL SERVICES		1,997,500	2,000,000	
3133EP-ZJ-7	FEDERAL FARM CREDIT BANKS FUNDING CORP		10/18/2023	CAPITAL INSTITUTIONAL SERVICES		8,000,000	8,000,000	
3135GA-EP-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		02/03/2023	CAPITAL INSTITUTIONAL SERVICES		5,000,000	5,000,000	
40252T-AL-1	GULF SHORES CITY PUBLIC PARK AND RECREAT		11/17/2023	Stifel Nicolaus & Co.		415,183	425,000	
40252T-AM-9	GULF SHORES CITY PUBLIC PARK AND RECREAT		11/17/2023	Stifel Nicolaus & Co.		983,800	1,000,000	
69672D-CN-1	PALMDALE CALIF FING AUTH LEASE REV		11/16/2023	HILLTOP SECURITIES		300,000	300,000	
69672D-CP-6	PALMDALE CALIF FING AUTH LEASE REV		11/16/2023	HILLTOP SECURITIES		400,000	400,000	
0909999999. Subtotal - Bonds - U.S. Special Revenues						206,616,483	206,645,000	
00258Y-20-3	ABACUS LIFE INC		11/03/2023	Piper Jaffray & CO/ALGO		3,000,000	3,000,000	
00973R-AM-5	AKER BP ASA	C	06/07/2023	JP MORGAN SECURITIES LLC		4,988,100	5,000,000	
01861E-AE-5	ALLIANCE FUNDING GROUP, INC.		07/03/2023	BREAN CAPITAL MBS		4,000,000	4,000,000	
020002-BK-6	ALLSTATE CORP		03/29/2023	MORGAN STANLEY DEAN WITTER		2,994,930	3,000,000	
06051G-LH-0	BANK OF AMERICA CORP		04/19/2023	Bank of America		3,000,000	3,000,000	
07274E-AM-5	BAYER US FINANCE LLC		11/16/2023	CITIGROUP GLOBAL MARKETS INC.		1,999,240	2,000,000	
12530R-AA-2	CFG MERCHANT SOLUTIONS, LLC		02/14/2023	BREAN CAPITAL MBS		5,000,000	5,000,000	
12670V-AA-3	CSCLEA 8.875 09/01/28		08/31/2023	DTC WITHDRAW, DRS ETC.		5,000,000	5,000,000	
136375-DJ-8	CANADIAN NATIONAL RAILWAY CO		10/30/2023	JP MORGAN SECURITIES LLC		997,140	1,000,000	
14040H-CY-9	CAPITAL ONE FINANCIAL CORP		01/25/2023	MORGAN STANLEY DEAN WITTER		3,000,000	3,000,000	
14448C-BA-1	CARRIER GLOBAL CORP		11/15/2023	JP MORGAN SECURITIES LLC		1,996,700	2,000,000	
15089Q-AY-0	CELANESE US HOLDINGS LLC		08/10/2023	Bank of America		1,999,840	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
210385-AE-0	CONSTELLATION ENERGY GENERATION LLC		09/27/2023	Various		2,009,200	2,000,000	
251933-AA-5	DEXT CAPITAL, LLC		03/29/2023	BREAN CAPITAL MBS		5,000,000	5,000,000	
25731V-AB-0	DOMINION ENERGY SOUTH CAROLINA INC		10/04/2023	US BANCORP INVESTMENT		994,340	1,000,000	
26444H-AR-2	DUKE ENERGY FLORIDA LLC		11/06/2023	GOLDMAN SACHS & CO, NY		496,960	500,000	
28504D-AD-5	ELECTRICITE DE FRANCE SA	C	05/19/2023	DEUTSCHE BANK SECURITIES, INC.		3,021,540	3,000,000	
29278G-BB-3	ENEL FINANCE INTERNATIONAL NV	C	11/30/2023	DAVIDSON D.A. + COMPANY INC.		5,812,200	5,000,000	53,819
38116F-AB-3	GOLDEN PEAR FUNDING HOLDCO LLC		02/24/2023	BREAN CAPITAL MBS		5,000,000	5,000,000	
391202-AA-6	GREAT ROCK CAPITAL PARTNERS, LLC		12/07/2023	BREAN CAPITAL MBS		7,000,000	7,000,000	39,583
39573L-DV-7	GREENSTATE CREDIT UNION		02/02/2023	DTC WITHDRAW, DRS ETC.		3,499,247	3,500,000	753
404119-CQ-0	HCA INC		05/01/2023	Wells Fargo Securities LLC		2,997,960	3,000,000	
404119-CR-8	HCA INC		05/01/2023	JP MORGAN SECURITIES LLC		1,934,360	2,000,000	
446150-BC-7	HUNTINGTON BANCSHARES INC		08/14/2023	MORGAN STANLEY DEAN WITTER		2,000,000	2,000,000	
458140-CH-1	INTEL CORP		02/07/2023	JP MORGAN SECURITIES LLC		1,998,800	2,000,000	
48263C-BE-3	KDM FUNDING I LLC		11/28/2023	RBC CAPITAL MARKETS		4,477,500	4,500,000	
491386-AP-3	KENTUCKY POWER CO		12/12/2023	DAIWA CAPITAL MARKETS AMERICA		7,369,320	7,000,000	46,278
49327M-3H-5	KEYBANK NA		01/23/2023	KEY CAPITAL MARKETS		2,985,540	3,000,000	
49327V-2C-7	KEYBANK NA		01/23/2023	KEYBANC CAPITAL MARKETS INC		2,898,360	3,000,000	68,192
55069W-AA-9	LUXURY LEASE PARTNERS LLC		03/29/2023	BREAN CAPITAL MBS		3,000,000	3,000,000	
583928-AJ-5	MEDALLION FINANCIAL CORP		09/29/2023	DTC WITHDRAW, DRS ETC.		3,000,000	3,000,000	
61747Y-FB-6	MORGAN STANLEY		01/17/2023	MORGAN STANLEY DEAN WITTER		5,000,000	5,000,000	
641423-CG-1	NEVADA POWER CO		09/11/2023	JP MORGAN SECURITIES LLC		998,330	1,000,000	
652526-80-7	NEWTEKONE INC		08/24/2023	PERSHING LLC		3,000,000	3,000,000	
652526-AC-8	NEWTEK BUSINESS SERVICES CORP.,PRIOR TO		01/23/2023	DTC WITHDRAW, DRS ETC.		4,000,000	4,000,000	
677050-AT-3	OGLETHORPE POWER CORP		11/30/2023	Various		12,058,080	12,000,000	
682680-BL-6	ONEOK INC		08/10/2023	GOLDMAN SACHS & CO, NY		1,999,520	2,000,000	
695114-CJ-5	PACIFICORP		06/21/2023	DAVIDSON D.A. + COMPANY INC.		2,100,140	2,000,000	55,739
74969G-AC-2	RF RENOVO MANAGEMENT COMPANY, LLC		04/26/2023	DTC WITHDRAW, DRS ETC.		3,000,000	3,000,000	
752925-AA-5	RAPID FINANCIAL SERVICES LLC		04/20/2023	Not Available		5,000,000	5,000,000	50,000
76131R-AC-6	RETAIL CAPITAL HOLDINGS LLC		06/28/2023	Not Available		5,000,000	5,000,000	
78355H-KY-4	RYDER SYSTEM INC		10/30/2023	MIZUHO SECURITIES USA INC.		2,992,950	3,000,000	
826418-BP-9	SIERRA PACIFIC POWER CO		09/13/2023	Various		3,979,130	4,000,000	
828807-DX-2	SIMON PROPERTY GROUP LP		11/06/2023	Bank of America		1,976,120	2,000,000	
86273N-AB-4	STRATEGIC FUNDING SOURCE, INC.		02/14/2023	BREAN CAPITAL MBS		5,000,000	5,000,000	
87612G-AC-5	TARGA RESOURCES CORP		01/03/2023	TRUIST FINANCIAL CORP		1,997,160	2,000,000	
87612G-AD-3	TARGA RESOURCES CORP		01/03/2023	TRUIST FINANCIAL CORP		1,956,860	2,000,000	
91159H-JN-1	US BANCORP		06/07/2023	US BANCORP INVESTMENT		10,000,000	10,000,000	
914090-AA-3	UNIVERSITY BANCORP, INC.		01/27/2023	RAYMOND JAMES/FI		2,000,000	2,000,000	15,125
91735C-AB-0	US CLAIMS LITIGATION FUNDING, LLC		03/14/2023	BREAN CAPITAL MBS		3,000,000	3,000,000	
92257E-AA-4	VELOCITY PORTFOLIO GROUP INC		09/19/2023	DTC WITHDRAW, DRS ETC.		10,000,000	10,000,000	24,375
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						188,529,567	187,500,000	353,865
2509999997. Total - Bonds - Part 3						397,016,049	396,015,000	353,865
2509999998. Total - Bonds - Part 5						15,000,000	15,000,000	
2509999999. Total - Bonds						412,016,049	411,015,000	353,865
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
5989999997. Total - Common Stocks - Part 3							XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks							XXX	
5999999999. Total - Preferred and Common Stocks							XXX	
6009999999 - Totals						412,016,049	XXX	353,865

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	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
749845-WK-5	RACINE CNTY WIS		12/18/2023	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				168,900	09/01/2039
762494-RC-8	RIALTO CALIF UNI SCH DIST		08/01/2023	Maturity @ 100.00		1,220,000	1,220,000	1,220,000	1,220,000						1,220,000				40,602	08/01/2023
873465-XS-2	TACOMA WASH		12/01/2023	Call @ 100.00		245,000	245,000	245,000	245,000						245,000				12,350	12/01/2025
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						6,465,000	6,465,000	6,465,000	6,465,000						6,465,000				221,852	XXX
091096-NQ-6	BIRMINGHAM ALA WTRWKS BRD WTR REV		11/16/2023	Not Available		2,394,450	3,000,000	3,000,000	3,000,000						3,000,000		(605,550)	(605,550)	142,849	01/01/2039
3130AT-RZ-2	FEDERAL HOME LOAN BANKS		05/09/2023	Call @ 100.00		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				225,750	11/09/2032
3130AT-SB-4	FEDERAL HOME LOAN BANKS		05/10/2023	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				184,000	10/28/2037
3130AT-UL-9	FEDERAL HOME LOAN BANKS		05/23/2023	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				342,500	11/23/2037
3133EN-U2-4	FEDERAL FARM CREDIT BANKS FUNDING CORP		01/24/2023	Call @ 100.00		6,900,000	6,900,000	6,900,000	6,900,000						6,900,000				117,444	10/19/2037
386442-XS-1	GRAND RIVER DAM AUTH OKLA REV		06/01/2023	Maturity @ 100.00		595,000	595,000	595,000	595,000						595,000				6,973	06/01/2023
437765-AF-7	HOMESTEAD FLA TRANSN SYS REV		07/01/2023	Maturity @ 100.00		200,000	200,000	200,000	200,000						200,000				5,524	07/01/2023
49151E-7C-1	KENTUCKY ST PPTY & BLDGS COMMN REVS		11/01/2023	Call @ 100.00		595,000	595,000	595,000	595,000						595,000				31,969	11/01/2025
544445-BC-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV		05/15/2023	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				27,940	05/15/2023
63968A-L5-2	NEBRASKA PUB PWR DIST REV		01/01/2023	Maturity @ 100.00		790,000	790,000	790,000	790,000						790,000				9,231	01/01/2023
735541-GG-3	PORT VANCOUVER WASH REV		12/01/2023	Maturity @ 100.00		270,000	270,000	270,000	270,000						270,000				8,008	12/01/2023
837151-VD-8	SOUTH CAROLINA ST PUB SVC AUTH REV		01/01/2023	Call @ 100.00		10,000	10,000	10,000	10,000						10,000				311	01/01/2029
914072-J4-6	UNIVERSITY ARK UNIV REV		09/15/2023	Maturity @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				34,395	09/15/2023
91756T-AL-5	UTAH ST MUN PWR AGY PWR SUPPLY SYS REV		07/01/2023	Maturity @ 100.00		700,000	700,000	700,000	700,000						700,000				17,584	07/01/2023
93730P-AJ-5	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L		07/01/2023	Call @ 100.00		120,000	120,000	120,000	120,000						120,000				7,699	07/01/2030
0909999999. Subtotal - Bonds - U.S. Special Revenues						38,074,450	38,680,000	38,680,000	38,680,000						38,680,000		(605,550)	(605,550)	1,162,178	XXX
00101J-AH-9	ADT SECURITY CORP		06/15/2023	Various		4,000,000	4,000,000	3,982,713	3,999,056		565		565		3,999,622		379	379	47,128	06/15/2023
002824-BE-9	ABBOTT LABORATORIES		11/30/2023	Maturity @ 100.00		3,500,000	3,500,000	3,483,515	3,497,646		2,355		2,355		3,500,000				119,000	11/30/2023
03027W-AJ-1	AMTT 2013-2A 2A - RMBS		03/15/2023	Paydown		5,000,000	5,000,000	4,981,250	4,999,395		605		605		5,000,000				38,375	03/16/2048
03076K-AA-6	AMERIS BANCORP		03/15/2023	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				104,813	03/15/2027
032359-AE-1	AMTRUST FINANCIAL SERVICES INC		08/15/2023	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				122,500	08/15/2023
042735-BC-3	ARROW ELECTRONICS INC		03/01/2023	Maturity @ 100.00		2,000,000	2,000,000	1,984,040	1,999,685		315		315		2,000,000				45,000	03/01/2023
04530D-AD-4	ASPEN INSURANCE HOLDINGS LTD	C	11/15/2023	Maturity @ 100.00		6,000,000	6,000,000	5,993,340	5,999,345		655		655		6,000,000				279,000	11/15/2023
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC		09/25/2023	Call @ 100.00		2,640,000	2,640,000	2,638,345	2,639,705		142		142		2,639,847		153	153	162,800	07/01/2024
04965D-A*-7	ATRESMEDIA CORPORACION DE MEDIOS DE COMU	D	07/11/2023	Maturity @ 100.00		2,120,000	2,120,000	2,120,000	2,120,000						2,120,000				94,976	07/11/2023
05565E-AM-7	BMW US CAPITAL LLC		09/15/2023	Maturity @ 100.00		5,000,000	5,000,000	4,984,550	4,998,349		1,651		1,651		5,000,000				112,500	09/15/2023
064227-AB-7	BANK OF N T BUTTERFIELD & SON LTD	C	06/01/2023	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				105,000	06/01/2028
09256B-AD-9	BLACKSTONE HOLDINGS FINANCE CO LLC		02/15/2023	Maturity @ 100.00		2,000,000	2,000,000	1,962,120	1,999,445		555		555		2,000,000				47,500	02/15/2023
110122-CZ-9	BRISTOL-MYERS SQUIBB CO		02/20/2023	Maturity @ 100.00		4,812,000	4,812,000	4,800,355	4,811,672		328		328		4,812,000				78,195	02/20/2023
12325J-AB-7	FRANKLIN BSP LENDING CORP		12/30/2022	Maturity @ 100.00															59,375	12/30/2022
12325J-AD-3	FRANKLIN BSP LENDING CORP		05/30/2023	Maturity @ 100.00		3,000,000	3,000,000	2,983,590	2,998,457		1,543		1,543		3,000,000				80,625	05/30/2023
12624N-AC-4	COMM 2012-LTRT A2 - CMBS		12/01/2023	Paydown		829,512	829,512	850,245	829,512						829,512				15,895	10/07/2030
12624X-AP-3	COMM 2013-CCRE6 B - CMBS		12/01/2023	Paydown		1,860,278	1,860,278	1,897,399	1,848,154		12,124		12,124		1,860,278				12,865	03/12/2046
12625F-AS-5	COMM 2013-CCRE7 AM - CMBS		03/13/2023	Paydown		1,000,000	1,000,000	1,014,978	999,680		321		321		1,000,000				8,285	03/12/2046
12625K-AE-5	COMM 2013-CCRE8 A5 - CMBS		05/15/2023	Paydown		1,661,755	1,661,755	1,711,484	1,662,254		(499)		(499)		1,661,755				12,315	06/12/2046
12626B-AN-4	COMM 2013-CCRE10 AM - CMBS		06/12/2023	Paydown		1,500,000	1,500,000	1,544,970	1,501,734		(1,734)		(1,734)		1,500,000				33,139	08/10/2046
12626G-AM-5	COMM 2013-LC13 AM - CMBS		09/13/2023	Paydown		3,000,000	3,000,000	3,089,764	3,004,389		(4,389)		(4,389)		3,000,000				95,920	08/10/2046
12626L-BN-1	COMM 2013-CCRE11 AM - CMBS		08/11/2023	Paydown		3,000,000	3,000,000	3,089,833	3,004,357		(4,357)		(4,357)		3,000,000				85,911	08/12/2050
12630B-BC-1	COMM 2013-CCRE13 AM - CMBS		12/13/2023	Paydown		5,000,000	5,000,000	5,149,990	5,056,038		(56,038)		(56,038)		5,000,000				207,650	11/12/2046
12634Q-AG-6	CRB GROUP INC		06/15/2023	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				93,750	06/15/2023
126650-BY-5	CVSPAS 2011 CTF - CMBS		12/10/2023	Paydown		43,506	43,506	43,506	43,506						43,506				1,409	01/10/2034
133131-AS-1	CAMDEN PROPERTY TRUST		06/15/2023	Maturity @ 100.00		2,000,000	2,000,000	1,977,560	1,998,899		1,101		1,101		2,000,000				48,750	06/15/2023
20786W-AD-9	CONNECTONE BANCORP INC		02/01/2023	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				52,000	02/01/2028
221907-AB-4	NICOLET BANKSHARES INC		12/01/2023	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				144,832	06/01/2028
225433-AT-8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L	C	06/09/2023	Maturity @ 100.00		2,000,000	2,000,000	1,994,280	1,999,600		400		400		2,000,000				37,789	06/09/2023

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
23331A-BG-3	DR HORTON INC		02/15/2023	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				118,750	02/15/2023
24380@-AB-4	DEER DISTRICT LLC		06/01/2023	Call @ 100.00		73,197	73,197	73,197	73,197						73,197				1,845	06/01/2044
26885B-AD-2	EQM MIDSTREAM PARTNERS LP		06/21/2023	Call @ 100.00		10,000,000	10,000,000	9,976,100	9,997,218		2,439		2,439		9,999,657		343	343	443,333	07/15/2023
29082H-AA-0	EMBRAER NETHERLANDS FINANCE BV	C	09/07/2023	Call @ 100.00		3,000,000	3,000,000	2,994,000	2,998,268		462		462		2,998,730		1,270	1,270	110,258	06/15/2025
30288*-AA-8	FLNG LIQUEFACTION 2, LLC		09/30/2023	Paydown		170,000	170,000	170,000	170,000						170,000				5,857	03/31/2038
31847R-AE-2	FIRST AMERICAN FINANCIAL CORP		02/01/2023	Maturity @ 100.00		3,000,000	3,000,000	3,020,580	3,000,211		(211)		(211)		3,000,000				64,500	02/01/2023
337915-AA-0	HUNTINGTON BANCSHARES INC		02/04/2023	Maturity @ 100.00		5,000,000	5,000,000	5,032,460	5,000,711		(711)		(711)		5,000,000				108,750	02/04/2023
361841-AF-6	GLP CAPITAL LP		02/13/2023	Call @ 100.00		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				18,850	11/01/2023
36248G-AH-3	GSMS 2013-GCJ16 AS - CMBS		08/11/2023	Paydown		2,000,000	2,000,000	2,059,976	2,003,758		(3,758)		(3,758)		2,000,000				61,987	11/13/2046
37045X-AL-0	GENERAL MOTORS FINANCIAL COMPANY INC		05/15/2023	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				21,250	05/15/2023
37045X-CL-8	GENERAL MOTORS FINANCIAL COMPANY INC		06/19/2023	Maturity @ 100.00		1,000,000	1,000,000	998,520	999,849		151		151		1,000,000				20,750	06/19/2023
39121J-AH-3	GREAT RIVER ENERGY		07/01/2023	Call @ 100.00		350,000	350,000	350,000	350,000						350,000				15,673	07/01/2030
39808C-A*-6	GRIDIRON FUNDING, LLC		09/11/2023	Call @ 100.00		15,426	15,426	15,426	15,426						15,426				653	06/30/2027
42824C-BE-8	HEWLETT PACKARD ENTERPRISE CO		04/01/2023	Maturity @ 100.00		7,000,000	7,000,000	6,998,530	6,999,898		102		102		7,000,000				78,750	04/01/2023
44106M-AR-3	SERVICE PROPERTIES TRUST		03/08/2023	Call @ 100.00		1,250,000	1,250,000	938,977	1,182,899		26,841		26,841		1,209,739		40,261	40,261	12,969	06/15/2023
44106M-AS-1	SERVICE PROPERTIES TRUST		12/09/2023	Call @ 100.00		6,000,000	6,000,000	4,394,174	5,309,170		528,989		528,989		5,838,159		161,841	161,841	344,100	03/15/2024
44106M-AZ-5	SERVICE PROPERTIES TRUST		12/11/2023	Call @ 100.00		5,000,000	5,000,000	3,670,231	4,300,464		357,635		357,635		4,658,099		341,901	341,901	258,583	10/01/2024
45384B-AB-2	INDEPENDENT BANK GROUP INC		03/31/2023	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				43,960	12/31/2027
46639N-AP-6	JPMBB 2013-C12 A4 - CMBS		02/21/2023	Paydown		119,437	119,437	120,631	119,307		130		130		119,437				635	07/17/2045
46639N-AQ-4	JPMBB 2013-C12 A5 - CMBS		05/18/2023	Paydown		1,500,000	1,500,000	1,544,994	1,499,850		150		150		1,500,000				18,119	07/17/2045
46640J-AR-8	JPMCC 2013-C13 A4 - CMBS		06/21/2023	Paydown		1,164,872	1,164,872	1,176,519	1,170,257		(5,385)		(5,385)		1,164,872				14,807	01/18/2046
46640L-AH-5	JPMBB 2013-C14 AS - CMBS		07/18/2023	Paydown		1,250,000	1,250,000	1,287,500	1,250,448		(448)		(448)		1,250,000				28,441	08/17/2046
46640U-AH-5	JPMBB 2013-C17 AS - CMBS		12/01/2023	Paydown		897,918	897,918	924,848	899,625		(1,707)		(1,707)		897,918				40,033	01/17/2047
48263C-AC-8	KDM FUNDING I LLC		12/25/2023	Paydown		115,253	115,253	115,253	115,253						115,253				4,469	08/25/2027
48263C-AL-8	KDM FUNDING I LLC		10/24/2023	Call @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				112,222	01/25/2028
493738-AE-8	KIA CORP	C	04/25/2023	Maturity @ 100.00		2,000,000	2,000,000	1,982,260	1,998,912		1,088		1,088		2,000,000				30,000	04/25/2023
49456B-AB-7	KINDER MORGAN INC		11/15/2023	Maturity @ 100.00		4,000,000	4,000,000	4,010,000	4,001,122		(1,122)		(1,122)		4,000,000				225,000	11/15/2023
496902-AN-7	KINROSS GOLD CORP		08/10/2023	Call @ 100.00		7,503,675	7,500,000	7,506,635	7,501,071		(954)		(954)		7,500,117		(117)	(117)	406,540	03/15/2024
500255-AT-1	KOHLS CORP		12/15/2023	Maturity @ 100.00		3,000,000	3,000,000	2,992,500	2,999,129		871		871		3,000,000				142,500	12/15/2023
50067A-AG-7	KORTH DIRECT MTG LLC FORMERLY KORTH DIRE		08/21/2023	Call @ 100.00		2,700,000	2,700,000	2,695,410	2,691,456		(668)		(668)		2,690,787		9,213	9,213	101,588	10/25/2023
50067H-AA-5	KORTH DIRECT MORTGAGE LLC		02/28/2023	Call @ 100.00		1,466,000	1,466,000	1,466,000	1,466,000						1,466,000				21,379	09/25/2024
50067H-AC-1	KORTH DIRECT MORTGAGE LLC		12/25/2023	Call @ 100.00		54,712	54,712	54,712	54,712						54,712				1,573	11/25/2024
50067H-BA-4	KORTH DIRECT MORTGAGE INC.		02/07/2023	Paydown		314,371	314,371	314,371	314,371						314,371				7,354	10/25/2025
50067H-BJ-5	KORTH DIRECT MORTGAGE LLC		05/16/2023	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				22,500	10/25/2023
50067H-DU-8	KORTH DIRECT MORTGAGE LLC - CMBS		11/01/2023	Call @ 100.00		1,298,055	1,298,055	1,298,055	1,298,055						1,298,055				119,694	07/25/2027
50540R-AN-2	LABORATORY CORPORATION OF AMERICA HOLDIN		11/01/2023	Maturity @ 100.00		5,000,000	5,000,000	4,901,380	4,990,166		9,834		9,834		5,000,000				200,000	11/01/2023
527288-BE-3	JEFFERIES FINANCIAL GROUP INC		10/18/2023	Maturity @ 100.00		5,000,000	5,000,000	4,932,050	4,993,197		6,803		6,803		5,000,000				275,000	10/18/2023
53079E-BE-3	LIBERTY MUTUAL GROUP INC		06/15/2023	Maturity @ 100.00		2,000,000	2,000,000	1,998,680	1,999,933		67		67		2,000,000				42,500	06/15/2023
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS		12/01/2023	Paydown		135,834	135,834	139,218	136,268		(434)		(434)		135,834				2,938	10/18/2030
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS, LLC		10/24/2023	Various		1,111,874	1,198,964	1,198,964	1,198,964						1,198,964		(87,090)	(87,090)	59,046	09/30/2025
58278L-AA-4	MCREIF SUBREIT, LLC		11/06/2023	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				202,500	12/31/2025
583928-AC-0	MEDALLION FINANCIAL CORP		09/27/2023	Piper Jaffray & CO/ALGO		3,026,700	3,000,000	3,000,000	3,000,000						3,000,000		26,700	26,700	252,313	03/22/2024
60040R-AA-4	MILLENNIUM CONSOLIDATED HOLDINGS LLC		06/09/2023	Call @ 100.00		2,002,040	2,000,000	1,987,000	1,998,643		1,179		1,179		1,999,822		178	178	80,790	06/30/2023
61744Y-AN-8	MORGAN STANLEY		01/23/2023	Maturity @ 100.00		2,000,000	2,000,000	1,995,500	1,999,942		58		58		2,000,000				31,250	01/23/2023
61747Y-DU-6	MORGAN STANLEY		05/22/2023	Maturity @ 100.00		4,000,000	4,000,000	3,997,720	3,999,905		95		95		4,000,000				82,000	05/22/2023
61762X-AW-7	MSBAM 2013-C12 AS - CMBS		10/18/2023	Paydown		4,000,000	4,000,000	4,119,840	4,003,882		(3,882)		(3,882)		4,000,000				149,400	10/17/2046
61762X-AX-5	MSBAM 2013-C12 B - CMBS		12/01/2023	Paydown		410,972	410,972	418,472	411,189		(217)		(217)		410,972				17,139	10/17/2046
61763K-BD-5	MSBAM 2014-C15 B - CMBS		12/01/2023	Paydown		1,733,082	1,733,082	1,785,009	1,737,857		(4,775)		(4,775)		1,733,082				79,115	04/17/2047

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
628530-BD-8	MYLAN INC		11/29/2023	Maturity @ 100.00		2,000,000	2,000,000	1,992,240	1,999,164		836		836		2,000,000				84,000	11/29/2023
675232-AA-0	OCEANEERING INTERNATIONAL INC		11/02/2023	Call @ 100.00		2,000,000	2,000,000	800,000	1,248,238		282,465		282,465		1,530,704		469,296	469,296	89,642	11/15/2024
67623C-AF-6	OFFICE PROPERTIES INCOME TRUST		09/07/2023	DAVIDSON (D.A.) & CO. INC.		1,503,750	3,000,000	1,576,530	2,994,819		253	1,418,542	(1,418,289)		1,576,530		(72,780)	(72,780)	93,725	10/15/2031
709599-AN-4	PENSKE TRUCK LEASING CO LP		01/17/2023	Maturity @ 100.00		2,000,000	2,000,000	1,982,800	1,999,909		91		91		2,000,000				42,500	01/17/2023
712710-AA-0	PEOPLESBANCORP, MHC		11/15/2023	Call @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				134,375	11/15/2028
718592-AB-4	PVH CORP		11/15/2023	Maturity @ 100.00		1,000,000	1,000,000	915,550	993,503		6,497		6,497		1,000,000				77,500	11/15/2023
724479-AJ-9	PITNEY BOWES INC		08/30/2023	Call @ 100.00		2,000,000	2,000,000	1,400,000	1,738,519		136,681		136,681		1,875,200		124,800	124,800	88,646	03/15/2024
74267C-AC-0	PROASSURANCE CORP		11/15/2023	Maturity @ 100.00		2,000,000	2,000,000	2,156,460	2,017,647		(17,647)		(17,647)		2,000,000				106,000	11/15/2023
749607-AC-1	RLI CORP		09/15/2023	Maturity @ 100.00		5,000,000	5,000,000	5,003,200	5,000,313		(313)		(313)		5,000,000				243,750	09/15/2023
75886A-AJ-7	ENERGY TRANSFER LP		11/01/2023	Maturity @ 100.00		4,000,000	4,000,000	3,775,920	3,972,419		27,581		27,581		4,000,000				180,000	11/01/2023
759509-AE-2	RELIANCE STEEL & ALUMINUM CO		01/15/2023	Call @ 100.00		8,000,000	8,000,000	8,412,700	8,002,998		(3,120)		(3,120)		7,999,877		123	123	90,000	04/15/2023
76132F-AA-5	RETAIL OPPORTUNITY INVESTMENTS PARTNERSH		12/15/2023	Maturity @ 100.00		2,000,000	2,000,000	1,966,600	1,996,044		3,956		3,956		2,000,000				100,000	12/15/2023
76169#-AH-6	REYES HOLDINGS, L.L.C.		02/03/2023	Call @ 100.00		1,033,333	1,033,333	1,033,333	1,033,333						1,033,333				25,058	02/04/2025
80283L-AA-1	SANTANDER UK PLC	C	11/07/2023	Maturity @ 100.00		2,000,000	2,000,000	1,993,620	1,999,350		650		650		2,000,000				100,000	11/07/2023
81618T-AC-4	OFFICE PROPERTIES INCOME TRUST		09/06/2023	DAVIDSON D.A. + COMPANY INC.		5,257,500	6,000,000	5,184,684	6,005,026		(1,794)	818,547	(820,342)		5,184,684		72,816	72,816	297,750	02/01/2025
81618T-AE-0	OFFICE PROPERTIES INCOME TRUST		09/07/2023	Various		3,720,000	4,000,000	3,947,360	3,988,429		5,759		5,759		3,994,187		(274,187)	(274,187)	139,424	05/15/2024
81721M-AM-1	DIVERSIFIED HEALTHCARE TRUST		01/26/2023	SEAPORT GROUP SECURITIES, LLC		1,715,000	2,800,000	1,592,500	1,592,500						1,592,500		122,500	122,500	60,958	02/15/2028
82436#-AA-6	THE SHERWIN-WILLIAMS COMPANY		12/15/2023	Paydown		94,601	94,601	95,547	95,352		(750)		(750)		94,601				2,256	03/15/2037
8426EP-AA-6	SOUTHERN COMPANY GAS CAPITAL CORP		10/01/2023	Maturity @ 100.00		1,000,000	1,000,000	999,220	999,914		86		86		1,000,000				24,500	10/01/2023
853254-AJ-9	STANDARD CHARTERED PLC	C	01/11/2023	Maturity @ 100.00		2,000,000	2,000,000	1,997,700	1,999,993		7		7		2,000,000				39,500	01/11/2023
85917W-AA-0	STERLING BANCORP INC		07/18/2023	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				239,792	04/15/2026
862121-A#-7	STORE CAPITAL LLC		03/10/2023	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				42,570	04/28/2026
862121-A@-9	STORE CAPITAL LLC		03/10/2023	Call @ 100.00		1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				26,724	11/21/2024
866930-AB-6	COREBRIDGE FINANCIAL INC		04/28/2023	Maturity @ 100.00		3,000,000	3,000,000	925,986	2,832,557		167,443		167,443		3,000,000				121,875	04/28/2023
86787E-AV-9	TRUIST BANK		02/02/2023	Maturity @ 100.00		2,000,000	2,000,000	1,993,280	1,999,875		125		125		2,000,000				30,000	02/02/2023
87265K-AE-2	SIXTH STREET SPECIALTY LENDING INC		01/22/2023	Maturity @ 100.00		3,000,000	3,000,000	2,999,070	2,999,989		11		11		3,000,000				67,500	01/22/2023
88947E-AN-0	TOLL BROTHERS FINANCE CORP		04/15/2023	Maturity @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				87,500	04/15/2023
89367T-AA-4	TRANSFORM LEASE OPCO LLC		12/29/2023	Call @ 100.00		186,000	186,000	186,000	186,000						186,000				11,442	11/01/2026
92890P-AG-9	WFRBS 2013-C14 AS - CMBS		12/01/2023	Paydown		2,202,735	2,202,735	2,268,674	2,202,736		(2)		(2)		2,202,735				40,965	06/15/2046
92937U-AF-5	WFRBS 2013-C13 AS - CMBS		05/18/2023	Paydown		750,000	750,000	772,476	749,811		189		189		750,000				9,321	05/17/2045
92938J-AG-7	WFRBS 2013-UBS1 AS - CMBS		10/18/2023	Paydown		1,500,000	1,500,000	1,544,901	1,502,436		(2,436)		(2,436)		1,500,000				49,805	03/16/2046
92938J-AK-8	WFRBS 2013-UBS1 B - CMBS		11/17/2023	Paydown		1,500,000	1,500,000	1,546,854	1,504,517		(4,517)		(4,517)		1,500,000				67,456	03/16/2046
94988M-AA-8	WFCM 2013-BTC A - CMBS		04/20/2023	Paydown		1,500,000	1,500,000	1,544,948	1,499,391		609		609		1,500,000				17,720	04/18/2035
94988Q-AN-1	WFCM 2013-LC12 AS - CMBS		08/18/2023	Paydown		1,000,000	1,000,000	1,007,965	999,134		866		866		1,000,000				25,381	07/17/2046
960386-AH-3	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP		08/15/2023	Maturity @ 100.00		3,000,000	3,000,000	2,996,370	2,999,744		256		256		3,000,000				131,250	08/15/2023
96221Q-AG-8	WFRBS 2013-C18 AS - CMBS		12/15/2023	Paydown		2,000,000	2,000,000	2,059,882	2,004,029		(4,029)		(4,029)		2,000,000				87,740	12/17/2046
P4368#-AC-1	FORTIS TCI LTD.	C	12/18/2023	Call @ 100.00		160,000	160,000	160,000	160,000						160,000				6,168	05/02/2031
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						280,703,387	284,361,813	274,715,888	280,529,145		1,468,018	2,237,089	(769,071)		279,760,074		937,599	937,599	9,931,749	XXX
2509999997. Total - Bonds - Part 4						325,242,837	329,506,813	319,860,888	325,674,145		1,468,018	2,237,089	(769,071)		324,905,074		332,049	332,049	11,315,779	XXX
2509999998. Total - Bonds - Part 5						15,000,000	15,000,000	15,000,000							15,000,000				318,938	XXX
2509999999. Total - Bonds						340,242,837	344,506,813	334,860,888	325,674,145		1,468,018	2,237,089	(769,071)		339,905,074		332,049	332,049	11,634,717	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
5989999999. Total - Common Stocks							XXX													XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX
6009999999 - Totals						340,242,837	XXX	334,860,888	325,674,145		1,468,018	2,237,089	(769,071)		339,905,074		332,049	332,049	11,634,717	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
3130AU-ZR-8	FEDERAL HOME LOAN BANKS		02/21/2023	CAPITAL INSTITUTIONAL SERVICES	05/24/2023	Call @ 100.00	5,000,000	5,000,000	5,000,000	5,000,000									71,250	
3133EP-CQ-6	FEDERAL FARM CREDIT BANKS FUNDING CORP		03/02/2023	CAPITAL INSTITUTIONAL SERVICES	06/08/2023	Call @ 100.00	5,000,000	5,000,000	5,000,000	5,000,000									83,000	
3133EP-NE-1	FEDERAL FARM CREDIT BANKS FUNDING CORP		06/16/2023	CAPITAL INSTITUTIONAL SERVICES	12/27/2023	Call @ 100.00	5,000,000	5,000,000	5,000,000	5,000,000									164,688	
0909999999. Subtotal - Bonds - U.S. Special Revenues							15,000,000	15,000,000	15,000,000	15,000,000									318,938	
2509999998. Total - Bonds							15,000,000	15,000,000	15,000,000	15,000,000									318,938	
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								15,000,000	15,000,000	15,000,000									318,938	

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					18,520,414	XXX
US BANK	TORRANCE, CALIFORNIA					152,396	XXX
THE NORTHERN TRUST COMPANY	CHICAGO, ILLINOIS					250,000	XXX
JP MORGANCHASE	SAN ANTONIO, TEXAS					173,711	XXX
WELLS FARGO BANK	WINSTON SALEM, NORTH CAROLINA					137,691	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			19,234,213	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			19,234,213	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			19,234,213	XXX

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

1.	January	22,113,512	4.	April	19,059,156	7.	July	16,389,575	10.	October	8,992,050
2.	February	23,282,079	5.	May	44,742,761	8.	August	16,164,232	11.	November	46,053,809
3.	March	39,882,968	6.	June	31,771,177	9.	September	25,819,556	12.	December	19,234,213

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	NONE							
8609999999 - Total Cash Equivalents								

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	POLICYHOLDER SECURITY	150,000	126,783		
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	50,001	45,588		
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	997,956	1,051,836		
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	227,938		
33.	New York NY						
34.	North Carolina NC	B	POLICYHOLDER SECURITY	1,000,005	859,015		
35.	North Dakota ND						
36.	Ohio OH	B	POLICYHOLDER SECURITY	2,100,000	1,774,962		
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	185,000	168,674		
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	4,732,961	4,254,794		
	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				