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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024
OF THE CONDITION AND AFFAIRS OF THE

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

NAIC Group Code 0000 (Current) 0000 (Prior) NAIC Company Code 56340 Employer's ID Number 34-0220550

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 [ ] Fraternal Benefit Societies [X]

Incorporated/Organized 01/09/1892 Commenced Business 10/01/1890

Statutory Home Office 6611 ROCKSIDE ROAD (Street and Number), INDEPENDENCE, OH, US 44131 (City or Town, State, Country and Zip Code)

Main Administrative Office 6611 ROCKSIDE ROAD (Street and Number)
INDEPENDENCE, OH, US 44131 (City or Town, State, Country and Zip Code), 216-642-9406 (Area Code) (Telephone Number)

Mail Address 6611 ROCKSIDE ROAD (Street and Number or P.O. Box), INDEPENDENCE, OH, US 44131 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6611 ROCKSIDE ROAD (Street and Number)
INDEPENDENCE, OH, US 44131 (City or Town, State, Country and Zip Code), 216-642-9406 (Area Code) (Telephone Number)

Internet Website Address WWW.FCSU.COM

Statutory Statement Contact KENNETH ANTHONY ARENDT (Name), 216-642-9406 (Area Code) (Telephone Number)
FCSU@FCSU.COM (E-mail Address), 216-642-4310 (FAX Number)

OFFICERS

President	KENNETH ARENDT	TREASURER	JOHN V. TOKARSKY
EXECUTIVE SECRETARY	KEVIN COLLINS	VICE PRESIDENT	DAMIAN NASTA

OTHER

GARY J. MATTA, GENERAL COUNSEL	EDWARD COWMAN, ACTUARY	

DIRECTORS OR TRUSTEES

REV. THOMAS NASTA	SABINA SABADOS	THOMAS IVANEC
MARTHA ZAVADA-WOJCIK	MILOS MITRO	NICOLE NASTA
BRADLEY MATTA	TIMOTHY GRAVES	JAMES MARMOL
KENNETH ARENDT	KEVIN COLLINS	DAMIAN NASTA
JOHN V TOKARSKY	JOANNE FIBBI	GREGORY MAURER

State of OHIO
County of CUYAHOGA SS

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

KENNETH A ARENDT PRESIDENT	KEVIN J COLLINS EXECUTIVE SECRETARY	JOHN V TOKARSKY TREASURER

Subscribed and sworn to before me this 28th day of January 2025

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 .....

NOTARY PUBLIC STATE OF OHIO

ADRIANA SCALLY
Notary Public
State of Ohio
My Comm. Expires
November 29, 2026

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	10,340,545	1.778	10,340,545		10,340,545	1.778
1.02 All other governments		0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000			0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000			0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	8,069,956	1.388	8,069,956		8,069,956	1.388
1.06 Industrial and miscellaneous	458,885,337	78.907	458,885,337		458,885,337	78.907
1.07 Hybrid securities		0.000			0	0.000
1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
1.09 SVO identified funds	0	0.000			0	0.000
1.10 Unaffiliated bank loans		0.000			0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000			0	0.000
1.12 Total long-term bonds	477,295,838	82.073	477,295,838	0	477,295,838	82.073
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	4,750,000	0.817	4,750,000		4,750,000	0.817
2.02 Parent, subsidiaries and affiliates		0.000			0	0.000
2.03 Total preferred stocks	4,750,000	0.817	4,750,000	0	4,750,000	0.817
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000			0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	1,326,810	0.228	1,326,810		1,326,810	0.228
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other	9,958	0.002	9,958		9,958	0.002
3.05 Mutual funds	408,005	0.070	408,005		408,005	0.070
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Exchange traded funds	0	0.000			0	0.000
3.09 Total common stocks	1,744,773	0.300	1,744,773	0	1,744,773	0.300
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	57,486,069	9.885	57,486,069		57,486,069	9.885
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	57,486,069	9.885	57,486,069	0	57,486,069	9.885
5. Real estate (Schedule A):						
5.01 Properties occupied by company	433,860	0.075	433,860		433,860	0.075
5.02 Properties held for production of income	202,060	0.035	202,060		202,060	0.035
5.03 Properties held for sale	0	0.000	0		0	0.000
5.04 Total real estate	635,920	0.109	635,920	0	635,920	0.109
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	28,308,938	4.868	28,308,938		28,308,938	4.868
6.02 Cash equivalents (Schedule E, Part 2)		0.000	0		0	0.000
6.03 Short-term investments (Schedule DA)		0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	28,308,938	4.868	28,308,938	0	28,308,938	4.868
7. Contract loans	1,268,020	0.218	1,268,020		1,268,020	0.218
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	10,063,973	1.731	10,063,973		10,063,973	1.731
10. Receivables for securities	0	0.000	0		0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	581,553,531	100.000	581,553,531	0	581,553,531	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		694,879
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	58,960	
	8.2 Totals, Part 3, Column 9		58,960
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		635,919
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		635,919

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		43,607,119
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	24,686,466	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	24,686,466
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		10,807,516
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		57,486,069
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		57,486,069
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		57,486,069

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		8,383,833
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	437,828	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	437,828
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	1,628,796	
	5.2 Totals, Part 3, Column 9	0	1,628,796
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		386,484
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		10,063,973
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		10,063,973

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		488,730,709
2.	Cost of bonds and stocks acquired, Part 3, Column 7		42,846,042
3.	Accrual of discount		773,005
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	34,686	
	4.4. Part 4, Column 11	(223,977)	(189,291)
5.	Total gain (loss) on disposals, Part 4, Column 19		489,229
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		47,181,119
7.	Deduct amortization of premium		1,853,799
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		175,830
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		483,790,607
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		483,790,607

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	10,340,545	8,681,763	10,527,453	10,295,130
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals	10,340,545	8,681,763	10,527,453	10,295,130
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	8,069,956	8,180,557	8,234,401	7,990,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	458,885,336	425,225,806	467,094,340	452,258,042
	9. Canada				
	10. Other Countries				
	11. Totals	458,885,336	425,225,806	467,094,340	452,258,042
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	477,295,838	442,088,126	485,856,195	470,543,172
PREFERRED STOCKS	14. United States	4,750,000	3,242,500	4,750,000	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	4,750,000	3,242,500	4,750,000	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	4,750,000	3,242,500	4,750,000	
COMMON STOCKS	20. United States	1,734,815	1,734,815	1,669,796	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada				
	22. Other Countries				
	23. Totals	1,734,815	1,734,815	1,669,796	
Parent, Subsidiaries and Affiliates	24. Totals	9,958	9,958	9,958	
	25. Total Common Stocks	1,744,773	1,744,773	1,679,754	
	26. Total Stocks	6,494,773	4,987,273	6,429,754	
	27. Total Bonds and Stocks	483,790,611	447,075,399	492,285,949	

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	0	0	231,075	2,858,946	7,250,525	XXX	10,340,546	2.2	11,801,555	2.4	10,340,546	0
1.2 NAIC 2						XXX	0	0.0	0	0.0		0
1.3 NAIC 3						XXX	0	0.0	0	0.0		0
1.4 NAIC 4						XXX	0	0.0	0	0.0		0
1.5 NAIC 5						XXX	0	0.0	0	0.0		0
1.6 NAIC 6						XXX	0	0.0	0	0.0		0
1.7 Totals	0	0	231,075	2,858,946	7,250,525	XXX	10,340,546	2.2	11,801,555	2.4	10,340,546	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0		XXX	0	0.0	0	0.0		0
2.2 NAIC 2						XXX	0	0.0	0	0.0		0
2.3 NAIC 3						XXX	0	0.0	0	0.0		0
2.4 NAIC 4						XXX	0	0.0	0	0.0		0
2.5 NAIC 5						XXX	0	0.0	0	0.0		0
2.6 NAIC 6						XXX	0	0.0	0	0.0		0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0		XXX	0	0.0	0	0.0		0
3.2 NAIC 2	0	0	0	0		XXX	0	0.0	0	0.0		0
3.3 NAIC 3						XXX	0	0.0	0	0.0		0
3.4 NAIC 4						XXX	0	0.0	0	0.0		0
3.5 NAIC 5						XXX	0	0.0	0	0.0		0
3.6 NAIC 6						XXX	0	0.0	0	0.0		0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX	0	0.0	0	0.0		0
4.2 NAIC 2						XXX	0	0.0	0	0.0		0
4.3 NAIC 3						XXX	0	0.0	0	0.0		0
4.4 NAIC 4						XXX	0	0.0	0	0.0		0
4.5 NAIC 5						XXX	0	0.0	0	0.0		0
4.6 NAIC 6						XXX	0	0.0	0	0.0		0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	830,237	2,596,700	3,690,437	952,582	0	XXX	8,069,956	1.7	9,263,113	1.9	8,069,956	0
5.2 NAIC 2						XXX	0	0.0	0	0.0		0
5.3 NAIC 3						XXX	0	0.0	0	0.0		0
5.4 NAIC 4						XXX	0	0.0	0	0.0		0
5.5 NAIC 5						XXX	0	0.0	0	0.0		0
5.6 NAIC 6						XXX	0	0.0	0	0.0		0
5.7 Totals	830,237	2,596,700	3,690,437	952,582	0	XXX	8,069,956	1.7	9,263,113	1.9	8,069,956	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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	18,411,173	60,208,655	48,889,289	64,374,718	35,771,952	XXX	227,655,787	47.7	243,239,694	50.4	227,655,787	0
6.2 NAIC 2	11,041,860	73,107,695	35,664,341	91,900,499	6,873,742	XXX	218,588,137	45.8	212,850,686	44.1	218,588,137	0
6.3 NAIC 3		3,099,587	1,247,267	2,630,707		XXX	6,977,561	1.5	4,635,584	1.0	6,977,561	0
6.4 NAIC 4	1,001,935	1,901,538	776,629	1,230,666		XXX	4,910,768	1.0	0	0.0	4,910,768	0
6.5 NAIC 5		503,083	250,000			XXX	753,083	0.2	753,755	0.2	753,083	0
6.6 NAIC 6						XXX	0	0.0	0	0.0		0
6.7 Totals	30,454,968	138,820,558	86,827,526	160,136,590	42,645,694	XXX	458,885,336	96.1	461,479,719	95.6	458,885,336	0
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		0
7.2 NAIC 2						XXX	0	0.0	0	0.0		0
7.3 NAIC 3						XXX	0	0.0	0	0.0		0
7.4 NAIC 4						XXX	0	0.0	0	0.0		0
7.5 NAIC 5						XXX	0	0.0	0	0.0		0
7.6 NAIC 6						XXX	0	0.0	0	0.0		0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		0
8.2 NAIC 2						XXX	0	0.0	0	0.0		0
8.3 NAIC 3						XXX	0	0.0	0	0.0		0
8.4 NAIC 4						XXX	0	0.0	0	0.0		0
8.5 NAIC 5						XXX	0	0.0	0	0.0		0
8.6 NAIC 6						XXX	0	0.0	0	0.0		0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0	0	0.0		0
10.2 NAIC 2						XXX	0	0.0	0	0.0		0
10.3 NAIC 3						XXX	0	0.0	0	0.0		0
10.4 NAIC 4						XXX	0	0.0	0	0.0		0
10.5 NAIC 5						XXX	0	0.0	0	0.0		0
10.6 NAIC 6						XXX	0	0.0	0	0.0		0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX	0	0.0	0	0.0		0
11.2 NAIC 2						XXX	0	0.0	0	0.0		0
11.3 NAIC 3						XXX	0	0.0	0	0.0		0
11.4 NAIC 4						XXX	0	0.0	0	0.0		0
11.5 NAIC 5						XXX	0	0.0	0	0.0		0
11.6 NAIC 6						XXX	0	0.0	0	0.0		0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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) 19,241,410	62,805,355	52,810,801	68,186,246	43,022,477	0	246,066,289	51.6	XXX	XXX	246,066,289	0
12.2 NAIC 2	(d) 11,041,860	73,107,695	35,664,341	91,900,499	6,873,742	0	218,588,137	45.8	XXX	XXX	218,588,137	0
12.3 NAIC 3	(d) 0	3,099,587	1,247,267	2,630,707	0	0	6,977,561	1.5	XXX	XXX	6,977,561	0
12.4 NAIC 4	(d) 1,001,935	1,901,538	776,629	1,230,666	0	0	4,910,768	1.0	XXX	XXX	4,910,768	0
12.5 NAIC 5	(d) 0	503,083	250,000	0	0	0	(c) 753,083	0.2	XXX	XXX	753,083	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	31,285,205	141,417,258	90,749,038	163,948,118	49,896,219	0	(b) 477,295,838	100.0	XXX	XXX	477,295,838	0
12.8 Line 12.7 as a % of Col. 7	6.6	29.6	19.0	34.3	10.5	0.0	100.0	XXX	XXX	XXX	100.0	0.0
13. Total Bonds Prior Year												
13.1 NAIC 1	9,757,832	65,813,136	49,817,256	79,806,554	59,109,584	0	XXX	XXX	264,304,362	54.8	264,304,362	0
13.2 NAIC 2	6,406,841	78,329,290	23,199,832	80,620,187	24,294,536	0	XXX	XXX	212,850,686	44.1	212,850,686	0
13.3 NAIC 3	0	797,466	1,197,406	1,091,904	1,548,808	0	XXX	XXX	4,635,584	1.0	4,635,584	0
13.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.5 NAIC 5	0	0	753,755	0	0	0	XXX	XXX	(c) 753,755	0.2	753,755	0
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	16,164,673	144,939,892	74,968,249	161,518,645	84,952,928	0	XXX	XXX	(b) 482,544,387	100.0	482,544,387	0
13.8 Line 13.7 as a % of Col. 9	3.3	30.0	15.5	33.5	17.6	0.0	XXX	XXX	100.0	XXX	100.0	0.0
14. Total Publicly Traded Bonds												
14.1 NAIC 1	19,241,410	62,805,355	52,810,801	68,186,246	43,022,477	0	246,066,289	51.6	264,304,362	54.8	246,066,289	XXX
14.2 NAIC 2	11,041,860	73,107,695	35,664,341	91,900,499	6,873,742	0	218,588,137	45.8	212,850,686	44.1	218,588,137	XXX
14.3 NAIC 3	0	3,099,587	1,247,267	2,630,707	0	0	6,977,561	1.5	4,635,584	1.0	6,977,561	XXX
14.4 NAIC 4	1,001,935	1,901,538	776,629	1,230,666	0	0	4,910,768	1.0	0	0.0	4,910,768	XXX
14.5 NAIC 5	0	503,083	250,000	0	0	0	753,083	0.2	753,755	0.2	753,083	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	31,285,205	141,417,258	90,749,038	163,948,118	49,896,219	0	477,295,838	100.0	482,544,387	100.0	477,295,838	XXX
14.8 Line 14.7 as a % of Col. 7	6.6	29.6	19.0	34.3	10.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	6.6	29.6	19.0	34.3	10.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.8 Line 15.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 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			231,075	2,858,946	7,250,525	XXX	10,340,546	2.2	11,801,555	2.4	10,340,546	0
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
1.05 Totals	0	0	231,075	2,858,946	7,250,525	XXX	10,340,546	2.2	11,801,555	2.4	10,340,546	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	830,237	2,596,700	3,690,437	952,582	0	XXX	8,069,956	1.7	9,263,112	1.9	8,069,956	0
5.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
5.05 Totals	830,237	2,596,700	3,690,437	952,582	0	XXX	8,069,956	1.7	9,263,112	1.9	8,069,956	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	30,454,968	138,820,558	86,827,525	160,136,590	33,999,662	XXX	450,239,303	94.3	449,182,861	93.1	450,239,303	0
6.02 Residential Mortgage-Backed Securities					741,930	XXX	741,930	0.2	790,460	0.2	741,930	0
6.03 Commercial Mortgage-Backed Securities					7,904,103	XXX	7,904,103	1.7	11,506,399	2.4	7,904,103	0
6.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
6.05 Totals	30,454,968	138,820,558	86,827,525	160,136,590	42,645,695	XXX	458,885,336	96.1	461,479,720	95.6	458,885,336	0
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 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		0	0.0	0	0.0		0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX	0	0.0	0	0.0		0
12. Total Bonds Current Year												
12.01 Issuer Obligations	31,285,205	141,417,258	90,749,037	163,948,118	41,250,187	XXX	468,649,805	98.2	XXX	XXX	468,649,805	0
12.02 Residential Mortgage-Backed Securities	0	0	0	0	741,930	XXX	741,930	0.2	XXX	XXX	741,930	0
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	7,904,103	XXX	7,904,103	1.7	XXX	XXX	7,904,103	0
12.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	31,285,205	141,417,258	90,749,037	163,948,118	49,896,220	0	477,295,838	100.0	XXX	XXX	477,295,838	0
12.10 Line 12.09 as a % of Col. 7	6.6	29.6	19.0	34.3	10.5	0.0	100.0	XXX	XXX	XXX	100.0	0.0
13. Total Bonds Prior Year												
13.01 Issuer Obligations	16,164,673	144,939,893	74,968,248	160,025,849	74,148,865	XXX	XXX	XXX	470,247,528	97.5	470,247,528	0
13.02 Residential Mortgage-Backed Securities	0	0	0	0	790,460	XXX	XXX	XXX	790,460	0.2	790,460	0
13.03 Commercial Mortgage-Backed Securities	0	0	0	1,492,796	10,013,603	XXX	XXX	XXX	11,506,399	2.4	11,506,399	0
13.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	16,164,673	144,939,893	74,968,248	161,518,645	84,952,928	0	XXX	XXX	482,544,387	100.0	482,544,387	0
13.10 Line 13.09 as a % of Col. 9	3.3	30.0	15.5	33.5	17.6	0.0	XXX	XXX	100.0	XXX	100.0	0.0
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	31,285,205	141,417,258	90,749,037	163,948,118	41,250,187	XXX	468,649,805	98.2	470,247,528	97.5	468,649,805	XXX
14.02 Residential Mortgage-Backed Securities	0	0	0	0	741,930	XXX	741,930	0.2	790,460	0.2	741,930	XXX
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	7,904,103	XXX	7,904,103	1.7	11,506,399	2.4	7,904,103	XXX
14.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit						XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	31,285,205	141,417,258	90,749,037	163,948,118	49,896,220	0	477,295,838	100.0	482,544,387	100.0	477,295,838	XXX
14.10 Line 14.09 as a % of Col. 7	6.6	29.6	19.0	34.3	10.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	6.6	29.6	19.0	34.3	10.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.10 Line 15.09 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	4,389,300	0	4,389,300	0	0
2. Cost of short-term investments acquired	0				
3. Accrual of discount	0				
4. Unrealized valuation increase/(decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	4,389,300		4,389,300		
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

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

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
OFFICE SPACE & LAND		INDEPENDENCE	OH	01/01/1987	01/05/2011	867,285		210,588	532,800	58,960			(58,960)			84,753
LEASEHOLD IMPROVEMENTS		INDEPENDENCE	OH	06/01/2005	01/05/2011	353,228							0			
DOUGHBOY MEMORIAL PLAZA		MIDDLETOWN	PA	12/31/2014	12/31/2014	190,813		223,272	216,521				0			
0299999. Property occupied by the reporting entity - Administrative						1,411,326	0	433,860	749,321	58,960	0	0	(58,960)	0	0	84,753
0399999. Total Property occupied by the reporting entity						1,411,326	0	433,860	749,321	58,960	0	0	(58,960)	0	0	84,753
ROCKSIDE BLDG LEASED UNITS		INDEPENDENCE	OH	01/01/1987	01/05/2011	1,517,425		202,060	1,067,200				0		306,778	172,075
0499999. Properties held for the production of income						1,517,425	0	202,060	1,067,200	0	0	0	0	0	306,778	172,075
0699999 - Totals						2,928,751	0	635,920	1,816,521	58,960	0	0	(58,960)	0	306,778	256,828

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

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
C11LA0870	M	New Orleans	LA		06/09/2021	0.085	2,000,000						2,461,536	05/03/2021
P28VA2240	M	Fredericksburg	VA		08/25/2021	0.113	1,000,000						2,212,677	07/07/2021
E10HI9682	M	Boston	MA		09/07/2021	0.078	1,269,000						2,350,000	08/10/2021
B49NY1218	M	Troy	NY		10/27/2021	0.113	2,000,000						5,372,940	08/24/2021
H09UT8409	M	Midland	TX		12/17/2021	0.076	1,031,040						1,710,000	12/01/2021
H02UT8409	M	Midland	TX		12/17/2021	0.076	907,380						1,505,000	12/01/2021
H05UT8409	M	Midland	TX		12/17/2021	0.076	1,616,040						2,680,000	12/01/2021
B14NY1121	M	Ithaca	NY		12/28/2021	0.086	2,000,000						3,211,008	11/03/2021
S12IL6046	M	Palos Park	IL		03/22/2022	0.090	2,000,000						2,661,486	10/25/2021
P66TX7504	M	Princeton	TX		03/30/2022	0.095	2,000,000						4,505,198	03/16/2022
475NY1218	M	Randolph	NY		05/09/2023	0.083	1,170,000						2,600,000	01/20/2022
A13FL3390	M	Cape Coral	FL		10/04/2022	0.090	2,000,000						5,105,760	08/19/2022
669TX7875	M	Austin	TX		12/21/2022	0.088	1,075,000						1,601,398	07/27/2022
N35NY1050	M	Armonk	NY		03/20/2023	0.078	1,500,000						2,564,342	01/04/2023
P20CA9262	M	Costa Mesa	CA		03/27/2023	0.080	2,000,000						3,175,148	02/10/2023
M64CA9080	M	Long Beach	CA		05/05/2023	0.070	2,000,000						11,586,377	01/17/2023
I87TX7821	M	San Antonio	TX		05/25/2023	0.083	2,500,000						2,686,045	04/19/2023
T25OH4414	M	Westlake	OH		08/23/2023	0.088	1,500,000						3,155,040	06/15/2023
R40OH4301	M	Dublin	OH		09/21/2023	0.085	1,500,000						2,956,400	01/23/2023
R20OH4301	M	Dublin	OH		09/21/2023	0.085	1,000,000						4,232,800	08/11/2023
A33CA9453	M	Fairfield	CA		12/15/2023	0.085	750,000						1,282,046	10/05/2023
N15NY1121	M	Brooklyn	NY		01/17/2024	0.075	1,000,000						1,891,890	12/06/2023
W20AI3520	M	Homewood	AL		02/01/2024	0.080	2,000,000						3,920,000	05/22/2023
L36WA9808	M	Lynnwood	WA		04/01/2024	0.075	1,736,400						2,978,875	02/22/2024
F43PA1521	M	Pittsburgh	PA		06/03/2024	0.073	1,750,000						3,151,442	04/17/2024
C18NC2860	M	Blowing Rock	NC		06/13/2024	0.078	1,632,821						4,842,950	04/19/2024
L11WI5314	M	Lake Geneva	WI		06/14/2024	0.075	1,952,200						4,404,138	03/20/2024
S11OH4524	M	Cincinnati	OH		07/29/2024	0.070	1,810,966						3,129,462	05/01/2024
B15TX7708	M	Houston	TX		08/02/2024	0.070	1,000,000						2,571,200	06/02/2024
R18CA9511	M	San Jose	CA		08/21/2024	0.080	2,363,287						2,635,000	05/14/2024
J26NJ7306	M	Jersey City	NJ		09/06/2024	0.073	1,800,000						3,333,303	08/07/2024
W11CT6492	M	Wallingford	CT		09/17/2024	0.068	2,500,000						4,221,727	08/13/2024
B98CA9410	M	San Francisco	CA		10/03/2024	0.070	2,000,000						3,703,725	08/29/2024
M85TX7875	M	Austin	TX		11/25/2024	0.070	2,000,000						4,040,495	09/18/2024
N14CA9234	M	Hesperia	CA		12/11/2024	0.070	1,000,000						1,801,965	10/26/2024
1047	M	Lorain	OH		09/10/2024	0.055	121,936						1,057,200	02/20/2023
0599999. Mortgages in good standing - Commercial mortgages-all other							57,486,069	0	0	0	0	0	117,298,572	XXX
0899999. Total Mortgages in good standing							57,486,069	0	0	0	0	0	117,298,572	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							57,486,069	0	0	0	0	0	117,298,572	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
N15NY1121	Brooklyn	NY		01/17/2024	0.075	1,000,000		1,891,890
W20AI3520	Homewood	AL		02/01/2024	0.080	2,000,000		3,920,000
L36WA9808	Lynnwood	WA		04/01/2024	0.075	1,736,400		2,978,875
F43PA1521	Pittsburgh	PA		06/03/2024	0.073	1,750,000		3,151,442
C18NC2860	Blowing Rock	NC		06/13/2024	0.078	1,640,400		4,842,950
L11WI5314	Lake Geneva	WI		06/14/2024	0.075	1,952,200		4,404,138
S110H4524	Cincinnati	OH		07/29/2024	0.070	1,810,966		3,129,462
B15TX7708	Houston	TX		08/02/2024	0.070	1,000,000		2,571,200
R18CA9511	San Jose	CA		08/21/2024	0.080	2,371,500		2,635,000
J26NJ7306	Jersey City	NJ		09/06/2024	0.073	1,800,000		3,333,303
W11CT6492	Wallingford	CT		09/17/2024	0.068	2,500,000		4,221,727
B98CA9410	San Francisco	CA		10/03/2024	0.070	2,000,000		3,703,725
M85TX7875	Austin	TX		11/25/2024	0.070	2,000,000		4,040,495
N14CA9234	Hesperia	CA		12/11/2024	0.070	1,000,000		1,801,965
1047	Lorain	OH		09/10/2024	0.055	125,000		1,057,200
0599999. Mortgages in good standing - Commercial mortgages-all other						24,686,466	0	47,683,372
0899999. Total Mortgages in good standing						24,686,466	0	47,683,372
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						24,686,466	0	47,683,372

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
H04UT8409	Midland	TX		12/17/2021	02/01/2024						0		493,857	493,857			0
H07UT8409	San Angelo	TX		12/17/2021	02/01/2024						0		905,404	905,404			0
H03UT8409	Midland	TX		12/17/2021	02/01/2024						0		691,799	691,799			0
621AL3520	Birmingham	AL		03/25/2021	02/29/2024						0		1,000,000	1,000,000			0
L98VA2360	Newport News	VA		05/24/2021	03/08/2024						0		2,000,000	2,000,000			0
C16TX7941	Midland	TX		07/29/2021	05/03/2024						0		1,800,000	1,800,000			0
P59UT8440	Ogden	UT		11/10/2022	07/29/2024						0		2,575,000	2,575,000			0
H17WA9836	Port Angeles	WA		03/05/2021	08/06/2024						0		893,443	893,443			0
1046	Akron	OH		09/10/2019	07/31/2024						0		44,566	44,566			0
0199999. Mortgages closed by repayment						0	0	0	0	0	0	0	10,404,069	10,404,069	0	0	0
H04UT8409	Midland	TX		12/17/2021		578,880					0		85,023	85,023			0
H07UT8409	San Angelo	TX		12/17/2021		1,061,280					0		155,876	155,876			0
H03UT8409	Midland	TX		12/17/2021		810,900					0		119,101	119,101			0
H17WA9836	Port Angeles	WA		03/05/2021		918,033					0		24,590	24,590			0
C18NC2860	Blowing Rock	NC		06/13/2024							0		7,579	7,579			0
R18CA9511	San Jose	CA		08/21/2024							0		8,213	8,213			0
1047	Lorain	OH		09/10/2024			0				0		3,065	3,065			0
0299999. Mortgages with partial repayments						3,369,093	0	0	0	0	0	0	403,447	403,447	0	0	0
0599999 - Totals						3,369,093	0	0	0	0	0	0	10,807,516	10,807,516	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	UBS HEDGE FUNDS		CLEVELAND	OH	UBS FINANCIAL SERVICES		12/01/2012	13	5,725,859	7,630,655	7,630,655	918,518							
000000-00-0	CLUTTERBUCK SPECIAL SITUATION FUND		CLEVELAND	OH	CLUTTERBUCK CAPITAL MANAGEMENT LLC		08/31/2013	13	1,000,000	2,433,317	2,433,317	710,278							
2799999. Surplus Debentures, etc - Unaffiliated									6,725,859	10,063,972	10,063,972	1,628,796	0	0	0	0	0	0	XXX
6099999. Total - Unaffiliated									6,725,859	10,063,972	10,063,972	1,628,796	0	0	0	0	0	0	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									6,725,859	10,063,972	10,063,972	1,628,796	0	0	0	0	0	0	XXX

1.

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

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
90262Y-76-0	UBS SELECT GOV INST FUND	Cleveland	OH	UBS FINANCIAL SERVICES GRP	07/19/2024	13	4,270			
90262Y-76-0	UBS SELECT GOV INST FUND	Cleveland	OH	UBS FINANCIAL SERVICES GRP	07/18/2024	13	375,000			
90262Y-76-0	UBS SELECT GOV INST FUND	Cleveland	OH	UBS FINANCIAL SERVICES GRP	08/31/2024	13	756			
90262Y-76-0	UBS SELECT GOV INST FUND	Cleveland	OH	UBS FINANCIAL SERVICES GRP	10/31/2024	13	1,554			
90262Y-76-0	UBS SELECT GOV INST FUND	Cleveland	OH	UBS FINANCIAL SERVICES GRP	08/30/2024	13	1,669			
90262Y-76-0	UBS SELECT GOV INST FUND	Cleveland	OH	UBS FINANCIAL SERVICES GRP	09/30/2024	13	1,575			
90262Y-76-0	UBS SELECT GOV INST FUND	Cleveland	OH	UBS FINANCIAL SERVICES GRP	11/29/2024	13	1,452			
075995-91-3	BLACKSTONE REAL ESTATE INC TR INC	Cleveland	OH	UBS FINANCIAL SERVICES GRP	05/22/2024	13	2,227			
075995-91-3	BLACKSTONE REAL ESTATE INC TR INC	Cleveland	OH	UBS FINANCIAL SERVICES GRP	02/29/2024	13	2,205			
075995-91-3	BLACKSTONE REAL ESTATE INC TR INC	Cleveland	OH	UBS FINANCIAL SERVICES GRP	09/24/2024	13	2,255			
075995-91-3	BLACKSTONE REAL ESTATE INC TR INC	Cleveland	OH	UBS FINANCIAL SERVICES GRP	04/25/2024	13	2,220			
075995-91-3	BLACKSTONE REAL ESTATE INC TR INC	Cleveland	OH	UBS FINANCIAL SERVICES GRP	11/21/2024	13	2,270			
075995-91-3	BLACKSTONE REAL ESTATE INC TR INC	Cleveland	OH	UBS FINANCIAL SERVICES GRP	07/23/2024	13	2,241			
075995-91-3	BLACKSTONE REAL ESTATE INC TR INC	Cleveland	OH	UBS FINANCIAL SERVICES GRP	01/31/2024	13	2,198			
075995-91-3	BLACKSTONE REAL ESTATE INC TR INC	Cleveland	OH	UBS FINANCIAL SERVICES GRP	10/23/2024	13	2,263			
075995-91-3	BLACKSTONE REAL ESTATE INC TR INC	Cleveland	OH	UBS FINANCIAL SERVICES GRP	03/22/2024	13	2,212			
075995-91-3	BLACKSTONE REAL ESTATE INC TR INC	Cleveland	OH	UBS FINANCIAL SERVICES GRP	06/25/2024	13	2,234			
075995-91-3	BLACKSTONE REAL ESTATE INC TR INC	Cleveland	OH	UBS FINANCIAL SERVICES GRP	12/27/2024	13	2,277			
075995-91-3	BLACKSTONE REAL ESTATE INC TR INC	Cleveland	OH	UBS FINANCIAL SERVICES GRP	08/22/2024	13	2,248			
189997-J0-0	BLACKSTONE PRIVATE CREDIT FUND	Cleveland	OH	UBS FINANCIAL SERVICES GRP	02/29/2024	13	1,827			
189997-J0-0	BLACKSTONE PRIVATE CREDIT FUND	Cleveland	OH	UBS FINANCIAL SERVICES GRP	09/26/2024	13	1,944			
189997-J0-0	BLACKSTONE PRIVATE CREDIT FUND	Cleveland	OH	UBS FINANCIAL SERVICES GRP	11/29/2024	13	1,975			
189997-J0-0	BLACKSTONE PRIVATE CREDIT FUND	Cleveland	OH	UBS FINANCIAL SERVICES GRP	04/26/2024	13	1,870			
189997-J0-0	BLACKSTONE PRIVATE CREDIT FUND	Cleveland	OH	UBS FINANCIAL SERVICES GRP	07/26/2024	13	1,914			
189997-J0-0	BLACKSTONE PRIVATE CREDIT FUND	Cleveland	OH	UBS FINANCIAL SERVICES GRP	01/31/2024	13	1,813			
189997-J0-0	BLACKSTONE PRIVATE CREDIT FUND	Cleveland	OH	UBS FINANCIAL SERVICES GRP	04/02/2024	13	1,855			
189997-J0-0	BLACKSTONE PRIVATE CREDIT FUND	Cleveland	OH	UBS FINANCIAL SERVICES GRP	07/02/2024	13	1,899			
189997-J0-0	BLACKSTONE PRIVATE CREDIT FUND	Cleveland	OH	UBS FINANCIAL SERVICES GRP	12/30/2024	13	1,991			
189997-J0-0	BLACKSTONE PRIVATE CREDIT FUND	Cleveland	OH	UBS FINANCIAL SERVICES GRP	08/28/2024	13	1,929			
189997-J0-0	BLACKSTONE PRIVATE CREDIT FUND	Cleveland	OH	UBS FINANCIAL SERVICES GRP	10/24/2024	13	1,960			
189997-J0-0	BLACKSTONE PRIVATE CREDIT FUND	Cleveland	OH	UBS FINANCIAL SERVICES GRP	03/01/2024	13	1,841			
189997-J0-0	BLACKSTONE PRIVATE CREDIT FUND	Cleveland	OH	UBS FINANCIAL SERVICES GRP	05/22/2024	13	1,884			
2799999. Surplus Debentures, etc - Unaffiliated							437,828	0	0	XXX
6099999. Total - Unaffiliated							437,828	0	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							437,828	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
90262Y-76-0	UBS SELECT GOV INST FUND	CLEVELAND	OH	UBS FINANCIAL SERVICES GRP	07/18/2024	11/30/2024						0		386,484	386,484			0	
2799999. Surplus Debentures, etc - Unaffiliated							0	0	0	0	0	0	0	386,484	386,484	0	0	0	0
6099999. Total - Unaffiliated							0	0	0	0	0	0	0	386,484	386,484	0	0	0	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							0	0	0	0	0	0	0	386,484	386,484	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136A9-HB-7	FNMA CMO 2012-111 HS INV FLT				1.A FE	20,646	61.3960	13,204	21,507	21,341	0	19	0	0	2.500	2.604	MON.	44	0	10/23/2012	10/25/2042
3136A9-PC-6	FNMA CMO 2012-128 HS INV FLT				1.A FE	267,424	64.1570	169,978	264,940	264,940	0	0	0	0	5.672	5.619	MON.	1,235	0	11/20/2012	11/25/2042
3136AA-6G-5	FNMA CMO 2012-151 SB INV FLT				1.A FE	5,322	47.6060	2,585	5,431	5,400	0	4	0	0	5.697	5.813	MON.	25	0	02/19/2013	01/25/2043
3136AA-BP-9	FNMA CMO 2012-131 BS				1.A FE	83,207	61.5530	46,667	75,816	75,509	0	36	0	0	5.148	4.691	MON.	321	0	01/23/2013	12/25/2042
3136AC-AF-8	FNMA CMO 2013-10 HS INV FLT				1.A FE	24,244	51.1870	11,633	22,726	22,619	0	13	0	0	5.151	4.828	MON.	96	0	01/30/2013	02/25/2043
3137AQ-Z7-6	FHLMC CMO 4064 TS INV FLT				1.A FE	24,996	66.6040	16,443	24,688	24,688	0	0	0	0	6.717	6.634	MON.	136	1	02/20/2013	06/15/2042
3137AR-CX-2	FHLMC CMO 4061 SL INV FLT				1.A FE	8,447	41.6800	3,443	8,261	8,261	0	0	0	0	6.630	6.484	MON.	45	0	08/30/2012	06/15/2042
3137AU-TY-5	FHR CMO 4117 SC INV FLT				1.A FE	2,260	53.1220	1,158	2,180	2,180	0	0	0	0	8.834	8.525	MON.	16	0	10/31/2012	10/15/2042
3137AV-DC-8	FHLMC CMO 4120 HS INV FLT				1.A FE	161,260	57.1020	92,198	161,462	161,404	0	7	0	0	5.089	5.095	MON.	675	0	12/20/2012	10/15/2042
3137BQ-LJ-4	FREDDIE MAC				1.A FE	181,195	82.5080	147,019	178,188	178,188	0	0	0	0	4.500	4.425	MN	1,318	0	06/16/2016	05/15/2033
3137BR-ZF-5	FREDDIE MAC				1.A FE	447,457	90.8460	397,552	437,611	437,611	0	0	0	0	3.000	2.934	MON.	1,079	13,145	08/14/2020	02/15/2046
3137BS-WH-2	FREDDIE MAC				1.A FE	316,373	97.2390	297,955	306,415	306,415	0	(5,536)	0	0	3.000	2.906	MON.	756	9,353	12/11/2020	02/15/2044
31395W-JS-7	FHLMC CMO 3005 SW INV FLT				1.A FE	21,269	93.7810	18,300	19,513	19,513	0	0	0	0	0.122	0.112	MON.	2	655	09/17/2009	07/15/2035
31396Q-W5-4	FNMA CMO 2009-66 SL INV FLT				1.A FE	26,437	80.5550	19,015	23,605	23,605	0	(178)	0	0	7.149	6.383	MON.	139	0	05/31/2012	09/25/2039
31397N-UG-8	FNMA CMO 2009-19 TD				1.A FE	105,668	99.6460	104,022	104,392	104,392	0	0	0	0	5.000	4.940	MON.	429	5,062	03/25/2010	08/25/2036
31397S-WH-3	FNMA CMO 2011-40 SB INV FLT				1.A FE	5,055	67.2180	3,389	5,042	5,042	0	0	0	0	9.589	9.565	MON.	40	0	10/17/2011	11/25/2040
31397U-S9-1	FNMA CMO 2011-66 DS INV FLT				1.A FE	31,566	81.0450	23,191	28,615	28,615	0	0	0	0	11.885	10.774	MON.	280	2	08/24/2012	10/25/2040
36202E-V9-7	GNMA CMO 2 MJM 4240				1.A FE	14,732	100.4620	13,771	13,707	13,707	0	0	0	0	6.500	6.048	MON.	73	891	06/08/2011	09/20/2038
38373M-B8-2	GNMA CMO PAC 2007-16 PS INV FLT				1.A FE	27,124	109.0570	19,908	18,254	18,245	0	4	0	0	3.910	2.631	MON.	59	861	07/27/2012	04/20/2037
38374T-RK-2	GNMA CMO TAC 2009-22 JL				1.A FE	30,134	97.2160	28,885	29,713	29,713	0	0	0	0	4.000	3.944	MON.	98	1,114	04/21/2010	04/20/2039
38374U-BP-5	GNMA CMO 2009-32 AB				1.A FE	22,626	97.6510	20,955	21,459	21,459	0	0	0	0	4.000	3.794	MON.	71	863	07/06/2012	05/16/2039
38374U-CJ-8	GNMA CMO PAC 2009-32 AP				1.A FE	23,501	97.4710	21,685	22,248	22,248	0	0	0	0	4.000	3.787	MON.	73	894	07/09/2012	05/16/2039
38375Y-NF-5	GNMA CMO PAC 2008-79 CS				1.A FE	33,816	97.6500	32,589	33,373	33,373	0	0	0	0	6.614	6.527	MON.	181	481	06/28/2011	06/20/2035
38376V-R9-0	GNMA CMO PAC-2 2010-19 GW				1.A FE	80,814	90.5550	71,484	78,939	78,939	0	0	0	0	4.750	4.640	MON.	308	3,750	09/03/2010	02/20/2040
38377L-PX-0	GNMA CMO 2010-128 CY				1.A FE	142,572	97.5170	139,206	142,751	142,696	0	13	0	0	4.000	4.005	MON.	469	5,730	11/02/2010	08/20/2039
38377N-AA-2	GNMA CMO PAC-2 2010-143 CM				1.A FE	20	72.2620	14	20	20	0	0	0	0	4.000	3.998	MON.	0	1	01/26/2011	11/16/2040
38377N-G7-3	GNMA CMO 2010-157 SH				1.A FE	81,864	78.2540	62,347	79,673	79,673	0	0	0	0	9.508	9.254	MON.	623	34	12/20/2011	12/20/2040
38377T-DF-5	GNMA CMO 2011-13 CD				1.A FE	30,935	85.7620	26,663	31,090	31,018	0	7	0	0	4.522	4.545	MON.	116	1,244	01/28/2011	01/16/2041
38378H-L8-7	GNMA CMO 2012-128 HK				1.A FE	638,767	74.5510	481,626	646,035	646,035	0	0	0	0	2.000	2.023	MON.	1,062	12,921	10/30/2012	09/16/2042
38378M-ST-3	GNMA CMO 2013-51 SC INV FLT				1.A FE	235,977	55.5320	133,707	240,776	240,073	0	83	0	0	4.000	4.081	MON.	792	0	04/22/2013	04/20/2043
38378M-TU-9	GNMA CMO 2013-51 C				1.A FE	473,966	76.9740	370,669	481,551	480,711	0	99	0	0	2.500	2.540	MON.	989	12,039	04/11/2013	04/20/2043
38380C-DB-6	GNMA				1.A FE	1,675,370	90.6320	1,435,382	1,583,748	1,625,716	0	(27,979)	0	0	3.000	2.836	MON.	3,905	47,512	12/11/2020	04/20/2046
38380K-UN-3	GOVERNMENT NATL MTG ASSN				1.A FE	528,969	87.7820	453,291	516,382	522,178	0	(3,950)	0	0	2.500	2.441	MON.	1,061	12,929	11/25/2020	10/20/2047
38380N-5B-1	GOVERNMENT NATL MTG ASSN			2	1.A FE	531,378	84.9600	430,217	506,376	506,376	0	(7,305)	0	0	2.400	2.287	MON.	999	12,158	07/21/2020	10/16/2061
38380P-SW-5	GOVERNMENT NATL MTG ASSN			2	1.A FE	1,649,524	73.4510	1,193,687	1,625,147	1,625,147	0	(10,914)	0	0	1.500	1.478	MON.	2,004	24,386	07/20/2020	02/16/2062
38380P-VF-8	GOVERNMENT NATL MTG ASSN				1.A FE	288,912	84.0370	236,295	281,180	281,180	0	0	0	0	1.750	1.703	MON.	404	4,921	08/14/2020	05/16/2061
38380T-B7-0	GOVERNMENT NATIONAL MORT GNR 2017-107 T				1.A FE	45,618	98.8920	44,508	45,006	45,006	0	0	0	0	3.000	2.960	MON.	111	1,622	09/27/2019	01/20/2047
38382G-YB-2	GNMA 2020-97 BM				1.A FE	2,238,006	95.0080	2,097,122	2,207,311	2,207,311	0	0	0	0	1.500	1.479	MON.	2,721	33,934	10/05/2020	09/20/2047
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						10,527,453	XXX	8,681,763	10,295,130	10,340,545	0	(55,578)	0	0	XXX	XXX	XXX	22,755	206,503	XXX	XXX
0109999999. Total - U.S. Government Bonds						10,527,453	XXX	8,681,763	10,295,130	10,340,545	0	(55,578)	0	0	XXX	XXX	XXX	22,755	206,503	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
02765U-DC-5	AMERICAN MUN PWR-OHIO INC REV				1.F FE	510,305	104.7380	523,690	500,000	503,279	0	(463)	0	0	6.424	6.294	FA	12,144	32,120	12/01/2009	02/15/2032
172252-H8-4	CINCINNATI OHIO CITY SCH DIST GO				1.D FE	504,535	100.2290	501,145	500,000	500,117	0	(280)	0	0	5.439	5.390	JD	2,235	27,195	06/03/2010	06/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
223777-CM-3	COWLITZ CNTY WASH PUB UTIL DIST REV				1.F FE	140,250	100.8010	136,081	135,000	135,054	0	(134)	0	0	6.188	5.956	MS	2,769	16,398	03/17/2010	09/01/2025
299461-NL-3	EVANSVILLE IND SEWER WKS REV BNDS			2	1.E FE	500,000	105.1800	525,900	500,000	500,000	0	0	0	0	6.500	6.500	JJ	16,295	32,500	12/01/2010	07/01/2031
317747-DQ-3	FINDLAY OHIO CITY SCH DIST GO			2	1.E FE	500,000	100.0450	500,225	500,000	500,000	0	0	0	0	6.250	6.250	JD	2,568	31,250	02/11/2010	12/01/2037
385478-EV-0	GRAND FORKS ND PUB S/D				1.E FE	200,000	104.7990	209,598	200,000	200,000	0	0	0	0	6.000	6.000	FA	4,997	12,000	12/29/2010	08/01/2028
442331-QM-9	HOUSTON TEX GO 01/08/09 6.29% DUE 03/01/				1.D FE	816,209	104.8120	670,797	640,000	698,020	0	(8,222)	0	0	6.290	4.932	MS	13,345	42,143	10/04/2012	03/01/2032
452024-GT-3	ILLINOIS MUN ELEC AGY PWR SUPPLY REV				1.E FE	519,529	104.7820	492,475	470,000	483,847	0	(2,739)	0	0	6.832	6.181	FA	13,372	33,135	10/14/2010	02/01/2035
452024-HH-8	ILLINOIS MUN ELEC AGY PWR SUPPLY REV				1.E FE	501,580	107.3770	536,885	500,000	500,654	0	(65)	0	0	7.288	7.265	FA	15,175	36,440	11/24/2010	02/01/2035
45528S-5R-3	INDIANAPOLIS IND LOC PUB IMPT REV				1.D FE	430,000	101.2220	435,255	430,000	430,000	0	0	0	0	5.966	5.966	JJ	11,878	27,742	03/04/2010	01/15/2030
489890-KB-8	KENOWA HILLS MICH PUB SCHS GO			2	1.C FE	400,000	100.1590	400,636	400,000	400,000	0	0	0	0	6.375	6.375	MN	4,192	25,500	06/23/2010	05/01/2026
60534Q-UE-9	MISSISSIPPI DEV BANK SPL OBLG GO				1.E FE	428,752	99.3380	451,988	455,000	452,582	0	755	0	0	5.460	5.794	AO	6,194	24,839	05/24/2010	10/01/2036
658203-L2-8	NORTH CAROLINA MUN PWR AGY REV				1.F FE	509,325	104.3350	521,675	500,000	502,897	0	(414)	0	0	6.184	6.071	JJ	15,502	30,920	09/16/2009	01/01/2032
658203-W2-6	NORTH CAROLINA POWER AGENCY				1.F FE	504,750	92.9570	464,785	500,000	501,740	0	(249)	0	0	3.922	3.885	JJ	9,832	19,610	12/11/2012	01/01/2032
665250-BX-3	NORTHERN ILL MUN PWR AGY				1.G FE	35,000	105.7270	37,004	35,000	35,000	0	0	0	0	7.620	7.620	JJ	1,337	14,097	12/01/2010	01/01/2030
665250-BX-3	NORTHERN ILL MUN PWR AGY				1.G FE	262,600	105.7270	274,890	260,000	260,679	0	(136)	0	0	7.620	7.545	JJ	9,933	9,906	12/03/2010	01/01/2030
79765R-SU-4	SAN FRANCISCO CALIF CITY & CNTY REV				1.D FE	110,000	100.6530	110,718	110,000	110,000	0	0	0	0	5.500	5.500	MN	995	11,550	06/17/2010	11/01/2025
812643-GE-8	SEATTLE WASH MUN LT PWR REV TAXB IMPT				1.C FE	400,000	102.5870	410,348	400,000	400,000	0	0	0	0	5.750	5.750	FA	9,578	23,000	02/08/2011	02/01/2027
837227-H8-3	SOUTH CENT CONN REGL WTR AUTH REV				1.D FE	438,915	102.4400	445,614	435,000	436,021	0	(199)	0	0	6.243	6.187	FA	11,309	62,430	03/19/2010	08/01/2030
837227-H8-3	SOUTH CENT CONN REGL WTR AUTH REV				1.D FE	435,000	102.4400	445,614	435,000	435,000	0	0	0	0	6.243	6.243	FA	11,309	0	03/24/2010	08/01/2030
958792-CD-3	WESTERN NASSAU CNTY N Y WTR AUTH REV				1.E FE	87,651	100.2750	85,234	85,000	85,066	0	(329)	0	0	6.007	5.825	AO	1,273	7,659	04/23/2010	04/01/2025
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						8,234,401	XXX	8,180,557	7,990,000	8,069,956	0	(12,473)	0	0	XXX	XXX	XXX	176,233	520,434	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						8,234,401	XXX	8,180,557	7,990,000	8,069,956	0	(12,473)	0	0	XXX	XXX	XXX	176,233	520,434	XXX	XXX
001055-AF-9	AFLAC INC.				1.G FE	133,699	107.4310	135,363	126,000	130,069	0	(261)	0	0	6.450	6.079	FA	3,073	8,127	12/29/2011	08/15/2040
00205G-AC-1	APT PIPELINES LTD			2	2.B FE	746,715	93.3890	700,418	750,000	748,362	0	165	0	0	5.000	5.022	MS	10,171	37,500	03/16/2015	03/23/2035
00205G-AC-1	APT PIPELINES LTD			2	2.B FE	527,875	93.3890	466,945	500,000	515,206	0	(1,533)	0	0	5.000	4.736	MS	6,781	25,000	10/05/2016	03/23/2035
00206R-DF-6	AT&T INC			2	2.B FE	565,084	101.6180	508,090	500,000	541,127	0	(2,682)	0	0	6.000	5.309	FA	11,342	30,000	03/21/2016	08/15/2040
00206R-GT-3	AT&T INC				2.B FE	385,073	108.5150	325,545	300,000	342,282	0	(6,113)	0	0	7.125	5.551	JD	937	21,375	12/01/2017	12/15/2031
00206R-HA-3	AT&T INC			2	2.B FE	204,035	91.7850	184,364	200,865	203,252	0	(112)	0	0	5.150	5.070	MN	1,304	10,345	12/01/2017	11/15/2046
00206R-HA-3	AT&T INC			2	2.B FE	511,074	91.7850	461,802	503,135	509,114	0	(280)	0	0	5.150	5.070	MN	3,266	25,911	12/01/2017	11/15/2046
002824-AY-6	ABBOTT LABORATORIES				1.D FE	591,000	100.3650	501,825	500,000	558,176	0	(3,794)	0	0	5.300	4.484	MN	2,468	26,500	06/07/2016	05/27/2040
00287Y-AR-0	ABBVIE INC			2	1.G FE	496,545	93.6480	468,240	500,000	498,265	0	176	0	0	4.500	4.531	MN	2,897	22,500	05/05/2015	05/14/2035
00287Y-AR-0	ABBVIE INC			2	1.G FE	497,500	93.6480	468,240	500,000	498,744	0	128	0	0	4.500	4.523	MN	2,897	22,500	05/06/2015	05/14/2035
004890-AA-0	ACRES COMMERCIAL REALTY				2.B PL	1,500,000	94.4300	1,416,450	1,500,000	1,500,000	0	0	0	0	5.750	5.750	FA	35,918	86,250	08/16/2021	08/15/2026
004890-AA-0	ACRES COMMERCIAL REALTY				2.B PL	506,250	94.4300	472,150	500,000	501,979	0	(1,250)	0	0	5.750	5.679	FA	11,973	28,750	08/26/2021	08/15/2026
009089-AA-1	AIR CANADA 2013-1A PTT				2.A FE	305,343	99.5100	302,741	304,232	304,232	0	0	0	0	4.125	4.110	MN	1,582	13,494	07/05/2018	05/25/2025
009090-AA-9	AIR CANADA				1.F FE	264,469	97.2990	267,484	274,910	272,407	0	1,197	0	0	3.600	3.742	MS	2,901	10,548	12/19/2018	03/15/2027
009090-AA-9	AIR CANADA				1.F FE	12,214	97.2990	11,884	12,214	12,214	0	0	0	0	3.600	3.600	MS	129	440	10/12/2023	03/15/2027
010392-EE-4	ALABAMA POWER CO				1.F FE	565,940	100.7020	503,510	500,000	531,253	0	(3,827)	0	0	5.600	4.948	MS	8,208	28,000	02/11/2016	03/15/2033
010392-FF-0	ALABAMA POWER CO				1.F FE	509,095	94.8410	474,205	500,000	507,824	0	(477)	0	0	5.200	5.107	JD	2,137	26,000	05/09/2022	06/01/2041
010392-FG-8	ALABAMA POWER CO				1.F FE	998,340	81.6540	816,540	1,000,000	998,577	0	84	0	0	4.100	4.107	JJ	20,556	41,000	03/14/2022	01/15/2042
012725-AD-9	ALBEMARLE CORP				2.C FE	641,862	89.2450	535,470	600,000	635,479	0	(1,781)	0	0	5.450	5.095	JD	2,688	32,700	06/26/2019	12/01/2044
012725-AD-9	ALBEMARLE CORP				2.C FE	579,730	89.2450	446,225	500,000	567,573	0	(3,393)	0	0	5.450	4.700	JD	2,240	27,250	10/23/2019	12/01/2044
012873-AK-1	ALBERTA ENERGY CO LTD YANKEE NT				2.C FE	590,205	108.4720	542,360	500,000	530,531	0	(4,468)	0	0	7.375	6.248	MN	6,062	36,875	05/01/2012	11/01/2031
013716-AU-9	ALCAN INC				1.F FE	567,650	105.4740	527,370	500,000	533,951	0	(3,808)	0	0	6.125	5.395	JD	1,342	30,625	05/02/2016	12/15/2033
013716-AU-9	ALCAN INC				1.F FE	456,796	105.4740	421,896	400,000	428,503	0	(3,197)	0	0	6.125	5.363	JD	1,074	24,500	05/06/2016	12/15/2033
013716-AW-5	RIO TINTO ALCAN				1.F FE	604,172	102.7110	538,206	524,000	563,359	0	(3,778)	0	0	5.750	4.987	JD	2,476	30,130	06/25/2014	06/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
017175-AD-2	ALLEGHANY CORP			2	1.E FE	531,715	91.8470	459,235	500,000	522,014	0	(1,149)	0	0	4.900	4.608	MS	7,182	24,500	08/02/2016	09/15/2044
01861E-AA-3	ALLIANCE FUNDING GROUP				2.B PL	750,000	94.7840	710,880	750,000	750,000	0	0	0	0	6.500	6.500	AO	12,154	48,750	03/19/2021	04/01/2028
01983K-AA-2	ALLO ISSUER LLC				1.G FE	946,877	101.4170	1,014,170	1,000,000	963,434	0	10,448	0	0	6.200	6.548	MON.	5,096	62,000	06/23/2023	06/30/2028
020002-AQ-4	ALLSTATE CORP				2.A FE	572,460	100.2470	501,235	500,000	532,234	0	(3,830)	0	0	5.350	4.673	JD	2,199	26,750	09/12/2014	06/01/2033
02157J-AA-3	ALTERNA FUNDING LLC				1.A FE	656,570	100.8940	662,440	656,570	656,570	0	0	0	0	6.260	6.260	MON.	3,378	20,575	05/13/2024	05/16/2039
02157J-AA-3	ALTERNA FUNDING LLC				1.A FE	1,315,603	100.8940	1,324,880	1,313,141	1,314,589	0	(1,056)	0	0	6.260	6.248	MON.	6,756	41,150	06/21/2024	05/16/2039
02209S-AQ-6	ALTRIA GROUP INC				2.B FE	1,045,560	81.6100	816,100	1,000,000	1,038,111	0	(2,079)	0	0	4.500	4.304	MN	7,397	45,000	03/18/2021	05/02/2043
02209S-AR-4	ALTRIA GROUP INC				2.B FE	1,753,200	93.3810	1,400,715	1,500,000	1,716,216	0	(11,380)	0	0	5.375	4.599	JJ	40,423	80,625	10/25/2021	01/31/2044
02376A-AA-7	AMERICAN AIRLINES GROUP INC				1.E FE	169,347	93.6750	151,802	162,051	162,264	0	(47)	0	0	3.350	3.206	AO	1,145	5,769	08/01/2017	10/15/2029
023771-S2-5	AMERICAN AIRLINES				2.B FE	306,981	91.9950	286,449	311,375	305,834	0	1,537	0	0	3.250	3.297	AO	2,135	10,730	04/26/2018	10/15/2028
02377C-AA-2	AMERICAN AIRLINES INC				2.B FE	169,596	91.8740	148,883	162,051	162,359	0	(68)	0	0	3.600	3.440	AO	1,231	6,199	08/01/2017	10/15/2029
025932-AP-9	AMERICAN FINANCIAL GROUP INC				2.A FE	499,500	101.1000	505,500	500,000	499,703	0	57	0	0	5.250	5.255	AO	6,473	26,250	04/08/2020	04/02/2030
026351-AZ-9	AMERICAN GENERAL CORP SENIOR NT				2.B FE	585,365	103.9540	519,770	500,000	522,465	0	(5,502)	0	0	6.625	5.659	FA	12,524	33,125	01/07/2014	02/15/2029
026874-AZ-0	AMERICAN INTERNATIONAL GROUP INC				2.B FE	580,750	105.6090	528,045	500,000	545,101	0	(3,980)	0	0	6.250	5.381	MN	5,137	31,250	03/30/2016	05/01/2036
026874-DE-4	AMERICAN INTL GROUP INC				2.B FE	478,165	92.8530	464,265	500,000	486,105	0	1,323	0	0	4.700	4.915	JJ	11,203	23,500	01/01/2019	07/10/2035
02765U-DX-9	AMERICAN MUN PWR OHIO INC REV				1.F FE	887,920	105.1560	925,373	880,000	881,413	0	(458)	0	0	6.849	6.788	FA	22,787	60,271	12/06/2010	02/15/2028
02772A-AA-7	AMERICAN NATIONAL GROUP				2.B FE	1,007,200	98.4070	984,070	1,000,000	1,005,340	0	(720)	0	0	6.144	6.100	JD	5,050	61,440	06/13/2022	06/13/2032
03073E-AM-7	AMERISOURCEBERGEN CORP			2	2.A FE	502,630	99.6860	498,430	500,000	500,000	0	(239)	0	0	3.250	3.233	MS	5,387	16,250	03/10/2015	03/01/2025
03073E-AP-0	AMERISOURCEBERGEN CORP			2	2.A FE	475,500	96.7740	483,870	500,000	493,123	0	2,579	0	0	3.450	3.628	JD	756	17,250	03/01/2018	12/15/2027
031162-BE-9	AMGEN INC				2.A FE	558,320	90.1560	450,780	500,000	538,989	0	(2,328)	0	0	4.950	4.433	AO	6,171	24,750	10/04/2016	10/01/2041
031162-BK-5	AMGEN INC				2.A FE	542,250	93.0180	465,090	500,000	531,493	0	(1,871)	0	0	5.150	4.749	MN	3,245	25,750	04/09/2019	11/15/2041
03237N-AA-6	AMUR EQUIPMENT FINANCE INC				2.A PL	750,000	99.5140	746,355	750,000	750,000	0	0	0	0	6.125	6.125	MS	15,229	45,938	03/04/2021	03/15/2025
03290A-AA-8	ANCHORAGE CREDIT FUNDING LTD				1.A FE	1,000,000	89.5000	895,000	1,000,000	1,000,000	0	0	0	0	2.875	2.875	JJ	14,414	28,750	07/07/2021	07/27/2039
03332D-AN-4	ANCHORAGE CREDIT FUNDING LTD				1.C FE	750,000	89.5000	671,250	750,000	750,000	0	0	0	0	3.827	3.827	QU	5,269	28,703	09/04/2020	10/25/2038
034863-AR-1	ANGLO AMERICAN CAPITAL PLC				2.B FE	527,650	99.1780	495,890	500,000	506,726	0	(2,989)	0	0	4.750	4.501	AO	5,336	23,750	10/25/2017	04/10/2027
035229-DA-8	ANHEUSER BUSCH COS INC				1.G FE	597,390	101.9980	509,990	500,000	550,506	0	(4,489)	0	0	5.750	4.813	AO	7,168	28,750	09/30/2014	04/01/2036
035240-AF-7	ANHEUSER-BUSCH INBEV WORLWIDE INC				1.G FE	1,193,170	104.7880	1,047,880	1,000,000	1,109,649	0	(10,526)	0	0	5.875	4.924	JD	2,575	58,750	12/16/2016	06/15/2035
037411-AW-5	APACHE CORP SENIOR NT			2	2.C FE	1,003,710	87.1400	871,400	1,000,000	1,002,091	0	(138)	0	0	5.100	5.081	MS	16,907	51,000	06/25/2013	09/01/2040
037411-AY-1	APACHE CORP SR UNSECURED BND			2	2.C FE	521,070	86.7030	433,515	500,000	512,479	0	(753)	0	0	5.250	5.038	FA	10,932	26,250	08/05/2013	02/01/2042
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS L P			2	1.F FE	505,150	99.2010	496,005	500,000	500,563	0	(519)	0	0	4.400	4.355	MN	2,049	22,000	05/24/2016	05/27/2026
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS L P			2	1.F FE	252,575	99.2010	248,003	250,000	250,281	0	(260)	0	0	4.400	4.355	MN	1,025	11,000	05/25/2016	05/27/2026
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS L P			2	1.F FE	515,960	99.2010	496,005	500,000	501,764	0	(1,628)	0	0	4.400	4.264	MN	2,049	22,000	06/06/2016	05/27/2026
038222-AK-1	APPLIED MATERIALS INC			2	1.F FE	501,495	99.9950	499,975	500,000	500,779	0	(76)	0	0	5.100	5.085	AO	6,358	25,500	09/21/2015	10/01/2035
03881N-AE-7	ARBOR REALTY SENIOR INC				1.F FE	500,000	98.2370	491,185	500,000	500,000	0	0	0	0	7.750	7.750	MS	12,846	38,750	03/17/2023	03/30/2026
038923-AQ-1	ARBOR REALTY TRUST INC				1.F PL	1,000,000	91.0170	910,170	1,000,000	1,000,000	0	0	0	0	4.500	4.500	MS	13,192	45,000	03/03/2020	03/15/2027
038923-AU-2	ARBOR REALTY TRUST INC				1.F FE	1,000,000	94.9090	949,090	1,000,000	1,000,000	0	0	0	0	5.000	5.000	AO	12,466	50,000	04/30/2021	04/30/2026
039483-AU-6	ARCHER DANIELS MIDLAND CO				1.F FE	590,845	100.7550	503,775	500,000	545,708	0	(4,285)	0	0	5.375	4.549	MS	7,878	26,875	09/09/2014	09/15/2035
04010L-AV-5	ARES CAPITAL CORP				2.B FE	499,740	99.7900	498,950	500,000	499,994	0	36	0	0	4.250	4.252	MS	7,045	21,250	01/08/2018	03/01/2025
04010L-AV-5	ARES CAPITAL CORP				2.B FE	494,355	99.7900	498,950	500,000	499,867	0	797	0	0	4.250	4.299	MS	7,045	21,250	02/01/2018	03/01/2025
040555-CH-5	ARIZONA PUBLIC SERVICE CO.				2.A FE	592,720	99.2760	496,380	500,000	546,419	0	(4,352)	0	0	5.500	4.640	MS	9,116	27,500	08/05/2014	09/01/2035
040555-CH-5	ARIZONA PUBLIC SERVICE CO.				2.A FE	574,150	99.2760	480,496	484,000	529,359	0	(4,252)	0	0	5.500	4.636	MS	8,825	26,620	09/10/2014	09/01/2035
040555-CP-7	ARIZONA PUBLIC SERVICE CO				2.A FE	1,048,280	84.5020	845,020	1,000,000	1,042,015	0	(2,211)	0	0	4.700	4.484	JJ	23,564	47,000	03/15/2022	01/15/2044
04248N-AA-1	ARMY HAWAII FAMILY HSG				1.D FE	399,178	101.0170	357,501	353,902	383,676	0	(1,185)	0	0	5.524	4.897	JD	857	19,803	12/03/2014	06/15/2050
04621X-AD-0	ASSURANT INC				2.B FE	860,625	107.8160	808,620	750,000	817,742	0	(7,458)	0	0	6.750	5.882	FA	19,140	50,625	04/17/2019	02/15/2034
04621X-AJ-7	ASSURANT INC				2.B FE	962,570	99.7280	997,280	1,000,000	977,423	0	7,130	0	0	4.900	5.091	MS	16,244	49,000	12/30/2022	03/27/2028

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
048677-AB-4	ATLANTIC MARINE CORPS OMNTYS LLC BOND SE				1.G FE	953,169	90.0060	804,226	893,525	933,727	0	(1,569)	0	0	5.343	5.009	JD	3,924	48,361	05/08/2013	12/01/2050
049560-AA-3	ATMOS ENERGY CORP				1.E FE	2,291,100	104.7350	2,094,700	2,000,000	2,163,016	0	(46,576)	0	0	6.750	5.892	JJ	67,685	135,000	04/13/2022	07/15/2028
05178T-AA-9	AURORA MILITARY HSG III LLC				1.F FE	652,569	98.1330	567,549	578,347	620,428	0	(4,472)	0	0	5.820	5.158	JJ	15,585	34,539	04/17/2018	07/15/2034
052396-5W-4	AUSTIN TEX TXBL				1.B FE	501,170	96.5930	482,965	500,000	500,357	0	(76)	0	0	3.795	3.786	MS	6,290	18,975	09/12/2014	09/01/2029
052396-5X-2	AUSTIN TEX TXBL			2	1.B FE	500,000	92.4200	462,100	500,000	500,000	0	0	0	0	4.024	4.024	MS	6,670	20,120	09/10/2014	09/01/2034
052769-AE-6	AUTODESK INC				2.A FE	497,880	97.1150	485,575	500,000	499,456	0	225	0	0	3.500	3.515	JD	767	17,500	12/15/2017	06/15/2027
05369A-AA-9	AVIATION CAPITAL GROUP LLC				2.C FE	473,805	95.6070	478,035	500,000	492,322	0	2,710	0	0	3.500	3.694	MN	2,877	17,500	03/08/2018	11/01/2027
05369A-AD-3	AVIATION CAPITAL GROUP LLC				2.C FE	498,345	99.4150	497,075	500,000	499,860	0	239	0	0	4.125	4.139	FA	8,589	20,625	09/05/2018	08/01/2025
05464H-AC-4	AXIS SPECIALTY FINANCE PLC				2.A FE	500,000	97.3480	486,740	500,000	500,000	0	0	0	0	4.000	4.000	JD	1,370	20,000	12/21/2017	12/06/2027
05526D-BD-6	BAT CAPITAL CORP			2	2.A FE	501,760	86.2660	431,330	500,000	501,114	0	(92)	0	0	4.390	4.375	FA	8,299	21,950	08/08/2017	08/15/2037
05526D-BF-1	BAT CAPITAL CORP				2.A FE	537,910	78.8630	394,315	500,000	532,719	0	(1,449)	0	0	4.540	4.220	FA	8,582	22,700	10/07/2020	08/15/2047
055451-AV-0	BHP BILLITON FINANCE USA LTD				1.F FE	510,730	93.4270	467,135	500,000	507,254	0	(389)	0	0	5.000	4.895	MS	6,301	25,000	03/30/2016	09/30/2043
055451-AV-0	BHP BILLITON FINANCE USA LTD				1.F FE	540,815	93.4270	467,135	500,000	527,685	0	(1,483)	0	0	5.000	4.623	MS	6,301	25,000	04/15/2016	09/30/2043
05609G-AA-6	BXMT LTD / BXMT LLC			2	1.A FE	2,347,746	99.2500	2,389,068	2,407,121	2,384,889	0	35,059	0	0	6.496	6.660	MON.	12,852	142,903	02/02/2024	05/15/2038
05620P-GX-5	BABYLON N Y TXBL IMPT			2	1.B FE	349,125	100.1230	350,431	350,000	349,954	0	92	0	0	4.000	4.010	JJ	7,019	14,000	07/02/2015	07/01/2028
05620P-GY-3	BABYLON N Y TXBL IMPT			2	1.B FE	558,600	100.2750	561,540	560,000	559,925	0	151	0	0	4.150	4.160	JJ	11,652	23,240	07/02/2015	07/01/2029
057224-AZ-0	BAKER HUGHES INC				1.G FE	676,860	94.9450	550,681	580,000	638,021	0	(3,703)	0	0	5.125	4.392	MS	8,714	29,725	09/03/2014	09/15/2040
057224-AZ-0	BAKER HUGHES INC				1.G FE	574,100	94.9450	474,725	500,000	560,306	0	(3,849)	0	0	5.125	4.464	MS	7,512	25,625	09/27/2019	09/15/2040
057224-AZ-0	BAKER HUGHES INC				1.G FE	572,955	94.9450	474,725	500,000	559,375	0	(3,790)	0	0	5.125	4.472	MS	7,512	25,625	10/23/2019	09/15/2040
05969A-AA-3	BANCORP INC				2.B FE	500,000	99.0800	495,400	500,000	500,000	0	0	0	0	4.750	4.750	FA	8,979	23,750	08/10/2020	08/15/2025
06684N-AL-3	BAPTIST HEALTH OBLIGATED GROUP				1.F FE	959,140	71.7450	717,450	1,000,000	965,872	0	1,879	0	0	4.100	4.275	JD	3,370	41,000	06/04/2020	03/26/2043
06769Q-AA-8	BARNABAS HEALTH SYSTEM				1.E FE	340,939	97.1050	335,012	345,000	343,770	0	351	0	0	4.000	4.048	JJ	6,919	13,800	02/03/2017	07/01/2028
07274N-AZ-6	BAYER US FIN II LLC				2.B FE	469,706	86.0280	430,140	500,000	482,013	0	1,893	0	0	4.200	4.471	JJ	9,723	21,000	07/12/2018	07/15/2034
07274N-AZ-6	BAYER US FIN II LLC				2.B FE	469,706	86.0280	430,140	500,000	482,013	0	1,893	0	0	4.200	4.471	JJ	9,723	21,000	07/12/2018	07/15/2034
07274N-AZ-6	BAYER US FIN II LLC				2.B FE	469,706	86.0280	430,140	500,000	482,013	0	1,893	0	0	4.200	4.471	JJ	9,723	21,000	07/12/2018	07/15/2034
07284R-AA-0	BAYLOR COLLEGE MEDICINE DEB				1.F FE	522,500	91.7390	458,695	500,000	514,284	0	(654)	0	0	5.259	5.033	MN	3,314	26,295	09/27/2012	11/15/2046
07284R-AA-0	BAYLOR COLLEGE MEDICINE DEB				1.F FE	760,110	91.7390	688,043	750,000	756,559	0	(300)	0	0	5.259	5.189	MN	4,971	39,443	06/10/2013	11/15/2046
075887-CE-7	BECTON DICKINSON & CO				2.B FE	304,927	103.4300	258,575	250,000	262,265	0	(6,399)	0	0	6.700	5.493	JD	1,377	16,750	05/01/2018	12/01/2026
084423-AP-7	BERKLEY W R CORP				2.A FE	588,870	103.4560	517,280	500,000	553,556	0	(4,432)	0	0	6.250	5.307	FA	11,815	31,250	02/08/2017	02/15/2037
09062X-AD-5	BIOGEN INC				2.A FE	556,265	90.5790	452,895	500,000	547,951	0	(2,320)	0	0	5.200	4.674	MS	7,622	26,000	06/18/2019	09/15/2045
09228Y-AB-8	BLACKBIRD CAP AIRCRAFT LEASE SEC LTD				1.G FE	730,789	99.7960	743,412	744,932	731,390	0	709	0	0	4.213	4.295	MON.	2,580	26,526	03/11/2024	12/16/2041
09256B-AE-7	BLACKSTONE HOLDINGS FINANCE LLC SENIOR B				1.E FE	1,178,500	101.6440	1,016,440	1,000,000	1,106,014	0	(6,029)	0	0	6.250	5.303	FA	23,630	62,500	04/23/2013	08/15/2042
09256B-AG-2	BLACKSTONE HOLDINGS FINANCE LLC				1.E FE	537,080	90.8020	454,010	500,000	525,656	0	(1,321)	0	0	5.000	4.655	JD	1,096	25,000	06/08/2016	06/15/2044
09261B-AD-2	BLACKSTONE HOLDINGS FINANCE LLC				1.E FE	807,416	80.4370	651,540	810,000	808,264	0	248	0	0	2.000	2.006	JJ	8,122	16,200	08/05/2021	01/30/2032
096630-AE-8	BOARDWALK PIPELINES L P			2	2.C FE	566,705	101.1860	505,930	500,000	509,535	0	(8,173)	0	0	5.950	5.250	JD	2,445	29,750	10/23/2017	06/01/2026
096630-AF-5	BOARDWALK PIPELINES L P			2	2.C FE	513,545	98.9460	494,730	500,000	503,355	0	(1,491)	0	0	4.450	4.333	JJ	10,302	22,250	09/26/2017	07/15/2027
097023-AM-7	BOEING COMPANY				2.C FE	110,805	100.8590	100,859	100,000	100,195	0	(468)	0	0	7.250	6.543	JD	318	7,610	10/16/2003	06/15/2025
097023-AM-7	BOEING COMPANY				2.C FE	35,474	100.8590	32,309	32,034	32,096	0	(149)	0	0	7.250	6.547	JD	102	2,322	10/16/2003	06/15/2025
097023-AM-7	BOEING COMPANY				2.C FE	110,320	100.8590	100,859	100,000	100,186	0	(447)	0	0	7.250	6.572	JD	318	7,250	10/17/2003	06/15/2025
097023-AM-7	BOEING COMPANY				2.C FE	69,502	100.8590	63,541	63,000	63,117	0	(282)	0	0	7.250	6.572	JD	200	4,568	10/17/2003	06/15/2025
09857L-AR-9	BOOKING HOLDINGS INC				1.G FE	1,181,040	99.0700	990,700	1,000,000	1,107,599	0	(20,495)	0	0	4.625	3.916	AO	11,531	46,250	04/20/2021	04/13/2030
099743-GV-2	BORGER TEX TXBL				1.E FE	497,500	97.8850	489,425	500,000	499,264	0	161	0	0	4.000	4.020	FA	8,329	20,000	06/09/2014	08/01/2029
10638N-AA-6	BREAN			2	1.A FE	1,126,919	91.1210	1,081,998	1,187,430	1,112,862	0	(32,660)	0	0	1.750	1.844	MON.	342	13,903	01/28/2022	02/25/2062
10638N-AA-6	BREAN			2	1.A FE	14,847	91.1210	13,529	14,847	14,847	0	0	0	0	1.750	1.750	MON.	4	173	12/31/2023	02/25/2062
10638N-AA-6	BREAN			2	1.A FE	9,148	91.1210	8,335	9,148	9,148	0	0	0	0	1.750	1.750	MON.	3	9,148	12/31/2023	02/25/2062

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
10948V-BA-2	BRIGHTWOOD CAPITAL MM CLO LTD				1.A FE	233,124	99.5000	223,251	224,373	224,214	0	52	0	0	7.471	7.191	QU	3,536	44,458	12/21/2022	01/15/2031
11042C-AA-8	BRITISH AIRWAYS				1.D FE	878,056	88.2030	761,276	863,095	873,883	0	(961)	0	0	2.900	2.851	MS	8,298	26,155	07/28/2021	09/15/2036
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC				2.B FE	500,000	98.0910	490,455	500,000	500,000	0	0	0	0	3.400	3.400	JD	186	17,000	10/03/2017	06/27/2026
11135B-AA-8	BROADMARK REALTY CAPITAL INC				1.G PL	2,000,000	93.0040	1,860,080	2,000,000	2,000,000	0	0	0	0	5.000	5.000	MN	16,438	100,000	11/12/2021	11/15/2026
11271L-AA-0	BROOKFIELD FINANCE INC				1.G FE	500,500	99.3380	496,690	500,000	500,086	0	(61)	0	0	4.250	4.246	JD	1,688	21,250	03/26/2018	06/02/2026
11271L-AC-6	BROOKFIELD FINANCE INC				1.G FE	486,050	97.2850	486,425	500,000	495,708	0	1,431	0	0	3.900	4.012	JJ	8,495	19,500	04/12/2018	01/25/2028
117043-AT-6	BRUNSWICK CORP				2.B FE	2,467,175	81.9230	2,048,075	2,500,000	2,478,390	0	3,282	0	0	2.400	2.432	FA	24,986	60,000	08/31/2021	08/18/2031
118230-AP-6	BUCKEYE PARTNERS L P			2	3.C FE	527,150	81.9620	409,810	500,000	519,338	0	(1,005)	0	0	5.600	5.312	AO	5,907	28,000	04/13/2017	10/15/2044
120568-AZ-3	BUNGE LTD FINANCE CORP				2.A FE	489,415	97.3510	486,755	500,000	497,080	0	1,095	0	0	3.750	3.831	MS	4,983	18,750	01/10/2018	09/25/2027
12189L-AP-6	BURLINGTN NORTHERN SANTA FE			2	1.F FE	563,065	95.7030	478,515	500,000	542,319	0	(2,330)	0	0	5.150	4.573	MS	8,536	25,750	03/02/2016	09/01/2043
124857-AK-9	CBS CORP			2	2.C FE	533,200	75.7010	378,505	500,000	524,447	0	(1,281)	0	0	4.900	4.595	FA	9,263	24,500	09/12/2017	08/15/2044
12526W-AA-7	CASCADE FUNDING MORTGAGE TRUST				1.A FE	365,320	98.7500	353,715	358,193	471,189	0	113,020	0	0	3.750	3.677	MON.	1,104	15,164	01/26/2023	05/25/2037
12526W-AA-7	CASCADE FUNDING MORTGAGE TRUST				1.A FE	587,309	98.7500	479,231	485,297	372,301	0	(352,226)	0	0	3.750	3.099	MON.	1,496	17,401	05/18/2023	05/25/2037
12575A-AB-3	CMFT NET LEASE MASTER ISSUER LLC				1.A FE	1,477,858	81.4010	1,169,372	1,436,557	1,463,692	0	(7,753)	0	0	2.570	2.498	JJ	18,510	36,920	09/02/2021	07/20/2051
12575A-AE-7	CMFT NET LEASE MASTER ISSUER LLC				1.F FE	1,030,000	89.9330	899,330	1,000,000	1,019,655	0	(5,616)	0	0	2.910	2.825	JJ	14,590	29,100	08/05/2021	07/20/2051
126203-AA-6	CPC ASSET SECURITIZATION LLC				1.C FE	499,867	99.1520	495,760	500,000	499,941	0	74	0	0	6.100	6.102	MON.	2,507	10,167	08/15/2024	08/15/2030
12634Q-AJ-0	CROSS RIVER BANK GROUP			2	2.C FE	500,000	91.0000	455,000	500,000	500,000	0	0	0	0	6.500	6.500	MS	10,774	32,500	08/18/2020	09/01/2030
126650-CL-2	CVS HEALTH CORP			2	2.B FE	443,000	99.3570	440,152	443,000	443,000	0	0	0	0	3.880	3.880	JJ	7,723	17,166	07/14/2015	07/20/2025
12665U-AA-2	CVS PASS-THROUGH TRUST			2	2.C FE	325,369	92.7070	301,389	325,098	324,967	0	70	0	0	4.704	4.700	JJ	7,290	33,211	10/07/2015	01/10/2036
12665U-AA-2	CVS PASS-THROUGH TRUST			2	2.C FE	393,582	92.7070	352,679	380,423	385,008	0	(2,467)	0	0	4.704	4.547	JJ	8,531	0	05/20/2020	01/10/2036
12670V-AA-3	CSC LEASING CO				1.F FE	1,000,000	101.6860	1,016,860	1,000,000	1,000,000	0	0	0	0	8.875	8.875	MS	29,421	88,997	08/31/2023	09/01/2028
12673P-AJ-4	CA TECHNOLOGIES INC			2	2.B FE	520,300	98.0280	490,140	500,000	504,366	0	(2,278)	0	0	4.700	4.517	MS	6,889	23,500	01/09/2018	03/15/2027
13342B-AM-7	CAMERON INTERNATIONAL CORP			2	1.G FE	723,404	86.9600	547,848	630,000	694,217	0	(3,487)	0	0	5.125	4.463	JD	1,415	32,288	09/30/2016	12/15/2043
13342B-AM-7	CAMERON INTERNATIONAL CORP			2	1.G FE	523,770	86.9600	434,800	500,000	516,452	0	(893)	0	0	5.125	4.892	JD	1,123	25,625	11/17/2016	12/15/2043
136385-AG-6	CANADIAN NATIONAL RESOURCES LTD FGN SR B				2.A FE	578,590	100.3810	501,905	500,000	535,711	0	(3,542)	0	0	5.850	5.055	FA	12,181	29,250	03/25/2013	02/01/2035
136385-AL-5	CANADIAN NATURAL RESOURCES LTD BOND				2.A FE	583,895	102.1620	510,810	500,000	544,314	0	(3,366)	0	0	6.250	5.352	MS	9,161	31,250	06/10/2013	03/15/2038
136385-AL-5	CANADIAN NATURAL RESOURCES LTD BOND				2.A FE	581,250	102.1620	510,810	500,000	542,917	0	(3,260)	0	0	6.250	5.376	MS	9,161	31,250	06/14/2013	03/15/2038
13645R-AV-6	CANADIAN PACIFIC RAILWAY CO			2	2.A FE	509,205	95.5460	477,730	500,000	504,782	0	(470)	0	0	4.800	4.713	MS	7,036	24,000	09/18/2015	09/15/2035
14017R-AE-2	CAPITAL FUNDING BANCORP INC				1.G PL	1,066,212	97.0000	970,000	1,000,000	1,034,578	0	(8,828)	0	0	6.750	6.331	JD	5,548	92,283	05/10/2021	12/01/2028
140501-AC-1	CAPITAL SOUTHWEST CORP				2.C PL	1,988,360	94.9240	1,898,480	2,000,000	1,996,057	0	2,253	0	0	3.375	3.395	AO	16,829	67,500	08/27/2021	10/01/2026
14070T-AC-6	CAPSTAR FINANCIAL HOLDINGS INC				2.A FE	500,000	98.0000	490,000	500,000	500,000	0	0	0	0	5.250	5.250	JD	72	39,375	10/20/2020	06/30/2030
14149Y-BB-3	CARDINAL HEALTH INC				2.B FE	453,085	82.3660	411,830	500,000	460,264	0	2,004	0	0	4.500	4.966	MN	2,836	22,500	06/12/2019	11/15/2044
14149Y-BD-9	CARDINAL HEALTH INC				2.B FE	492,705	86.5200	432,600	500,000	493,783	0	301	0	0	0.000	0.000	MS	0	24,500	07/26/2019	09/15/2045
14310F-AA-0	CARLYLE HOLDINGS II FIN LLC				1.G FE	552,885	96.2370	481,185	500,000	535,606	0	(1,960)	0	0	5.625	5.087	MS	7,089	28,125	04/06/2016	03/30/2043
14310F-AA-0	CARLYLE HOLDINGS II FIN LLC				1.G FE	559,250	96.2370	481,185	500,000	540,165	0	(2,211)	0	0	5.625	5.029	MS	7,089	28,125	06/10/2016	03/30/2043
14448C-AR-5	CARRIER GLOBAL CORP				2.B FE	907,190	77.2270	772,270	1,000,000	921,732	0	5,132	0	0	3.377	3.722	AO	8,419	33,770	03/15/2022	04/05/2040
145352-AY-6	CARROLLTON GA REDEV AUTH REV				1.D FE	500,000	100.1630	500,815	500,000	500,000	0	0	0	0	5.124	5.124	AO	6,387	25,625	08/11/2010	04/01/2025
14856G-AA-8	CASTLELAKE AIRCRAFT SECURITIZATION TRUST				1.G FE	333,326	96.0950	309,105	321,666	321,666	0	(8,020)	0	0	3.474	3.352	JJ	5,603	11,504	07/30/2021	01/15/2046
149123-CK-5	CATERPILLAR INC				1.F FE	983,900	84.8830	848,830	1,000,000	989,817	0	1,651	0	0	1.900	1.931	MS	6,299	19,000	04/20/2021	03/12/2031
150461-N5-6	CEDAR PARK TEX TXBL REF			2	1.A FE	1,000,000	93.4030	934,030	1,000,000	1,000,000	0	0	0	0	4.000	4.000	FA	15,123	40,000	03/26/2015	08/15/2033
15912A-AA-0	CHANGE CO CDFI LLC				2.B PL	1,000,000	94.0000	940,000	1,000,000	1,000,000	0	0	0	0	5.375	5.375	MS	17,818	53,750	03/31/2021	03/30/2031
15912A-AC-6	CHANGE CO CDFI LLC				2.B PL	1,000,000	92.0000	920,000	1,000,000	1,000,000	0	0	0	0	4.750	4.750	MS	15,747	47,500	09/24/2021	09/30/2031
166756-AV-8	CHEVRON USA INC				1.D FE	1,056,180	94.4240	944,240	1,000,000	1,049,522	0	(2,497)	0	0	5.050	4.781	MN	8,301	50,500	05/04/2022	11/15/2044
17108J-AA-1	CHRISTUS HEALTH			2	1.E FE	503,815	97.9020	489,510	500,000	501,317	0	(405)	0	0	4.341	4.308	JD	1,784	21,705	11/16/2018	07/01/2028
172062-AE-1	CINCINNATI FINL CORP				1.G FE	205,214	103.8680	207,736	200,000	201,672	0	(170)	0	0	6.125	5.969	MN	2,014	12,250	12/23/2004	11/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172062-AE-1	CINCINNATI FINL CORP				1.G FE	266,263	103.8680	259,670	250,000	256,861	0	(698)	0	0	6.125	5.751	MN	2,517	15,313	03/05/2012	11/01/2034
172070-CQ-5	DUKE ENERGY OHIO				2.A FE	388,045	99.4730	348,156	350,000	367,512	0	(2,081)	0	0	5.380	4.853	JD	825	18,813	05/15/2015	06/15/2033
17252M-AG-5	CINTAS CORP NO 2				1.G FE	577,150	105.2820	526,410	500,000	539,120	0	(3,377)	0	0	6.150	5.328	FA	11,626	30,750	02/14/2014	08/15/2036
17275R-AF-9	CISCO SYSTEMS INC				1.D FE	588,650	100.8160	504,080	500,000	555,406	0	(3,694)	0	0	5.500	4.672	JJ	12,733	27,500	02/12/2016	01/15/2040
17288X-AB-0	CITADEL L P				2.B FE	500,855	98.7350	493,675	500,000	500,306	0	(153)	0	0	4.875	4.867	JJ	11,286	24,375	09/16/2019	01/15/2027
17288X-AB-0	CITADEL L P				2.B FE	1,052,370	98.7350	987,350	1,000,000	1,018,759	0	(9,380)	0	0	4.875	4.632	JJ	22,572	48,750	12/17/2019	01/15/2027
172967-EC-1	CITIGROUP INC				1.G FE	577,775	100.0500	500,250	500,000	547,222	0	(3,829)	0	0	5.875	5.084	MN	2,575	29,375	01/09/2017	05/29/2037
180848-FR-9	CLARK CNTY NEV GO TXBL SER A				1.B FE	320,289	103.2640	320,118	310,000	312,621	0	(511)	0	0	6.554	6.343	JJ	10,187	23,267	01/19/2010	07/01/2030
18468H-AC-3	CLEAR STREET CAPITAL LLC				1.G PL	1,000,000	98.0000	980,000	1,000,000	1,000,000	0	0	0	0	6.000	6.000	AO	12,658	60,000	10/08/2020	04/15/2025
18469L-AA-7	CLEAR STREET HOLDINGS LLC				1.G PL	1,000,000	98.2390	982,390	1,000,000	1,000,000	0	0	0	0	5.875	5.875	MN	9,658	58,750	05/06/2021	05/15/2026
18469L-AA-7	CLEAR STREET HOLDINGS LLC				1.G PL	522,500	98.2390	491,195	500,000	506,667	0	(5,000)	0	0	5.875	5.622	MN	4,829	29,375	11/03/2021	05/15/2026
195869-AL-6	COLONIAL PIPELINE CO				1.G FE	1,063,548	100.5300	904,770	900,000	992,161	0	(7,324)	0	0	6.380	5.399	FA	23,912	57,420	06/08/2015	08/01/2037
195869-AL-6	COLONIAL PIPELINE CO				1.G FE	531,540	100.5300	452,385	450,000	495,949	0	(3,652)	0	0	6.380	5.401	FA	11,956	28,643	06/17/2015	08/01/2037
195869-AN-2	COLONIAL PIPELINE CO				1.G FE	1,096,880	80.7440	807,440	1,000,000	1,080,980	0	(4,437)	0	0	4.200	3.829	AO	10,471	42,000	05/17/2021	04/15/2043
198280-AF-6	COLUMBIA PIPELINE GROUP INC SENIOR NT			2	2.A FE	506,084	99.7350	498,675	500,000	500,112	0	(672)	0	0	4.500	4.446	JD	1,849	22,500	05/31/2016	06/01/2025
198280-AH-2	COLUMBIA PIPELINE GROUP INC			2	2.A FE	585,745	96.3600	481,800	500,000	560,432	0	(3,034)	0	0	5.800	4.951	JD	2,384	29,000	09/19/2016	06/01/2045
198280-AH-2	COLUMBIA PIPELINE GROUP INC			2	2.A FE	1,732,335	96.3600	1,445,400	1,500,000	1,704,147	0	(10,250)	0	0	5.800	5.022	JD	7,151	87,000	04/08/2022	06/01/2045
20030N-AF-8	COMCAST CORP				1.G FE	534,435	102.0780	460,372	451,000	489,371	0	(3,684)	0	0	5.650	4.768	JD	1,117	25,482	12/28/2012	06/15/2035
20030N-BH-3	COMCAST CORP SENIOR BD				1.G FE	500,000	93.2970	466,485	500,000	500,000	0	0	0	0	4.250	4.250	JJ	9,839	21,250	01/14/2013	01/15/2033
20161D-AA-2	COMMERCIAL CREDIT GROUP INC				1.G PL	1,000,000	96.1030	961,030	1,000,000	1,000,000	0	0	0	0	4.875	4.875	MN	8,014	48,750	05/19/2021	05/30/2026
202795-HG-8	COMMONWEALTH EDISON CO				1.F FE	356,010	102.9080	308,724	300,000	331,045	0	(3,841)	0	0	5.875	4.951	FA	7,340	17,625	07/02/2018	02/01/2033
20772J-AA-0	CONNECTICUT ST QSCB TXBL				1.D FE	572,000	101.3500	506,750	500,000	521,657	0	(4,559)	0	0	5.295	4.628	AO	6,601	26,475	06/20/2014	10/01/2029
20772J-AA-0	CONNECTICUT ST QSCB TXBL				1.D FE	1,150,000	101.3500	1,013,500	1,000,000	1,045,118	0	(9,498)	0	0	5.295	4.604	AO	13,201	52,950	06/25/2014	10/01/2029
209111-EH-2	CONSOLIDATED EDISON CO OF N Y INC				1.G FE	793,800	99.4670	671,402	675,000	733,924	0	(5,796)	0	0	5.300	4.507	MS	11,860	35,775	10/01/2014	03/01/2035
209111-EJ-8	CONSOLIDATED EDISON CO N Y INC				1.G FE	585,000	97.9500	489,750	500,000	543,842	0	(4,175)	0	0	5.250	4.487	JJ	13,161	26,250	05/04/2015	07/01/2035
210518-CY-0	CONSUMERS ENERGY CO				1.F FE	818,560	78.7060	787,060	1,000,000	835,652	0	7,889	0	0	4.100	5.009	MN	6,740	41,000	11/18/2022	11/15/2045
219350-AR-6	CORNING INC			2	2.A FE	587,870	102.7500	513,750	500,000	515,591	0	(9,847)	0	0	7.250	6.166	FA	13,705	36,250	12/14/2016	08/15/2036
219350-AV-7	CORNING INC				2.A FE	720,288	100.0390	610,238	610,000	681,967	0	(4,618)	0	0	5.750	4.870	FA	13,261	35,075	10/17/2016	08/15/2040
219350-AX-3	CORNING INC				2.A FE	519,885	92.0240	460,120	500,000	510,519	0	(865)	0	0	4.700	4.520	MS	6,889	23,500	05/20/2014	03/15/2037
219350-AX-3	CORNING INC				2.A FE	586,080	92.0240	510,733	555,000	571,590	0	(1,364)	0	0	4.700	4.451	MS	7,647	26,085	07/01/2014	03/15/2037
224044-BT-3	COX COMMUNICATIONS INC				2.B FE	341,280	102.6730	308,019	300,000	325,405	0	(1,893)	0	0	6.950	6.109	JD	1,714	20,850	09/30/2016	06/01/2038
224044-BY-2	COX COMMUNICATIONS INC SENIOR BD SER 144				2.B FE	572,376	80.2630	481,578	600,000	583,388	0	927	0	0	4.700	4.927	JD	1,236	28,200	06/12/2013	12/15/2042
224044-CF-2	COX COMMUNICATIONS INC			2	2.B FE	512,605	91.2620	456,310	500,000	506,262	0	(653)	0	0	4.800	4.682	FA	9,995	24,000	05/05/2015	02/01/2035
224050-AE-4	COX ENTERPRISES INC				2.B FE	187,840	105.0880	210,176	200,000	198,923	0	431	0	0	7.350	7.826	JJ	6,806	14,750	06/28/2001	07/15/2027
22534N-AD-0	CREDIBLY ASSET SECURITIZATION II LLC				1.C FE	999,921	99.0000	990,000	1,000,000	999,933	0	12	0	0	6.440	6.441	MON.	5,293	48,300	03/15/2024	11/15/2029
22821C-AA-2	CAPITAL CROWN HOLDINGS LLC				2.B PL	2,000,000	64.0000	1,280,000	2,000,000	2,000,000	0	0	0	0	6.750	6.750	MS	44,753	5,000	03/02/2022	03/02/2027
231021-AJ-5	CUMMINS ENGINE INC				1.F FE	294,000	106.4690	319,407	300,000	299,399	0	190	0	0	7.125	7.270	MS	7,086	21,375	01/29/1999	03/01/2028
23204H-BM-9	CUSTOMERS BANK				2.B FE	512,250	98.6190	493,095	500,000	506,763	0	(1,531)	0	0	6.125	5.979	JD	420	37,439	09/10/2020	06/26/2029
23422T-AA-6	DAKOTA FINANCIAL LLC				2.A PL	2,000,000	95.2980	1,905,960	2,000,000	2,000,000	0	0	0	0	5.000	5.000	MS	33,151	100,000	09/22/2021	09/30/2026
24906P-AA-7	DENTSPLY SIRONA INC				2.C FE	884,930	88.3360	883,360	1,000,000	922,891	0	14,235	0	0	3.250	3.673	JD	2,671	32,500	05/06/2022	06/01/2030
25179M-AL-7	DEVON ENERGY CORP SENIOR BD			2	2.B FE	544,145	92.4250	462,125	500,000	525,497	0	(1,594)	0	0	5.600	5.146	JJ	12,964	28,000	06/10/2013	07/15/2041
25323L-AA-8	DICKINSON FINANCIAL CORP			2	1.F PL	750,000	96.3750	722,813	750,000	750,000	0	0	0	0	4.250	4.250	MN	4,017	31,875	11/12/2020	11/15/2030
257375-AF-2	DOMINION GAS HOLDINGS LLC			2	2.A FE	517,800	83.6480	418,240	500,000	512,429	0	(678)	0	0	4.800	4.635	MN	3,945	24,000	12/28/2016	11/01/2043
257469-AJ-5	DOMINION RESOURCES INC				2.B FE	1,144,510	98.6940	986,940	1,000,000	1,066,721	0	(7,773)	0	0	5.250	4.587	FA	21,863	52,500	04/23/2015	08/01/2033
259561-PJ-1	DOUGLAS CNTY WASH PUB UTIL DIST				1.C FE	281,023	102.0940	255,235	250,000	268,583	0	(1,186)	0	0	5.450	4.848	MS	4,517	0	09/22/2014	09/01/2040

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
259561-PT-9	DOUGLAS CNTY WASH PUB UTIL DIST REV				1.C FE	321,825	99.6590	313,926	315,000	316,416	0	(276)	0	0	5.245	5.134	MS	5,477	19,144	08/24/2010	09/01/2030
260003-AF-5	DOVER CORP				2.A FE	581,535	100.2370	501,185	500,000	541,150	0	(3,828)	0	0	5.375	4.621	AO	5,670	26,875	09/25/2014	10/15/2035
260543-BJ-1	DOW CHEMICAL CO				2.B FE	312,000	109.4600	328,380	300,000	301,993	0	(412)	0	0	7.375	7.091	MN	3,637	22,125	03/20/2003	11/01/2029
26138E-AU-3	DR PEPPER SNAPPLE GROUP INC				2.B FE	447,135	96.6210	483,105	500,000	489,634	0	6,219	0	0	2.550	2.851	MS	3,738	12,750	03/09/2018	09/15/2026
263901-AD-2	DUKE ENERGY INDIANA INC			2	1.F FE	1,250,849	81.9480	880,941	1,075,000	1,220,789	0	(9,018)	0	0	4.200	3.610	MS	13,236	45,150	09/29/2021	03/15/2042
263901-AD-2	DUKE ENERGY INDIANA INC			2	1.F FE	1,434,120	81.9480	1,229,220	1,500,000	1,443,697	0	3,483	0	0	4.200	4.393	MS	18,468	63,000	04/13/2022	03/15/2042
264399-DK-9	DUKE ENERGY CO SR NOTES				2.A FE	384,866	103.8740	242,026	233,000	232,388	0	156	0	0	6.000	3.632	JD	1,149	13,980	06/10/2009	12/01/2028
264399-DK-9	DUKE ENERGY CO SR NOTES				2.A FE	571,520	103.8740	519,370	500,000	517,718	0	(4,524)	0	0	6.000	5.249	JD	2,466	30,000	09/17/2013	12/01/2028
26439X-AH-6	DUKE ENERGY FIELD SVCS LLC NTS 144A				2.C FE	588,425	102.8820	514,410	500,000	543,279	0	(3,657)	0	0	6.450	5.481	MN	5,125	32,250	12/13/2012	11/03/2036
266233-AB-1	DUQUESNE LIGHT HOLDINGS INC SENIOR BD				2.C FE	579,180	96.5540	482,770	500,000	537,067	0	(3,502)	0	0	6.250	5.396	FA	11,815	31,250	05/22/2013	08/15/2035
26845A-AA-9	EF HOLDCO INC				1.G PL	1,000,000	97.2810	972,810	1,000,000	1,000,000	0	0	0	0	5.875	5.875	AO	14,647	58,750	03/31/2022	04/01/2027
26862E-AA-9	EJF CAPITAL LLC				1.G PL	1,000,000	94.9340	949,340	1,000,000	1,000,000	0	0	0	0	5.375	5.375	MS	17,818	53,750	03/02/2022	03/01/2029
26875P-AN-1	EOG RESOURCES INC				1.G FE	1,161,890	88.9050	889,050	1,000,000	1,122,162	0	(11,918)	0	0	3.900	3.357	AO	9,723	39,000	09/07/2021	04/01/2035
270618-DX-6	EAST BATON ROUGE LA SEW COMMN			2	1.D FE	511,140	99.9260	499,630	500,000	500,102	0	(1,230)	0	0	3.830	3.747	FA	7,975	19,150	03/26/2015	02/01/2029
277432-AP-5	EASTMAN CHEMICAL CO			2	2.B FE	517,405	84.4900	422,450	500,000	512,095	0	(628)	0	0	4.650	4.494	AO	4,905	23,250	08/12/2016	10/15/2044
28370T-AD-1	EL PASO PIPELINE PARTNERS OPER CO LLC				2.B FE	1,058,540	112.4960	1,124,960	1,000,000	1,053,993	0	(3,410)	0	0	7.500	7.085	MN	12,329	75,000	09/29/2023	11/15/2040
283734-TF-8	EL PASO TEX REF TXBL			2	1.C FE	493,310	99.0920	436,005	440,000	440,000	0	0	0	0	5.177	4.618	FA	8,612	25,385	01/22/2015	08/15/2034
292480-AJ-9	ENABLE MIDSTREAM PARTNERS L P			2	2.B FE	1,000,000	85.9880	859,880	1,000,000	1,000,000	0	0	0	0	5.000	5.000	MN	6,301	50,000	08/27/2019	05/15/2044
292480-AJ-9	ENABLE MIDSTREAM PARTNERS L P			2	2.B FE	777,173	85.9880	671,566	781,000	777,785	0	171	0	0	5.000	5.025	MN	4,921	39,050	09/04/2019	05/15/2044
292505-AK-0	ENCANA CORP FGN SR BD			2	2.C FE	533,230	82.9820	414,910	500,000	519,169	0	(1,174)	0	0	5.150	4.829	MN	3,245	25,750	04/19/2013	11/15/2041
29250R-AT-3	ENBRIDGE ENERGY PARTNERS L P SENIOR BD			2	2.A FE	1,022,800	95.7200	957,200	1,000,000	1,019,391	0	(1,278)	0	0	5.500	5.377	MS	16,123	55,000	05/19/2022	09/15/2040
29273R-AF-6	ENERGY TRANSFER PARTNERS SENIOR NT				2.B FE	597,500	106.3530	531,765	500,000	547,908	0	(4,077)	0	0	6.625	5.544	AO	6,988	33,125	04/24/2013	10/15/2036
29273R-AP-4	ENERGY TRANSFER PARTNERS SENIOR NT			2	2.B FE	505,015	99.6410	498,205	500,000	502,723	0	(171)	0	0	6.050	5.990	JD	2,486	30,250	09/22/2011	06/01/2041
29273R-AR-0	ENERGY TRANSFER PARTNERS L P SENIOR BD			2	2.B FE	249,105	103.5590	258,898	250,000	249,501	0	30	0	0	6.500	6.523	FA	6,767	16,250	01/17/2012	02/01/2042
29364D-AT-7	ENTERGY ARKANSAS INC			2	1.F FE	515,625	90.0530	450,265	500,000	500,000	0	(1,937)	0	0	4.950	4.800	JD	1,085	24,750	04/20/2016	12/15/2044
29364W-AT-5	ENTERGY LOUISIANA LLC			2	1.F FE	673,153	88.9520	578,188	650,000	650,000	0	(1,606)	0	0	5.000	4.828	JJ	15,048	32,500	04/24/2015	07/15/2044
29364W-AT-5	ENTERGY LOUISIANA LLC			2	1.F FE	523,750	88.9520	444,760	500,000	500,000	0	(1,742)	0	0	5.000	4.773	JJ	11,575	25,000	10/12/2016	07/15/2044
29364W-AV-0	ENTERGY LOUISIANA LLC				1.F FE	1,579,995	88.4610	1,326,915	1,500,000	1,569,814	0	(3,491)	0	0	4.950	4.699	JJ	37,227	74,250	02/15/2022	01/15/2045
29365T-AD-6	ENTERGY TEXAS INC			2	1.G FE	527,895	90.5190	452,595	500,000	501,593	0	(3,824)	0	0	5.600	5.304	AO	5,907	25,750	08/18/2017	10/15/2044
293791-AF-6	ENTERPRISE PRODUCTS OPERATING LP				1.G FE	601,000	110.0210	550,105	500,000	546,653	0	(5,713)	0	0	6.875	5.720	MS	11,396	34,375	08/17/2015	03/01/2033
293791-AP-4	ENTERPRISE PRODUCTS OPERATING LP SENIOR				1.G FE	558,835	108.7230	543,615	500,000	524,258	0	(2,488)	0	0	6.650	5.950	AO	7,014	33,250	08/11/2011	10/15/2034
29379V-AG-8	ENTERPRISE PRODS OPERATING LLC SENIOR NT				1.G FE	814,506	103.6680	725,676	700,000	763,417	0	(4,299)	0	0	6.125	5.264	AO	9,045	42,875	06/19/2013	10/15/2039
294429-AG-0	EQUIFAX INC SENIOR NT				2.B FE	569,855	108.9780	544,890	500,000	533,435	0	(2,675)	0	0	7.000	6.142	JJ	17,548	35,000	09/20/2011	07/01/2037
294429-AL-9	EQUIFAX INC				2.B FE	458,100	97.7080	488,540	500,000	492,657	0	5,183	0	0	3.250	3.547	JD	1,336	16,250	05/16/2018	06/01/2026
29736R-AA-8	ESTEE LAUDER COS INC				1.F FE	197,500	99.7260	199,452	200,000	199,293	0	81	0	0	5.750	5.823	AO	2,426	11,500	04/16/2004	10/15/2033
29736R-AC-4	ESTEE LAUDER CO INC SENIOR NT				1.F FE	627,627	102.1840	567,121	555,000	592,434	0	(3,035)	0	0	6.000	5.306	MN	4,197	33,300	08/05/2013	05/15/2037
29736R-AR-1	ESTEE LAUDER CO INC				1.F FE	986,390	83.1500	831,500	1,000,000	991,392	0	1,396	0	0	1.950	1.977	MS	6,464	19,500	04/20/2021	03/15/2031
299808-AF-2	EVEREST REINSURANCE HLDGS INC				2.A FE	502,690	86.6610	433,305	500,000	501,907	0	(98)	0	0	4.868	4.842	JD	2,001	24,340	01/10/2017	06/01/2044
299808-AF-2	EVEREST REINSURANCE HLDGS INC				2.A FE	573,429	86.6610	441,104	509,000	563,391	0	(2,801)	0	0	4.868	4.321	JD	2,037	24,778	10/25/2019	06/01/2044
30161M-AG-8	EXELON GENERATION CO LLC SENIOR BD				2.A FE	472,648	104.2990	417,196	400,000	439,413	0	(2,672)	0	0	6.250	5.289	AO	6,233	25,000	01/24/2013	10/01/2039
30161M-AG-8	EXELON GENERATION CO LLC SENIOR BD				2.A FE	780,240	104.2990	834,392	800,000	781,784	0	1,235	0	0	6.250	6.408	AO	12,466	50,000	10/13/2023	10/01/2039
30161M-AN-3	EXELON GENERATION CO LLC SENIOR BD			2	2.A FE	805,238	96.4610	723,458	750,000	782,675	0	(1,932)	0	0	5.600	5.216	JD	1,841	42,000	06/11/2013	06/15/2042
30231G-BF-8	EXXON MOBIL CORPORATION				1.D FE	508,460	87.6810	438,405	500,000	506,799	0	(464)	0	0	4.227	4.157	MS	5,964	21,135	03/20/2020	09/19/2039
30251B-AD-0	FMR LLC				1.E FE	1,074,400	97.4910	974,910	1,000,000	1,035,719	0	(4,419)	0	0	4.950	4.607	FA	20,614	49,500	05/18/2016	02/01/2033
30251B-AE-8	FMR LLC SENIOR BD SER 144A				1.E FE	527,500	93.6090	468,045	500,000	516,635	0	(920)	0	0	5.150	4.882	FA	10,723	25,750	05/15/2013	02/01/2043

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
30259A-AA-0	FDF III LTD				1.A FE	413,755	98.0000	395,361	403,429	403,429	0	0	0	0	3.900	3.803	JD	474	28,733	08/26/2019	08/25/2026
30259J-AA-1	FNB CORP			2	2.B FE	492,500	98.5380	492,690	500,000	500,000	0	234	0	0	4.950	5.025	FA	9,425	42,475	06/12/2020	02/14/2029
302635-AE-7	FS KKR CAPITAL CORP				2.C FE	500,965	99.8660	499,330	500,000	500,022	0	(263)	0	0	4.125	4.117	FA	8,589	20,625	12/06/2019	02/01/2025
30313R-AA-7	FS KKR CAPITAL CORP II				2.C FE	500,000	99.8230	499,115	500,000	500,000	0	0	0	0	4.250	4.250	FA	8,092	21,250	02/11/2020	02/14/2025
3133EN-QQ-6	FEDERAL FARM CR BANKS				1.B FE	3,000,000	88.8240	2,664,720	3,000,000	3,000,000	0	0	0	0	3.000	3.000	MS	29,836	90,000	03/08/2022	03/08/2032
3137HC-QM-7	FREDDIE MAC			2	1.A FE	1,738,798	101.1150	1,760,387	1,740,975	1,739,114	0	345	0	0	6.000	6.008	MON.	8,586	69,824	04/30/2024	04/25/2051
315921-AL-0	FIDELITY FEDERAL BANCORP			2	1.G PL	750,000	93.0000	697,500	750,000	750,000	0	0	0	0	4.500	4.500	MS	11,188	33,750	03/19/2021	03/30/2031
31650Q-AB-3	FIDUS INVESTMENT CORP				2.C PL	700,000	96.9860	678,902	700,000	700,000	0	0	0	0	4.750	4.750	JJ	13,938	33,250	12/16/2020	01/31/2026
31650Q-AB-3	FIDUS INVESTMENT CORP				2.C PL	305,250	96.9860	290,958	300,000	301,145	0	(1,145)	0	0	4.750	4.668	JJ	5,973	14,250	12/16/2020	01/31/2026
31650Q-AC-1	FIDUS INVESTMENT CORP				2.C PL	999,960	94.5560	945,560	1,000,000	999,986	0	8	0	0	3.500	3.500	MN	5,753	35,000	10/08/2021	11/15/2026
31737K-AD-2	FINANCE OF AMERICA STRUCTURED				1.C FE	1,014,911	93.0000	1,048,924	1,127,875	1,072,764	0	37,762	0	0	3.000	3.334	JJ	16,964	0	09/28/2022	01/25/2057
31737K-AD-2	FINANCE OF AMERICA STRUCTURED				1.C FE	373	93.0000	347	373	373	0	0	0	0	3.000	3.000	JJ	6	0	01/25/2023	01/25/2057
31737K-AD-2	FINANCE OF AMERICA STRUCTURED				1.C FE	35,031	93.0000	32,579	35,031	35,031	0	0	0	0	3.000	3.000	JJ	527	0	12/31/2023	01/25/2057
31737K-AD-2	FINANCE OF AMERICA STRUCTURED				1.C FE	46,043	93.0000	42,820	46,043	46,043	0	0	0	0	3.000	3.000	JJ	693	46,043	12/31/2023	01/25/2057
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	805,813	96.0270	778,959	811,187	810,470	0	735	0	0	1.750	1.762	JJ	7,117	0	07/21/2021	07/25/2051
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	80	96.0270	77	80	80	0	0	0	0	1.750	1.750	JJ	1	0	09/27/2021	07/25/2051
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	129	96.0270	124	129	129	0	0	0	0	1.750	1.750	JJ	1	0	11/26/2021	07/25/2051
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	275	96.0270	264	275	275	0	0	0	0	1.750	1.750	JJ	2	0	06/10/2022	07/25/2051
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	217	96.0270	208	217	217	0	0	0	0	1.750	1.750	JJ	2	0	06/27/2022	07/25/2051
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	276	96.0270	265	276	276	0	0	0	0	1.750	1.750	JJ	2	0	07/25/2022	07/25/2051
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	276	96.0270	265	276	276	0	0	0	0	1.750	1.750	JJ	2	0	08/25/2022	07/25/2051
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	276	96.0270	265	276	276	0	0	0	0	1.750	1.750	JJ	2	0	09/26/2022	07/25/2051
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	1,118	96.0270	1,073	1,118	1,118	0	0	0	0	1.750	1.750	JJ	10	0	01/25/2023	07/25/2051
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	35,569	96.0270	34,156	35,569	35,569	0	0	0	0	1.750	1.750	JJ	312	0	12/31/2023	07/25/2051
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	15,445	96.0270	14,832	15,445	15,445	0	0	0	0	1.750	1.750	JJ	136	15,445	12/31/2023	07/25/2051
317395-AB-7	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	1,712,523	91.0000	1,589,109	1,746,273	1,730,195	0	10,978	0	0	0.000	0.000	FA	0	0	02/28/2022	02/25/2052
317395-AB-7	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	4,272	91.0000	3,888	4,272	4,272	0	0	0	0	0.000	0.000	FA	0	0	07/25/2022	02/25/2052
317395-AB-7	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	2,226	91.0000	2,025	2,226	2,226	0	0	0	0	0.000	0.000	FA	0	0	01/25/2023	02/25/2052
317395-AB-7	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	445	91.0000	405	445	445	0	0	0	0	0.000	0.000	FA	0	0	02/27/2023	02/25/2052
317395-AB-7	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	578	91.0000	526	578	578	0	0	0	0	0.000	0.000	FA	0	0	03/15/2023	02/25/2052
317395-AB-7	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	92,481	91.0000	84,157	92,481	92,481	0	0	0	0	0.000	0.000	FA	0	0	12/31/2023	02/25/2052
317395-AB-7	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	57,760	91.0000	52,562	57,760	57,760	0	0	0	0	0.000	0.000	FA	0	57,760	12/31/2023	02/25/2052
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	776,250	97.2280	757,758	779,362	778,214	0	1,196	0	0	2.000	2.008	MON.	1,281	0	04/22/2021	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	211	97.2280	205	211	211	0	0	0	0	2.000	2.000	MON.	0	0	09/17/2021	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	598	97.2280	581	598	598	0	0	0	0	2.000	2.000	MON.	1	0	10/25/2021	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	136	97.2280	132	136	136	0	0	0	0	2.000	2.000	MON.	0	0	11/26/2021	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	125	97.2280	122	125	125	0	0	0	0	2.000	2.000	MON.	0	0	06/27/2022	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	265	97.2280	258	265	265	0	0	0	0	2.000	2.000	MON.	0	0	07/25/2022	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	265	97.2280	258	265	265	0	0	0	0	2.000	2.000	MON.	0	0	08/25/2022	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	266	97.2280	259	266	266	0	0	0	0	2.000	2.000	MON.	0	0	09/26/2022	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	267	97.2280	259	267	267	0	0	0	0	2.000	2.000	MON.	0	0	11/25/2022	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	267	97.2280	260	267	267	0	0	0	0	2.000	2.000	MON.	0	0	12/27/2022	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	268	97.2280	260	268	268	0	0	0	0	2.000	2.000	MON.	0	0	01/25/2023	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	268	97.2280	261	268	268	0	0	0	0	2.000	2.000	MON.	0	0	02/27/2023	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	268	97.2280	261	268	268	0	0	0	0	2.000	2.000	MON.	0	0	03/15/2023	04/25/2051

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
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	270	97.2280	262	270	270	0	0	0	0	2.000	2.000	MON.	0	0	06/26/2023	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	270	97.2280	263	270	270	0	0	0	0	2.000	2.000	MON.	0	0	07/25/2023	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	18,061	97.2280	17,560	18,061	18,061	0	0	0	0	2.000	2.000	MON.	30	0	08/22/2023	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	810	97.2280	787	810	810	0	0	0	0	2.000	2.000	MON.	1	0	08/22/2023	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	17,643	97.2280	17,154	17,643	17,643	0	0	0	0	2.000	2.000	MON.	29	0	12/31/2023	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR				1.C FE	17,359	97.2280	16,878	17,359	17,359	0	0	0	0	2.000	2.000	MON.	29	17,359	12/31/2023	04/25/2051
31740J-AA-6	FINANCE OF AMERICA				1.A FE	919,387	96.0000	944,345	983,693	944,395	0	25,195	0	0	2.500	2.675	MON.	2,021	14,362	06/14/2024	02/25/2053
31740X-AA-5	FINANCE OF AMERICA STRUCTURED SECS				1.A FE	905,897	97.6620	940,472	962,987	907,169	0	1,292	0	0	3.000	3.189	MON.	2,374	2,278	01/23/2024	12/25/2072
31740X-AA-5	FINANCE OF AMERICA STRUCTURED SECS				1.A FE	2,278	97.6620	2,225	2,278	2,278	0	0	0	0	3.000	3.000	MON.	6	0	08/26/2024	12/25/2072
31740X-AA-5	FINANCE OF AMERICA STRUCTURED SECS				1.A FE	27,495	97.6620	26,852	27,495	27,495	0	0	0	0	3.000	3.000	MON.	68	27,495	08/26/2024	12/25/2072
32050F-AA-6	FIRST HELP FINANCIAL LLC				2.B PL	1,000,000	95.1890	951,890	1,000,000	1,000,000	0	0	0	0	6.000	6.000	MN	9,863	60,000	11/03/2021	11/15/2026
33738M-AB-7	FIRST UN NATL BK NC				1.F FE	332,000	104.6230	418,492	400,000	391,266	0	2,230	0	0	6.500	7.831	JD	2,137	26,000	09/25/2000	12/01/2028
337930-AD-3	FLAGSTAR BANCORP INC				4.B FE	500,000	88.4170	442,085	500,000	500,000	0	0	0	0	4.125	4.125	MN	3,390	20,625	10/23/2020	11/01/2030
33938M-AA-7	FLEXENTIAL ISSUER LLC				1.G FE	1,224,438	94.1660	1,224,158	1,300,000	1,230,734	0	6,297	0	0	3.250	3.451	MON.	3,473	7,042	11/01/2024	11/27/2051
341081-ES-2	FLORIDA POWER & LIGHT CO				1.E FE	834,069	102.5160	706,335	689,000	760,355	0	(7,077)	0	0	5.650	4.667	FA	16,211	38,929	09/08/2014	02/01/2035
343498-AB-7	FLOWERS FOODS INC				2.B FE	471,365	97.5540	487,770	500,000	494,856	0	2,939	0	0	3.500	3.713	AO	4,363	17,500	12/08/2016	10/01/2026
34512P-AA-2	FORA FINANCIAL ASSET SECURITIZATION				1.C FE	1,499,816	100.9690	1,514,535	1,500,000	1,499,854	0	38	0	0	6.330	6.331	MON.	7,804	30,331	08/22/2024	08/15/2029
345370-BY-5	FORD MOTOR CO BONDS				3.A FE	84,500	103.8180	103,818	100,000	98,000	0	533	0	0	6.625	7.840	AO	1,652	6,625	04/22/2002	10/01/2028
345370-CA-6	FORD MOTOR CO GLOBAL NOTES				3.A FE	194,660	107.4340	214,868	200,000	198,870	0	174	0	0	7.450	7.654	JJ	6,858	14,900	10/12/2001	07/16/2031
348609-AC-2	FORT SAM HOUSTON FAMILY HSG L P				1.C FE	570,000	98.7170	493,585	500,000	524,059	0	(2,682)	0	0	5.625	4.934	MS	8,245	33,750	04/16/2014	03/15/2035
34964Y-AA-6	FORTIFI 2023-1A				1.A FE	815,806	98.1510	822,430	837,923	822,692	0	4,524	0	0	0.000	0.000	MON.	0	110,179	06/26/2023	06/22/2031
34964Y-AA-6	FORTIFI 2023-1A				1.A FE	846,764	98.1510	832,685	848,372	853,263	0	7,071	0	0	0.000	0.000	MON.	0	0	01/11/2024	06/22/2031
34966J-AA-7	FORTIFI				1.A FE	1,179,730	96.0000	1,130,043	1,177,128	1,177,128	0	(2,764)	0	0	0.000	0.000		0	16,343	07/10/2024	08/05/2024
350930-AE-3	FOUNDRY JV HOLDCO LLC				2.B FE	997,260	101.0410	1,010,410	1,000,000	997,394	0	134	0	0	6.400	6.418	JJ	32,088	0	05/07/2024	01/25/2038
35137L-AJ-4	FOX CORP				2.B FE	556,083	95.0320	475,160	500,000	544,654	0	(3,190)	0	0	5.476	4.924	JJ	11,927	27,380	04/03/2020	01/25/2039
36158F-AA-8	GE GLOBAL INSURANCE HLDG CORP				1.F FE	588,150	102.2700	511,350	500,000	512,322	0	(11,374)	0	0	7.000	5.951	FA	13,233	35,000	05/24/2018	02/15/2026
370334-BJ-2	GENERAL MILLS INC				2.B FE	604,779	96.6750	494,009	511,000	574,029	0	(4,088)	0	0	5.400	4.563	JD	1,210	27,594	07/20/2017	06/15/2040
370334-CF-9	GENERAL MILLS INC				2.B FE	749,993	99.7350	748,013	750,000	750,000	0	1	0	0	4.000	4.000	AO	6,164	30,000	04/20/2018	04/17/2025
372640-GL-0	GEORGETOWN CNTY S C SCH DIST GO				1.C FE	506,285	100.1250	500,625	500,000	500,069	0	(412)	0	0	5.375	5.308	MS	8,909	26,875	08/04/2010	03/01/2025
37331N-AH-4	GEORGIA-PACIFIC			2	1.G FE	595,608	99.7810	573,741	575,000	575,000	0	(2,734)	0	0	3.600	3.475	MS	6,862	20,700	12/14/2017	03/01/2025
373384-2Y-1	GEORGIA ST				1.A FE	502,610	94.7750	473,875	500,000	501,331	0	(132)	0	0	4.150	4.128	FA	8,641	20,750	06/11/2015	02/01/2035
375558-AX-1	GILEAD SCIENCES INC			2	2.A FE	543,930	89.4960	447,480	500,000	530,017	0	(1,601)	0	0	4.800	4.412	AO	5,984	24,000	05/04/2016	04/01/2044
375558-BG-7	GILEAD SCIENCES INC			2	2.A FE	507,250	94.3710	471,855	500,000	503,785	0	(372)	0	0	4.600	4.534	MS	7,625	23,000	10/09/2015	09/01/2035
376535-AC-4	GLADSTONE CAP CORP				1.G PL	300,000	98.7480	296,244	300,000	300,000	0	0	0	0	5.125	5.125	JJ	6,445	15,375	12/08/2020	01/31/2026
376535-AC-4	GLADSTONE CAP CORP				1.G PL	721,000	98.7480	691,236	700,000	704,582	0	(4,582)	0	0	5.125	4.976	JJ	15,038	35,875	12/08/2020	01/31/2026
376535-AF-7	GLADSTONE CAPITAL CORP				1.G FE	1,490,805	92.0450	1,380,675	1,500,000	1,496,099	0	1,672	0	0	3.750	3.773	MN	9,247	56,250	11/04/2021	05/01/2027
377372-AB-3	GLAXOSMITHKLINE CAPITAL INC				1.F FE	591,915	102.0220	510,110	500,000	543,142	0	(4,664)	0	0	5.375	4.540	AO	5,670	26,875	09/30/2014	04/15/2034
37959G-AA-5	GLOBAL ATLANTIC FINANCE CO				2.B FE	500,785	94.7240	473,620	500,000	500,447	0	(94)	0	0	4.400	4.393	AO	4,641	22,000	10/24/2019	10/15/2029
37959G-AA-5	GLOBAL ATLANTIC FINANCE CO				2.B FE	500,000	94.7240	473,620	500,000	500,000	0	0	0	0	4.400	4.400	AO	4,641	22,000	12/17/2019	10/15/2029
37959G-AA-5	GLOBAL ATLANTIC FINANCE CO				2.B FE	459,765	94.7240	473,620	500,000	477,066	0	4,828	0	0	4.400	4.785	AO	4,641	22,000	04/16/2020	10/15/2029
37961A-AA-4	GLOBAL CONTAINER ASSETS LTD				1.F FE	625,934	94.3610	654,079	693,167	674,115	0	27,025	0	0	3.208	3.553	JJ	11,149	22,269	11/25/2022	01/05/2037
38116F-AA-5	GOLDEN PEAR FUNDING HOLDCO LLC				2.B PL	2,000,000	95.4710	1,909,420	2,000,000	2,000,000	0	0	0	0	6.375	6.375	JD	10,479	159,375	12/22/2021	12/22/2026
38141G-CU-6	GOLDMAN SACHS GLOBAL BONDS				2.A FE	567,350	106.3420	531,710	500,000	538,657	0	(4,782)	0	0	6.125	5.398	FA	11,579	30,625	12/27/2018	02/15/2033
38379T-4W-6	GOVERNMENT NATL MTG ASSN				1.A FE	1,778,870	72.2170	1,178,575	1,631,991	1,686,428	0	(54,438)	0	0	8.023	7.361	FA	54,526	0	10/26/2021	08/20/2045
38384D-VD-6	GOVERNMENT NATL MTG ASSN				1.A FE	44,996	99.9340	44,883	44,912	44,992	0	(38)	0	0	6.500	6.488	MON.	240	9,757	10/30/2023	01/20/2050

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
38384E-4Z-5	GOVERNMENT NATL MTG ASSN				1.A FE	221,663	102.1230	223,207	218,566	221,571	0	(196)	0	0	7.000	6.902	MON.	1,258	20,021	10/23/2023	06/20/2053
38384Q-UL-0	GOVERNMENT NATL MTG ASSN				1.A FE	1,076,898	98.0920	1,059,591	1,080,201	1,077,158	0	261	0	0	6.500	6.520	MON.	5,771	11,666	10/29/2024	07/20/2054
38982G-AA-4	GREAT AJAX OPER PARTNERSHIP				3.A PL	990,090	97.5640	975,640	1,000,000	994,801	0	1,950	0	0	8.875	8.964	MS	29,421	88,750	08/26/2022	09/01/2027
402740-AE-4	GULFSTREAM NATURAL GAS SYSTEM LLC			2	2.B FE	563,365	88.7080	443,540	500,000	545,494	0	(2,247)	0	0	5.950	5.281	AO	6,276	29,750	02/08/2017	10/15/2045
403949-AB-6	HF SINCLAIR CORP				2.C FE	772,761	100.7470	755,603	750,000	757,113	0	(5,690)	0	0	5.875	5.702	AO	10,985	44,063	04/27/2022	04/01/2026
40428Q-BB-4	HSBC HOLDINGS PLC				1.G FE	999,950	98.8730	988,730	1,000,000	999,993	0	5	0	0	3.900	3.900	MN	3,847	39,000	01/19/2017	05/25/2026
406216-BJ-9	HALLIBURTON CO			2	2.A FE	501,845	95.0200	475,100	500,000	500,988	0	(96)	0	0	4.850	4.832	MN	3,056	24,250	03/30/2016	11/15/2035
406216-BJ-9	HALLIBURTON CO			2	2.A FE	519,660	95.0200	475,100	500,000	510,855	0	(1,050)	0	0	4.850	4.667	MN	3,056	24,250	09/13/2016	11/15/2035
40624Q-AB-0	HALLMARK FINANCIAL SERVICES INC				5.C FE	200,000	20.5000	41,000	200,000	200,000	0	0	0	0	6.250	6.250	FA	4,726	12,861	08/14/2019	08/15/2029
40624Q-AB-0	HALLMARK FINANCIAL SERVICES INC				5.C FE	305,493	20.5000	61,500	300,000	303,083	0	(673)	0	0	6.250	6.138	FA	7,089	18,750	08/14/2019	08/15/2029
413707-AA-8	HARRIMACK HOLDINGS LLC				1.F PL	640,708	93.5000	592,167	633,333	633,268	0	11	0	0	3.500	3.460	AO	5,526	24,063	04/07/2021	04/01/2031
413875-AN-5	HARRIS CORP				2.B FE	881,250	104.0390	780,293	750,000	829,308	0	(4,983)	0	0	6.150	5.234	JD	2,022	46,125	10/22/2014	12/15/2040
41652P-AB-5	HARTFORD HEALTHCARE CORP				1.F FE	552,720	95.4050	477,025	500,000	540,193	0	(2,088)	0	0	5.746	5.198	AO	7,163	28,730	12/07/2018	04/01/2044
41652P-AB-5	HARTFORD HEALTHCARE CORP				1.F FE	553,035	95.4050	477,025	500,000	540,433	0	(2,100)	0	0	5.746	5.195	AO	7,163	28,730	01/28/2019	04/01/2044
418056-AH-0	HASBRO INC				2.C FE	564,025	103.8450	519,225	500,000	512,783	0	(3,652)	0	0	6.600	5.851	JJ	15,279	33,000	08/04/2011	07/15/2028
42824C-AY-5	HEWLETT PACKARD ENTERPRISE CO			2	2.B FE	265,398	103.7820	259,455	250,000	261,232	0	(555)	0	0	6.350	5.982	AO	3,349	15,875	06/09/2017	10/15/2045
431116-AC-6	HIGHMARK INC SENIOR NT SER 144A				1.G FE	529,290	90.0210	450,105	500,000	516,598	0	(1,016)	0	0	6.125	5.786	MN	3,860	30,625	09/28/2012	05/15/2041
431116-AC-6	HIGHMARK INC SENIOR NT SER 144A				1.G FE	581,865	90.0210	450,105	500,000	560,779	0	(3,721)	0	0	6.125	5.263	MN	3,860	30,625	05/17/2019	05/15/2041
43867Q-T3-5	HONOLULU HAWAII CITY & CNTY			2	1.C FE	969,120	93.5500	898,080	960,000	960,716	0	(954)	0	0	3.730	3.695	AO	8,927	35,808	03/26/2015	10/01/2031
440452-AF-7	HORMEL FOODS CORP				1.G FE	976,000	85.4060	854,060	1,000,000	985,555	0	2,667	0	0	1.800	1.844	JD	1,479	18,000	04/20/2021	06/11/2030
442435-5B-5	HOUSTON TEX UTIL SYSTEM				1.C FE	519,460	98.5880	492,940	500,000	504,668	0	(1,400)	0	0	3.828	3.685	MN	2,412	19,140	09/12/2014	05/15/2028
44329H-AH-7	HP COMMUNITIES LLC				1.C FE	651,214	98.0380	575,378	586,893	622,898	0	(3,838)	0	0	5.630	5.074	MS	9,686	34,851	07/20/2018	09/15/2034
45783N-AA-5	INSTAR LEASING				1.F FE	1,408,923	90.8680	1,506,977	1,658,424	1,427,552	0	13,604	0	0	2.300	2.707	MON.	3,135	38,196	09/08/2023	02/15/2054
458140-AN-0	INTEL CORP				2.A FE	495,575	89.7430	448,715	500,000	498,280	0	217	0	0	4.000	4.036	JD	877	20,000	12/11/2012	12/15/2032
459200-KB-6	INTERNATIONAL BUSINESS MACHS CORP				1.G FE	496,370	86.0320	430,160	500,000	497,399	0	182	0	0	4.150	4.180	MN	2,615	20,750	05/13/2019	05/15/2039
460146-CH-4	INTERNATIONAL PAPER CO				2.B FE	1,111,310	102.2820	1,022,820	1,000,000	1,095,679	0	(5,684)	0	0	6.000	5.399	MN	9,863	60,000	04/25/2022	11/15/2041
46090R-AA-2	INVESTCORP CREDIT MGMT BDC INC			2	2.B PL	497,265	96.4810	482,405	500,000	499,403	0	597	0	0	4.875	4.902	AO	6,077	24,375	03/31/2021	04/01/2026
46090R-AA-2	INVESTCORP CREDIT MGMT BDC INC			2	2.B PL	1,006,250	96.4810	964,810	1,000,000	1,001,364	0	(1,364)	0	0	4.875	4.845	AO	12,154	48,750	06/17/2021	04/01/2026
46090U-AA-5	INVESTCO LLC				2.B PL	2,000,000	98.1080	1,962,160	2,000,000	2,000,000	0	0	0	0	5.125	5.125	JD	8,425	102,500	08/13/2021	06/01/2026
46132F-AC-4	INVESCO FINANCE PLACE				2.A FE	633,401	93.7110	499,480	533,000	602,677	0	(3,700)	0	0	5.375	4.523	MN	2,433	28,649	10/13/2016	11/30/2043
472319-AM-4	JEFFERIES GROUP INC				2.B FE	586,225	106.2240	531,120	500,000	571,910	0	(3,995)	0	0	6.500	5.544	JJ	14,603	32,500	11/01/2019	01/20/2043
472319-AM-4	JEFFERIES GROUP INC				2.B FE	595,185	106.2240	531,120	500,000	579,382	0	(4,410)	0	0	6.500	5.460	JJ	14,603	32,500	11/26/2019	01/20/2043
472319-AM-4	JEFFERIES GROUP INC				2.B FE	597,230	106.2240	531,120	500,000	581,087	0	(4,505)	0	0	6.500	5.442	JJ	14,603	32,500	12/13/2019	01/20/2043
478165-AG-8	JOHNSON S C & SON INC				2.A FE	545,000	88.9870	444,935	500,000	527,267	0	(1,740)	0	0	4.800	4.404	MS	7,956	24,000	12/01/2014	09/01/2040
478375-AJ-7	JOHNSON CONTROLS INTERNATIONAL PLC				2.B FE	531,735	94.6720	473,360	500,000	523,409	0	(1,448)	0	0	5.700	5.360	MS	9,448	28,500	04/11/2019	03/01/2041
478375-AK-4	JOHNSON CONTROLS INTL PLC				2.B FE	253,130	89.2140	223,035	250,000	252,336	0	(138)	0	0	5.250	5.185	JD	1,079	13,125	04/17/2019	12/01/2041
478898-FF-1	JOHNSON CNTY TEX TXBL SER 2015			2	1.C FE	500,000	99.9650	499,825	500,000	500,000	0	0	0	0	4.627	4.627	FA	8,747	23,135	12/08/2015	02/15/2035
48203R-AD-6	JUNIPER NETWORKS INC SENIOR BD				2.B FE	543,250	98.5720	492,860	500,000	525,058	0	(1,550)	0	0	5.950	5.476	MS	8,721	29,750	06/10/2013	03/15/2041
48203R-AD-6	JUNIPER NETWORKS INC SENIOR BD				2.B FE	320,535	98.5720	295,716	300,000	316,809	0	(1,040)	0	0	5.950	5.569	MS	5,233	17,850	06/11/2019	03/15/2041
48203R-AD-6	JUNIPER NETWORKS INC SENIOR BD				2.B FE	1,059,800	98.5720	985,720	1,000,000	1,051,106	0	(3,161)	0	0	5.950	5.614	MS	17,442	59,500	04/21/2022	03/15/2041
48203R-AD-6	JUNIPER NETWORKS INC SENIOR BD				2.B FE	724,592	98.5720	788,576	800,000	730,004	0	4,330	0	0	5.950	6.569	MS	13,954	47,600	10/03/2023	03/15/2041
482480-AF-7	KLA-TENCOR CORP			2	1.F FE	558,125	102.8480	514,240	500,000	528,353	0	(2,985)	0	0	5.650	5.062	MN	4,644	28,250	04/01/2015	11/01/2034
482480-AF-7	KLA-TENCOR CORP			2	1.F FE	563,010	102.8480	514,240	500,000	533,256	0	(3,501)	0	0	5.650	5.018	MN	4,644	28,250	08/23/2016	11/01/2034
482480-AF-7	KLA-TENCOR CORP			2	1.F FE	937,465	102.8480	874,208	850,000	917,830	0	(7,140)	0	0	5.650	5.123	MN	7,895	48,025	04/21/2022	11/01/2034
48249D-AA-9	KKR GROUP FINANCE CO II LLC SENIOR BD SE			2	1.F FE	511,130	95.8250	479,125	500,000	506,680	0	(380)	0	0	5.500	5.380	FA	11,452	27,500	05/02/2013	02/01/2043

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
48249D-AA-9	KKR GROUP FINANCE CO II LLC SENIOR BD SE			2	1.F FE	636,838	95.8250	656,401	685,000	655,897	0	1,655	0	0	5.500	5.916	FA	15,689	37,675	07/24/2013	02/01/2043
48249D-AA-9	KKR GROUP FINANCE CO II LLC SENIOR BD SE			2	1.F FE	522,000	95.8250	479,125	500,000	514,676	0	(835)	0	0	5.500	5.268	FA	11,452	27,500	04/06/2016	02/01/2043
48263C-AC-8	KDM FUNDING I LLC				1.E PL	913,785	95.8840	867,117	904,340	904,332	0	3	0	0	7.000	6.928	FA	26,362	64,948	08/12/2022	08/25/2027
485134-BM-1	KANSAS CITY POWER & LIGHT CO				1.F FE	1,227,905	94.6280	1,055,102	1,115,000	1,211,982	0	(5,790)	0	0	5.300	4.813	AO	14,733	59,095	04/19/2022	10/01/2041
49337W-AH-3	KEYSPAN CORP				2.B FE	239,292	98.6790	197,358	200,000	217,610	0	(2,134)	0	0	5.875	4.910	AO	2,929	11,750	02/18/2015	04/01/2033
49338C-AD-5	KEYSPAN GAS EAST CORP				2.A FE	994,090	101.4100	1,014,100	1,000,000	994,536	0	446	0	0	5.994	6.030	MS	19,871	29,970	05/01/2024	03/06/2033
494550-AJ-5	KINDER MORGAN INC				2.B FE	873,750	109.7760	823,320	750,000	787,877	0	(6,142)	0	0	7.400	6.352	MS	16,270	55,500	06/21/2011	03/15/2031
494550-AW-6	KINDER MORGAN ENERGY PARTNERS				2.B FE	528,177	108.3530	498,424	460,000	513,445	0	(4,111)	0	0	6.950	6.053	JJ	14,803	31,970	03/12/2020	01/15/2038
497266-AC-0	KIRBY CORP				2.C FE	500,000	96.7670	483,835	500,000	500,000	0	0	0	0	4.200	4.200	MS	6,962	21,000	03/01/2018	03/01/2028
50067H-BL-0	KORTH DIRECT MORTGAGE INC				1.G PL	750,000	95.4480	715,860	750,000	750,000	0	0	0	0	5.250	5.250	FA	16,397	39,375	01/08/2021	02/25/2026
50067H-BN-6	KORTH DIRECT MORTGAGE INC				1.G PL	1,000,000	96.3250	963,250	1,000,000	1,000,000	0	0	0	0	5.000	5.000	MN	4,932	50,000	10/28/2020	11/25/2025
50067H-CU-9	KORTH DIRECT MTG INC				1.F PL	1,500,000	92.5180	1,387,770	1,500,000	1,500,000	0	0	0	0	4.750	4.750	MN	11,712	71,250	10/29/2021	11/25/2026
50155Q-AK-6	KYNDRYL HOLDINGS INC				2.B FE	986,610	91.5800	915,800	1,000,000	992,740	0	1,936	0	0	2.700	2.737	AO	6,732	27,000	11/16/2021	10/15/2028
50155Q-AL-4	KYNDRYL HOLDINGS INC				2.B FE	488,800	86.7130	433,565	500,000	492,377	0	1,129	0	0	3.150	3.222	AO	3,927	15,750	11/16/2021	10/15/2031
50247V-AB-5	LYB INTERNATIONAL FINANCE B V				2.B FE	588,061	90.8350	475,067	523,000	577,504	0	(2,946)	0	0	5.250	4.669	JJ	12,713	27,458	10/10/2019	07/15/2043
50247V-AC-3	LYB INTERNATIONAL FINANCE B V				2.B FE	549,900	85.9450	429,725	500,000	542,040	0	(2,193)	0	0	4.878	4.435	MS	7,150	24,375	10/24/2019	03/15/2044
50540R-AU-6	LABORATORY CORP OF AMERICA HOLDINGS			2	2.B FE	502,430	97.2330	486,165	500,000	500,624	0	(258)	0	0	3.600	3.583	MS	5,967	18,000	08/16/2017	09/01/2027
50587K-AA-9	LAFARGEHOLCIM FINANCE US LLC				2.A FE	481,590	97.7080	488,540	500,000	496,390	0	2,166	0	0	3.500	3.634	MS	4,795	17,500	03/08/2018	09/22/2026
52517P-2S-9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ			2	6.0 FE	116,387	0.0150	15	99,643	0	0	0	0	0	6.200	5.308	JD	271	0	06/01/2007	06/15/2027
52517P-2S-9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ			2	6.0 FE	310,876	0.0150	44	293,441	0	0	0	0	0	6.200	5.852	JD	798	0	06/15/2007	06/15/2027
52517P-3Y-5	LEHMAN BROS HOLDINGS MED TERM NTS			2	6.0 FE	333,415	0.0150	49	328,701	0	0	0	0	0	6.625	6.531	JJ	9,367	0	07/13/2007	07/27/2027
52517P-SZ-5	LEHMAN BROTHERS HOLDING NOTES				6.0 FE	157,778	0.0150	22	146,498	0	0	0	0	0	5.875	5.455	MN	1,085	0	06/18/2004	11/15/2017
52517P-SZ-5	LEHMAN BROTHERS HOLDING NOTES				6.0 FE	58,991	0.0150	7	49,628	0	0	0	0	0	5.875	4.942	MN	367	0	06/18/2004	11/15/2017
52519F-DJ-7	LEHMAN BROS NOTES SERIES A			2	6.0 FE	134,978	0.0150	20	131,592	0	0	0	0	0	5.700	5.557	MON.	617	0	12/27/2004	12/14/2029
5252M0-BZ-9	LEHMAN BROS HOLDING INC MED TERM NOTE				6.0 FE	212,522	0.0150	30	197,311	0	0	0	0	0	5.625	5.222	JJ	4,865	0	03/07/2008	01/24/2013
53161D-AA-3	OASIS SECURITISATION				1.G FE	253,996	100.1650	254,517	254,098	254,098	0	101	0	0	7.000	7.003	MON.	1,462	20,121	02/13/2023	03/01/2026
53161X-AA-9	OASIS SECURITISATION				1.G FE	499,922	98.0490	490,245	500,000	499,935	0	14	0	0	5.880	5.881	MON.	2,416	7,677	09/27/2024	09/30/2038
53947X-AL-6	LOANCORE ISSUER LTD				2.B FE	995,000	99.3490	993,490	1,000,000	996,563	0	1,563	0	0	8.451	8.493	MON.	6,946	27,375	08/26/2024	07/15/2036
540424-AP-3	LOEWS CORP SENIOR NT				1.G FE	773,465	105.9850	741,895	700,000	733,898	0	(3,362)	0	0	6.000	5.430	FA	17,490	42,000	06/21/2013	02/01/2035
540424-AP-3	LOEWS CORP SENIOR NT				1.G FE	587,870	105.9850	529,925	500,000	545,495	0	(4,512)	0	0	6.000	5.103	FA	12,493	30,000	09/04/2015	02/01/2035
540424-AP-3	LOEWS CORP SENIOR NT				1.G FE	590,490	105.9850	529,925	500,000	554,746	0	(5,429)	0	0	6.000	5.081	FA	12,493	30,000	06/01/2018	02/01/2035
548661-CL-9	LOWES COS INC				2.A FE	576,960	103.8370	519,185	500,000	551,920	0	(4,419)	0	0	5.800	5.026	AO	6,118	29,000	05/13/2019	10/15/2036
54866N-BP-3	LOWES COMPANIES				2.A FE	91,160	104.2670	104,267	100,000	99,210	0	296	0	0	7.200	7.898	MS	2,387	7,200	06/16/2000	09/01/2027
55336V-AM-2	MPLX L P				2.B FE	574,638	87.1540	522,924	600,000	582,236	0	1,341	0	0	4.500	4.699	AO	5,696	27,000	05/10/2019	04/15/2038
55336V-AM-2	MPLX L P				2.B FE	414,084	87.1540	348,616	400,000	411,086	0	(837)	0	0	4.500	4.347	AO	3,797	18,000	08/14/2019	04/15/2038
56045R-DE-6	MAINE STATE MUNI BOND BK				1.E FE	423,780	99.7980	399,192	400,000	401,623	0	(1,948)	0	0	4.450	4.200	MN	2,926	17,800	06/20/2014	11/01/2025
56585A-AM-4	MARATHON PETROLEUM CORP				2.B FE	1,952,000	95.1080	1,902,160	2,000,000	1,952,567	0	567	0	0	5.850	5.994	JD	9,616	58,500	10/24/2024	12/15/2045
56607V-AA-8	MARBLE POINT LN FING LTD				1.G FE	500,000	98.0000	490,000	500,000	500,000	0	0	0	0	7.500	7.500	MN	4,623	37,500	11/16/2018	11/16/2025
57419R-PG-4	MARYLAND ST CMNTY DEV ADMIN DEPT				1.B FE	502,500	99.8390	499,195	500,000	500,039	0	(233)	0	0	3.646	3.628	MS	6,043	18,230	09/12/2014	03/01/2025
574218-NF-6	MARYLAND ST HLTH & HGR EDL FACS REV				1.F FE	496,250	95.1670	475,835	500,000	498,163	0	160	0	0	4.665	4.700	JJ	11,694	23,325	05/21/2013	07/01/2036
575898-CS-8	MASSACHUSETTS ST PORT AUTH				1.F FE	93,600	103.0510	82,441	80,000	85,184	0	(847)	0	0	6.202	5.301	JJ	2,488	5,582	09/12/2014	07/01/2031
58278L-AA-4	MCREIF SUBREIT LLC				2.A PL	998,854	98.0000	978,877	998,854	998,854	0	0	0	0	6.750	6.750	MN	10,160	87,519	11/06/2020	12/15/2025
58278L-AA-4	MCREIF SUBREIT LLC				2.A PL	3,081	98.0000	3,019	3,081	3,081	0	0	0	0	6.750	6.750	MN	31	104	05/06/2024	12/15/2025
58278L-AC-0	MCREIF SUBREIT LLC				2.A PL	1,398,449	98.0000	1,370,480	1,398,449	1,398,449	0	0	0	0	5.000	5.000	AO	17,433	102,790	10/13/2021	10/15/2026
58278L-AC-0	MCREIF SUBREIT LLC				2.A PL	3,089	98.0000	3,028	3,089	3,089	0	0	0	0	5.000	5.000	AO	39	77	05/01/2024	10/15/2026

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
582839-AF-3	MEAD JOHNSON NUTRITION CO				1.G FE	559,880	102.6090	513,045	500,000	536,407	0	(2,454)	0	0	5.900	5.269	MN	4,849	29,500	08/26/2015	11/01/2039
583928-AE-6	MEDALLION FINANCIAL CORP				1.G PL	500,000	97.7500	488,750	500,000	500,000	0	0	0	0	7.500	7.500	JD	103	56,250	12/21/2020	12/30/2027
583928-AE-6	MEDALLION FINANCIAL CORP				1.G PL	1,000,000	97.7500	977,500	1,000,000	1,000,000	0	0	0	0	7.500	7.500	JD	205	112,500	04/19/2021	12/30/2027
585055-BT-2	MEDTRONIC INC				1.G FE	74,434	93.8560	69,453	74,000	74,045	0	(4)	0	0	4.337	4.312	MS	941	3,618	09/02/2015	03/15/2035
585055-BT-2	MEDTRONIC INC				1.G FE	519,590	93.8560	469,280	500,000	510,177	0	(1,001)	0	0	4.337	4.173	MS	6,357	21,685	09/02/2015	03/15/2035
585055-BT-2	MEDTRONIC INC				1.G FE	503,171	93.8560	469,280	500,000	501,648	0	(162)	0	0	4.337	4.310	MS	6,357	21,685	09/02/2015	03/15/2035
59151K-AJ-7	METHANEX CORP			2	3.A FE	517,000	85.7990	428,995	500,000	511,156	0	(575)	0	0	5.650	5.464	JD	2,322	28,250	01/14/2015	12/01/2044
59151K-AJ-7	METHANEX CORP			2	3.A FE	524,250	85.7990	428,995	500,000	515,915	0	(820)	0	0	5.650	5.389	JD	2,322	28,250	01/21/2015	12/01/2044
597839-CF-4	MIDLOTHIAN TEX CMNTY DEV CORP			2	1.C FE	437,580	100.0220	390,086	390,000	390,000	0	(4,031)	0	0	5.500	4.902	MS	7,111	21,450	04/27/2015	09/01/2034
60871R-AD-2	MOLSON COORS BREWING CO SENIOR BD				2.B FE	618,672	91.9120	551,472	600,000	611,123	0	(642)	0	0	5.000	4.849	MN	4,932	30,000	06/11/2013	05/01/2042
610335-AB-7	MONROE CAPITAL CORP				2.A PL	497,210	97.2040	486,020	500,000	499,352	0	598	0	0	4.750	4.777	FA	9,890	23,750	01/25/2021	02/15/2026
610335-AB-7	MONROE CAPITAL CORP				2.A PL	1,017,500	97.2040	972,040	1,000,000	1,004,063	0	(3,750)	0	0	4.750	4.668	FA	19,781	47,500	05/10/2021	02/15/2026
610335-AB-7	MONROE CAPITAL CORP				2.A PL	1,008,430	97.2040	972,040	1,000,000	1,002,332	0	(2,152)	0	0	4.750	4.710	FA	19,781	47,500	03/08/2022	02/15/2026
61746B-CY-0	MORGAN STANLEY				1.G FE	566,835	102.3910	511,955	500,000	513,228	0	(8,354)	0	0	6.250	5.513	FA	12,329	31,250	08/02/2018	08/09/2026
61746B-EF-9	MORGAN STANLEY				1.G FE	983,850	98.1770	981,770	1,000,000	996,777	0	1,612	0	0	3.625	3.685	JJ	16,288	36,250	01/19/2017	01/20/2027
61945C-AD-5	MOSAIC CO SENIOR BD			2	2.B FE	584,200	99.0140	495,070	500,000	538,359	0	(4,603)	0	0	5.450	4.664	MN	3,434	27,250	04/08/2015	05/15/2033
61945C-AD-5	MOSAIC CO SENIOR BD			2	2.B FE	566,320	99.0140	495,070	500,000	530,390	0	(3,647)	0	0	5.450	4.812	MN	3,434	27,250	05/01/2015	05/15/2033
61945C-AE-3	MOSAIC CO			2	2.B FE	545,770	94.6580	473,290	500,000	531,323	0	(1,709)	0	0	5.625	5.153	MN	3,545	28,125	08/15/2016	11/15/2043
61945C-AE-3	MOSAIC CO			2	2.B FE	937,919	94.6580	927,648	980,000	939,573	0	1,654	0	0	5.625	5.877	MN	6,947	55,125	04/12/2024	11/15/2043
61980A-AD-5	MOTIVA ENTERPRISES LLC				2.A FE	591,655	104.1010	520,505	500,000	559,322	0	(3,955)	0	0	6.850	5.789	JJ	15,858	34,250	11/20/2016	01/15/2040
61980A-AD-5	MOTIVA ENTERPRISES LLC				2.A FE	602,718	104.1010	530,915	510,000	577,025	0	(4,468)	0	0	6.850	5.796	JJ	16,175	34,935	04/22/2019	01/15/2040
61980A-AD-5	MOTIVA ENTERPRISES LLC				2.A FE	590,735	104.1010	520,505	500,000	565,591	0	(4,373)	0	0	6.850	5.798	JJ	15,858	34,250	04/25/2019	01/15/2040
61980A-AD-5	MOTIVA ENTERPRISES LLC				2.A FE	595,490	104.1010	520,505	500,000	579,945	0	(5,330)	0	0	6.850	5.752	JJ	15,858	34,250	02/04/2022	01/15/2040
62534L-AA-6	MULLIGAN ASSET SECURITIZATION				1.F FE	1,482,678	99.1140	1,486,710	1,500,000	1,484,162	0	1,485	0	0	6.000	6.070	MON.	7,397	12,500	10/25/2024	10/15/2031
628530-BC-0	MYLAN INC			2	2.C FE	522,140	89.4830	447,415	500,000	515,597	0	(851)	0	0	5.400	5.171	MN	2,367	27,000	05/04/2017	11/29/2043
629377-CT-7	NRG ENERGY INC			2	2.C FE	1,049,260	107.9420	1,079,420	1,000,000	1,044,148	0	(5,112)	0	0	7.000	6.671	MS	23,205	70,000	02/05/2024	03/15/2033
62946A-AD-6	NP SPE II LLC 2017-1				2.A FE	497,813	95.6740	478,370	500,000	499,837	0	391	0	0	4.219	4.238	AO	4,161	21,095	07/26/2018	10/20/2027
62947A-AC-7	NPRL 2019-2A A3 MTGE				1.F FE	504,375	90.8060	454,030	500,000	500,456	0	(1,094)	0	0	3.802	3.769	MN	3,125	19,010	11/20/2019	11/19/2049
631103-AG-3	NASDAQ INC				2.B FE	482,485	98.8170	494,085	500,000	496,930	0	2,167	0	0	3.850	3.990	JJ	8,122	28,875	05/10/2018	06/30/2026
63258L-AA-8	NATIONAL BANCORP HOLDINGS INC				2.A PL	500,000	96.0000	480,000	500,000	500,000	0	0	0	0	5.735	5.735	JJ	12,098	26,875	01/20/2021	01/30/2031
636180-BM-2	NATIONAL FUEL GAS CO			2	2.C FE	504,895	99.9350	499,675	500,000	500,120	0	(481)	0	0	5.200	5.150	JJ	12,038	26,000	06/26/2015	07/15/2025
636180-BN-0	NATIONAL FUEL GAS CO				2.C FE	495,495	97.1620	485,810	500,000	498,757	0	466	0	0	3.950	3.986	MS	5,790	19,750	01/18/2018	09/15/2027
636190-AA-8	NATIONAL FUNDING INC				2.B PL	2,000,000	94.1440	1,882,880	2,000,000	2,000,000	0	0	0	0	5.750	5.750	FA	47,890	143,750	08/31/2021	08/31/2026
637432-NX-9	NATIONAL RURAL UTILS COOP FIN CORP				1.E FE	1,445,520	81.0650	1,232,188	1,520,000	1,472,209	0	7,448	0	0	1.650	1.735	JD	2,061	25,080	06/29/2021	06/15/2031
637432-NX-9	NATIONAL RURAL UTILS COOP FIN CORP				1.E FE	966,860	81.0650	810,650	1,000,000	978,190	0	3,399	0	0	1.650	1.707	JD	1,356	16,500	09/07/2021	06/15/2031
63968A-QQ-1	NEBRASKA PUB PWR DIST				1.E FE	686,370	100.2780	601,668	600,000	628,704	0	(5,741)	0	0	5.323	4.653	JJ	16,013	31,938	03/26/2015	01/01/2030
643821-AA-9	NEW ECONOMY ASSETS PHASE 1				1.F FE	856,367	92.2020	922,020	1,000,000	861,092	0	3,780	0	0	1.910	2.230	MON.	1,570	19,100	10/24/2023	10/20/2061
647677-AF-0	NEW ORLEANS NAVY HSG LLC				1.E FE	296,629	96.8910	282,694	291,765	308,118	0	(4,314)	0	0	4.314	4.243	JD	552	16,739	04/23/2014	12/15/2029
647677-AJ-2	NEW ORLEANS NAVY HSG LLC				1.E FE	581,000	96.7530	483,765	500,000	546,952	0	(3,374)	0	0	5.754	4.952	JD	1,261	57,540	03/03/2015	12/15/2038
647677-AJ-2	NEW ORLEANS NAVY HSG LLC				1.E FE	559,710	96.7530	483,765	500,000	537,906	0	(2,724)	0	0	5.754	5.140	JD	1,261	0	02/03/2017	12/15/2038
649604-AG-0	NEW YORK MORTGAGE TRUST INC			2	2.B PL	1,000,000	93.9380	939,380	1,000,000	1,000,000	0	0	0	0	5.750	5.750	AO	14,336	57,500	04/28/2021	04/30/2026
649604-AG-0	NEW YORK MORTGAGE TRUST INC			2	2.B PL	1,020,000	93.9380	939,380	1,000,000	1,001,304	0	(5,217)	0	0	5.750	5.637	AO	14,336	57,500	06/17/2021	04/30/2026
65342V-AA-9	NEXPOINT REAL ESTATE FIN INC				2.C PL	795,680	96.3640	770,912	800,000	798,828	0	879	0	0	5.750	5.781	MN	7,562	46,000	04/20/2021	05/01/2026
65342V-AA-9	NEXPOINT REAL ESTATE FIN INC				2.C PL	513,790	96.3640	481,820	500,000	504,163	0	(3,122)	0	0	5.750	5.596	MN	4,726	28,750	12/20/2021	05/01/2026
65344M-AA-7	NEXPOINT REAL ESTATE FIN OPER PRT L P				2.C FE	989,800	95.3090	953,090	1,000,000	998,235	0	2,354	0	0	7.500	7.577	AO	15,822	75,000	10/13/2020	10/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65364U-AH-9	NIAGARA MOHAWK POWER			2	2.A FE	499,995	90.0430	450,215	500,000	499,997	0	0	0	0	4.278	4.278	AO	5,333	21,390	09/22/2014	10/01/2034
65473Q-AW-3	NISOURCE INC				2.B FE	1,009,200	98.3640	983,640	1,000,000	1,008,830	0	(370)	0	0	6.250	6.193	JD	5,137	62,500	05/16/2024	12/15/2040
656531-AD-2	NORSK HYDRO ASA YANKEE DEB				1.D FE	526,195	102.1330	510,665	500,000	501,146	0	(1,375)	0	0	7.150	6.794	MN	4,505	35,750	03/19/2009	11/15/2025
665501-AK-8	NORTHERN NATURAL GAS CO				1.G FE	496,710	79.7660	398,830	500,000	497,801	0	124	0	0	4.100	4.127	MS	6,010	20,500	05/04/2016	09/15/2042
665501-AK-8	NORTHERN NATURAL GAS CO				1.G FE	996,270	79.7660	797,660	1,000,000	997,506	0	141	0	0	4.100	4.115	MS	12,019	41,000	05/18/2016	09/15/2042
665789-AX-1	NORTHERN STATES POWER CO			2	1.F FE	455,000	75.5090	377,545	500,000	471,645	0	1,644	0	0	3.700	4.066	AO	4,612	18,500	12/02/2014	10/01/2042
667469-AA-8	NORTHWEST FLORIDA TIMBER FIN LLC				1.D FE	295,800	94.6290	283,887	300,000	298,250	0	420	0	0	4.750	4.817	MS	4,607	14,250	03/28/2019	03/04/2029
66982E-AA-0	A10 CAPITAL LLC				2.B PL	2,000,000	96.8440	1,936,880	2,000,000	2,000,000	0	0	0	0	5.875	5.875	FA	48,932	117,500	08/17/2021	08/17/2026
670346-AH-8	NUCOR CORP				1.G FE	568,150	107.5570	537,785	500,000	557,099	0	(4,421)	0	0	6.400	5.632	JD	2,630	32,000	07/08/2022	12/01/2037
67077M-AN-8	NUTRIEN LTD				2.B FE	1,004,769	88.5180	885,180	1,000,000	1,002,866	0	(282)	0	0	4.125	4.105	MS	12,092	41,250	04/12/2018	03/15/2035
67078A-AD-5	NVENT FINANCE SARL			2	2.C FE	503,999	98.9830	494,915	500,000	501,309	0	(436)	0	0	4.550	4.514	AO	4,799	22,750	10/31/2018	04/15/2028
67103B-AA-8	OFS CAPITAL CORP				2.B FE	1,005,000	97.2990	972,990	1,000,000	1,001,161	0	(1,071)	0	0	4.750	4.726	FA	18,610	47,500	02/12/2021	02/10/2026
67108S-AA-6	ONDECK ASSET SECURITIZATION TR IV LLC				1.A FE	999,872	101.7040	1,017,040	1,000,000	999,899	0	18	0	0	7.000	7.001	MON.	5,753	70,000	07/27/2023	08/19/2030
67114Q-AA-2	OWS CRE FUNDING I LLC				1.F PL	2,232,815	100.1110	2,235,293	2,232,815	2,232,815	0	0	0	0	5.003	5.003	MS	0	242,316	12/03/2021	09/15/2024
67118N-AA-5	ONDECK ASSET SEC TR				1.C FE	749,846	100.9440	757,080	750,000	749,881	0	34	0	0	6.270	6.271	MON.	3,865	27,562	05/17/2024	06/17/2031
67181D-AE-1	OAK STREET INVESTMENT GRADE NE				2.A FE	758,991	95.7150	713,974	745,938	745,938	0	(8,103)	0	0	3.390	3.332	MON.	2,078	25,288	11/20/2020	10/20/2050
674599-BM-6	OCCIDENTAL PETROLEUM CORP				2.C FE	196,500	104.1250	208,250	200,000	199,643	0	110	0	0	7.200	7.328	AO	3,590	14,400	01/05/1999	04/01/2028
674599-BM-6	OCCIDENTAL PETROLEUM CORP				2.C FE	385,828	104.1250	416,500	400,000	398,553	0	445	0	0	7.200	7.464	AO	7,180	28,800	01/13/1999	04/01/2028
674599-BM-6	OCCIDENTAL PETROLEUM CORP				2.C FE	97,250	104.1250	104,125	100,000	99,719	0	86	0	0	7.200	7.404	AO	1,795	7,200	02/03/1999	04/01/2028
674599-DK-8	OCCIDENTAL PETROLEUM CORP				2.C FE	505,400	73.8780	369,390	500,000	504,562	0	(234)	0	0	4.500	4.452	JJ	10,418	22,500	10/08/2019	07/15/2044
677050-AC-0	OGLETHORPE POWER CORP BOND SER 2007 144A				1.E FE	526,000	103.1360	451,220	437,500	462,729	0	(4,205)	0	0	6.191	5.149	JJ	13,580	29,020	01/23/2013	01/01/2031
677050-AJ-5	OGLETHORPE POWER CORP BOND SER A				2.A FE	494,775	79.2510	396,255	500,000	496,914	0	172	0	0	4.200	4.244	JD	1,726	21,000	01/08/2013	12/01/2042
677050-AJ-5	OGLETHORPE POWER CORP BOND SER A				2.A FE	785,030	79.2510	792,510	1,000,000	795,493	0	10,463	0	0	4.200	5.350	JD	3,452	42,000	02/27/2024	12/01/2042
677050-AJ-5	OGLETHORPE POWER CORP BOND SER A				2.A FE	626,184	79.2510	634,008	800,000	633,168	0	6,984	0	0	4.200	5.366	JD	2,762	33,600	04/09/2024	12/01/2042
677071-AB-8	OHANA MILITARY COMNTYS LLC BOND SER A CL				1.D FE	159,164	100.8170	144,303	143,133	150,095	0	(839)	0	0	6.043	5.434	AO	2,156	11,671	09/05/2012	10/01/2034
677071-AB-8	OHANA MILITARY COMNTYS LLC BOND SER A CL				1.D FE	6,867	100.8170	6,923	6,867	6,867	0	0	0	0	6.043	6.043	AO	103	415	03/10/2023	10/01/2034
677071-AF-9	OHANA MILITARY COMMUNITIES LLC BOND SER				1.D FE	66,057	100.6520	56,676	56,309	55,677	0	443	0	0	5.675	4.838	AO	797	4,288	04/26/2011	10/01/2026
677071-AG-7	OHANA MILITARY COMMUNITIES LLC				1.D FE	580,315	99.2290	496,145	500,000	550,782	0	(4,322)	0	0	5.780	4.980	AO	7,205	28,900	03/27/2018	10/01/2036
677071-AM-4	OHANA MILITARY COMMUNITIES BND SER B 144				1.D FE	182,941	100.1820	148,053	147,784	146,982	0	565	0	0	5.462	4.412	AO	2,012	10,874	12/09/2009	10/01/2026
678331-DD-8	OKANOGAN CNTY WASH PUB UTIL DIST REV				1.E FE	346,450	102.2140	332,196	325,000	337,320	0	(774)	0	0	6.046	5.672	JD	1,615	19,650	07/19/2013	12/01/2040
678858-BN-0	OKLAHOMA GAS & ELECT CO				1.G FE	806,600	78.0670	780,670	1,000,000	825,623	0	9,511	0	0	3.900	4.835	MN	6,411	39,000	01/13/2023	05/01/2043
67910H-MS-6	OKLAHOMA MUNI PWR SYS BABS				1.F FE	463,725	105.5040	437,842	415,000	443,017	0	(1,868)	0	0	6.310	5.647	JJ	13,129	26,187	02/14/2014	01/01/2040
680223-AK-0	OLD REPUBLIC INTL CORP				2.B FE	492,250	98.3280	491,640	500,000	498,542	0	921	0	0	3.875	3.936	FA	6,741	19,375	03/06/2018	08/26/2026
682680-AB-9	ONEOK INC				2.B FE	1,080,090	104.8920	1,048,920	1,000,000	1,048,274	0	(13,165)	0	0	6.875	6.365	MS	22,791	68,750	08/22/2022	09/30/2028
682680-BT-9	ONEOK INC SENIOR BD				2.B FE	1,297,563	103.2890	1,291,113	1,250,000	1,290,689	0	(3,299)	0	0	6.400	6.165	MN	13,151	80,000	12/21/2022	05/01/2037
682680-BU-6	ONEOK INC SENIOR BOND				2.B FE	602,592	77.3080	463,848	600,000	602,160	0	(121)	0	0	4.200	4.182	JD	2,071	25,200	10/16/2019	12/01/2042
682680-BU-6	ONEOK INC SENIOR BOND				2.B FE	792,399	77.3080	599,137	775,000	789,499	0	(809)	0	0	4.200	4.108	JD	2,675	32,550	10/15/2020	12/01/2042
68268N-AC-7	ONEOK PARTNERS				2.B FE	609,250	106.2290	531,145	500,000	553,422	0	(4,547)	0	0	6.650	5.458	AO	8,290	33,250	03/28/2013	10/01/2036
68268N-AG-8	ONEOK PARTNERS LP SENIOR BD			2	2.B FE	866,078	99.5890	746,918	750,000	816,254	0	(4,252)	0	0	6.133	5.311	FA	19,155	45,938	05/28/2013	02/01/2041
68389X-AV-7	ORACLE CORP			2	2.B FE	502,500	91.9260	459,630	500,000	501,148	0	(128)	0	0	4.300	4.279	JJ	10,367	21,500	07/02/2014	07/08/2034
68389X-AV-7	ORACLE CORP			2	2.B FE	503,615	91.9260	459,630	500,000	501,659	0	(184)	0	0	4.300	4.269	JJ	10,367	21,500	07/15/2014	07/08/2034
68389X-BE-4	ORACLE CORP			2	2.B FE	492,270	87.6160	438,080	500,000	496,118	0	395	0	0	3.900	3.961	MN	2,458	19,500	05/05/2015	05/15/2035
691205-AA-6	OWL ROCK TECHNOLOGY FINANCE CORP				2.C FE	527,500	100.3470	501,735	500,000	502,865	0	(6,875)	0	0	6.750	6.398	JD	92	50,625	07/22/2020	06/30/2025
69120T-AA-4	OWL ROCK TECHOLOGY FINANCING				1.A FE	1,004,500	98.2500	982,500	1,000,000	1,004,059	0	(378)	0	0	8.440	8.402	AO	17,805	85,010	11/14/2023	10/15/2035
69121K-AB-0	OWL ROCK CAPITAL CORP				2.C FE	498,090	99.7030	498,515	500,000	499,915	0	509	0	0	4.000	4.015	MS	5,041	20,000	12/06/2019	03/30/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69320N-AA-5	PCAP HOLDINGS LP				2.B FE	1,500,000	92.5280	1,387,920	1,500,000	1,500,000	0	0	0	0	6.500	6.500	JJ	48,884	97,500	07/08/2021	07/15/2028
693506-BE-6	PPG INDUSTRIES INC				2.A FE	588,790	94.9850	474,925	500,000	559,004	0	(3,727)	0	0	5.500	4.671	MN	3,466	27,500	01/25/2017	11/15/2040
69429P-AA-0	PDOF MSN ISSUER LLC				1.G PL	2,000,000	98.7910	1,975,820	2,000,000	2,000,000	0	0	0	0	4.750	4.750	MS	31,493	197,904	02/25/2022	03/01/2025
702333-5E-1	PASADENA TEX INDPT SCH DIST			2	1.A FE	303,000	97.3840	292,152	300,000	300,000	0	0	0	0	4.089	4.049	FA	4,638	12,267	06/05/2014	02/15/2030
70473A-AA-6	PEAR LLC				1.F FE	920,294	100.1370	921,555	920,294	920,294	0	0	0	0	7.420	7.420	MON.	5,613	68,743	07/18/2023	07/15/2035
704933-AA-8	PEAR LLC			2	1.F FE	768,949	99.7500	767,026	768,949	768,949	0	0	0	0	6.950	6.950	MON.	4,392	44,877	02/07/2024	02/15/2036
708062-AC-8	PENNANTPARK INVESTMENT CORP				2.C PL	497,215	97.0000	485,000	500,000	499,245	0	566	0	0	4.500	4.525	MN	3,699	22,500	04/21/2021	05/01/2026
708062-AD-6	PENNANTPARK INVESTMENT CORP				2.C PL	995,500	94.5490	945,490	1,000,000	998,350	0	900	0	0	4.000	4.018	MN	6,575	40,000	11/16/2021	11/01/2026
716442-AH-1	SUNCOR ENERGY INC PETRO CANADA				2.A FE	565,865	94.6250	473,125	500,000	539,288	0	(4,622)	0	0	5.350	4.727	JJ	12,386	26,750	04/22/2019	07/15/2033
71644E-AF-9	PETRO CANADA				2.A FE	190,000	106.7700	213,540	200,000	198,851	0	300	0	0	7.000	7.368	MN	1,764	14,000	03/08/1999	11/15/2028
71644E-AG-7	PETRO CANADA SENIOR NT				2.A FE	685,332	100.4510	602,706	600,000	639,768	0	(3,849)	0	0	5.950	5.209	MN	4,499	35,700	06/19/2013	05/15/2035
718172-AM-1	PHILIP MORRIS INTERNATIONAL INC				1.G FE	1,143,020	85.0050	850,050	1,000,000	1,117,919	0	(7,005)	0	0	4.375	3.828	MN	7,192	43,750	05/20/2021	11/15/2041
718172-AU-3	PHILIP MORRIS INTL INC				1.G FE	471,230	79.0670	395,335	500,000	480,177	0	1,127	0	0	3.875	4.112	FA	7,007	19,375	12/02/2016	08/21/2042
718172-AU-3	PHILIP MORRIS INTL INC				1.G FE	974,410	79.0670	790,670	1,000,000	978,051	0	1,248	0	0	3.875	3.977	FA	14,014	38,750	02/18/2022	08/21/2042
718546-AH-7	PHILLIPS 66				2.A FE	555,820	99.3930	496,965	500,000	533,372	0	(1,925)	0	0	5.875	5.285	MN	4,829	29,375	07/23/2013	05/01/2042
718546-AH-7	PHILLIPS 66				2.A FE	1,140,750	99.3930	993,930	1,000,000	1,088,501	0	(5,106)	0	0	5.875	5.150	MN	9,658	58,750	11/13/2014	05/01/2042
718547-AM-4	PHILLIPS 66 CO				2.A FE	724,733	83.5410	626,558	750,000	731,731	0	910	0	0	4.680	4.843	FA	14,617	35,100	07/19/2016	02/15/2045
718547-AP-7	PHILLIPS 66 CO				2.A FE	846,704	85.9900	700,819	815,000	842,962	0	(1,286)	0	0	4.900	4.717	AO	9,956	39,935	10/08/2020	10/01/2046
718781-CE-5	PHILOMATH ORE SCH DIST				1.B FE	291,188	102.0770	255,193	250,000	257,414	0	(3,068)	0	0	5.472	4.698	JD	600	13,680	06/09/2014	06/15/2027
720186-AH-8	PIEDMONT NATURAL GAS CO INC			2	2.A FE	499,130	89.0220	445,110	500,000	499,594	0	44	0	0	4.100	4.107	MS	5,841	20,500	09/15/2014	09/18/2034
72018Q-AD-3	PIEDMONT NATURAL GAS CO INC MED TERM NT				2.A FE	534,685	100.9110	504,555	500,000	501,380	0	(1,840)	0	0	7.400	6.920	AO	9,022	37,000	03/03/2009	10/03/2025
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE L P SENIOR				2.B FE	547,335	104.7950	523,975	500,000	526,693	0	(2,224)	0	0	6.650	6.075	JJ	15,395	33,250	10/08/2015	01/15/2037
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE L P SENIOR				2.B FE	528,165	104.7950	523,975	500,000	526,166	0	(1,999)	0	0	6.650	6.295	JJ	15,395	16,625	02/09/2024	01/15/2037
73358W-TZ-7	PORT AUTH N Y & N J			2	1.D FE	500,000	94.3660	471,830	500,000	500,000	0	0	0	0	4.426	4.426	AO	4,669	22,130	10/07/2014	10/15/2034
737679-CY-4	POTOMAC ELECTRIC POWER				1.F FE	288,913	100.4850	291,407	290,000	289,665	0	36	0	0	5.750	5.772	AO	3,518	16,675	09/16/2004	04/15/2034
740189-AN-5	PRECISION CASTPARTS CORP			2	1.C FE	746,250	92.2790	692,093	750,000	748,101	0	192	0	0	4.200	4.221	JD	1,381	31,500	06/04/2015	06/15/2035
742404-AN-6	PRINCETON THEOLOGICAL SEMINARY DEB				1.B FE	509,030	98.8410	494,205	500,000	501,029	0	(686)	0	0	4.555	4.474	JJ	11,419	22,775	10/16/2013	07/01/2026
743315-AJ-2	PROGRESSIVE CORP				1.F FE	94,553	106.7160	106,716	100,000	99,199	0	192	0	0	6.625	7.007	MS	2,196	6,625	04/15/2002	03/01/2029
74432Q-AC-9	PRUDENTIAL FINANCIAL INC				1.G FE	190,250	104.1930	208,386	200,000	197,250	0	324	0	0	5.750	6.045	JJ	5,325	11,500	12/19/2003	07/15/2033
74432Q-AC-9	PRUDENTIAL FINANCIAL INC				1.G FE	195,060	104.1930	208,386	200,000	198,607	0	164	0	0	5.750	5.896	JJ	5,325	11,500	12/29/2003	07/15/2033
74432Q-AC-9	PRUDENTIAL FINANCIAL INC				1.G FE	98,250	104.1930	104,193	100,000	99,520	0	56	0	0	5.750	5.852	JJ	2,662	5,750	01/15/2004	07/15/2033
74432Q-AC-9	PRUDENTIAL FINANCIAL INC				1.G FE	297,000	104.1930	312,579	300,000	299,173	0	97	0	0	5.750	5.808	JJ	7,987	17,250	02/12/2004	07/15/2033
74432Q-AH-8	PRUDENTIAL FINANCIAL INC				1.G FE	1,133,470	99.8080	998,080	1,000,000	1,104,929	0	(10,073)	0	0	5.400	4.764	JD	4,438	54,000	03/18/2022	06/13/2035
74443D-DV-0	PUBLIC FIN AUTH WIS EDL FAC				2.C FE	510,000	86.5140	432,570	500,000	504,881	0	(1,429)	0	0	5.660	5.549	JD	2,326	28,300	05/12/2020	06/01/2028
74443D-DW-8	PUBLIC FIN AUTH WIS EDL FAC				2.C FE	510,000	80.2700	401,350	500,000	504,881	0	(1,429)	0	0	5.960	5.843	JD	2,449	29,800	05/12/2020	06/01/2028
744448-CK-5	PUBLIC SERVICE CO OF COLORADO				1.E FE	373,210	82.1850	410,925	500,000	380,973	0	6,210	0	0	4.300	5.761	MS	6,303	21,500	10/24/2023	03/15/2044
744573-AS-5	PUBLIC SERVICE ENTERPRISE GROUP				2.B FE	607,500	114.3980	571,990	500,000	544,973	0	(7,196)	0	0	8.625	7.099	AO	9,098	43,125	06/07/2016	04/15/2031
745332-BL-9	PUGET SOUND ENERGY INC MED TERM NT SER B				1.F FE	538,655	106.2230	531,115	500,000	508,034	0	(1,928)	0	0	7.000	6.498	MS	10,836	35,000	08/07/2009	03/09/2029
745332-BU-9	PUGET SOUND ENERGY INC				1.F FE	593,340	99.7620	498,810	500,000	553,362	0	(5,123)	0	0	5.483	4.620	JD	2,253	27,415	04/11/2017	06/01/2035
745332-BW-5	PUGET SOUND ENERGY INC				1.F FE	1,092,150	107.7900	1,077,900	1,000,000	1,077,929	0	(6,826)	0	0	6.724	6.157	JD	5,527	67,240	12/23/2022	06/15/2036
745332-CE-4	PUGET SOUND ENERGY INC				1.F FE	538,670	81.3330	479,865	590,000	545,308	0	2,655	0	0	4.434	4.857	MN	4,300	26,161	07/08/2022	11/15/2041
747525-AF-0	QUALCOMM INC				1.F FE	478,590	99.5880	497,940	500,000	498,980	0	3,059	0	0	3.450	3.604	MN	1,938	17,250	05/11/2018	05/20/2025
74834L-AN-0	QUEST DIAGNOSTIC INC BOND				2.A FE	300,284	109.1730	274,024	251,000	276,297	0	(2,024)	0	0	6.950	5.809	JJ	8,746	17,445	06/17/2013	07/01/2037
74834L-AQ-3	QUEST DIAGNOSTICS INC				2.A FE	826,000	96.0830	672,581	700,000	780,618	0	(5,375)	0	0	5.750	4.873	JJ	16,982	40,250	08/03/2016	01/30/2040
75574U-40-8	READY CAPITAL CORP				2.A PL	400,000	24.8400	99,360	400,000	400,000	0	0	0	0	6.200	6.200	JJ	10,464	49,600	07/18/2019	07/30/2026

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
75574U-40-8	READY CAPITAL CORP				2.A PL	507,520	24.8400	124,200	500,000	502,219	0	(1,479)	0	0	6.200	6.108	JJ	13,079	6,200	12/02/2019	07/30/2026
755763-AC-3	READYCAP HOLDINGS LLC				1.F PL	1,500,000	95.3140	1,429,710	1,500,000	1,500,000	0	0	0	0	4.500	4.500	AO	16,829	67,500	10/20/2021	10/15/2026
75972Y-AA-9	RENAISSANCERE FINANCE INC				1.G FE	490,450	99.6200	498,100	500,000	499,655	0	1,381	0	0	3.700	3.772	AO	4,612	18,500	05/11/2018	04/01/2025
75972Y-AA-9	RENAISSANCERE FINANCE INC				1.G FE	491,185	99.6200	498,100	500,000	499,678	0	1,290	0	0	3.700	3.766	AO	4,612	18,500	06/29/2018	04/01/2025
759911-5L-0	REGIONAL TRANSN AUTH ILL				1.C FE	1,495,245	71.2660	1,068,990	1,500,000	1,495,974	0	219	0	0	3.050	3.060	AO	11,406	45,750	09/29/2021	06/01/2043
761713-BA-3	REYNOLDS AMERICAN INC				2.A FE	935,090	100.2860	1,002,860	1,000,000	945,043	0	5,193	0	0	5.700	6.096	FA	23,737	57,000	02/16/2023	08/15/2035
761713-BB-1	REYNOLDS AMERICAN INC			2	2.A FE	581,880	95.2160	476,080	500,000	569,483	0	(3,460)	0	0	5.850	5.027	FA	11,059	29,250	03/18/2021	08/15/2045
763227-QB-4	RICHARDSON TEX			2	1.A FE	517,961	99.9470	514,727	515,000	515,030	0	(356)	0	0	4.000	3.977	FA	7,788	20,600	03/27/2015	02/15/2035
78390X-AC-5	SAIC INC SENIOR BD SER 1			2	2.B FE	834,000	95.9750	719,813	750,000	797,215	0	(3,063)	0	0	5.950	5.351	JD	3,668	44,625	04/18/2013	12/01/2040
78413K-AB-8	SES GLOBAL AMERICAS HLDGS GROUP				2.C FE	490,750	72.7460	363,730	500,000	492,955	0	368	0	0	5.300	5.400	MS	7,042	26,500	09/12/2017	03/25/2044
78413K-AB-8	SES GLOBAL AMERICAS HLDGS GROUP				2.C FE	486,865	72.7460	363,730	500,000	489,996	0	522	0	0	5.300	5.443	MS	7,042	26,500	09/18/2017	03/25/2044
78413K-AB-8	SES GLOBAL AMERICAS HLDGS GROUP				2.C FE	484,380	72.7460	363,730	500,000	488,104	0	621	0	0	5.300	5.471	MS	7,042	26,500	10/04/2017	03/25/2044
78434L-AA-3	SCRE INTERMEDIATE HOLD CO LLC				2.C PL	2,000,000	93.9740	1,879,480	2,000,000	2,000,000	0	0	0	0	6.000	6.000	FA	49,973	130,000	02/08/2022	02/15/2027
78449A-AA-0	SLAM LLC				1.F FE	791,845	90.8420	709,658	781,200	786,400	0	0	0	0	0.000	0.000	MON.	0	19,038	08/04/2021	06/15/2046
78485W-AJ-8	STARWOOD COMMERICAL MORTGAGE TRUST				2.A FE	1,329,266	97.5000	1,307,475	1,341,000	1,329,409	0	143	0	0	7.561	7.628	MON.	8,334	16,298	11/07/2024	07/15/2038
791697-BX-2	ST LOUIS MO SPL ADMIN. BOARD				1.B FE	318,603	100.2460	300,738	300,000	305,229	0	(1,230)	0	0	4.750	4.473	AO	3,553	14,250	06/11/2014	04/01/2029
795681-GM-1	SALT LAKE CNTY UTAH MUN BLDG				1.B FE	357,594	101.4850	304,455	300,000	318,105	0	(3,682)	0	0	5.820	4.883	JD	1,435	17,460	09/12/2014	12/01/2029
79588T-AC-4	SAMMONS FINANCIAL GROUP INC			2	2.A FE	505,235	98.0240	490,120	500,000	501,112	0	(534)	0	0	4.450	4.404	MN	2,987	22,250	05/09/2017	05/12/2027
79625G-FQ-1	SAN ANTONIO TEX ELEC & GAS				1.D FE	1,962,000	87.7970	1,755,940	2,000,000	1,967,269	0	1,916	0	0	4.365	4.450	FA	36,355	87,300	04/14/2022	02/01/2042
797355-L7-7	SAN DIEGO CALIF UNI SCH DIST				1.D FE	484,288	101.2700	435,461	430,000	440,119	0	(4,048)	0	0	5.260	4.670	JJ	11,340	22,618	07/21/2014	07/01/2027
80349A-AD-1	SARATOGA INVESTMENT CORP				2.A PL	1,515,000	97.1770	1,457,655	1,500,000	1,503,545	0	(3,273)	0	0	4.375	4.332	FA	27,329	65,625	07/20/2021	02/28/2026
80349A-AD-1	SARATOGA INVESTMENT CORP				2.A PL	1,031,250	97.1770	971,770	1,000,000	1,007,813	0	(7,212)	0	0	4.375	4.242	FA	18,219	43,750	10/27/2021	02/28/2026
808626-AE-5	SCIENCE APPLICATIONS INTL CORP NOTE				2.B FE	607,150	109.2610	546,305	500,000	538,163	0	(5,088)	0	0	7.125	5.868	JJ	17,861	35,625	02/29/2012	07/01/2032
812728-QQ-9	SEATTLE WASH WTR SYS				1.B FE	594,500	101.2680	506,340	500,000	523,792	0	(6,640)	0	0	5.520	4.643	FA	11,494	27,600	09/12/2014	08/01/2028
816851-AP-4	SEMPRA ENERGY SENIOR BD				2.B FE	591,350	101.9530	509,765	500,000	555,890	0	(3,789)	0	0	6.000	5.073	AO	6,329	30,000	10/21/2015	10/15/2039
822905-AC-9	SHELL FIN INC				1.D FE	694,162	91.6670	641,669	700,000	697,008	0	290	0	0	4.125	4.160	MN	4,747	29,575	05/06/2015	05/11/2035
824348-AQ-9	SHERWIN-WILLIAMS CO				2.B FE	482,600	79.0070	395,035	500,000	488,072	0	666	0	0	4.000	4.144	JD	877	20,000	11/04/2016	12/15/2042
833116-BT-2	SNOHOMISH CNTY WASH PUB UTIL DIST				1.C FE	108,386	100.8330	95,791	95,000	95,945	0	(1,876)	0	0	5.254	4.605	JD	410	9,457	04/17/2014	12/01/2025
835495-AJ-1	SONOCO PRODUCTS CO SENIOR BD				2.C FE	540,500	98.2660	491,330	500,000	529,370	0	(1,855)	0	0	5.750	5.319	MN	4,726	28,750	01/17/2019	11/01/2040
835495-AJ-1	SONOCO PRODUCTS CO SENIOR BD				2.C FE	540,490	98.2660	491,330	500,000	529,363	0	(1,854)	0	0	5.750	5.319	MN	4,726	28,750	01/18/2019	11/01/2040
837004-CD-0	SOUTH CAROLINA ELECTRIC & GAS CO				1.F FE	570,415	98.3870	491,935	500,000	544,113	0	(2,957)	0	0	5.500	4.821	JD	1,205	27,500	04/12/2016	12/15/2039
837004-CF-5	DOMINION ENERGY SOUTH CAROLINA				1.F FE	273,381	83.0530	284,041	342,000	277,768	0	3,760	0	0	4.350	5.442	AO	3,709	14,877	11/21/2023	02/01/2042
84265V-AJ-4	SOUTHERN COPPER CORP				2.A FE	1,035,000	97.6380	976,380	1,000,000	1,034,433	0	(567)	0	0	5.875	5.676	AO	14,647	29,375	09/05/2024	04/23/2045
84858D-AA-6	SPIRIT AIRLINES INC				3.C FE	319,957	92.9470	287,177	308,969	307,818	0	371	0	0	4.100	3.959	AO	3,158	13,559	12/19/2018	04/01/2028
850752-LP-9	SPRINGFIELD MASS				1.C FE	117,578	102.5830	102,583	100,000	103,258	0	(1,348)	0	0	6.000	5.103	JD	493	6,000	09/11/2014	06/01/2027
858155-AE-4	STEELCASE INC				3.C FE	997,420	95.9750	959,750	1,000,000	998,968	0	258	0	0	5.125	5.138	JJ	23,308	51,250	01/17/2019	01/18/2029
858568-AB-4	STELLUS CAPITAL INVESTMENT CORP				2.C FE	350,000	96.5260	337,841	350,000	350,000	0	0	0	0	4.875	4.875	MS	4,301	17,063	01/14/2021	03/30/2026
858568-AB-4	STELLUS CAPITAL INVESTMENT CORP				2.C FE	357,000	96.5260	337,841	350,000	351,719	0	(1,474)	0	0	4.875	4.779	MS	4,301	17,063	01/14/2021	03/30/2026
86273N-AA-6	STRATEGIC FUNDING SOURCE INC				2.A PL	500,000	97.9740	489,870	500,000	500,000	0	0	0	0	9.250	9.250	JD	3,801	57,813	12/20/2022	12/16/2027
863667-AG-6	STRYKER CORP				2.A FE	495,640	84.2120	421,060	500,000	496,912	0	160	0	0	4.375	4.413	MN	2,757	21,875	01/03/2017	05/15/2044
863667-AH-4	STRYKER CORP				2.A FE	480,975	98.9990	494,995	500,000	497,680	0	2,784	0	0	3.750	3.898	MN	3,082	16,875	12/18/2018	11/01/2025
86722T-AB-8	SUNCOR ENERGY INC				2.A FE	794,441	108.2930	758,051	700,000	792,307	0	(2,134)	0	0	6.850	6.036	JD	3,941	23,975	09/11/2024	06/01/2039
86765B-AK-5	SUNOCO LOGISTICS PTNRS OPERS LP SENIOR B				2.B FE	580,000	98.4880	492,440	500,000	546,614	0	(2,729)	0	0	6.100	5.259	FA	11,532	30,500	01/24/2013	02/15/2042
86765B-AM-1	SUNOCO LOGISTICS PTNRS OPERS LP SEN BND			2	2.B FE	517,120	86.0720	430,360	500,000	510,261	0	(586)	0	0	4.950	4.786	JJ	11,460	24,750	05/03/2013	01/15/2043
86765B-AM-1	SUNOCO LOGISTICS PTNRS OPERS LP SEN BND			2	2.B FE	592,212	86.0720	516,432	600,000	594,722	0	302	0	0	4.950	5.015	JJ	13,752	29,700	09/06/2016	01/15/2043

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
86771B-AA-9	SUNRUN ARTEMIS ISSUER LLC				1.E FE	992,870	98.3750	982,237	998,462	992,910	0	40	0	0	6.250	6.285	QU	10,600	15,456	10/28/2024	07/30/2059
86772R-AA-3	SUNRUN JUPITER ISSUER				1.G FE	885,955	93.6330	852,662	910,642	892,741	0	4,010	0	0	4.750	4.882	JJ	21,687	43,256	05/10/2022	07/30/2057
86944B-AG-8	SUTTER HEALTH				1.E FE	1,001,570	86.9440	869,440	1,000,000	1,000,956	0	(171)	0	0	2.294	2.290	FA	9,553	22,940	04/20/2021	08/15/2030
87168K-AA-8	SYNERGY ONE LENDING INC				2.C PL	1,000,000	94.5170	945,170	1,000,000	1,000,000	0	0	0	0	5.500	5.500	AO	13,712	68,750	10/14/2021	10/14/2026
872287-AF-4	TCI COMMUNICATIONS INC DEBS				1.G FE	99,625	103.5250	103,525	100,000	99,984	0	15	0	0	7.875	7.905	FA	2,977	7,875	04/22/2002	02/15/2026
87233Q-AC-2	TC PIPELINES LP				2.B FE	488,280	97.7220	488,610	500,000	497,044	0	1,267	0	0	3.900	3.994	MN	1,923	19,500	02/23/2018	05/25/2027
88163V-AD-1	TEVA PHARMACEUTICALS				3.B FE	567,145	100.1970	500,985	500,000	533,478	0	(3,021)	0	0	6.150	5.422	FA	12,805	30,750	02/04/2014	02/01/2036
88163V-AD-1	TEVA PHARMACEUTICALS				3.B FE	599,500	100.1970	500,985	500,000	550,820	0	(4,585)	0	0	6.150	5.129	FA	12,805	30,750	07/15/2014	02/01/2036
88283L-HU-3	TEXAS ST TRANSN COMMN				1.A FE	587,155	100.9420	504,710	500,000	529,052	0	(5,534)	0	0	5.178	4.409	AO	6,455	25,890	09/12/2014	04/01/2030
88315L-AJ-7	TEXTAINER MARINE CONTAINERS LIMITED				1.F FE	629,563	92.8310	611,524	658,750	645,410	0	9,456	0	0	2.110	2.208	MS	4,608	13,025	04/06/2021	09/20/2045
88315L-AS-7	TEXTAINER MARINE CONTAINERS				1.F FE	1,082,125	87.3450	960,795	1,100,000	1,088,369	0	3,489	0	0	1.940	1.972	FA	8,887	21,373	10/28/2021	08/20/2046
884903-BM-6	THOMSON REUTERS CORP FGN SR BD			2	2.A FE	958,750	79.4500	794,500	1,000,000	973,697	0	1,475	0	0	4.500	4.694	MN	4,685	45,000	05/28/2013	05/23/2043
884903-BM-6	THOMSON REUTERS CORP FGN SR BD			2	2.A FE	388,106	79.4500	337,663	425,000	401,475	0	1,319	0	0	4.500	4.928	MN	1,991	19,125	07/24/2013	05/23/2043
89352H-AD-1	TRANS-CANADA PIPELINES LTD FGN SR NT				2.B FE	581,685	103.0210	515,105	500,000	543,145	0	(3,384)	0	0	6.200	5.329	AO	6,540	31,000	01/07/2014	10/15/2037
89352H-AD-1	TRANS-CANADA PIPELINES LTD FGN SR NT				2.B FE	523,427	103.0210	463,595	450,000	493,452	0	(3,408)	0	0	6.200	5.330	AO	5,886	27,900	05/12/2016	10/15/2037
89367T-AA-4	TRANSFORM LEASE OPCO LLC				2.C PL	1,948,000	97.3710	1,896,787	1,948,000	1,948,000	0	0	0	0	6.125	6.125	MN	19,613	119,315	10/29/2021	11/01/2026
893830-AF-6	TRANSOCEAN SEDCO FOREX INC NOTE				5.B FE	288,750	91.4930	228,733	250,000	250,000	0	0	0	0	7.500	6.494	AO	3,955	18,750	02/01/2012	04/15/2031
89566E-AH-1	TRISTATE GENERATION & TRANSM ASSN				2.A FE	2,569,425	78.0410	1,951,025	2,500,000	2,560,971	0	(3,074)	0	0	4.700	4.573	MN	19,315	117,500	04/07/2022	11/01/2044
89642C-AC-4	TRINITAS CAPITAL MANAGEMENT LLC				1.F FE	2,000,000	97.2500	1,945,000	2,000,000	2,000,000	0	0	0	0	6.000	6.000	JJ	60,164	120,000	07/27/2021	07/30/2026
896442-AG-5	TRINITY CAPITAL INC				2.B FE	2,000,000	95.5000	1,910,000	2,000,000	2,000,000	0	0	0	0	4.375	4.375	FA	36,438	87,500	08/24/2021	08/24/2026
89657A-AB-2	TRINITY RAIL LEASING L.P.				1.F FE	505,000	96.9240	484,620	500,000	498,645	0	542	0	0	4.620	4.574	MON.	1,899	23,100	08/02/2018	06/17/2028
89657B-AA-2	TRINITY RAIL LEASING 2019 LLC				1.F FE	800,996	98.2040	750,045	763,762	763,762	0	0	0	0	3.820	3.642	MON.	1,679	29,179	03/03/2020	06/17/2028
89657B-AC-8	TRINITY RAIL LEASING 2019-2A A2 LLC				1.F FE	498,750	96.8530	484,265	500,000	499,623	0	251	0	0	3.100	3.108	MON.	595	15,500	12/02/2019	10/17/2026
89678F-AA-8	TRISTATE CAPITAL HOLDINGS INC				2.A FE	661,375	99.0000	643,500	650,000	656,804	0	(1,276)	0	0	5.750	5.651	MN	4,710	37,375	07/17/2020	05/15/2030
89679E-AE-2	TRIUMPH BANCORP INC				1.G FE	2,000,000	90.0000	1,800,000	2,000,000	2,000,000	0	0	0	0	3.500	3.500	MS	23,205	70,000	08/26/2021	09/01/2031
89680H-AA-0	TRITON CONTAINER FINANCE LLC				1.F FE	650,666	90.8960	619,229	681,250	667,272	0	9,852	0	0	2.110	2.209	MS	4,765	13,549	04/06/2021	09/20/2045
89680H-AE-2	TRITON CONTAINER FINANCE LLC				1.F FE	669,532	88.9810	606,183	681,250	674,543	0	2,836	0	0	1.860	1.893	MS	4,201	12,696	03/30/2021	03/20/2046
898735-SF-3	TUCSON ARIZ COPS-T				1.D FE	513,635	99.5970	497,985	500,000	504,002	0	(889)	0	0	4.506	4.386	JJ	11,296	22,530	07/09/2014	07/01/2029
902754-AA-8	UIRC-GSA HOLDINGS II LLC				1.E PL	750,000	99.0380	742,785	750,000	750,000	0	0	0	0	4.250	4.250	JD	87	47,813	06/23/2020	06/30/2025
90345W-AD-6	US AIRWAYS BOND SER 2012-2 CL A				2.A FE	141,278	99.6660	137,405	137,866	137,821	0	34	0	0	4.625	4.513	JD	524	6,948	12/18/2013	06/03/2026
904000-AB-2	ULTRAMAR DIAMOND SHAMROCK CORP				2.B FE	836,078	101.3910	760,433	750,000	801,401	0	(4,031)	0	0	6.750	6.055	AO	10,680	50,625	07/20/2016	10/15/2037
905581-AR-5	UNION CARBIDE CORP				2.B FE	199,000	100.8440	201,688	200,000	199,984	0	38	0	0	7.500	7.538	JD	1,233	15,000	01/15/2003	06/01/2025
905581-AR-5	UNION CARBIDE CORP				2.B FE	300,000	100.8440	302,532	300,000	300,000	0	0	0	0	7.500	7.500	JD	1,849	22,500	02/10/2003	06/01/2025
906437-AS-7	UNION CNTY ORE SCH DIST 11-T				1.B FE	595,170	104.3720	521,860	500,000	527,394	0	(6,202)	0	0	5.700	4.789	JD	1,249	28,500	06/11/2014	06/15/2029
906548-CT-7	UNION ELECTRIC CO			2	1.F FE	1,002,770	81.9840	819,840	1,000,000	1,001,825	0	(264)	0	0	2.150	2.144	MS	7,127	21,500	06/30/2021	03/15/2032
90783V-AA-3	UNION PACIFIC RAILROAD BOND 2005-1 TRUST			2	1.C FE	28,016	99.2300	26,477	26,682	26,682	0	0	0	0	5.082	4.840	JJ	676	1,373	01/25/2011	01/02/2029
90931C-AA-6	UNITED AIR LINES INC				1.E FE	341,261	95.4420	324,841	340,354	340,849	0	(59)	0	0	4.150	4.139	FA	4,953	14,844	02/11/2019	08/25/2033
90931G-AA-7	UNITED AIRLINES INC				1.E FE	258,658	102.1260	254,609	249,309	251,710	0	(3,270)	0	0	5.875	5.663	QU	1,966	14,883	11/12/2020	11/12/2025
90931G-AA-7	UNITED AIRLINES INC				1.E FE	687,594	102.1260	628,141	615,065	771,693	0	28,803	0	0	5.875	5.255	QU	4,851	37,078	06/16/2023	11/12/2025
90932P-AA-6	UNITED AIR LINES INC				1.G FE	254,841	98.8260	238,070	240,899	240,772	0	107	0	0	4.000	3.781	AO	2,138	10,434	03/25/2014	04/11/2026
913017-BJ-7	RTX CORP				2.A FE	581,475	100.0750	500,375	500,000	543,399	0	(4,200)	0	0	5.400	4.643	MN	4,438	27,000	02/04/2016	05/01/2035
91359V-AC-1	UNIVERSAL INSURANCE HOLDINGS INC				1.F PL	2,000,000	97.4020	1,948,040	2,000,000	2,000,000	0	0	0	0	5.625	5.625	MN	18,493	112,500	11/23/2021	11/30/2026
91754R-QD-2	UTAH ST BRD REGENTS				1.C FE	120,045	102.7590	102,759	100,000	106,918	0	(1,239)	0	0	6.241	5.199	FA	2,599	6,241	09/12/2014	08/01/2030
91758P-AC-1	UTB FINANCIAL HOLDING CO				2.B FE	1,500,000	91.0000	1,365,000	1,500,000	1,500,000	0	0	0	0	4.000	4.000	MS	19,890	75,000	07/16/2021	09/30/2031
918204-AR-9	V F CORP BOND DTD 04/15/04 6.00%				3.B FE	1,113,500	96.0130	960,130	1,000,000	1,048,398	0	(5,531)	0	0	6.000	5.388	AO	12,658	60,000	08/06/2013	10/15/2033

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
91824J-AA-9	VCT HOLDINGS LLC				1.F PL	1,500,000	92.5000	1,387,500	1,500,000	1,500,000	0	0	0	0	6.000	6.000	JD	7,397	135,000	12/21/2021	12/30/2026
91913Y-AE-0	VALERO ENERGY CORP BOND				2.B FE	270,863	112.2370	280,593	250,000	256,907	0	(953)	0	0	7.500	6.922	AO	3,955	18,750	09/07/2010	04/15/2032
91913Y-AL-4	VALERO ENERGY CORP NOTE				2.B FE	769,508	104.8940	786,705	750,000	758,957	0	(721)	0	0	6.625	6.457	JD	2,178	49,688	09/02/2010	06/15/2037
920253-AF-8	VALMONT INDUSTRIES INC			2	2.B FE	246,090	90.5530	226,383	250,000	247,446	0	133	0	0	5.000	5.079	AO	3,116	12,500	11/21/2014	10/01/2044
920253-AF-8	VALMONT INDUSTRIES INC			2	2.B FE	491,200	90.5530	452,765	500,000	493,885	0	318	0	0	5.000	5.090	AO	6,233	25,000	08/03/2016	10/01/2044
920253-AF-8	VALMONT INDUSTRIES INC			2	2.B FE	233,503	90.5530	226,383	250,000	238,329	0	606	0	0	5.000	5.353	AO	3,116	12,500	02/01/2017	10/01/2044
921814-AA-7	VANDERBILT UNIVERSITY MEDICAL CENTER				1.F FE	350,000	85.3740	298,809	350,000	350,000	0	0	0	0	4.172	4.172	JJ	7,321	14,602	07/12/2017	07/01/2037
921814-AA-7	VANDERBILT UNIVERSITY MEDICAL CENTER				1.F FE	488,850	85.3740	426,870	500,000	492,600	0	592	0	0	4.172	4.267	JJ	10,459	20,860	09/14/2018	07/01/2037
92257B-AA-0	VELOCITY COMMERCIAL CAPITAL LOAN TRUST			2	1.A FE	961,077	95.2780	948,906	995,934	963,596	0	2,578	0	0	5.220	5.409	MON.	4,273	21,667	07/26/2024	06/25/2052
92259P-AA-7	VELOCITY COMMERCIAL CAPITAL LOAN TRUST				1.A FE	1,253,151	100.5700	1,311,488	1,304,055	1,247,215	0	(6,185)	0	0	6.580	6.847	MON.	7,053	48,300	05/29/2024	04/25/2054
92259R-AA-3	VELOCITY COML CAP LLC				2.B PL	1,500,000	95.0980	1,426,470	1,500,000	1,500,000	0	0	0	0	7.125	7.125	MS	35,430	106,875	03/15/2022	03/15/2027
92261B-AB-2	VELOCITY COMMERCIAL CAPITAL LOAN TRUST				1.D FE	1,503,270	99.3230	1,489,195	1,499,346	1,503,183	0	(87)	0	0	6.380	6.363	MON.	7,862	7,972	12/12/2024	12/25/2054
92277G-AB-3	VENTAS REALTY L P/CAP CORP				2.A FE	795,750	97.1000	728,250	750,000	788,213	0	(2,103)	0	0	5.700	5.372	MS	10,775	42,750	06/02/2020	03/30/2043
92345Y-AE-6	VERISK ANALYTICS INC			2	2.B FE	547,685	94.1430	470,715	500,000	534,417	0	(1,728)	0	0	5.500	5.021	JD	1,205	27,500	05/01/2017	06/15/2045
925524-AV-2	VIACOM INC				2.C FE	189,250	93.3060	186,612	200,000	197,027	0	357	0	0	5.500	5.812	MN	1,386	11,000	04/13/2004	05/15/2033
925524-AV-2	VIACOM INC				2.C FE	93,875	93.3060	93,306	100,000	98,306	0	203	0	0	5.500	5.859	MN	693	5,500	04/14/2004	05/15/2033
925524-AV-2	VIACOM INC				2.C FE	95,635	93.3060	93,306	100,000	98,750	0	150	0	0	5.500	5.751	MN	693	5,500	10/19/2004	05/15/2033
925524-AV-2	VIACOM INC				2.C FE	196,520	93.3060	186,612	200,000	199,014	0	118	0	0	5.500	5.597	MN	1,386	11,000	02/01/2005	05/15/2033
925524-AV-2	VIACOM INC				2.C FE	196,332	93.3060	186,612	200,000	198,960	0	125	0	0	5.500	5.603	MN	1,386	11,000	02/18/2005	05/15/2033
925524-AV-2	VIACOM INC				2.C FE	293,850	93.3060	279,918	300,000	298,246	0	210	0	0	5.500	5.615	MN	2,079	16,500	03/01/2005	05/15/2033
925524-AV-2	VIACOM INC				2.C FE	182,660	93.3060	186,612	200,000	195,056	0	593	0	0	5.500	6.022	MN	1,386	11,000	03/28/2005	05/15/2033
92553P-AW-2	VIACOM INC				2.C FE	721,938	77.6990	543,893	700,000	719,196	0	(997)	0	0	5.250	5.090	AO	9,162	36,750	04/08/2022	04/01/2044
931422-AK-5	WALGREEN CO				4.A FE	678,825	63.5840	476,880	750,000	696,111	0	3,050	0	0	4.400	4.861	MS	9,674	33,000	05/17/2019	09/15/2042
931427-AB-4	WALGREENS BOOTS ALLIANCE			2	4.A FE	805,305	75.9760	569,820	750,000	776,629	0	(2,853)	0	0	4.500	4.191	MN	3,976	33,750	03/24/2015	11/18/2034
931427-AC-2	WALGREENS BOOTS ALLIANCE INC			2	4.A FE	540,960	71.4290	357,145	500,000	534,555	0	(1,787)	0	0	4.800	4.437	MN	3,945	24,000	03/22/2021	11/18/2044
93884P-CQ-1	WASHINGTON GAS LIGHT CO				1.G FE	1,592,040	102.3210	1,534,815	1,500,000	1,549,088	0	(18,408)	0	0	6.490	6.115	MS	32,272	97,350	09/15/2022	09/27/2027
94677M-AA-4	WAYPOINT RESIDENTIAL LLC				3.A PL	700,000	75.5800	529,060	700,000	700,000	0	0	0	0	12.500	12.500	JD	7,192	292	12/15/2022	12/15/2026
949746-SH-5	WELLS FARGO & CO				2.A FE	463,275	96.9620	484,810	500,000	492,288	0	4,407	0	0	3.000	3.238	AO	2,836	15,000	06/12/2018	10/23/2026
94974B-FY-1	WELLS FARGO & CO				2.B FE	1,007,700	98.9170	989,170	1,000,000	1,001,148	0	(810)	0	0	4.100	4.069	JD	3,145	41,000	01/19/2017	06/03/2026
959802-AM-1	WESTERN UNION CO				2.B FE	781,568	98.3910	737,933	750,000	772,992	0	(1,491)	0	0	6.200	5.950	JD	1,274	46,500	04/11/2019	06/21/2040
959802-AM-1	WESTERN UNION CO				2.B FE	546,035	98.3910	491,955	500,000	538,888	0	(2,522)	0	0	6.200	5.677	JD	849	31,000	03/15/2022	06/21/2040
960413-AS-1	WESTLAKE CHEMICAL CORP			2	2.B FE	501,568	87.0600	435,300	500,000	501,150	0	(54)	0	0	5.000	4.984	FA	9,452	25,000	04/26/2017	08/15/2046
960413-AS-1	WESTLAKE CHEMICAL CORP			2	2.B FE	950,020	87.0600	870,600	1,000,000	960,972	0	1,851	0	0	5.000	5.263	FA	18,904	50,000	02/07/2019	08/15/2046
962166-BR-4	WEYERHAEUSER CO				2.B FE	56,956	111.3200	63,452	57,000	58,298	0	(181)	0	0	7.375	7.381	MS	1,232	4,204	12/05/2003	03/15/2032
962166-BT-0	WEYERHAEUSER CO				2.B FE	419,676	109.2770	437,108	400,000	405,670	0	(636)	0	0	6.875	6.553	JD	1,205	27,500	12/23/2003	12/15/2033
96332H-CG-2	WHIRLPOOL CORP MED TERM NT				2.C FE	609,132	83.6310	501,786	600,000	605,550	0	(306)	0	0	5.150	5.073	MS	10,244	30,900	06/21/2013	03/01/2043
96949L-AB-1	WILLIAMS PARTNERS L P			2	2.B FE	496,600	99.4830	497,415	500,000	499,000	0	2,400	0	0	4.000	4.027	MS	5,863	20,000	03/24/2015	09/15/2025
96949L-AC-9	WILLIAMS PARTNERS L P				2.B FE	1,106,620	89.7900	897,900	1,000,000	1,093,434	0	(4,521)	0	0	5.100	4.609	MS	16,907	51,000	02/22/2022	09/15/2045
96950F-AF-1	WILLIAMS PARTNERS L P SENIOR BD				2.B FE	608,350	104.0160	520,080	500,000	560,933	0	(3,996)	0	0	6.300	5.178	AO	6,645	31,500	05/03/2013	04/15/2040
96950F-AF-1	WILLIAMS PARTNERS L P SENIOR BD				2.B FE	583,385	104.0160	520,080	500,000	547,077	0	(3,087)	0	0	6.300	5.400	AO	6,645	31,500	06/03/2013	04/15/2040
97064E-AA-6	WILLIS ENGINE SECURITIZATION TR				1.G FE	317,780	98.7320	309,782	313,760	313,760	0	0	0	0	4.750	4.690	MON.	1,225	14,912	08/23/2018	09/15/2043
97064F-AA-3	WILLIS ENGINE SECURITIZATION TRUST				1.F FE	1,531,150	83.5000	1,252,072	1,499,487	1,561,401	0	8,821	0	0	3.228	3.161	MS	16,046	48,464	05/27/2021	03/15/2045
97064G-AA-1	WILLIS ENGINE SECURITIZATION TRUST				1.F FE	865,228	83.5000	722,503	865,273	865,247	0	11	0	0	3.104	3.104	MN	4,415	40,300	05/17/2021	05/15/2046
97064G-AA-1	WILLIS ENGINE SECURITIZATION TRUST				1.F FE	433,448	83.5000	361,251	432,636	433,101	0	(190)	0	0	3.104	3.098	MN	2,208	0	05/17/2021	05/15/2046
976656-BZ-0	WISCONSIN ELECTRIC POWER CO				1.G FE	350,847	103.6900	311,070	300,000	333,819	0	(2,838)	0	0	5.700	4.874	JD	1,405	17,100	12/27/2018	12/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
981811-AF-9	WORTHINGTON INDS INC				2.C FE	432,490	85.3180	426,590	500,000	448,375	0	6,808	0	0	4.300	4.971	FA	8,953	21,500	09/08/2022	08/01/2032
98373X-AC-4	X-CALIBER FUNDING LLC				1.G PL	1,200,000	98.7510	1,185,012	1,200,000	1,200,000	0	0	0	0	5.000	5.000	MS	0	64,667	09/23/2021	09/24/2024
98373X-AM-2	X-CALIBER FUNDING LLC				1.F PL	1,956,848	97.0000	1,898,736	1,957,459	1,957,459	0	0	0	0	3.500	3.501	AO	0	0	12/03/2021	10/15/2024
98373X-AX-8	X-CALIBER FUNDING LLC				1.G PL	970,000	99.3700	993,700	1,000,000	998,235	0	10,588	0	0	5.000	5.155	MS	16,575	50,833	05/12/2022	03/01/2025
98417E-AN-0	XSTRATA FINANCE CANADA LTD				2.A FE	993,680	99.0390	990,390	1,000,000	994,497	0	327	0	0	6.000	6.038	MN	9,863	60,000	07/27/2022	11/15/2041
98417E-AR-1	GLENCORE FINANCE CANADA LTD				2.A FE	553,285	93.9130	469,565	500,000	538,215	0	(2,153)	0	0	5.500	4.970	AO	5,048	27,750	08/23/2017	10/25/2042
98956P-AG-7	ZIMMER HOLDINGS INC			2	2.B FE	775,560	89.7250	672,938	750,000	762,644	0	(1,254)	0	0	4.250	4.110	FA	12,051	31,875	03/24/2015	08/15/2035
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						458,284,328	XXX	418,204,136	444,058,967	450,239,304	0	(912,224)	0	0	XXX	XXX	XXX	5,518,172	21,836,184	XXX	XXX
46592W-AD-8	JP MORGAN MORTGAGE TRUST				1.A FE	744,824	77.3970	573,132	740,510	741,930	0	365	0	0	2.000	1.988	FA	6,168	15,337	11/02/2021	02/25/2052
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						744,824	XXX	573,132	740,510	741,930	0	365	0	0	XXX	XXX	XXX	6,168	15,337	XXX	XXX
05552A-BF-4	BBCMS MORTGAGE TRUST				1.G FE	1,598,555	82.5870	1,238,805	1,500,000	1,587,859	0	(3,056)	0	0	3.358	3.151	AO	12,558	50,370	07/09/2021	10/15/2053
233063-BS-4	DEUTSCHE BANK COMMERCIAL MORTGAGE			2	2.C FE	894,063	68.4850	684,850	1,000,000	935,681	0	11,694	0	0	2.250	2.517	MON.	1,849	22,500	11/20/2020	09/15/2053
46648K-BA-3	JPMDB COMMERCIAL MTG SECURITIES TRUST				2.C FE	1,661,250	88.6610	1,329,915	1,500,000	1,641,955	0	(5,513)	0	0	4.302	3.884	AO	16,088	63,393	07/12/2021	10/15/2050
61768H-AV-8	MORGAN STANLEY CAPITAL I TRUST				1.A FE	2,197,571	95.9010	1,878,283	1,958,565	2,048,176	0	(90,717)	0	0	3.806	3.392	MS	24,712	74,520	08/27/2021	03/15/2052
95002X-BG-9	WELLS FARGO COMMERCIAL MTG TRUST				1.G FE	1,713,750	87.7790	1,316,685	1,500,000	1,690,432	0	(6,662)	0	0	4.158	3.639	FA	25,973	61,348	07/13/2021	08/15/2053
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						8,065,188	XXX	6,448,538	7,458,565	7,904,103	0	(94,254)	0	0	XXX	XXX	XXX	81,180	272,131	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						467,094,340	XXX	425,225,806	452,258,041	458,885,337	0	(1,006,113)	0	0	XXX	XXX	XXX	5,605,520	22,123,653	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						477,046,183	XXX	435,066,456	462,344,097	468,649,805	0	(980,276)	0	0	XXX	XXX	XXX	5,717,160	22,563,121	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						744,824	XXX	573,132	740,510	741,930	0	365	0	0	XXX	XXX	XXX	6,168	15,337	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						8,065,188	XXX	6,448,538	7,458,565	7,904,103	0	(94,254)	0	0	XXX	XXX	XXX	81,180	272,131	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						485,856,195	XXX	442,088,126	470,543,172	477,295,838	0	(1,074,164)	0	0	XXX	XXX	XXX	5,804,508	22,850,590	XXX	XXX

1.

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

1A 1A ...$ 39,122,246 1B ..$ 8,155,858 1C ..$ 17,646,023 1D ..$ 16,424,876 1E ..$ 22,733,611 1F ..$ 72,075,711 1G ..$ 69,907,963

1B 2A ...$ 68,907,014 2B ..$ 111,622,448 2C ..$ 40,462,148

1C 3A ...$ 3,018,742 3B ..$ 2,132,696 3C ..$ 1,826,124

1D 4A ...$ 2,007,294 4B ..$ 500,000 4C ..$ 0

1E 5A ...$ 0 5B ..$ 250,000 5C ..$ 503,083

1F 6 .....$ 0

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
52520E-20-0	LEHMAN BROS HLD CAP TR IV 6 SM			16,000.000	0.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6.G	04/02/2004
52520X-20-8	LEHMAN BROS HLDGS CAP TR VI 6.24%			8,000.000	0.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6.G	01/05/2005
55025L-20-7	LUMENT FINANCE TRUST INC			20,000.000	0.00	25.000	500,000	23.300	466,000	500,000	0	39,375	0	0	0	0	0	0	2.A PL	05/05/2021
87266M-20-6	TPG RE FINANCE TRUST INC			20,000.000	0.00	25.000	500,000	18.500	370,000	500,000	0	31,248	0	0	0	0	0	0	2.A PL	06/14/2021
90278W-30-3	UIRC-GSA INTERNATIONAL LLC			500.000	0.00	1,000.000	500,000	850.000	425,000	500,000	0	39,760	0	0	0	0	0	0	1.A PL	10/28/2019
90278W-40-2	UIRC-GSA INTERNATIONAL			750.000	0.00	1,000.000	750,000	850.000	637,500	750,000	0	48,750	0	0	0	0	0	0	1.A PL	04/30/2021
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							2,250,000	XXX	1,898,500	2,250,000	0	159,133	0	0	0	0	0	0	XXX	XXX
05580M-79-3	B RILEY FINANCIAL INC			80,000.000	0.00	25.000	2,000,000	12.300	984,000	2,000,000	0	100,000	0	0	0	0	0	0	2.A	12/03/2021
40417L-20-5	HC GOV REALTY TRUST			20,000.000	0.00	25.000	500,000	18.000	360,000	500,000	0	17,500	0	0	0	0	0	0	1.A PL	08/06/2020
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							2,500,000	XXX	1,344,000	2,500,000	0	117,500	0	0	0	0	0	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							4,750,000	XXX	3,242,500	4,750,000	0	276,633	0	0	0	0	0	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							4,750,000	XXX	3,242,500	4,750,000	0	276,633	0	0	0	0	0	0	XXX	XXX

1.

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

1A	1A ...$ 1,750,000	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 3,000,000	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 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
000000-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI			220.000	22,000	100.000	22,000	22,000	0	115,099	0	0	0	0	0	03/26/2010	
000000-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI			399.000	39,900	100.000	39,900	39,900	0	0	0	0	0	0	0	10/14/2010	
000000-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI			1,000.000	100,000	100.000	100,000	100,000	0	0	0	0	0	0	0	01/21/2011	
000000-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI			200.000	20,000	100.000	20,000	20,000	0	0	0	0	0	0	0	02/11/2011	
000000-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI			400.000	40,000	100.000	40,000	40,000	0	0	0	0	0	0	0	03/18/2011	
000000-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI			1,363.000	136,300	100.000	136,300	136,300	0	0	0	0	0	0	0	04/28/2011	
000000-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI			193.000	19,300	100.000	19,300	19,300	0	0	0	0	0	0	0	04/12/2012	
000000-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI			799.000	79,900	100.000	79,900	79,900	0	0	0	0	0	0	0	04/24/2012	
000000-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI			737.000	73,700	100.000	73,700	73,700	0	0	0	0	0	0	0	01/24/2013	
000000-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI			376.000	37,600	100.000	37,600	37,600	0	0	0	0	0	0	0	04/04/2013	
000000-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI			306.000	30,600	100.000	30,600	30,600	0	0	0	0	0	0	0	04/08/2013	
000000-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI			1,999.000	199,900	100.000	199,900	199,900	0	0	0	0	0	0	0	04/08/2013	
000000-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI			465.000	46,500	100.000	46,500	46,500	0	0	0	0	0	0	0	04/10/2014	
000000-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI			206.000	20,600	100.000	20,600	20,600	0	0	0	0	0	0	0	03/19/2015	
000000-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI			1,386.000	138,600	100.000	138,600	138,600	0	0	0	0	0	0	0	04/04/2016	
000000-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI			187.000	18,700	100.000	18,700	18,700	0	0	0	0	0	0	0	04/06/2017	
000000-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI			163.000	16,300	100.000	16,300	16,300	0	0	0	0	0	0	0	03/20/2018	
000000-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI			235.000	23,500	100.000	23,500	23,500	0	0	0	0	0	0	0	04/08/2019	
000000-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI			468.000	46,800	100.000	46,800	46,800	0	0	0	0	0	0	0	05/07/2020	
000000-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI			1,678.000	167,800	100.000	167,800	167,800	0	0	0	0	0	0	0	07/27/2023	
446150-10-4	HUNTINGTON BANCSHARES INC			3,000.000	48,810	16.270	48,810	51,630	0	1,860	0	10,650	0	10,650	0	10/26/2007	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					1,326,810	XXX	1,326,810	1,329,630	0	116,959	0	10,650	0	10,650	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					1,326,810	XXX	1,326,810	1,329,630	0	116,959	0	10,650	0	10,650	0	XXX	XXX
024071-10-2	AMERICAN BALANCED FD-A			7,336.080	251,921	34.340	251,921	206,144	0	0	0	17,240	0	17,240	0	07/07/2020	1.
024071-10-2	AMERICAN BALANCED FD-A			601.950	20,671	34.340	20,671	19,202	0	0	0	1,415	0	1,415	0	03/31/2022	1.
140193-10-3	CAPITAL INCOME BUILDER FD-A			1,847.650	127,414	68.960	127,414	107,090	0	0	0	5,062	0	5,062	0	07/07/2020	1.
140193-10-3	CAPITAL INCOME BUILDER FD-A			108.430	7,477	68.960	7,477	7,288	0	0	0	297	0	297	0	03/31/2022	1.
140193-40-0	CAPITAL INCOME BUILDER -F1 FD			7.150	493	68.970	493	414	0	0	0	20	0	20	0	07/07/2020	1.
140193-40-0	CAPITAL INCOME BUILDER -F1 FD			0.410	28	68.970	28	28	0	0	0	2	0	2	0	03/31/2022	1.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					408,005	XXX	408,005	340,166	0	0	0	24,036	0	24,036	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					408,005	XXX	408,005	340,166	0	0	0	24,036	0	24,036	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
47235*-10-8	JEDNOTA, INC			86.000	9,958	115.791	9,958	9,958	0	0	0	0	0	0	0	09/29/1986	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					9,958	XXX	9,958	9,958	0	0	0	0	0	0	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					9,958	XXX	9,958	9,958	0	0	0	0	0	0	0	XXX	XXX
5989999999 - Total Common Stocks					1,744,773	XXX	1,744,773	1,679,754	0	116,959	0	34,686	0	34,686	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					6,494,773	XXX	4,987,273	6,429,754	0	393,592	0	34,686	0	34,686	0	XXX	XXX

1.

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

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

SCHEDULE D - PART 3

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

1 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
02157J-AA-3	ALTERNA FUNDING LLC		05/13/2024	KEYBANK NA		750,000	750,000	0
02157J-AA-3	ALTERNA FUNDING LLC		06/21/2024	KEYBANK NA		1,502,813	1,500,000	1,565
05609G-AA-6	BXMT LTD / BXMT LLC		02/02/2024	KEYBANK NA		2,440,625	2,500,000	8,571
09228Y-AB-8	BLACKBIRD CAP AIRCRAFT LEASE SEC LTD		03/11/2024	KEYBANK NA		977,824	996,746	3,033
10638N-AA-6	BREAN		12/31/2024	KEYBANK NA		9,148	9,148	0
126203-AA-6	CPC ASSET SECURITIZATION LLC		08/15/2024	KEYBANK NA		499,867	500,000	0
22534N-AD-0	CREDIBLY ASSET SECURITIZATION II LLC		03/15/2024	KEYBANK NA		999,921	1,000,000	0
3137HC-QM-7	FREDDIE MAC		04/30/2024	KEYBANK NA		1,997,500	2,000,000	9,667
31737K-AD-2	FINANCE OF AMERICA STRUCTURED		12/31/2024	KEYBANK NA		46,043	46,043	0
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR		12/31/2024	KEYBANK NA		15,445	15,445	0
317395-AB-7	FINANCE AMERICA STRUCTURED SECS TR		12/31/2024	KEYBANK NA		57,760	57,760	0
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		12/31/2024	KEYBANK NA		17,359	17,359	0
31740J-AA-6	FINANCE OF AMERICA		06/14/2024	KEYBANK NA		934,628	1,000,000	1,321
31740X-AA-5	FINANCE OF AMERICA STRUCTURED SECS		01/23/2024	KEYBANK NA		933,176	992,081	2,315
31740X-AA-5	FINANCE OF AMERICA STRUCTURED SECS		08/26/2024	KEYBANK NA		2,318	2,318	0
31740X-AA-5	FINANCE OF AMERICA STRUCTURED SECS		12/31/2024	KEYBANK NA		27,495	27,495	0
33938M-AA-7	FLEXENTIAL ISSUER LLC		11/01/2024	KEYBANK NA		1,224,438	1,300,000	704
34512P-AA-2	FORA FINANCIAL ASSET SECURITIZATION		08/22/2024	KEYBANK NA		1,499,816	1,500,000	0
34964Y-AA-6	FORTIFI 2023-1A		01/11/2024	KEYBANK NA		937,337	942,047	18,406
34966J-AA-7	FORTIFI		07/10/2024	KEYBANK NA		1,252,764	1,250,000	0
350930-AE-3	FOUNDRY JV HOLDCO LLC		05/07/2024	KEYBANK NA		997,260	1,000,000	0
38384Q-UL-0	GOVERNMENT NATL MTG ASSN		10/29/2024	KEYBANK NA		1,080,020	1,083,333	1,755
49338C-AD-5	KEYSPAN GAS EAST CORP		05/01/2024	KEYBANK NA		994,090	1,000,000	9,158
53161X-AA-9	OASIS SECURITISATION		09/27/2024	KEYBANK NA		499,922	500,000	0
53947X-AL-6	LOANCORE ISSUER LTD		08/26/2024	KEYBANK NA		995,000	1,000,000	2,582
56585A-AM-4	MARATHON PETROLEUM CORP		10/24/2024	KEYBANK NA		1,952,000	2,000,000	41,925
58278L-AA-4	MCREIF SUBREIT LLC		05/06/2024	KEYBANK NA		3,083	3,083	0
58278L-AC-0	MCREIF SUBREIT LLC		05/01/2024	KEYBANK NA		3,091	3,091	0
61945C-AE-3	MOSAIC CO		04/12/2024	KEYBANK NA		937,919	980,000	22,509
62534L-AA-6	MULLIGAN ASSET SECURITIZATION		10/25/2024	KEYBANK NA		1,482,678	1,500,000	0
629377-CT-7	NRG ENERGY INC		02/05/2024	KEYBANK NA		1,049,260	1,000,000	27,611
65473Q-AW-3	NISOURCE INC		05/16/2024	KEYBANK NA		1,009,200	1,000,000	26,215
67118N-AA-5	ONDECK ASSET SEC TR		05/17/2024	KEYBANK NA		749,846	750,000	0
677050-AJ-5	OGLETHORPE POWER CORP BOND SER A		02/27/2024	KEYBANK NA		785,030	1,000,000	10,267
677050-AJ-5	OGLETHORPE POWER CORP BOND SER A		04/09/2024	KEYBANK NA		626,184	800,000	11,947
704933-AA-8	PEAR LLC		02/07/2024	KEYBANK NA		1,000,000	1,000,000	0
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE L P SENIOR		02/09/2024	KEYBANK NA		528,165	500,000	2,586
78485W-AJ-8	STARWOOD COMMERICAL MORTGAGE TRUST		11/07/2024	KEYBANK NA		1,329,266	1,341,000	6,227
84265V-AJ-4	SOUTHERN COPPER CORP		09/05/2024	KEYBANK NA		1,035,000	1,000,000	21,542
86722T-AB-8	SUNCOR ENERGY INC		09/11/2024	KEYBANK NA		794,441	700,000	13,319
86771B-AA-9	SUNRUN ARTEMIS ISSUER LLC		10/28/2024	KEYBANK NA		994,399	1,000,000	15,135
92257B-AA-0	VELOCITY COMMERCIAL CAPITAL LOAN TRUST		07/26/2024	KEYBANK NA		997,866	1,034,058	1,499
92259P-AA-7	VELOCITY COMMERCIAL CAPITAL LOAN TRUST		05/29/2024	KEYBANK NA		1,498,371	1,493,235	4,344
92261B-AB-2	VELOCITY COMMERCIAL CAPITAL LOAN TRUST		12/12/2024	KEYBANK NA		1,503,926	1,500,000	10,899
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						38,972,293	39,594,242	275,103
2509999997. Total - Bonds - Part 3						38,972,293	39,594,242	275,103
2509999998. Total - Bonds - Part 5						3,873,698	4,000,000	35,459
2509999999. Total - Bonds						42,845,991	43,594,242	310,562
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5						51	XXX	0
5989999999. Total - Common Stocks						51	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
5999999999. Total - Preferred and Common Stocks						51	XXX	0
6009999999 - Totals						42,846,042	XXX	310,562

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
3137BR-ZF-5	FREDDIE MAC		12/31/2024	PRINCIPAL		42,598	42,598	43,556	42,598	0	0	0	0	0	42,598	0	0	0	789	02/15/2046
3137BS-WH-2	FREDDIE MAC		12/16/2024	PRINCIPAL		98,106	98,106	101,295	98,540	0	0	0	0	0	98,540	0	(433)	(433)	1,422	02/15/2044
31395W-JS-7	FHLMC CMO 3005 SW INV FLT		12/31/2024	PRINCIPAL		330	330	359	330	0	0	0	0	0	330	0	0	0	6	07/15/2035
31397N-UG-8	FNMA CMO 2009-19 TD		12/31/2024	PRINCIPAL		17,762	17,762	17,979	17,762	0	0	0	0	0	17,762	0	0	0	318	08/25/2036
36202E-V9-7	GNMA CMO 2 MJM 4240		12/31/2024	PRINCIPAL		652	652	700	652	0	0	0	0	0	652	0	0	0	23	09/20/2038
38373M-B8-2	GNMA CMO PAC 2007-16 PS INV FLT		12/31/2024	PRINCIPAL		3,082	3,082	4,579	3,080	0	0	0	0	0	3,080	0	2	2	69	04/20/2037
38373V-NM-8	GNMA 2002-63 CL NU		12/31/2024	PRINCIPAL		0	651	671	651	0	0	0	0	0	651	0	(651)	(651)	0	09/20/2032
38374T-RK-2	GNMA CMO TAC 2009-22 JL		12/31/2024	PRINCIPAL		4,590	4,590	4,655	4,590	0	0	0	0	0	4,590	0	0	0	91	04/20/2039
38374U-BP-5	GNMA CMO 2009-32 AB		12/31/2024	PRINCIPAL		4,425	4,425	4,666	4,425	0	0	0	0	0	4,425	0	0	0	84	05/16/2039
38374U-CJ-8	GNMA CMO PAC 2009-32 AP		12/31/2024	PRINCIPAL		4,239	4,239	4,477	4,239	0	0	0	0	0	4,239	0	0	0	80	05/16/2039
38375Y-NF-5	GNMA CMO PAC 2008-79 CS		12/31/2024	PRINCIPAL		5,155	5,155	5,223	5,155	0	0	0	0	0	5,155	0	0	0	37	06/20/2035
38377L-PX-0	GNMA CMO 2010-128 CY		12/31/2024	PRINCIPAL		22,632	22,632	22,603	22,622	0	0	0	0	0	22,622	0	10	10	452	08/20/2039
38380K-UN-3	GOVERNMENT NATL MTG ASSN		12/31/2024	PRINCIPAL		49,538	49,538	50,746	50,379	0	0	0	0	0	50,379	0	(841)	(841)	371	10/20/2047
38380N-5B-1	GOVERNMENT NATL MTG ASSN		12/31/2024	PRINCIPAL		7,638	7,638	8,015	7,656	0	0	0	0	0	7,656	0	(18)	(18)	96	10/16/2061
38380P-SW-5	GOVERNMENT NATL MTG ASSN		12/31/2024	PRINCIPAL		60,512	60,512	61,419	60,667	0	0	0	0	0	60,667	0	(156)	(156)	396	02/16/2062
38380P-VF-8	GOVERNMENT NATL MTG ASSN		12/31/2024	PRINCIPAL		5,079	5,079	5,219	5,079	0	0	0	0	0	5,079	0	0	0	48	05/16/2061
38380T-B7-0	GOVERNMENT NATIONAL MORT GNR 2017-107 T		12/31/2024	PRINCIPAL		99,689	99,689	101,044	99,689	0	0	0	0	0	99,689	0	0	0	1,025	01/20/2047
38382G-YB-2	GNMA 2020-97 BM		12/31/2024	PRINCIPAL		977,320	977,320	990,911	977,320	0	0	0	0	0	977,320	0	0	0	6,259	09/20/2047
0109999999. Subtotal - Bonds - U.S. Governments						1,403,346	1,403,997	1,428,119	1,405,432	0	0	0	0	0	1,405,432	0	(2,087)	(2,087)	11,565	XXX
223777-CM-3	COWLITZ CNTY WASH PUB UTIL DIST REV		09/03/2024	PARTIAL CALLED SECURITY		130,000	130,000	130,000	130,078	0	0	0	0	0	130,078	0	(78)	(78)	0	09/01/2025
442331-QM-9	HOUSTON TEX GO 01/08/09 6.29% DUE 03/01/		03/01/2024	PARTIAL CALLED SECURITY		60,000	60,000	60,000	66,072	0	0	0	0	0	66,072	0	(6,072)	(6,072)	0	03/01/2032
452024-GT-3	ILLINOIS MUN ELEC AGY PWR SUPPLY REV		02/05/2024	PRINCIPAL		30,000	30,000	33,161	31,043	0	0	0	0	0	31,043	0	(1,043)	(1,043)	0	02/01/2035
45528S-5R-3	INDIANAPOLIS IND LOC PUB IMPT REV		01/31/2024	FHLB CINCINNATI		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	0	01/15/2030
60534Q-UE-9	MISSISSIPPI DEV BANK SPL OBLG GO		10/31/2024	PRINCIPAL		25,000	25,000	25,000	24,857	0	0	0	0	0	24,857	0	143	143	1,369	10/01/2036
665250-BX-3	NORTHERN ILL MUN PWR AGY		01/31/2024	FHLB CINCINNATI		40,000	40,000	40,400	40,125	0	0	0	0	0	40,125	0	(125)	(125)	0	01/01/2030
786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST REV		05/15/2024	KEYBANK NA		526,779	500,000	506,570	503,079	0	(83)	0	(83)	0	502,996	0	(2,996)	(2,996)	42,169	05/15/2036
79765R-SU-4	SAN FRANCISCO CALIF CITY & CNTY REV		11/01/2024	PRINCIPAL PAYMENT		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	0	11/01/2025
837227-H8-3	SOUTH CENT CONN REGL WTR AUTH REV		08/01/2024	FHLB CINCINNATI		65,000	65,000	65,585	65,164	0	0	0	0	0	65,164	0	(164)	(164)	0	08/01/2030
837227-H8-3	SOUTH CENT CONN REGL WTR AUTH REV		08/01/2024	FHLB CINCINNATI		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	0	08/01/2030
958792-CD-3	WESTERN NASSAU CNTY N Y WTR AUTH REV		04/01/2024	KEYBANK NA		85,000	85,000	87,651	85,263	0	0	0	0	0	85,263	0	(263)	(263)	0	04/01/2025
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,196,779	1,170,000	1,183,368	1,180,683	0	(83)	0	(83)	0	1,180,599	0	(10,599)	(10,599)	43,538	XXX
006346-AS-9	ADAMS OUTDOOR ADVERTISING LP		12/31/2024	PRINCIPAL		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/15/2048
009089-AA-1	AIR CANADA 2013-1A PTT		05/15/2024	KEYBANK NA		15,262	15,262	15,318	15,262	0	0	0	0	0	15,262	0	0	0	0	05/25/2025
009089-AA-1	AIR CANADA 2013-1A PTT		11/18/2024	KEYBANK NA		15,262	15,262	15,318	15,262	0	0	0	0	0	15,262	0	0	0	0	05/25/2025
009090-AA-9	AIR CANADA		03/15/2024	PARTIAL CALLED SECURITY		12,062	12,062	12,062	11,910	0	0	0	0	0	11,910	0	152	152	0	03/15/2027
009090-AA-9	AIR CANADA		09/23/2024	KEYBANK NA		12,062	12,062	11,604	11,936	0	0	0	0	0	11,936	0	127	127	0	03/15/2027
01959E-AC-2	ALLIED WORLD ASSURANCE CO HLDGS TD		07/24/2024	KEYBANK NA		500,000	500,000	498,750	499,755	0	70	0	70	0	499,825	0	175	175	16,010	10/29/2025
02157J-AA-3	ALTERNA FUNDING LLC		09/17/2024	PRINCIPAL		93,430	93,430	93,430	93,430	0	0	0	0	0	93,430	0	0	0	5,145	05/16/2039
02157J-AA-3	ALTERNA FUNDING LLC		09/17/2024	PRINCIPAL		186,859	186,859	187,210	187,168	0	0	0	0	0	187,168	0	(308)	(308)	1,944	05/16/2039
02376A-AA-7	AMERICAN AIRLINES GROUP INC		04/15/2024	KEYBANK NA		6,765	6,765	7,070	6,776	0	0	0	0	0	6,776	0	(10)	(10)	0	10/15/2029
02376A-AA-7	AMERICAN AIRLINES GROUP INC		10/15/2024	KEYBANK NA		6,765	6,765	7,070	6,775	0	0	0	0	0	6,775	0	(9)	(9)	0	10/15/2029
023771-S2-5	AMERICAN AIRLINES		04/15/2024	KEYBANK NA		12,555	12,555	12,378	12,287	0	0	0	0	0	12,287	0	268	268	0	10/15/2028
023771-S2-5	AMERICAN AIRLINES		10/15/2024	KEYBANK NA		12,492	12,492	12,316	12,255	0	0	0	0	0	12,255	0	237	237	0	10/15/2028
02377C-AA-2	AMERICAN AIRLINES INC		04/15/2024	KEYBANK NA		6,765	6,765	7,080	6,780	0	0	0	0	0	6,780	0	(15)	(15)	0	10/15/2029
02377C-AA-2	AMERICAN AIRLINES INC		10/15/2024	KEYBANK NA		6,765	6,765	7,080	6,779	0	0	0	0	0	6,779	0	(14)	(14)	0	10/15/2029
038222-AG-0	APPLIED MATERIALS INC SENIOR NT		10/29/2024	KEYBANK NA		540,523	500,000	0	553,266	0	(2,294)	0	(2,294)	0	550,972	0	(10,450)	(10,450)	14,625	06/15/2041

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
038222-AG-0	APPLIED MATERIALS INC SENIOR NT		10/29/2024	KEYBANK NA		783,565	750,000	0	782,660	0	(1,406)	0	(1,406)	0	781,254	0	2,311	2,311	49,156	06/15/2041
04048R-DS-2	ARIZONA STATE UNIV		05/10/2024	MAKE WHOLE CALL		510,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	36,626	07/01/2030
04248N-AA-1	ARMY HAWAII FAMILY HSG		06/17/2024	PARTIAL CALLED SECURITY		2,999	2,999	2,999	3,257	0	0	0	0	0	3,257	0	(258)	(258)	0	06/15/2050
04248N-AA-1	ARMY HAWAII FAMILY HSG		12/19/2024	KEYBANK NA		3,084	3,084	3,478	3,344	0	0	0	0	0	3,344	0	(260)	(260)	0	06/15/2050
048677-AB-4	ATLANTIC MARINE CORPS CMNTYS LLC BOND SE		06/03/2024	PARTIAL CALLED SECURITY		7,436	7,436	7,436	7,778	0	0	0	0	0	7,778	0	(342)	(342)	0	12/01/2050
048677-AB-4	ATLANTIC MARINE CORPS CMNTYS LLC BOND SE		12/02/2024	KEYBANK NA		7,891	7,891	8,417	8,247	0	0	0	0	0	8,247	0	(356)	(356)	0	12/01/2050
05178T-AA-9	AURORA MILITARY HSG III LLC		01/16/2024	PARTIAL CALLED SECURITY		8,020	8,020	8,020	8,665	0	0	0	0	0	8,665	0	(645)	(645)	0	07/15/2034
05178T-AA-9	AURORA MILITARY HSG III LLC		07/15/2024	KEYBANK NA		11,104	11,104	12,529	11,955	0	0	0	0	0	11,955	0	(850)	(850)	0	07/15/2034
05609G-AA-6	BXMT LTD / BXMT LLC		03/15/2024	PARTIAL CALLED SECURITY		92,879	92,879	92,879	90,795	0	0	0	0	0	90,795	0	2,083	2,083	0	05/15/2038
09228Y-AB-8	BLACKBIRD CAP AIRCRAFT LEASE SEC LTD		12/16/2024	PRINCIPAL		251,815	251,815	247,034	247,143	0	0	0	0	0	247,143	0	4,672	4,672	5,582	12/16/2041
10638N-AA-6	BREAN		12/26/2024	PRINCIPAL		105,816	105,816	104,645	106,676	0	0	0	0	0	106,676	0	(860)	(860)	634	02/25/2062
10638N-AA-6	BREAN		12/26/2024	PRINCIPAL		1,379	1,379	1,379	1,379	0	0	0	0	0	1,379	0	0	0	8	02/25/2062
10948V-BA-2	BRIGHTWOOD CAPITAL MM CLO LTD		01/17/2024	PARTIAL CALLED SECURITY		213,102	213,102	213,102	212,925	0	0	0	0	0	212,925	0	177	177	0	01/15/2031
10948V-BA-2	BRIGHTWOOD CAPITAL MM CLO LTD		04/15/2024	KEYBANK NA		144,723	144,723	150,367	144,607	0	0	0	0	0	144,607	0	116	116	0	01/15/2031
10948V-BA-2	BRIGHTWOOD CAPITAL MM CLO LTD		07/15/2024	KEYBANK NA		124,561	124,561	129,419	124,465	0	0	0	0	0	124,465	0	96	96	0	01/15/2031
10948V-BA-2	BRIGHTWOOD CAPITAL MM CLO LTD		10/15/2024	KEYBANK NA		151,641	151,641	157,555	151,528	0	0	0	0	0	151,528	0	112	112	0	01/15/2031
11042C-AA-8	BRITISH AIRWAYS		03/15/2024	PARTIAL CALLED SECURITY		15,194	15,194	15,194	15,398	0	0	0	0	0	15,398	0	(203)	(203)	0	09/15/2036
11042C-AA-8	BRITISH AIRWAYS		06/17/2024	PARTIAL CALLED SECURITY		15,358	15,358	15,358	15,559	0	0	0	0	0	15,559	0	(202)	(202)	0	09/15/2036
11042C-AA-8	BRITISH AIRWAYS		09/16/2024	KEYBANK NA		15,522	15,522	15,791	15,722	0	0	0	0	0	15,722	0	(200)	(200)	0	09/15/2036
11042C-AA-8	BRITISH AIRWAYS		12/16/2024	KEYBANK NA		15,688	15,688	15,960	15,886	0	0	0	0	0	15,886	0	(198)	(198)	0	09/15/2036
12325J-AF-8	BUSINESS DEVELOPMENT CORP		12/16/2024	MATURED		1,000,000	1,000,000	0	1,000,000	0	0	0	0	0	1,000,000	0	0	0	48,500	12/15/2024
12327B-AA-4	BUSINESS JET SECURITIES LLC		12/31/2024	PRINCIPAL		331,925	331,925	329,897	387,989	0	55,928	0	55,928	0	443,917	0	(111,992)	(111,992)	5,825	04/15/2036
12526W-AA-7	CASCADE FUNDING MORTGAGE TRUST		12/26/2024	PRINCIPAL		178,237	178,237	161,051	173,635	0	0	0	0	0	173,635	0	4,602	4,602	3,275	05/25/2037
12526W-AA-7	CASCADE FUNDING MORTGAGE TRUST		12/26/2024	PRINCIPAL		298,331	298,331	258,914	300,911	0	0	0	0	0	300,911	0	(2,580)	(2,580)	4,287	05/25/2037
12565D-AJ-2	CLNC 2019-FL1 LTD		08/19/2024	KEYBANK NA		1,000,000	1,000,000	996,479	996,292	0	187	0	187	0	996,479	0	3,521	3,521	56,571	08/19/2035
12665U-AA-2	CVS PASS-THROUGH TRUST		12/10/2024	PRINCIPAL		21,843	21,843	21,861	21,832	0	0	0	0	0	21,832	0	11	11	1,194	01/10/2036
12665U-AA-2	CVS PASS-THROUGH TRUST		12/10/2024	PRINCIPAL		25,560	25,560	26,444	25,955	0	0	0	0	0	25,955	0	(395)	(395)	0	01/10/2036
144523-AC-1	CARRINGTON HOLDING CO LLC		04/23/2024	KEYBANK NA		1,016,682	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	73,571	01/01/2026
144523-AC-1	CARRINGTON HOLDING CO LLC		04/23/2024	KEYBANK NA		1,016,682	1,000,000	1,012,800	1,003,782	0	(873)	0	(873)	0	1,002,909	0	(2,909)	(2,909)	16,682	01/01/2026
14856G-AA-8	CASTLELAKE AIRCRAFT SECURITIZATION TRUST		12/16/2024	PRINCIPAL		173,188	173,188	179,466	176,286	0	0	0	0	0	176,286	0	(3,097)	(3,097)	1,399	01/15/2046
180848-FR-9	CLARK CNTY NEV GO TXBL SER A		07/31/2024	PARTIAL CALLED SECURITY		45,000	45,000	46,494	45,415	0	0	0	0	0	45,415	0	(415)	(415)	0	07/01/2030
181059-QF-6	CLARK CNTY NEV SCH DIST		06/17/2024	FHLB CINCINNATI		115,000	115,000	119,102	115,589	0	(589)	0	(589)	0	115,000	0	0	0	3,168	06/15/2024
207758-KH-5	CONNECTICUT ST SPL TAX OBLIG REV		12/19/2024	CALLED		506,015	500,000	537,540	513,150	0	(2,037)	0	(2,037)	0	511,113	0	(11,113)	(11,113)	36,150	12/01/2029
210795-PZ-7	CONTINENTAL AIRLINES INC BOND SER 2012-4		04/11/2024	KEYBANK NA		241,602	241,602	252,637	241,267	0	335	0	335	0	241,602	0	0	0	5,013	04/11/2024
22534N-AA-6	CREDIBILITY ASSET SECURITIZATION		03/15/2024	PRINCIPAL		1,000,000	1,000,000	999,826	999,977	0	8	0	8	0	999,985	0	15	15	5,975	04/15/2026
249174-ML-4	DENVER COLO CITY & CNTY SCH DIST		12/02/2024	MATURED		400,000	400,000	0	393,998	0	6,002	0	6,002	0	400,000	0	0	0	5,560	12/01/2024
259561-PT-9	DOUGLAS CNTY WASH PUB UTIL DIST REV		09/04/2024	PARTIAL CALLED SECURITY		50,000	50,000	50,000	50,238	0	0	0	0	0	50,238	0	(238)	(238)	0	09/01/2030
283734-TF-8	EL PASO TEX REF TXBL		06/17/2024	PARTIAL CALLED SECURITY		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	0	08/15/2034
29379V-AM-5	ENTERPRISE PRODUCTS OPER LLC		09/18/2024	KEYBANK NA		871,038	700,000	0	751,303	0	(2,400)	0	(2,400)	0	748,903	0	122,135	122,135	48,886	04/15/2038
29444G-AJ-6	EQUITABLE COS INC DEBS		06/20/2024	KEYBANK NA		106,816	100,000	0	99,755	0	24	0	24	0	99,779	0	7,037	7,037	5,036	04/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
				PARTIAL CALLED SECURITY																
30259A-AA-0	FDF III LTD		01/25/2024			203,718	203,718	203,718	203,718	0	0	0	0	0	203,718	0	0	0	0	08/25/2026
30259A-AA-0	FDF III LTD		07/25/2024	KEYBANK NA		231,449	231,449	237,373	231,449	0	0	0	0	0	231,449	0	0	0	0	08/25/2026
3134GY-6V-9	FREDDIE MAC		03/29/2024	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,625	03/22/2024
3137HC-QM-7	FREDDIE MAC		12/31/2024	PRINCIPAL		259,025	259,025	258,702	258,731	0	0	0	0	0	258,731	0	294	294	7,151	04/25/2051
31737K-AD-2	FINANCE OF AMERICA STRUCTURED		12/26/2024	PRINCIPAL		54,191	54,191	48,763	50,799	0	0	0	0	0	50,799	0	3,392	3,392	0	01/25/2057
31737K-AD-2	FINANCE OF AMERICA STRUCTURED		12/26/2024	PRINCIPAL		18	18	18	18	0	0	0	0	0	18	0	0	0	0	01/25/2057
31737K-AD-2	FINANCE OF AMERICA STRUCTURED		12/26/2024	PRINCIPAL		1,683	1,683	1,683	1,683	0	0	0	0	0	1,683	0	0	0	0	01/25/2057
31738O-AC-7	FINANCE OF AMERICA HECM BUYOUT		10/25/2024	PRINCIPAL		1,000,000	1,000,000	974,688	983,219	0	8,390	0	8,390	0	991,610	0	8,390	8,390	41,667	10/01/2025
31738O-AC-7	FINANCE OF AMERICA HECM BUYOUT		10/25/2024	PRINCIPAL		1,000,000	1,000,000	954,592	968,588	0	15,706	0	15,706	0	984,294	0	15,706	15,706	41,667	10/01/2025
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR		12/24/2024	PRINCIPAL		49,378	49,378	49,051	49,309	0	0	0	0	0	49,309	0	69	69	0	07/25/2051
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR		12/24/2024	PRINCIPAL		5	5	5	5	0	0	0	0	0	5	0	0	0	0	07/25/2051
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR		12/24/2024	PRINCIPAL		8	8	8	8	0	0	0	0	0	8	0	0	0	0	07/25/2051
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR		12/24/2024	PRINCIPAL		17	17	17	17	0	0	0	0	0	17	0	0	0	0	07/25/2051
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR		12/24/2024	PRINCIPAL		13	13	13	13	0	0	0	0	0	13	0	0	0	0	07/25/2051
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR		12/24/2024	PRINCIPAL		17	17	17	17	0	0	0	0	0	17	0	0	0	0	07/25/2051
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR		12/24/2024	PRINCIPAL		17	17	17	17	0	0	0	0	0	17	0	0	0	0	07/25/2051
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR		12/24/2024	PRINCIPAL		17	17	17	17	0	0	0	0	0	17	0	0	0	0	07/25/2051
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR		12/24/2024	PRINCIPAL		68	68	68	68	0	0	0	0	0	68	0	0	0	0	07/25/2051
31738Q-AB-2	FINANCE AMERICA STRUCTURED SECS TR		12/24/2024	PRINCIPAL		2,165	2,165	2,165	2,165	0	0	0	0	0	2,165	0	0	0	0	07/25/2051
317395-AB-7	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		89,783	89,783	88,047	88,664	0	0	0	0	0	88,664	0	1,119	1,119	0	02/25/2052
317395-AB-7	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		220	220	220	220	0	0	0	0	0	220	0	0	0	0	02/25/2052
317395-AB-7	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		114	114	114	114	0	0	0	0	0	114	0	0	0	0	02/25/2052
317395-AB-7	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		23	23	23	23	0	0	0	0	0	23	0	0	0	0	02/25/2052
317395-AB-7	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		30	30	30	30	0	0	0	0	0	30	0	0	0	0	02/25/2052
317395-AB-7	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		4,755	4,755	4,755	4,755	0	0	0	0	0	4,755	0	0	0	0	02/25/2052
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		70,272	70,272	69,992	70,113	0	0	0	0	0	70,113	0	159	159	0	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		19	19	19	19	0	0	0	0	0	19	0	0	0	0	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		54	54	54	54	0	0	0	0	0	54	0	0	0	0	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		12	12	12	12	0	0	0	0	0	12	0	0	0	0	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		11	11	11	11	0	0	0	0	0	11	0	0	0	0	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		24	24	24	24	0	0	0	0	0	24	0	0	0	0	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		24	24	24	24	0	0	0	0	0	24	0	0	0	0	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		24	24	24	24	0	0	0	0	0	24	0	0	0	0	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		24	24	24	24	0	0	0	0	0	24	0	0	0	0	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		24	24	24	24	0	0	0	0	0	24	0	0	0	0	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		24	24	24	24	0	0	0	0	0	24	0	0	0	0	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		24	24	24	24	0	0	0	0	0	24	0	0	0	0	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		24	24	24	24	0	0	0	0	0	24	0	0	0	0	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		24	24	24	24	0	0	0	0	0	24	0	0	0	0	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		24	24	24	24	0	0	0	0	0	24	0	0	0	0	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		1,628	1,628	1,628	1,628	0	0	0	0	0	1,628	0	0	0	0	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		73	73	73	73	0	0	0	0	0	73	0	0	0	0	04/25/2051
31739M-AB-0	FINANCE AMERICA STRUCTURED SECS TR		12/26/2024	PRINCIPAL		1,591	1,591	1,591	1,591	0	0	0	0	0	1,591	0	0	0	0	04/25/2051
31740J-AA-6	FINANCE OF AMERICA		12/26/2024	PRINCIPAL		16,307	16,307	15,241	15,428	0	0	0	0	0	15,428	0	879	879	139	02/25/2053
31740X-AA-5	FINANCE OF AMERICA STRUCTURED SECS		11/25/2024	PRINCIPAL		29,094	29,094	27,279	27,299	0	0	0	0	0	27,299	0	1,794	1,794	41	12/25/2072
31740X-AA-5	FINANCE OF AMERICA STRUCTURED SECS		11/25/2024	PRINCIPAL		41	41	41	41	0	0	0	0	0	41	0	0	0	0	12/25/2072
34513G-AA-1	FORA FINANCIAL ASSET SECURITY LLC		08/15/2024	PRINCIPAL		1,000,000	1,000,000	935,000	961,992	0	14,781	0	14,781	0	976,773	0	23,227	23,227	17,976	05/15/2027

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
348609-AC-2	FORT SAM HOUSTON FAMILY HSG L P		09/16/2024	PARTIAL CALLED SECURITY		100,000	100,000	100,000	104,970	0	0	0	0	0	104,970	0	(4,970)	(4,970)	0	03/15/2035
34964Y-AA-6	FORTIFI 2023-1A		12/20/2024	PRINCIPAL		104,124	104,124	100,948	101,549	0	0	0	0	0	101,549	0	2,575	2,575	5,570	06/22/2031
34964Y-AA-6	FORTIFI 2023-1A		12/20/2024	PRINCIPAL		93,675	93,675	90,573	91,144	0	0	0	0	0	91,144	0	2,531	2,531	0	06/22/2031
34966J-AA-7	FORTIFI		12/20/2024	PRINCIPAL		72,872	72,872	73,033	72,872	0	0	0	0	0	72,872	0	0	0	601	08/05/2024
37961A-AA-4	GLOBAL CONTAINER ASSETS LTD		12/05/2024	PRINCIPAL		111,352	111,352	94,144	99,834	0	0	0	0	0	99,834	0	11,518	11,518	1,895	01/05/2037
38384D-VD-6	GOVERNMENT NATL MTG ASSN		12/20/2024	PRINCIPAL		951,913	951,913	953,698	953,646	0	0	0	0	0	953,646	0	(1,733)	(1,733)	29,827	01/20/2050
38384E-4Z-5	GOVERNMENT NATL MTG ASSN		12/20/2024	PRINCIPAL		773,676	773,676	781,445	781,271	0	0	0	0	0	781,271	0	(7,596)	(7,596)	27,919	06/20/2053
38384Q-UL-0	GOVERNMENT NATL MTG ASSN		12/20/2024	PRINCIPAL		3,132	3,132	3,122	3,123	0	0	0	0	0	3,123	0	9	9	23	07/20/2054
413707-AA-8	HARRIMACK HOLDINGS LLC		01/08/2024	PARTIAL CALLED SECURITY		8,333	8,333	8,333	8,332	0	0	0	0	0	8,332	0	1	1	0	04/01/2031
413707-AA-8	HARRIMACK HOLDINGS LLC		02/07/2024	PARTIAL CALLED SECURITY		8,333	8,333	8,333	8,332	0	0	0	0	0	8,332	0	1	1	0	04/01/2031
413707-AA-8	HARRIMACK HOLDINGS LLC		03/07/2024	PARTIAL CALLED SECURITY		8,333	8,333	8,333	8,332	0	0	0	0	0	8,332	0	1	1	0	04/01/2031
413707-AA-8	HARRIMACK HOLDINGS LLC		04/08/2024	KEYBANK NA		8,333	8,333	8,429	8,332	0	0	0	0	0	8,332	0	1	1	0	04/01/2031
413707-AA-8	HARRIMACK HOLDINGS LLC		05/07/2024	KEYBANK NA		8,333	8,333	8,429	8,332	0	0	0	0	0	8,332	0	1	1	0	04/01/2031
413707-AA-8	HARRIMACK HOLDINGS LLC		06/07/2024	PARTIAL CALLED SECURITY		8,333	8,333	8,333	8,332	0	0	0	0	0	8,332	0	1	1	0	04/01/2031
413707-AA-8	HARRIMACK HOLDINGS LLC		07/08/2024	KEYBANK NA		8,333	8,333	8,430	8,332	0	0	0	0	0	8,332	0	1	1	0	04/01/2031
413707-AA-8	HARRIMACK HOLDINGS LLC		08/07/2024	KEYBANK NA		8,333	8,333	8,430	8,332	0	0	0	0	0	8,332	0	1	1	0	04/01/2031
413707-AA-8	HARRIMACK HOLDINGS LLC		09/09/2024	KEYBANK NA		8,333	8,333	8,430	8,332	0	0	0	0	0	8,332	0	1	1	0	04/01/2031
413707-AA-8	HARRIMACK HOLDINGS LLC		10/07/2024	KEYBANK NA		8,333	8,333	8,430	8,332	0	0	0	0	0	8,332	0	1	1	0	04/01/2031
413707-AA-8	HARRIMACK HOLDINGS LLC		11/07/2024	KEYBANK NA		8,333	8,333	8,430	8,332	0	0	0	0	0	8,332	0	1	1	0	04/01/2031
413707-AA-8	HARRIMACK HOLDINGS LLC		12/09/2024	KEYBANK NA		8,333	8,333	8,430	8,332	0	0	0	0	0	8,332	0	1	1	0	04/01/2031
422341-EU-7	HEARTLAND CONSUMERS PWR DIST SYS SD		12/02/2024	CALLED		877,200	860,000	1,024,243	966,988	0	(106,988)	0	(106,988)	0	860,000	0	0	0	69,978	12/01/2031
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO		08/15/2024	KEYBANK NA		548,368	500,000	0	497,693	0	120	0	120	0	497,813	0	50,556	50,556	15,500	10/15/2035
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO		08/15/2024	KEYBANK NA		1,055,403	1,000,000	0	1,000,602	0	(31)	0	(31)	0	1,000,571	0	54,833	54,833	72,333	10/15/2035
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO		08/15/2024	KEYBANK NA		548,368	500,000	0	533,966	0	(1,761)	0	(1,761)	0	532,205	0	16,163	16,163	15,500	10/15/2035
44329H-AH-7	HP COMMUNITIES LLC		03/18/2024	PARTIAL CALLED SECURITY		21,036	21,036	21,036	22,437	0	0	0	0	0	22,437	0	(1,402)	(1,402)	0	09/15/2034
44329H-AH-7	HP COMMUNITIES LLC		09/16/2024	KEYBANK NA		21,620	21,620	23,989	22,992	0	0	0	0	0	22,992	0	(1,372)	(1,372)	0	09/15/2034
45783N-AA-5	INSTAR LEASING		12/16/2024	PRINCIPAL		76,916	76,916	60,080	60,621	0	0	0	0	0	60,621	0	16,295	16,295	924	02/15/2054
459200-HU-8	IBM CORP		02/12/2024	MATURED		500,000	500,000	0	499,992	0	8	0	8	0	500,000	0	0	0	9,063	02/12/2024
482480-AE-0	KLA-TENCOR CORP		11/01/2024	MATURED		500,000	500,000	520,900	501,217	0	(1,217)	0	(1,217)	0	500,000	0	0	0	23,250	11/01/2024
48263C-AC-8	KDM FUNDING I LLC		01/25/2024	PARTIAL CALLED SECURITY		3,463	3,463	3,463	3,463	0	0	0	0	0	3,463	0	0	0	0	08/25/2027
48263C-AC-8	KDM FUNDING I LLC		02/26/2024	PARTIAL CALLED SECURITY		3,483	3,483	3,483	3,483	0	0	0	0	0	3,483	0	0	0	0	08/25/2027
48263C-AC-8	KDM FUNDING I LLC		03/25/2024	PARTIAL CALLED SECURITY		3,503	3,503	3,503	3,503	0	0	0	0	0	3,503	0	0	0	0	08/25/2027
48263C-AC-8	KDM FUNDING I LLC		04/25/2024	KEYBANK NA		3,524	3,524	3,560	3,524	0	0	0	0	0	3,524	0	0	0	0	08/25/2027
48263C-AC-8	KDM FUNDING I LLC		05/28/2024	KEYBANK NA		3,544	3,544	3,581	3,544	0	0	0	0	0	3,544	0	0	0	0	08/25/2027
48263C-AC-8	KDM FUNDING I LLC		06/25/2024	PARTIAL CALLED SECURITY		3,565	3,565	3,565	3,565	0	0	0	0	0	3,565	0	0	0	0	08/25/2027
48263C-AC-8	KDM FUNDING I LLC		07/25/2024	KEYBANK NA		3,586	3,586	3,623	3,586	0	0	0	0	0	3,586	0	0	0	0	08/25/2027
48263C-AC-8	KDM FUNDING I LLC		08/26/2024	KEYBANK NA		3,607	3,607	3,644	3,607	0	0	0	0	0	3,607	0	0	0	0	08/25/2027
48263C-AC-8	KDM FUNDING I LLC		09/27/2024	KEYBANK NA		3,628	3,628	3,665	3,628	0	0	0	0	0	3,628	0	0	0	0	08/25/2027
48263C-AC-8	KDM FUNDING I LLC		10/25/2024	KEYBANK NA		3,649	3,649	3,687	3,649	0	0	0	0	0	3,649	0	0	0	0	08/25/2027
48263C-AC-8	KDM FUNDING I LLC		11/25/2024	KEYBANK NA		3,670	3,670	3,708	3,670	0	0	0	0	0	3,670	0	0	0	0	08/25/2027

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
48263C-AC-8	KDM FUNDING I LLC		12/30/2024	KEYBANK NA		3,691	3,691	3,730	3,691	0	0	0	0	0	3,691	0	0	0	0	08/25/2027
49151E-7C-1	KENTUCKY ST PPTY & BLDGS COMMN		06/04/2024	CALLED		259,000	259,000	307,770	263,966	0	(1,129)	0	(1,129)	0	262,837	0	(3,837)	(3,837)	8,234	11/01/2025
50067H-AW-7	KORTH DIRECT MORTGAGE INC		03/19/2024	CALLED		500,000	500,000	0	500,000	0	0	0	0	0	500,000	0	0	0	8,021	08/25/2025
52517P-2S-9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ		04/04/2024	KEYBANK NA		580	0	0	0	0	0	0	0	0	0	0	580	580	0	06/15/2027
52517P-2S-9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ		10/03/2024	KEYBANK NA		102	0	0	0	0	0	0	0	0	0	0	102	102	0	06/15/2027
52517P-3Y-5	LEHMAN BROS HOLDINGS MED TERM NTS		04/04/2024	KEYBANK NA		480	0	0	0	0	0	0	0	0	0	0	480	480	0	07/27/2027
52517P-3Y-5	LEHMAN BROS HOLDINGS MED TERM NTS		10/03/2024	KEYBANK NA		84	0	0	0	0	0	0	0	0	0	0	84	84	0	07/27/2027
52517P-SZ-5	LEHMAN BROTHERS HOLDING NOTES		04/04/2024	KEYBANK NA		291	0	0	0	0	0	0	0	0	0	0	291	291	0	11/15/2017
52517P-SZ-5	LEHMAN BROTHERS HOLDING NOTES		10/03/2024	KEYBANK NA		51	0	0	0	0	0	0	0	0	0	0	51	51	0	11/15/2017
52519F-DJ-7	LEHMAN BROS NOTES SERIES A		04/04/2024	KEYBANK NA		191	0	0	0	0	0	0	0	0	0	0	191	191	0	12/14/2029
52519F-DJ-7	LEHMAN BROS NOTES SERIES A		10/03/2024	KEYBANK NA		34	0	0	0	0	0	0	0	0	0	0	34	34	0	12/14/2029
5252M0-BZ-9	LEHMAN BROS HOLDING INC MED TERM NOTE		04/04/2024	KEYBANK NA		288	0	0	0	0	0	0	0	0	0	0	288	288	0	01/24/2013
5252M0-BZ-9	LEHMAN BROS HOLDING INC MED TERM NOTE		10/03/2024	KEYBANK NA		50	0	0	0	0	0	0	0	0	0	0	50	50	0	01/24/2013
53161D-AA-3	OASIS SECURITISATION		12/16/2024	PRINCIPAL		356,890	356,890	356,748	356,838	0	0	0	0	0	356,838	0	53	53	10,065	03/01/2026
53161N-AA-1	OASIS SECURITISATION		12/31/2024	PRINCIPAL		233,111	233,111	232,787	232,965	0	74	0	74	0	233,040	0	72	72	3,951	05/15/2034
543190-AB-8	LONGTRAIN LEASING III LLC		09/30/2024	KEYBANK NA		486,113	486,113	488,696	486,113	0	0	0	0	0	486,113	0	0	0	15,624	01/15/2025
546850-BY-3	LOUISVILLE KY REGL ARPT AUTH		07/01/2024	KEYBANK NA		500,000	500,000	500,000	500,480	0	(480)	0	(480)	0	500,000	0	0	0	18,415	07/01/2024
55336V-AG-5	MPLX L P		12/02/2024	MATURED		500,000	500,000	0	499,023	0	977	0	977	0	500,000	0	0	0	24,375	12/01/2024
55336V-AG-5	MPLX L P		12/02/2024	MATURED		500,000	500,000	0	500,200	0	(200)	0	(200)	0	500,000	0	0	0	24,375	12/01/2024
575898-CS-8	MASSACHUSETTS ST PORT AUTH		07/31/2024	PARTIAL CALLED SECURITY		10,000	10,000	11,700	10,698	0	0	0	0	0	10,698	0	(698)	(698)	0	07/01/2031
58278L-AA-4	MCREIF SUBREIT LLC		11/13/2024	KEYBANK NA		1,146	1,146	1,146	1,146	0	0	0	0	0	1,146	0	0	0	0	12/15/2025
58278L-AA-4	MCREIF SUBREIT LLC		11/13/2024	KEYBANK NA		2	2	2	2	0	0	0	0	0	2	0	0	0	0	12/15/2025
58278L-AC-0	MCREIF SUBREIT LLC		11/13/2024	KEYBANK NA		1,551	1,551	1,551	1,551	0	0	0	0	0	1,551	0	0	0	0	10/15/2026
58278L-AC-0	MCREIF SUBREIT LLC		11/13/2024	KEYBANK NA		2	2	2	2	0	0	0	0	0	2	0	0	0	0	10/15/2026
647677-AF-0	NEW ORLEANS NAVY HSG LLC		09/16/2024	PARTIAL CALLED SECURITY		55,000	55,000	55,000	58,292	0	0	0	0	0	58,292	0	(3,292)	(3,292)	0	12/15/2029
647677-AF-0	NEW ORLEANS NAVY HSG LLC		11/15/2024	PARTIAL CALLED SECURITY		60,000	60,000	61,000	63,477	0	0	0	0	0	63,477	0	(3,477)	(3,477)	0	12/15/2029
655422-AV-5	NORANDA INC		10/29/2024	KEYBANK NA		1,066,640	1,000,000	0	1,061,188	0	(4,020)	0	(4,020)	0	1,057,168	0	9,472	9,472	54,078	06/15/2035
67077M-AF-5	NUTRIEN LTD		10/29/2024	KEYBANK NA		1,035,960	1,000,000	0	945,397	0	3,171	0	3,171	0	948,567	0	87,393	87,393	53,528	12/01/2036
67114Q-AA-2	OWS CRE FUNDING I LLC		09/18/2024	KEYBANK NA		56,138	56,138	56,138	56,138	0	0	0	0	0	56,138	0	0	0	0	09/15/2024
67114Q-AA-2	OWS CRE FUNDING I LLC		12/18/2024	KEYBANK NA		56,138	56,138	56,138	56,138	0	0	0	0	0	56,138	0	0	0	0	09/15/2024
67181D-AE-1	OAK STREET INVESTMENT GRADE NE		12/20/2024	PRINCIPAL		3,750	3,750	3,816	3,772	0	0	0	0	0	3,772	0	(22)	(22)	68	10/20/2050
67422C-AA-0	OASIS SECURITISATION LTD		02/15/2024	PRINCIPAL		130,689	130,689	130,688	130,688	0	0	0	0	0	130,688	0	0	0	501	10/15/2033
677050-AC-0	OGLETHORPE POWER CORP BOND SER 2007 144A		01/09/2024	PARTIAL CALLED SECURITY		62,500	62,500	62,500	66,705	0	0	0	0	0	66,705	0	(4,205)	(4,205)	0	01/01/2031
677071-AB-8	OHANA MILITARY COMNTYS LLC BOND SER A CL		04/01/2024	KEYBANK NA		100,000	100,000	111,200	105,238	0	0	0	0	0	105,238	0	(5,238)	(5,238)	0	10/01/2034
677071-AF-9	OHANA MILITARY COMMUNITIES LLC BOND SER		04/01/2024	KEYBANK NA		12,618	12,618	14,802	12,416	0	0	0	0	0	12,416	0	202	202	0	10/01/2026
677071-AF-9	OHANA MILITARY COMMUNITIES LLC BOND SER		10/03/2024	KEYBANK NA		12,945	12,945	15,186	12,779	0	0	0	0	0	12,779	0	166	166	0	10/01/2026
677071-AM-4	OHANA MILITARY COMMUNITIES BND SER B 144		04/01/2024	KEYBANK NA		33,570	33,570	41,556	33,310	0	0	0	0	0	33,310	0	260	260	0	10/01/2026
677071-AM-4	OHANA MILITARY COMMUNITIES BND SER B 144		10/03/2024	KEYBANK NA		34,516	34,516	42,728	34,302	0	0	0	0	0	34,302	0	214	214	0	10/01/2026
69121D-AA-8	OWL ROCK CAPITAL CORP II		11/26/2024	MATURED		222,000	222,000	226,857	223,093	0	(1,093)	0	(1,093)	0	222,000	0	0	0	10,268	10/25/2024
70473A-AA-6	PEAR LLC		12/16/2024	PRINCIPAL		209,559	209,559	209,559	209,559	0	0	0	0	0	209,559	0	0	0	6,824	07/15/2035
704933-AA-8	PEAR LLC		12/16/2024	PRINCIPAL		231,051	231,051	231,051	231,051	0	0	0	0	0	231,051	0	0	0	6,891	02/15/2036
70806T-AG-0	PENNANPARK CLO I LTD		07/25/2024	KEYBANK NA		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	16,590	10/15/2031
70806U-AG-7	PENNANTPARK CLO PNTPK		05/21/2024	KEYBANK NA		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	18,840	01/15/2032
74443D-CK-5	PUBLIC FIN AUTH WIS EDL FAC		10/18/2024	CALLED		420,000	400,000	457,060	428,412	0	(3,227)	0	(3,227)	0	425,185	0	(25,185)	(25,185)	47,150	06/01/2031
74443D-CK-5	PUBLIC FIN AUTH WIS EDL FAC		06/03/2024	PARTIAL CALLED SECURITY		100,000	100,000	100,000	106,611	0	0	0	0	0	106,611	0	(6,611)	(6,611)	0	06/01/2031

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
78449A-AA-0	SLAM LLC		12/16/2024	PRINCIPAL		62,500	62,500	62,933	62,500	0	0	0	0	0	62,500	0	0	0	802	06/15/2046
786005-PM-4	SACRAMENTO CALIF MUN UTIL DIST REV		04/11/2024	RAYMOND JAMES INSTITIONAL		480,357	450,000	501,251	477,556	0	(559)	0	(559)	0	476,997	0	(26,997)	(26,997)	41,895	05/15/2036
798764-7F-7	SAN MARCOS TEX		02/15/2024	CALLED		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	10,000	02/15/2032
833116-BT-2	SNOHOMISH CNTY WASH PUB UTIL DIST		12/01/2024	PARTIAL CALLED SECURITY		85,000	85,000	96,977	85,922	0	0	0	0	0	85,922	0	(922)	(922)	0	12/01/2025
842471-BY-9	SOUTHERN CALIF PUB PWR AUTH		07/01/2024	KEYBANK NA		60,000	60,000	60,000	60,378	0	(378)	0	(378)	0	60,000	0	0	0	3,366	07/01/2024
84858D-AA-6	SPIRIT AIRLINES INC		04/01/2024	KEYBANK NA		14,486	14,486	15,001	14,419	0	0	0	0	0	14,419	0	66	66	0	04/01/2028
84858D-AA-6	SPIRIT AIRLINES INC		10/01/2024	KEYBANK NA		14,486	14,486	15,001	14,428	0	0	0	0	0	14,428	0	58	58	0	04/01/2028
86771B-AA-9	SUNRUN ARTEMIS ISSUER LLC		10/30/2024	PRINCIPAL		1,538	1,538	1,530	1,530	0	0	0	0	0	1,530	0	9	9	24	07/30/2059
86772R-AA-3	SUNRUN JUPITER ISSUER		10/30/2024	PRINCIPAL		19,388	19,388	18,862	18,954	0	0	0	0	0	18,954	0	434	434	576	07/30/2057
874476-HD-9	TALLAHASSEE FLA ENERGY SYS REV		09/12/2024	MAKE WHOLE CALL		612,115	580,000	648,939	621,972	0	(1,671)	0	(1,671)	0	620,301	0	(40,301)	(40,301)	64,908	10/01/2040
880162-DL-3	TEMPLE TX UTIL SYSTEMS TXBL		08/01/2024	CALLED		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	25,250	08/01/2044
880162-DL-3	TEMPLE TX UTIL SYSTEMS TXBL		08/01/2024	CALLED		500,000	500,000	522,000	501,703	0	(1,703)	0	(1,703)	0	500,000	0	0	0	25,250	08/01/2044
88315L-AJ-7	TEXTAINER MARINE CONTAINERS LIMITED		12/20/2024	PRINCIPAL		91,000	91,000	86,968	88,492	0	0	0	0	0	88,492	0	2,508	2,508	954	09/20/2045
88315L-AS-7	TEXTAINER MARINE CONTAINERS		12/20/2024	PRINCIPAL		120,000	120,000	118,050	118,535	0	0	0	0	0	118,535	0	1,465	1,465	1,228	08/20/2046
89657B-AA-2	TRINITY RAIL LEASING 2019 LLC		12/17/2024	PRINCIPAL		41,255	41,255	43,266	41,255	0	0	0	0	0	41,255	0	0	0	857	06/17/2028
89680H-AA-0	TRITON CONTAINER FINANCE LLC		12/20/2024	PRINCIPAL		85,000	85,000	81,184	82,626	0	0	0	0	0	82,626	0	2,374	2,374	900	09/20/2045
89680H-AE-2	TRITON CONTAINER FINANCE LLC		12/20/2024	PRINCIPAL		85,000	85,000	83,538	83,982	0	0	0	0	0	83,982	0	1,018	1,018	831	03/20/2046
90345W-AD-6	US AIRWAYS BOND SER 2012-2 CL A		06/03/2024	PARTIAL CALLED SECURITY		8,609	8,609	8,609	8,605	0	0	0	0	0	8,605	0	4	4	0	06/03/2026
90345W-AD-6	US AIRWAYS BOND SER 2012-2 CL A		12/04/2024	KEYBANK NA		8,053	8,053	8,253	8,051	0	0	0	0	0	8,051	0	3	3	0	06/03/2026
90783V-AA-3	UNION PACIFIC RAILROAD BOND 2005-1 TRUST		12/23/2024	PRINCIPAL		24,818	24,818	26,059	24,818	0	0	0	0	0	24,818	0	0	0	635	01/02/2029
90931C-AA-6	UNITED AIR LINES INC		02/26/2024	PARTIAL CALLED SECURITY		11,562	11,562	11,562	11,581	0	0	0	0	0	11,581	0	(19)	(19)	0	08/25/2033
90931C-AA-6	UNITED AIR LINES INC		08/26/2024	KEYBANK NA		11,562	11,562	11,593	11,580	0	0	0	0	0	11,580	0	(18)	(18)	0	08/25/2033
90931G-AA-7	UNITED AIRLINES INC		10/15/2024	PRINCIPAL		82,208	82,208	85,291	83,560	0	0	0	0	0	83,560	0	(1,352)	(1,352)	2,952	11/12/2025
90931G-AA-7	UNITED AIRLINES INC		10/15/2024	PRINCIPAL		282,687	282,687	226,730	262,500	0	0	0	0	0	262,500	0	20,187	20,187	9,268	11/12/2025
90932P-AA-6	UNITED AIR LINES INC		04/11/2024	KEYBANK NA		13,336	13,336	14,108	13,325	0	0	0	0	0	13,325	0	11	11	0	04/11/2026
90932P-AA-6	UNITED AIR LINES INC		10/11/2024	KEYBANK NA		13,293	13,293	14,062	13,285	0	0	0	0	0	13,285	0	8	8	0	04/11/2026
92257B-AA-0	VELOCITY COMMERCIAL CAPITAL LOAN TRUST		12/26/2024	PRINCIPAL		38,123	38,123	36,789	36,847	0	0	0	0	0	36,847	0	1,276	1,276	595	06/25/2052
92259P-AA-7	VELOCITY COMMERCIAL CAPITAL LOAN TRUST		12/26/2024	PRINCIPAL		189,179	189,179	245,220	244,971	0	0	0	0	0	244,971	0	(55,791)	(55,791)	5,015	04/25/2054
92261B-AB-2	VELOCITY COMMERCIAL CAPITAL LOAN TRUST		12/27/2024	PRINCIPAL		654	654	656	656	0	0	0	0	0	656	0	(2)	(2)	3	12/25/2054
97064E-AA-6	WILLIS ENGINE SECURITIZATION TR		12/16/2024	PRINCIPAL		19,329	19,329	19,577	19,329	0	0	0	0	0	19,329	0	0	0	489	09/15/2043
97064F-AA-3	WILLIS ENGINE SECURITIZATION TRUST		12/16/2024	PRINCIPAL		91,318	91,318	87,754	89,541	0	0	0	0	0	89,541	0	1,777	1,777	1,495	03/15/2045
97064G-AA-1	WILLIS ENGINE SECURITIZATION TRUST		12/16/2024	PRINCIPAL		42,791	42,791	42,788	42,789	0	0	0	0	0	42,789	0	2	2	1,075	05/15/2046
97064G-AA-1	WILLIS ENGINE SECURITIZATION TRUST		12/16/2024	PRINCIPAL		21,395	21,395	21,435	21,423	0	0	0	0	0	21,423	0	(28)	(28)	0	05/15/2046
46592W-AD-8	JP MORGAN MORTGAGE TRUST		01/25/2024	PARTIAL CALLED SECURITY		4,428	4,428	4,428	4,337	0	0	0	0	0	4,337	0	91	91	0	02/25/2052
46592W-AD-8	JP MORGAN MORTGAGE TRUST		02/26/2024	PARTIAL CALLED SECURITY		5,205	5,206	5,205	5,099	0	0	0	0	0	5,099	0	106	106	0	02/25/2052
46592W-AD-8	JP MORGAN MORTGAGE TRUST		03/25/2024	PARTIAL CALLED SECURITY		4,137	4,137	4,137	4,053	0	0	0	0	0	4,053	0	84	84	0	02/25/2052
46592W-AD-8	JP MORGAN MORTGAGE TRUST		04/25/2024	KEYBANK NA		4,049	4,049	3,984	3,967	0	0	0	0	0	3,967	0	82	82	0	02/25/2052
46592W-AD-8	JP MORGAN MORTGAGE TRUST		05/28/2024	KEYBANK NA		3,263	3,263	3,211	3,197	0	0	0	0	0	3,197	0	66	66	0	02/25/2052
46592W-AD-8	JP MORGAN MORTGAGE TRUST		06/25/2024	PARTIAL CALLED SECURITY		3,910	3,910	3,910	3,831	0	0	0	0	0	3,831	0	79	79	0	02/25/2052
46592W-AD-8	JP MORGAN MORTGAGE TRUST		07/25/2024	KEYBANK NA		5,954	5,954	5,858	5,835	0	0	0	0	0	5,835	0	120	120	0	02/25/2052
46592W-AD-8	JP MORGAN MORTGAGE TRUST		08/26/2024	KEYBANK NA		2,514	2,514	2,474	2,464	0	0	0	0	0	2,464	0	50	50	0	02/25/2052
46592W-AD-8	JP MORGAN MORTGAGE TRUST		09/25/2024	KEYBANK NA		3,648	3,648	3,670	3,655	0	0	0	0	0	3,655	0	(7)	(7)	0	02/25/2052

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
46592W-AD-8	JP MORGAN MORTGAGE TRUST		10/25/2024	KEYBANK NA		3,505	3,505	3,526	3,512	0	0	0	0	0	3,512	0	(7)	(7)	0	02/25/2052
46592W-AD-8	JP MORGAN MORTGAGE TRUST		11/25/2024	KEYBANK NA		3,652	3,652	3,673	3,659	0	0	0	0	0	3,659	0	(7)	(7)	0	02/25/2052
46592W-AD-8	JP MORGAN MORTGAGE TRUST		12/26/2024	KEYBANK NA		5,275	5,275	5,305	5,285	0	0	0	0	0	5,285	0	(10)	(10)	0	02/25/2052
12653V-AA-4	CREDIT SUISSE MORTGAGE TRUST		04/15/2024	KEYBANK NA		1,496,277	1,496,277	1,492,537	1,492,796	0	71	0	71	0	1,492,866	0	3,411	3,411	32,261	05/15/2036
17322V-AV-8	CITIGROUP COMMERCIAL MORTGAGE TRUST		07/12/2024	PRINCIPAL		2,000,000	2,000,000	1,941,250	1,971,126	0	28,874	0	28,874	0	2,000,000	0	0	0	45,068	07/10/2047
61768H-AV-8	MORGAN STANLEY CAPITAL I TRUST		08/16/2024	PRINCIPAL		41,435	41,435	46,492	44,121	0	0	0	0	0	44,121	0	(2,686)	(2,686)	1,074	03/15/2052
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						40,357,223	39,699,341	30,528,568	40,060,563	0	669	0	669	0	40,061,233	0	146,940	146,940	1,449,034	XXX
2509999997. Total - Bonds - Part 4						42,957,348	42,273,337	33,140,054	42,646,678	0	586	0	586	0	42,647,264	0	134,254	134,254	1,504,137	XXX
2509999998. Total - Bonds - Part 5						4,006,340	4,000,000	3,873,698		0	(7,215)	0	(7,215)	0	3,866,483	0	139,857	139,857	151,496	XXX
2509999999. Total - Bonds						46,963,688	46,273,337	37,013,753	42,646,678	0	(6,629)	0	(6,629)	0	46,513,747	0	274,111	274,111	1,655,633	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
25271C-20-1	DIAMOND OFFSHORE DRILLING INC		10/31/2024	EXCH DIAMND OFFSH TO NOBLE COM		98,327		2,262	2,262	(223,977)	0	0	(223,977)	0	2,262	0	96,065	96,065	0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						98,327	XXX	2,262	2,262	(223,977)	0	0	(223,977)	0	2,262	0	96,065	96,065	0	XXX
5989999997. Total - Common Stocks - Part 4						98,327	XXX	2,262	2,262	(223,977)	0	0	(223,977)	0	2,262	0	96,065	96,065	0	XXX
5989999998. Total - Common Stocks - Part 5						119,105	XXX	51		0	0	0	0	0	51	0	119,054	119,054	4,030	XXX
5989999999. Total - Common Stocks						217,432	XXX	2,313	2,262	(223,977)	0	0	(223,977)	0	2,313	0	215,119	215,119	4,030	XXX
5999999999. Total - Preferred and Common Stocks						217,432	XXX	2,313	2,262	(223,977)	0	0	(223,977)	0	2,313	0	215,119	215,119	4,030	XXX
6009999999 - Totals						47,181,119	XXX	37,016,065	42,648,940	(223,977)	(6,629)	0	(230,606)	0	46,516,060	0	489,229	489,229	1,659,663	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
29250R-AX-4	ENBRIDGE ENERGY PARTNERS		02/16/2024	KEYBANK NA	09/18/2024	KEYBANK NA	1,000,000	1,154,170	1,223,420	1,149,921	0	(4,249)	0	(4,249)	0	0	73,499	73,499	68,219	25,813
69548R-AA-2	PAGAYA AI DEBT TRUST		02/02/2024	PRINCIPAL	12/31/2024	KEYBANK NA	2,000,000	2,008,828	2,000,000	2,001,576	0	(7,252)	0	(7,252)	0	0	(1,576)	(1,576)	69,425	8,433
720186-AK-1	PIEDMONT NATURAL GAS CO		05/13/2024	KEYBANK NA	09/18/2024	KEYBANK NA	1,000,000	710,700	782,920	714,986	0	4,286	0	4,286	0	0	67,934	67,934	13,852	1,213
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							4,000,000	3,873,698	4,006,340	3,866,483	0	(7,215)	0	(7,215)	0	0	139,857	139,857	151,496	35,459
2509999998. Total - Bonds							4,000,000	3,873,698	4,006,340	3,866,483	0	(7,215)	0	(7,215)	0	0	139,857	139,857	151,496	35,459
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
G65431-12-7	NOBLE CORP		09/05/2024	MORGAN KEEGAN & CO	12/30/2024	KEYBANK NA	0.000	0	119,085	0	0	0	0	0	0	0	119,085	119,085	4,030	0
G65431-12-7	NOBLE CORP		09/05/2024	KEYBANK NA	09/30/2024	KEYBANK NA	0.000	51	19	51	0	0	0	0	0	0	(31)	(31)	0	0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								51	119,105	51	0	0	0	0	0	0	119,054	119,054	4,030	0
5989999998. Total - Common Stocks								51	119,105	51	0	0	0	0	0	0	119,054	119,054	4,030	0
5999999999. Total - Preferred and Common Stocks								51	119,105	51	0	0	0	0	0	0	119,054	119,054	4,030	0
6009999999 - Totals								3,873,749	4,125,445	3,866,534	0	(7,215)	0	(7,215)	0	0	258,911	258,911	155,527	35,459

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
47235*-10-8	JEDNOTA INC.		00000			9,958				
1799999. Subtotal - Common Stock - Other Affiliates						9,958	0	0	XXX	XXX
1899999. Total Common Stocks						9,958	0	0	XXX	XXX
1999999 - Totals						9,958	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
000000-00-0	JEDNOTA GENERAL INC	JEDNOTA INC		6.000	100.0
000000-00-0	JEDNOTA PROPERTIES INC	JEDNOTA INC		6.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

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 *
KEY BANK - General Accnt	CLEVELAND OH			746,684		10,468,259	XXX
BANK OF MONTREAL Checking	TORONTO, ONT. CANADA					8,153	XXX
KEY BANK FCSU Corp Center	CLEVELAND OH					186,042	XXX
KEY BANK Investment Cash	CLEVELAND OH					12,318,882	XXX
UBS Cash Account	CLEVELAND OH			67,088		39,845	XXX
UBS SELECT GOV INST. FUND	CLEVELAND OH					387,728	XXX
KEY BANK Youth Bldg Fund	CLEVELAND OH					397,439	XXX
FEDERAL HOME LN BK CIN.	CINCINNATI OH			123,839		1,409,903	XXX
KEY BANK - CANADIAN FOREIGN CURR UNITS	CLEVELAND OH					923,416	XXX
US BANK TREAS OBLIG N CAROLINA	MINNEAPOLIS MN					5,000	XXX
US BANK-GEORGIA CASH DEPOSIT	MINNEAPOLIS MN			2,094		35,000	XXX
FHLB CIN OVERNIGHT CASH DEP						1,028,771	XXX
STATE DEP CD FBO POLICYHOLDERS	CLEVELAND, OH					1,000,000	XXX
CITIZENS BANK - NH CASH DEP	NEW HAMSHIRE					100,000	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	939,705	0	28,308,438	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	939,705	0	28,308,438	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	500	XXX
0599999 Total - Cash		XXX	XXX	939,705	0	28,308,938	XXX

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

1.	January	29,390,767	4.	April	23,929,413	7.	July	22,767,424	10.	October	21,615,601
2.	February	21,348,848	5.	May	21,169,261	8.	August	19,868,008	11.	November	21,973,070
3.	March	24,122,594	6.	June	18,546,868	9.	September	21,631,714	12.	December	27,921,210

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
8609999999 - Total Cash Equivalents								

NONE

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ST	Statutory Cash Deposit	35,000	35,131		
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH	ST	Statutory Cash Deposit	100,000	100,000		
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC	ST	Statutory Cash Deposit	5,000	5,018		
35. North Dakota ND						
36. Ohio OH	C	Statutory Security Deposit	1,000,000	1,000,000		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	Statutory Security Deposit	250,000	261,157		
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,390,000	1,401,306	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0