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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

Cincinnati Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 6200 SOUTH GILMORE ROAD (Street and Number)

FAIRFIELD, OH, US 45014-5141 (City or Town, State, Country and Zip Code), 513-870-2000 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 6200 SOUTH GILMORE ROAD (Street and Number)

FAIRFIELD, OH, US 45014-5141 (City or Town, State, Country and Zip Code), 513-870-2000 (Area Code) (Telephone Number)

Internet Website Address WWW.CINFIN.COM

Statutory Statement Contact JOSEPH DAVID WURZELBACHER (Name), 513-870-2000-4902 (Area Code) (Telephone Number)

JOE_WURZELBACHER@CINFIN.COM (E-mail Address), 513-603-5500 (FAX Number)

OFFICERS

CEO & PRESIDENT	STEPHEN MICHAEL SPRAY #	TREASURER & VICE PRESIDENT	CHRISTOPHER THOMAS LUTZ
CFO & EXECUTIVE VICE PRESIDENT	MICHAEL JAMES SEWELL	COO & SENIOR VICE PRESIDENT	ROGER ANDREW BROWN

OTHER

STEVEN JUSTUS JOHNSTON #, CHAIRMAN OF THE BOARD	TERESA CURRIN CRACAS, EXECUTIVE VICE PRESIDENT	THERESA ANN HOFFER, SENIOR VICE PRESIDENT
THOMAS CHRISTOPHER HOGAN, SENIOR VICE PRESIDENT	JOHN SCOTT KELLINGTON, EXECUTIVE VICE PRESIDENT	STEVEN ANTHONY SOLORIA, SENIOR VICE PRESIDENT

DIRECTORS OR TRUSTEES

NANCY CUNNINGHAM BENACCI	ROGER ANDREW BROWN	TERESA CURRIN CRACAS
DIRK JOHN DEBBINK	THOMAS CHRISTOPHER HOGAN #	STEVEN JUSTUS JOHNSTON
JOHN SCOTT KELLINGTON	DAVID PUTNAM OSBORN	CHARLES ODELL SCHIFF
MICHAEL JAMES SEWELL	STEVEN ANTHONY SOLORIA	STEPHEN MICHAEL SPRAY
LARRY RUSSELL WEBB		

State of Ohio
County of Butler SS

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

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

Subscribed and sworn to before me this 17TH day of FEBRUARY 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............

TYLER AUSTERMAN
NOTARY PUBLIC
12/27/2028

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments		0.000				0.000
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	825,000	0.020	825,000		825,000	0.020
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	150,171,096	3.682	150,171,096		150,171,096	3.684
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	697,385,135	17.101	697,385,135		697,385,135	17.107
1.06 Industrial and miscellaneous	3,035,328,650	74.430	3,035,328,650		3,035,328,650	74.458
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans		0.000				0.000
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	3,883,709,882	95.233	3,883,709,882		3,883,709,882	95.269
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	12,584,800	0.309	12,584,800		12,584,800	0.309
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	12,584,800	0.309	12,584,800		12,584,800	0.309
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	573,300	0.014	573,300		573,300	0.014
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks	573,300	0.014	573,300		573,300	0.014
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	39,944,340	0.979	39,944,340		39,944,340	0.980
6.02 Cash equivalents (Schedule E, Part 2)	10,014,467	0.246	10,014,467		10,014,467	0.246
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	49,958,807	1.225	49,958,807		49,958,807	1.226
7. Contract loans	36,016,137	0.883	34,458,445		34,458,445	0.845
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	95,282,608	2.336	95,282,608		95,282,608	2.337
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	4,078,125,534	100.000	4,076,567,842		4,076,567,842	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		55,464,945
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	27,986,149	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	14,249,898	42,236,047
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		20,250
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	(182,262)	
	5.2 Totals, Part 3, Column 9		(182,262)
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		2,044,472
8.	Deduct amortization of premium and depreciation		211,901
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		95,282,608
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		95,282,608

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,908,120,610
2.	Cost of bonds and stocks acquired, Part 3, Column 7		600,906,527
3.	Accrual of discount		2,300,777
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15	891,200	
	4.3. Part 2, Section 2, Column 13	529,200	
	4.4. Part 4, Column 11		1,420,400
5.	Total gain (loss) on disposals, Part 4, Column 19		(682,170)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		597,490,610
7.	Deduct amortization of premium		8,469,699
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14	9,637,290	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	1,165	9,638,455
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		400,602
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		3,896,867,982
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		3,896,867,982

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States				
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals				
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	825,000	793,607	825,000	825,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	150,171,096	126,385,295	150,137,002	150,255,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	697,385,135	654,892,792	697,486,033	697,387,857
Industrial and Miscellaneous, SVO	8. United States	2,741,518,378	2,608,430,819	2,767,196,324	2,691,649,221
Identified Funds, Unaffiliated Bank	9. Canada	100,581,624	88,411,015	102,930,724	88,659,000
Loans, Unaffiliated Certificates of	10. Other Countries	193,228,649	186,331,562	193,266,112	186,838,000
Deposit and Hybrid Securities (unaffiliated)	11. Totals	3,035,328,650	2,883,173,396	3,063,393,161	2,967,146,221
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	3,883,709,882	3,665,245,090	3,911,841,195	3,815,614,078
PREFERRED STOCKS	14. United States	12,584,800	12,584,800	12,900,000	
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals	12,584,800	12,584,800	12,900,000	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	12,584,800	12,584,800	12,900,000	
COMMON STOCKS	20. United States	573,300	573,300		
Industrial and Miscellaneous	21. Canada				
(unaffiliated), Mutual Funds, Unit	22. Other Countries				
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23. Totals	573,300	573,300		
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	573,300	573,300		
	26. Total Stocks	13,158,100	13,158,100	12,900,000	
	27. Total Bonds and Stocks	3,896,867,982	3,678,403,190	3,924,741,195	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1						XXX						
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals						XXX						
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		625,000	200,000			XXX	825,000	0.0	825,000	0.0	825,000	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		625,000	200,000			XXX	825,000	0.0	825,000	0.0	825,000	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	1,515,000	19,927,368	28,353,887	94,510,619		XXX	144,306,874	3.7	141,539,883	3.6	144,306,874	
4.2 NAIC 2				4,539,222		XXX	4,539,222	0.1	3,375,000	0.1	4,539,222	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5		1,040,000		285,000		XXX	1,325,000	0.0			1,325,000	
4.6 NAIC 6						XXX						
4.7 Totals	1,515,000	20,967,368	28,353,887	99,334,841		XXX	150,171,096	3.9	144,914,883	3.7	150,171,096	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	104,219,060	78,294,706	126,153,712	352,392,658	31,575,000	XXX	692,635,135	17.8	620,836,247	15.9	692,635,135	
5.2 NAIC 2				1,250,000		XXX	1,250,000	0.0			1,250,000	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5				3,500,000		XXX	3,500,000	0.1			3,500,000	
5.6 NAIC 6						XXX						
5.7 Totals	104,219,060	78,294,706	126,153,712	357,142,658	31,575,000	XXX	697,385,135	18.0	620,836,247	15.9	697,385,135	

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	138,057,685	318,371,955	98,922,905	249,754,026	35,637,188	XXX	840,743,759	21.6	895,029,152	23.0	604,708,831	236,034,928
6.2 NAIC 2	217,265,139	782,851,697	446,745,905	334,357,345	226,614,941	XXX	2,007,835,027	51.7	2,031,444,416	52.1	1,508,903,882	498,931,144
6.3 NAIC 3	11,003,355	102,818,208	13,125,580	7,877,333		XXX	134,824,476	3.5	148,039,975	3.8	105,875,715	28,948,761
6.4 NAIC 4	6,299,961	10,628,202				XXX	16,928,164	0.4	35,965,763	0.9	10,625,927	6,302,236
6.5 NAIC 5	1,967,820	18,927,631	2,000,000			XXX	22,895,451	0.6	19,176,000	0.5	9,695,451	13,200,000
6.6 NAIC 6	3,867,768	4,375,199			3,858,807	XXX	12,101,775	0.3	151,475	0.0		12,101,775
6.7 Totals	378,461,728	1,237,972,891	560,794,390	591,988,705	266,110,937	XXX	3,035,328,650	78.2	3,129,806,781	80.3	2,239,809,806	795,518,844
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 243,791,745	417,219,028	253,630,504	696,657,303	67,212,188		1,678,510,768	43.2	XXX	XXX	1,442,475,840	236,034,928
12.2 NAIC 2	(d) 217,265,139	782,851,697	446,745,905	340,146,567	226,614,941		2,013,624,249	51.8	XXX	XXX	1,514,693,104	498,931,144
12.3 NAIC 3	(d) 11,003,355	102,818,208	13,125,580	7,877,333			134,824,476	3.5	XXX	XXX	105,875,715	28,948,761
12.4 NAIC 4	(d) 6,299,961	10,628,202					16,928,164	0.4	XXX	XXX	10,625,927	6,302,236
12.5 NAIC 5	(d) 1,967,820	19,967,631	2,000,000	3,785,000			(c) 27,720,451	0.7	XXX	XXX	14,520,451	13,200,000
12.6 NAIC 6	(d) 3,867,768	4,375,199			3,858,807		(c) 12,101,775	0.3	XXX	XXX		12,101,775
12.7 Totals	484,195,788	1,337,859,965	715,501,989	1,048,466,204	297,685,937		(b) 3,883,709,882	100.0	XXX	XXX	3,088,191,038	795,518,844
12.8 Line 12.7 as a % of Col. 7	12.5	34.4	18.4	27.0	7.7		100.0	XXX	XXX	XXX	79.5	20.5
13. Total Bonds Prior Year												
13.1 NAIC 1	223,605,835	483,974,046	273,834,092	658,374,017	18,442,292		XXX	XXX	1,658,230,282	42.6	1,442,715,601	215,514,681
13.2 NAIC 2	239,379,583	850,334,808	555,473,983	330,357,892	59,273,149		XXX	XXX	2,034,819,416	52.2	1,507,758,952	527,060,464
13.3 NAIC 3	3,017,083	83,747,972	53,364,163	5,865,778	2,044,979		XXX	XXX	148,039,975	3.8	118,667,513	29,372,462
13.4 NAIC 4	3,988,616	31,977,146					XXX	XXX	35,965,763	0.9	23,661,747	12,304,016
13.5 NAIC 5	2,176,000	10,000,000	7,000,000				XXX	XXX	(c) 19,176,000	0.5	5,176,000	14,000,000
13.6 NAIC 6		131,475			20,000		XXX	XXX	(c) 151,475	0.0	20,000	131,475
13.7 Totals	472,167,117	1,460,165,447	889,672,238	994,597,687	79,780,421		XXX	XXX	(b) 3,896,382,910	100.0	3,097,999,812	798,383,098
13.8 Line 13.7 as a % of Col. 9	12.1	37.5	22.8	25.5	2.0		XXX	XXX	100.0	XXX	79.5	20.5
14. Total Publicly Traded Bonds												
14.1 NAIC 1	189,114,120	279,597,983	227,384,102	684,225,065	62,154,569		1,442,475,840	37.1	1,442,715,601	37.0	1,442,475,840	XXX
14.2 NAIC 2	177,961,328	524,700,417	341,444,586	289,115,019	181,471,754		1,514,693,104	39.0	1,507,758,952	38.7	1,514,693,104	XXX
14.3 NAIC 3	6,003,864	78,868,937	13,125,580	7,877,333			105,875,715	2.7	118,667,513	3.0	105,875,715	XXX
14.4 NAIC 4	1,999,961	8,625,966					10,625,927	0.3	23,661,747	0.6	10,625,927	XXX
14.5 NAIC 5	1,967,820	8,767,631		3,785,000			14,520,451	0.4	5,176,000	0.1	14,520,451	XXX
14.6 NAIC 6									20,000	0.0		XXX
14.7 Totals	377,047,094	900,560,935	581,954,269	985,002,417	243,626,324		3,088,191,038	79.5	3,097,999,812	79.5	3,088,191,038	XXX
14.8 Line 14.7 as a % of Col. 7	12.2	29.2	18.8	31.9	7.9		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	9.7	23.2	15.0	25.4	6.3		79.5	XXX	XXX	XXX	79.5	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	54,677,624	137,621,045	26,246,402	12,432,238	5,057,619		236,034,928	6.1	215,514,681	5.5	XXX	236,034,928
15.2 NAIC 2	39,303,811	258,151,279	105,301,318	51,031,549	45,143,186		498,931,144	12.8	527,060,464	13.5	XXX	498,931,144
15.3 NAIC 3	4,999,490	23,949,271					28,948,761	0.7	29,372,462	0.8	XXX	28,948,761
15.4 NAIC 4	4,300,000	2,002,236					6,302,236	0.2	12,304,016	0.3	XXX	6,302,236
15.5 NAIC 5		11,200,000	2,000,000				13,200,000	0.3	14,000,000	0.4	XXX	13,200,000
15.6 NAIC 6	3,867,768	4,375,199			3,858,807		12,101,775	0.3	131,475	0.0	XXX	12,101,775
15.7 Totals	107,148,694	437,299,030	133,547,720	63,463,787	54,059,613		795,518,844	20.5	798,383,098	20.5	XXX	795,518,844
15.8 Line 15.7 as a % of Col. 7	13.5	55.0	16.8	8.0	6.8		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.8	11.3	3.4	1.6	1.4		20.5	XXX	XXX	XXX	XXX	20.5

(a) Includes $ 657,976,348 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 4,100,000 current year of bonds with Z designations and $ 3,000,000 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 21,301,175 current year, $ 17,926,000 prior year of bonds with 5GI designations and $ 12,101,775 current year, $ 20,000 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations						XXX						
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals						XXX						
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		625,000	200,000			XXX	825,000	0.0	825,000	0.0	825,000	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		625,000	200,000			XXX	825,000	0.0	825,000	0.0	825,000	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	1,515,000	20,967,368	28,353,887	99,334,841		XXX	150,171,096	3.9	144,914,883	3.7	150,171,096	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	1,515,000	20,967,368	28,353,887	99,334,841		XXX	150,171,096	3.9	144,914,883	3.7	150,171,096	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	104,219,060	78,294,706	126,153,712	357,142,658	31,575,000	XXX	697,385,135	18.0	620,836,247	15.9	697,385,135	
5.02 Residential Mortgage-Backed Securities						XXX						
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	104,219,060	78,294,706	126,153,712	357,142,658	31,575,000	XXX	697,385,135	18.0	620,836,247	15.9	697,385,135	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	335,055,856	1,187,078,123	557,927,124	591,916,583	266,110,912	XXX	2,938,088,598	75.7	2,982,973,112	76.6	2,166,148,451	771,940,147
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities	43,395,735	45,714,230	2,837,956	72,122	25	XXX	92,020,067	2.4	146,833,669	3.8	73,661,355	18,358,712
6.04 Other Loan-Backed and Structured Securities	10,137	5,180,538	29,309			XXX	5,219,984	0.1				5,219,984
6.05 Totals	378,461,728	1,237,972,891	560,794,390	591,988,705	266,110,937	XXX	3,035,328,650	78.2	3,129,806,781	80.3	2,239,809,806	795,518,844
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	440,789,916	1,286,965,197	712,634,723	1,048,394,082	297,685,912	XXX	3,786,469,830	97.5	XXX	XXX	3,014,529,683	771,940,147
12.02 Residential Mortgage-Backed Securities						XXX			XXX	XXX		
12.03 Commercial Mortgage-Backed Securities	43,395,735	45,714,230	2,837,956	72,122	25	XXX	92,020,067	2.4	XXX	XXX	73,661,355	18,358,712
12.04 Other Loan-Backed and Structured Securities	10,137	5,180,538	29,309			XXX	5,219,984	0.1	XXX	XXX		5,219,984
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	484,195,788	1,337,859,965	715,501,989	1,048,466,204	297,685,937		3,883,709,882	100.0	XXX	XXX	3,088,191,038	795,518,844
12.10 Line 12.09 as a % of Col. 7	12.5	34.4	18.4	27.0	7.7		100.0	XXX	XXX	XXX	79.5	20.5
13. Total Bonds Prior Year												
13.01 Issuer Obligations	396,877,588	1,396,794,563	881,498,982	994,597,687	79,780,421	XXX	XXX	XXX	3,749,549,241	96.2	2,977,716,933	771,832,308
13.02 Residential Mortgage-Backed Securities						XXX	XXX	XXX				
13.03 Commercial Mortgage-Backed Securities	75,289,529	63,370,884	8,173,256			XXX	XXX	XXX	146,833,669	3.8	120,282,879	26,550,790
13.04 Other Loan-Backed and Structured Securities						XXX	XXX	XXX				
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	472,167,117	1,460,165,447	889,672,238	994,597,687	79,780,421		XXX	XXX	3,896,382,910	100.0	3,097,999,812	798,383,098
13.10 Line 13.09 as a % of Col. 9	12.1	37.5	22.8	25.5	2.0		XXX	XXX	100.0	XXX	79.5	20.5
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	345,893,213	860,963,563	579,116,312	984,930,295	243,626,299	XXX	3,014,529,683	77.6	2,977,716,933	76.4	3,014,529,683	XXX
14.02 Residential Mortgage-Backed Securities						XXX						XXX
14.03 Commercial Mortgage-Backed Securities	31,153,881	39,597,372	2,837,956	72,122	25	XXX	73,661,355	1.9	120,282,879	3.1	73,661,355	XXX
14.04 Other Loan-Backed and Structured Securities						XXX						XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	377,047,094	900,560,935	581,954,269	985,002,417	243,626,324		3,088,191,038	79.5	3,097,999,812	79.5	3,088,191,038	XXX
14.10 Line 14.09 as a % of Col. 7	12.2	29.2	18.8	31.9	7.9		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	9.7	23.2	15.0	25.4	6.3		79.5	XXX	XXX	XXX	79.5	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	94,896,703	426,001,634	133,518,411	63,463,787	54,059,613	XXX	771,940,147	19.9	771,832,308	19.8	XXX	771,940,147
15.02 Residential Mortgage-Backed Securities						XXX					XXX	
15.03 Commercial Mortgage-Backed Securities	12,241,854	6,116,858				XXX	18,358,712	0.5	26,550,790	0.7	XXX	18,358,712
15.04 Other Loan-Backed and Structured Securities	10,137	5,180,538	29,309			XXX	5,219,984	0.1			XXX	5,219,984
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	107,148,694	437,299,030	133,547,720	63,463,787	54,059,613		795,518,844	20.5	798,383,098	20.5	XXX	795,518,844
15.10 Line 15.09 as a % of Col. 7	13.5	55.0	16.8	8.0	6.8		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.8	11.3	3.4	1.6	1.4		20.5	XXX	XXX	XXX	XXX	20.5

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year				
2. Cost of cash equivalents acquired	37,154,876		37,154,876	
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	27,140,409		27,140,409	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,014,467		10,014,467	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	10,014,467		10,014,467	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	CITYMARK CAPITAL GP III, LLC		WILMINGTON	DE	CITYMARK CAPITAL GP III, LLC		04/29/2022		6,992,003	6,333,392	6,333,392	(330,408)						2,948,878	6.752
2199999. Joint Venture Interests - Real Estate - Unaffiliated									6,992,003	6,333,392	6,333,392	(330,408)						2,948,878	XXX
000000-00-0	CLIC BP INVESTMENTS B, LLC		FAIRFIELD	OH	CLIC BP INVESTMENTS B, LLC		03/23/2016		15,769,164			27,288							100.000
000000-00-0	CLIC BP INVESTMENTS H, LLC		FAIRFIELD	OH	CLIC BP INVESTMENTS H, LLC		12/09/2016		4,850,000	3,866,657	3,866,657	(110,637)							100.000
000000-00-0	CLIC WSD INVESTMENTS I, LLC		FAIRFIELD	OH	CLIC WSD INVESTMENTS I, LLC		05/24/2017										1,395,000		100.000
000000-00-0	CLIC DISTRICT INVESTMENTS I, LLC		FAIRFIELD	OH	CLIC DISTRICT INVESTMENTS I, LLC		04/13/2018		71,732			190,856							100.000
000000-00-0	CLIC CSP INVESTMENTS I, LLC		FAIRFIELD	OH	CLIC CSP INVESTMENTS I, LLC		02/15/2024		16,259,200	16,299,840	16,299,840	40,640							100.000
000000-00-0	CLIC PA INVESTMENTS I, LLC		FAIRFIELD	OH	CLIC PA INVESTMENTS I, LLC		09/04/2024		16,226,008	16,226,008	16,226,008								100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									53,176,104	36,392,505	36,392,505	148,146					1,395,000		XXX
29226R-AA-5	EMPLOYERS MUTUAL CASUALTY CO			IA	EMPLOYERS MUTUAL CASUALTY CO	2.A FE	08/15/2019		5,000,000	4,850,106	5,000,000						287,500		
30958P-AA-1	FARMERS EXCHANGE CAPITAL II			CA	FARMERS EXCHANGE CAPITAL II	2.A FE	06/14/2024		2,535,492	2,687,402	2,537,321		1,829				86,052		
401378-AA-2	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA			NY	GUARDIAN LIFE INSURANCE COMPANY OF AMERI	1.D FE	12/17/2010		4,949,333	5,603,882	4,963,242		1,337				368,750		
592173-AE-8	METROPOLITAN LIFE INSURANCE CO			NY	METROPOLITAN LIFE INSURANCE CO	1.F FE	05/29/2014		6,995,924	5,322,909	5,359,853		(185,826)				405,600		
628312-AA-8	MUTUAL OF OMAHA INSURANCE CO			NE	MUTUAL OF OMAHA INSURANCE CO	1.G FE	03/25/2010		7,589,840	8,469,457	7,730,649		14,704				544,000		
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO			NE	MUTUAL OF OMAHA INSURANCE CO	1.G FE	10/12/2010		1,932,700	2,141,770	1,948,787		1,701				139,000		
628312-AE-0	MUTUAL OF OMAHA INSURANCE CO			NE	MUTUAL OF OMAHA INSURANCE CO	1.G FE	01/09/2024		5,000,000	4,934,323	5,000,000						153,600		
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	08/05/2009		6,686,790	7,645,015	6,525,575		(18,242)				562,500		
64952G-AF-5	NEW YORK LIFE INSURANCE CO			NY	NEW YORK LIFE INSURANCE CO	1.C FE	12/17/2010		1,995,706	2,216,319	1,997,136		109				135,000		
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	12/17/2010		2,500,000	2,559,918	2,500,000						151,575		
67740Q-AG-1	CONSTELLATION INSURANCE INC			OH	CONSTELLATION INSURANCE INC	2.C FE	04/19/2011		2,990,730	2,921,710	2,995,930		503				198,750		
677412-AF-5	AUGUSTAR LIFE INSURANCE CO			OH	AUGUSTAR LIFE INSURANCE CO	2.C FE	06/06/2012		4,000,000	3,698,791	4,000,000						275,000		
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	12/17/2010		1,997,487	2,218,146	1,998,217		67				137,000		
2799999. Surplus Debentures, etc - Unaffiliated									54,174,002	55,269,748	52,556,710		(183,818)				3,444,327		XXX
6099999. Total - Unaffiliated									61,166,005	61,603,140	58,890,103	(330,408)	(183,818)				3,444,327	2,948,878	XXX
6199999. Total - Affiliated									53,176,104	36,392,505	36,392,505	148,146					1,395,000		XXX
6299999 - Totals									114,342,109	97,995,645	95,282,608	(182,262)	(183,818)				4,839,327	2,948,878	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$ 4,497,136	1D ..$ 6,961,460	1E ..$	1F ..$ 5,359,853	1G ..$ 21,205,011
1B	2A ...$ 7,537,321	2B ..$	2C ..$ 6,995,930				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	CITYMARK CAPITAL U.S. APARTMENT FUND III L.P.	WILMINGTON	DE	CITYMARK CAPITAL GP III, LLC	04/29/2022			2,215,347		6.752
2199999. Joint Venture Interests - Real Estate - Unaffiliated								2,215,347		XXX
000000-00-0	CLIC CSP INVESTMENTS I, LLC	FAIRFIELD	OH	CLIC CSP INVESTMENTS I, LLC	02/15/2024		11,526,353	4,732,847		100.000
000000-00-0	CLIC PA INVESTMENTS I, LLC	FAIRFIELD	OH	CLIC PA INVESTMENTS I, LLC	09/04/2024		8,924,304	7,301,704		100.000
2299999. Joint Venture Interests - Real Estate - Affiliated							20,450,657	12,034,551		XXX
30958P-AA-1	FARMERS EXCHANGE CAPITAL II		CA	FARMERS EXCHANGE CAPITAL II	06/14/2024		2,535,492			0.000
628312-AE-0	MUTUAL OF OMAHA INSURANCE CO		NE	MUTUAL OF OMAHA INSURANCE CO	01/09/2024		5,000,000			0.000
2799999. Surplus Debentures, etc - Unaffiliated							7,535,492			XXX
6099999. Total - Unaffiliated							7,535,492	2,215,347		XXX
6199999. Total - Affiliated							20,450,657	12,034,551		XXX
6299999 - Totals							27,986,149	14,249,898		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase/ (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
000000-00-0	CITYMARK CAPITAL U.S. APARTMENT FUND III L.P.	WILMINGTON	DE	DISTRIBUTION	04/29/2022	12/10/2024	59,119							59,119	59,119				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							59,119							59,119	59,119				
000000-00-0	CLIC DISTRICT INVESTMENTS I, LLC	FAIRFIELD	OH	DISTRIBUTION	04/13/2018	10/11/2024	338,353							338,353	338,353				
000000-00-0	CLIC BP INVESTMENTS B, LLC	FAIRFIELD	OH	DISTRIBUTION	03/23/2016	12/16/2024	375,000							375,000	375,000				
2299999. Joint Venture Interests - Real Estate - Affiliated							713,353							713,353	713,353				
575767-AD-0	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	12/18/2017	03/01/2024	1,279,832		(7,832)			(7,832)		1,272,000	1,272,000				47,700
2799999. Surplus Debentures, etc - Unaffiliated							1,279,832		(7,832)			(7,832)		1,272,000	1,272,000				47,700
6099999. Total - Unaffiliated							1,338,951		(7,832)			(7,832)		1,331,119	1,331,119				47,700
6199999. Total - Affiliated							713,353							713,353	713,353				
6299999 - Totals							2,052,304		(7,832)			(7,832)		2,044,472	2,044,472				47,700

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0109999999. Total - U.S. Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
419792-SV-9	HAWAII ST			1	1.C FE	100,000	98.4370	98,437	100,000	100,000					3.050	3.050	MN	508	3,050	05/11/2017	05/01/2026
419792-SW-7	HAWAII ST			1	1.C FE	125,000	97.4080	121,760	125,000	125,000					3.200	3.200	MN	667	4,000	05/11/2017	05/01/2027
419792-SX-5	HAWAII ST			1,2	1.C FE	200,000	96.3910	192,782	200,000	200,000					3.300	3.300	MN	1,100	6,600	05/11/2017	05/01/2028
419792-SY-3	HAWAII ST			1,2	1.C FE	200,000	95.4820	190,964	200,000	200,000					3.400	3.400	MN	1,133	6,800	05/11/2017	05/01/2029
419792-SZ-0	HAWAII ST			1,2	1.C FE	200,000	94.8320	189,664	200,000	200,000					3.550	3.550	MN	1,183	7,100	05/11/2017	05/01/2030
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						825,000	XXX	793,607	825,000	825,000					XXX	XXX	XXX	4,592	27,550	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						825,000	XXX	793,607	825,000	825,000					XXX	XXX	XXX	4,592	27,550	XXX	XXX
00344N-XR-0	ABILENE TEX			2	1.B FE	3,000,000	82.2140	2,466,420	3,000,000	3,000,000					3.257	3.257	FA	36,913	97,710	11/13/2019	02/15/2037
018100-DS-3	ALLEN TEX CMNTY DEV CORP SALES TAX REV			2	1.A FE	645,000	92.1330	594,258	645,000	645,000					2.873	2.873	MS	6,177	18,531	08/17/2016	09/01/2029
018100-DT-1	ALLEN TEX CMNTY DEV CORP SALES TAX REV			2	1.A FE	705,000	90.7110	639,513	705,000	705,000					2.973	2.973	MS	6,987	20,960	08/17/2016	09/01/2030
018100-DU-8	ALLEN TEX CMNTY DEV CORP SALES TAX REV			2	1.A FE	500,000	89.4190	447,095	500,000	500,000					3.073	3.073	MS	5,122	15,365	08/17/2016	09/01/2031
033896-KS-9	ANDERSON IND SCH BLDG CORP			2	1.B FE	500,000	95.8280	479,140	500,000	500,000					3.950	3.949	JJ	9,656	19,750	02/20/2015	07/05/2029
051645-2B-4	AURORA ILL			2	1.C FE	2,500,000	100.7220	2,518,050	2,500,000	2,500,000					5.650	5.647	JD	392	114,962	02/22/2024	12/30/2043
080023-NT-7	BELLWOOD ILL			2	1.C FE	1,031,919	75.6770	787,041	1,040,000	1,033,141		350			3.270	3.326	JD	2,834	34,008	03/24/2021	12/01/2039
087023-EG-8	BETHEL PARK PA			2	1.C FE	900,000	78.8490	709,641	900,000	900,000					3.150	3.150	JD	2,363	28,350	10/10/2019	12/01/2039
087347-7Q-7	BETHLEHEM PA			2	1.C FE	3,000,000	84.0170	2,520,510	3,000,000	3,000,000					3.041	3.041	AO	22,808	91,230	10/25/2019	10/01/2034
107781-NP-7	BREWTON ALA			2	1.C FE	750,000	76.4150	573,113	750,000	750,000					3.130	3.130	JD	1,956	23,475	10/23/2020	12/01/2040
108152-FV-6	BRIDGEPORT			2	1.E FE	2,000,000	81.9530	1,639,060	2,000,000	2,000,000					3.651	3.651	MS	21,500	73,020	10/11/2019	09/15/2039
111746-JK-0	BROCKTON MASS			2	1.D FE	1,850,000	80.5000	1,489,250	1,850,000	1,850,000					3.038	3.036	MN	9,367	56,203	10/21/2021	11/01/2035
120829-KB-1	BURBANK ILL			2	1.F FE	4,040,000	76.0430	3,072,137	4,040,000	4,040,000					3.524	3.524	JD	11,864	142,370	10/22/2021	12/01/2040
121262-MG-1	BURGETTSTOWN AREA SCH DIST PA			2	1.D FE	1,300,000	102.1210	1,327,573	1,300,000	1,300,000					6.570	6.571	MS	25,149	63,346	11/17/2023	03/15/2043
141195-NA-1	CARBONDALE ILL			2	1.C FE	1,585,000	82.1060	1,301,380	1,585,000	1,585,000					4.093	4.092	JD	5,406	64,874	02/16/2022	12/01/2039
143735-WF-1	CAROL STREAM ILL PK DIST			2	1.E FE	1,000,000	76.4010	764,010	1,000,000	1,000,000					2.600	2.600	MN	4,333	26,000	08/13/2020	11/01/2035
143735-WG-9	CAROL STREAM ILL PK DIST			2	1.E FE	1,310,000	74.7890	979,736	1,310,000	1,310,000					2.650	2.650	MN	5,786	34,715	08/13/2020	11/01/2036
150429-2Y-3	CEDAR HILL TEX INDPT SCH DIST			2	1.A FE	1,000,000	80.1080	801,080	1,000,000	1,000,000					3.183	3.183	FA	12,025	31,830	10/17/2019	02/15/2039
172217-WX-5	CINCINNATI OHIO			2	1.C FE	250,000	100.0290	250,073	250,000	250,000					4.390	4.390	JD	915	10,975	12/16/2015	12/01/2040
179162-KD-3	CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG			2	1.E FE	1,000,000	74.4230	744,230	1,000,000	1,000,000					2.710	2.710	JD	1,204	27,100	12/03/2020	06/15/2039
182252-XT-8	CLARKSTON MICH CMNTY SCHS			2	1.B FE	1,000,000	78.7450	787,450	1,000,000	1,000,000					3.413	3.413	MN	5,688	34,130	02/10/2022	05/01/2041
185468-RS-6	CLEBURNE TEX			2	1.C FE	1,415,000	96.9570	1,371,942	1,415,000	1,415,000					3.793	3.793	FA	20,276	53,671	01/13/2016	08/15/2029
185468-RT-4	CLEBURNE TEX			2	1.C FE	500,000	96.5110	482,555	500,000	500,000					3.913	3.913	FA	7,391	19,565	01/13/2016	08/15/2030
189342-H7-6	CLOVIS CALIF UNI SCH DIST			2	1.C FE	1,000,000	83.3110	833,110	1,000,000	1,000,000					3.257	3.257	FA	13,571	32,570	10/31/2019	08/01/2037
214183-PN-9	COOK CNTY ILL SCH DIST NO 088 BELLWOOD			2	1.C FE	25,000	96.9580	24,240	25,000	25,000					3.850	3.849	JD	80	963	09/21/2017	12/01/2031
214183-PS-8	COOK CNTY ILL SCH DIST NO 088 BELLWOOD			2	1.C FE	810,000	92.9690	753,049	810,000	810,000					3.850	3.849	JD	2,599	31,185	09/21/2017	12/01/2031
214291-HK-5	COOK CNTY ILL SCH DIST NO 094			2	1.C FE	910,000	76.7550	698,471	910,000	910,000					3.200	3.199	JD	2,427	29,120	12/03/2020	12/01/2040
222867-DY-6	COVENTRY OHIO LOC SCH DIST SUMMIT CNTY			2	1.B FE	3,135,000	77.1860	2,419,781	3,135,000	3,135,000					3.060	3.060	MN	15,989	95,931	12/03/2020	11/01/2038
239864-BU-4	DAYTON OHIO METRO LIBR			2	1.B FE	4,150,000	81.6840	3,389,886	4,150,000	4,150,000					3.252	3.252	JD	11,247	134,958	11/14/2019	12/01/2037
240361-QM-0	DEKALB & KANE CNTYS ILL CMNTY UNIT SCH D			2	1.C FE	1,650,000	86.4660	1,426,689	1,650,000	1,650,000					3.290	3.290	FA	22,619	54,285	12/05/2019	02/01/2034
246199-LE-1	DELAWARE OHIO CITY SCH DIST			2	1.D FE	1,020,000	81.5040	831,341	1,020,000	1,020,000					3.421	3.421	JD	2,908	34,894	11/15/2019	12/01/2039
255651-LC-3	DIXON CALIF UNI SCH DIST			2	1.E FE	285,000	74.7130	212,932	285,000	285,000					2.983	2.983	FA	3,542	8,502	01/13/2021	08/01/2040
270198-CZ-5	EARLIMART CALIF ELEM SCH DIST			2	1.C FE	500,000	82.7090	413,545	500,000	500,000					3.016	3.016	FA	6,283	15,080	12/03/2020	08/01/2037
274407-E7-6	EAST PEORIA ILL			2	1.C FE	1,690,000	87.4020	1,477,094	1,690,000	1,690,000					3.400	3.400	JJ	28,730	57,460	11/13/2019	01/01/2033
277641-ML-7	EASTON PA			2	1.C FE	3,000,000	78.7550	2,362,650	3,000,000	3,000,000					3.291	3.291	MN	12,616	98,730	10/22/2020	11/15/2040

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization)/ Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
27806E-BA-5	EATON COLO AREA PK & REC DIST			2	1.C FE	850,000	81.3340	691,339	850,000	850,000					3.602	3.602	JD	2,551	30,617	10/30/2020	12/01/2040
280455-FF-8	EDGEWOOD OHIO CITY SCH DIST			2	1.D FE	1,000,000	81.2550	812,550	1,000,000	1,000,000					3.250	3.250	JD	2,708	32,500	12/05/2019	12/01/2037
290047-HP-7	ELMWOOD PARK ILL			1,2	1.C FE	1,470,510	73.1170	1,096,755	1,500,000	1,474,358		1,149			2.875	3.005	JD	3,594	43,125	08/11/2021	12/01/2041
300155-EW-4	EVERGREEN ALA			2	1.C FE	394,860	76.8200	307,280	400,000	395,927		268			3.000	3.100	MN	2,000	12,000	10/16/2020	05/01/2037
300155-EX-2	EVERGREEN ALA			2	1.C FE	367,965	75.0830	281,561	375,000	369,315		339			3.000	3.140	MN	1,875	11,250	10/16/2020	05/01/2038
346208-BK-6	FOREST VIEW ILL			2	1.C FE	1,545,000	76.0910	1,175,606	1,545,000	1,545,000					3.200	3.200	JD	4,120	49,440	12/09/2021	12/01/2039
356640-KT-8	FREEPORT ILL			2	1.C FE	3,000,000	78.0160	2,340,480	3,000,000	3,000,000					3.316	3.316	JJ	49,740	99,480	10/02/2020	01/01/2038
376087-GL-0	GILROY CALIF UNI SCH DIST			2	1.D FE	3,000,000	79.7780	2,393,340	3,000,000	3,000,000					3.214	3.215	FA	40,175	96,420	10/09/2019	08/01/2039
378280-UD-1	GLENDALE ARIZ				1.C FE	1,250,000	98.1310	1,226,638	1,250,000	1,250,000					3.064	3.064	JJ	19,150	38,300	04/07/2016	07/01/2026
378280-UE-9	GLENDALE ARIZ			2	1.C FE	250,000	97.0430	242,608	250,000	250,000					3.214	3.214	JJ	4,018	8,035	04/07/2016	07/01/2027
385234-DL-0	GRAND BLANC MICH			2	1.D FE	355,000	92.9450	329,955	355,000	355,000					3.320	3.320	MN	1,964	11,786	09/08/2016	05/01/2030
396352-GT-7	GREENVILLE OHIO CITY SCH DIST			2	1.B FE	1,270,000	83.7980	1,064,235	1,270,000	1,270,000					3.101	3.101	JJ	19,691	39,383	10/31/2019	01/01/2035
397370-JK-4	GREENWOOD TEX INDPT SCH DIST	SD		2	1.A FE	150,000	81.8530	122,780	150,000	150,000					3.263	3.263	FA	1,849	9,442	11/08/2019	02/15/2039
397370-KK-2	GREENWOOD TEX INDPT SCH DIST			2	5.B GI	75,000	77.8230	58,367	75,000	75,000					3.263	3.263	FA	925	2,274	11/08/2019	02/15/2039
397370-KK-2	GREENWOOD TEX INDPT SCH DIST	SD		2	5.B GI	210,000	77.8230	163,428	210,000	210,000					3.263	3.263	FA	2,589		11/08/2019	02/15/2039
397370-KL-0	GREENWOOD TEX INDPT SCH DIST			2	1.A FE	675,000	81.8530	552,508	675,000	675,000					3.263	3.263	FA	8,321		11/08/2019	02/15/2039
397370-KL-0	GREENWOOD TEX INDPT SCH DIST	SD		2	1.A FE	1,890,000	81.8530	1,547,022	1,890,000	1,890,000					3.263	3.263	FA	23,298	57,297	11/08/2019	02/15/2039
428885-BZ-9	HICKORY HILLS ILL			2	1.C FE	955,000	96.6410	922,922	955,000	955,000					4.700	4.700	JD	3,740	44,885	04/29/2022	12/01/2033
428885-CA-3	HICKORY HILLS ILL			2	1.C FE	1,000,000	96.8430	968,430	1,000,000	1,000,000					4.850	4.850	JD	4,042	48,500	04/29/2022	12/01/2034
434452-KT-4	HOFFMAN ESTATES ILL			2	1.E FE	988,780	99.5210	995,210	1,000,000	996,751		1,024			4.250	4.370	JD	3,542	42,500	09/30/2015	12/01/2027
434452-KU-1	HOFFMAN ESTATES ILL			2	1.E FE	990,620	99.5740	995,740	1,000,000	996,626		773			4.375	4.470	JD	3,646	43,750	09/30/2015	12/01/2028
435164-SJ-8	HOLLAND MICH				1.C FE	1,000,000	99.1620	991,620	1,000,000	1,000,000					3.420	3.420	JD	2,850	34,200	11/18/2015	12/01/2025
438670-6D-8	HONOLULU HAWAII CITY & CNTY			1,2	1.C FE	2,600,000	90.0660	2,341,716	2,600,000	2,600,000					3.118	3.118	AO	20,267	81,068	10/06/2016	10/01/2031
457110-MR-2	INGLEWOOD CALIF UNI SCH DIST			2	2.A FE	3,375,000	76.9590	2,597,366	3,375,000	3,375,000					2.967	2.967	FA	41,723	100,136	04/16/2021	08/01/2037
467107-CH-9	JACKSON CNTY MICH			2	1.D FE	2,000,000	94.9350	1,898,700	2,000,000	2,000,000					3.629	3.629	JD	6,048	72,580	12/01/2017	12/01/2029
494791-SM-9	KING CNTY WASH PUB HOSP DIST NO 002			2	1.E FE	1,580,000	75.5960	1,194,417	1,580,000	1,580,000					3.101	3.101	JD	4,083	48,996	10/14/2021	12/01/2039
496856-ED-3	KINGSWAY N J REGL SCH DIST			2	1.D FE	575,000	77.1570	443,653	575,000	575,000					2.773	2.773	FA	6,644	15,945	12/17/2020	02/01/2037
498422-JS-4	KLAMATH & TRINITY CALIF JT UNI SCH DIST			2	1.C FE	1,265,000	79.9480	1,011,342	1,265,000	1,265,000					3.076	3.076	FA	16,213	38,911	10/26/2021	08/01/2037
534247-PH-8	LINCOLN NEB ARPT AUTH			2	1.B FE	500,000	92.9490	464,745	500,000	500,000					3.140	3.140	JJ	7,850	15,700	10/13/2016	07/01/2029
537292-LF-9	LITTLE MIAMI OHIO LOC SCH DIST			2	1.D FE	2,000,000	92.4410	1,848,820	2,000,000	2,000,000					3.310	3.310	JD	5,517	66,200	06/29/2016	12/01/2030
543553-WL-1	LORAIN CNTY OHIO			2	1.C FE	230,000	73.2730	168,528	230,000	230,000					2.600	2.600	JD	498	5,980	12/17/2020	12/01/2039
557531-NH-9	MADISON HEIGHTS MICH			2	1.C FE	1,035,000	95.3100	986,459	1,035,000	1,035,000					3.360	3.360	JJ	17,388	34,776	09/15/2016	01/01/2029
581170-KN-6	MC HENRY ILL			2	1.C FE	1,000,000	77.8700	778,700	1,000,000	1,000,000					3.376	3.376	JD	94	50,640	10/30/2020	12/30/2039
607114-3K-9	MOBILE ALA				1.C FE	3,400,000	97.2430	3,306,262	3,400,000	3,400,000					3.024	3.024	FA	38,842	102,816	11/16/2017	02/15/2027
608557-C5-1	MOLINE ILL			2	1.E FE	1,000,000	78.4080	784,080	1,000,000	1,000,000					3.056	3.056	JD	2,547	30,560	11/18/2021	12/01/2036
608557-C6-9	MOLINE ILL			2	1.E FE	1,000,000	75.4740	754,740	1,000,000	1,000,000					3.114	3.114	JD	2,595	31,140	11/18/2021	12/01/2038
608557-C7-7	MOLINE ILL			2	1.E FE	1,000,000	72.8240	728,240	1,000,000	1,000,000					3.254	3.254	JD	2,712	32,540	11/18/2021	12/01/2041
627780-TR-0	MUSKEGON MICH			2	1.E FE	905,000	79.2510	717,222	905,000	905,000					3.330	3.330	AO	7,534	30,137	10/10/2019	10/01/2039
667712-CM-3	NORTHWEST OHIO LOC SCH DIST HAMILTON & B			2	1.C FE	1,100,000	84.8130	932,943	1,100,000	1,100,000					3.403	3.403	JD	3,119	37,433	11/05/2019	12/01/2037
669402-F9-5	NORWICH CONN			2	1.C FE	1,540,000	80.7620	1,243,735	1,540,000	1,540,000					3.551	3.551	FA	22,786	54,685	02/11/2022	08/01/2041
692020-S7-6	OXNARD CALIF SCH DIST			2	1.C FE	2,967,750	81.1530	2,434,590	3,000,000	2,974,090		1,355			3.300	3.375	FA	41,250	99,000	11/01/2019	08/01/2039
692039-SU-5	OXNARD CALIF UN HIGH SCH DIST			2	1.C FE	500,000	77.8120	389,060	500,000	500,000					3.077	3.077	FA	6,410	15,385	10/22/2021	08/01/2039
713178-EM-9	PEORIA ILL			2	1.C FE	3,770,000	72.0710	2,717,077	3,770,000	3,770,000					3.003	3.003	JJ	56,607	113,213	10/28/2021	01/01/2041
720560-QL-8	PIERCE CNTY WASH SCH DIST NO 400 CLOVER				1.A FE	495,000	101.6950	508,475	500,000	498,991		382			5.220	5.310	JD	2,175	26,100	08/05/2010	06/01/2027
729192-FR-0	PLUM BORO PA			2	1.C FE	635,000	86.5200	549,402	635,000	635,000					3.150	3.150	JD	1,667	20,003	10/30/2019	06/01/2034

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
729192-FS-8	PLUM BORO PA			2	1.C FE	2,340,000	82.3710	1,927,481	2,340,000	2,340,000					3.350	3.350	JD	6,533	78,390	10/30/2019	06/01/2038
73473R-EK-7	PORT MORROW ORE FULL FAITH & CR OBLIGS			2	2.B FE	571,573	78.3940	450,766	575,000	572,256		195			3.250	3.301	JD	1,557	18,688	03/19/2021	06/01/2036
73473R-EL-5	PORT MORROW ORE FULL FAITH & CR OBLIGS			2	2.B FE	591,287	76.9850	458,061	595,000	591,966		194			3.300	3.351	JD	1,636	19,635	03/19/2021	06/01/2037
749845-E7-4	RACINE CNTY WIS			2	5.B GI	1,040,000	93.7740	975,250	1,040,000	1,040,000					3.378	3.377	MS	11,710	70,262	10/24/2019	09/01/2039
749845-G4-9	RACINE CNTY WIS			2	1.D FE	3,960,000	80.0870	3,171,445	3,960,000	3,960,000					3.378	3.378	MS	44,590	133,769	10/24/2019	09/01/2039
755553-F2-5	READING PA			1	1.C FE	2,250,000	88.0080	1,980,180	2,250,000	2,250,000					2.982	2.982	MN	11,183	67,095	10/10/2019	11/01/2031
762494-RF-1	RIALTO CALIF UNI SCH DIST			2	1.D FE	1,165,000	99.3800	1,157,777	1,165,000	1,165,000					3.948	3.947	FA	19,164	45,994	03/11/2015	08/01/2026
763614-G7-3	RICHLAND CNTY OHIO			2	1.D FE	425,000	78.1440	332,112	425,000	425,000					3.190	3.190	JD	1,130	13,558	10/23/2020	12/01/2040
772487-2P-8	ROCK ISLAND ILL			2	1.G FE	1,955,000	84.3070	1,648,202	1,955,000	1,955,000					3.750	3.750	JD	6,109	73,313	09/25/2019	12/01/2037
776154-WX-0	ROMEOVILLE ILL			2	1.C FE	633,413	82.6630	524,910	635,000	633,887		93			3.150	3.171	JD	56	30,004	10/29/2019	12/30/2034
776154-WY-8	ROMEOVILLE ILL			2	1.C FE	668,325	81.2230	544,194	670,000	668,788		91			3.200	3.220	JD	60	32,160	10/29/2019	12/30/2035
802385-SB-1	SANTA MONICA CALIF CMNTY COLLEGE DIST			2	1.C FE	500,000	73.5190	367,595	500,000	500,000					2.704	2.704	FA	5,633	13,520	12/03/2020	08/01/2040
80467P-EJ-7	SAVANNA CALIF ELEM SCH DIST			2	1.C FE	250,000	74.6180	186,545	250,000	250,000					2.661	2.662	FA	2,772	6,653	12/17/2020	08/01/2038
80467P-EK-4	SAVANNA CALIF ELEM SCH DIST			2	1.C FE	500,000	73.1950	365,975	500,000	500,000					2.811	2.812	FA	5,856	14,055	12/17/2020	08/01/2040
810827-YR-0	SCRANTON PA SCH DIST			1	1.D FE	750,000	88.9470	667,103	750,000	750,000					3.154	3.154	AO	5,914	23,655	10/11/2019	04/01/2031
815626-GQ-3	SEDGWICK CNTY KANS UNI SCH DIST NO 259 W			1	1.C FE	2,000,000	101.8440	2,036,880	2,000,000	2,000,000					6.220	6.220	AO	31,100	124,400	05/06/2009	10/01/2028
830728-UY-5	SKOKIE ILL			2	1.C FE	2,000,000	77.8750	1,557,500	2,000,000	2,000,000					3.389	3.388	JD	5,648	67,780	01/21/2022	12/01/2040
83412P-FW-7	SOLANO CALIF CMNTY COLLEGE DIST			1	1.C FE	700,000	85.4500	598,150	700,000	700,000					3.017	3.017	FA	8,800	21,119	11/14/2019	08/01/2034
837752-KR-4	SOUTH EUCLID OHIO			2	1.D FE	1,000,000	82.5980	825,980	1,000,000	1,000,000					3.403	3.403	JD	2,836	34,030	11/20/2019	06/01/2038
858892-NK-4	STEPHENSON CNTY ILL SCH DIST NO 145 FREE			2	1.C FE	570,000	100.6500	573,705	570,000	570,000					6.100	6.101	AO	8,693	27,719	11/29/2023	10/01/2041
859332-GY-8	STERLING ILL			2	1.C FE	990,000	73.2740	725,413	990,000	990,000					2.850	2.849	MN	4,703	28,215	01/14/2021	11/01/2039
859332-GZ-5	STERLING ILL			2	1.C FE	1,015,000	72.2480	733,317	1,015,000	1,015,000					2.900	2.899	MN	4,906	29,435	01/14/2021	11/01/2040
859332-JL-3	STERLING ILL			2	1.C FE	1,755,000	82.1350	1,441,469	1,755,000	1,755,000					3.300	3.300	JD	4,826	57,915	02/03/2022	12/01/2036
871089-HK-7	SWITZERLAND OHIO LOC SCH DIST			2	1.B FE	1,070,000	82.3270	880,899	1,070,000	1,070,000					3.175	3.175	JD	2,831	33,973	11/06/2019	12/01/2035
873465-XS-2	TACOMA WASH			1	1.B FE	265,000	100.1990	265,527	265,000	265,000					5.041	5.040	JD	1,113	13,359	10/27/2010	12/01/2025
873465-XX-1	TACOMA WASH			1	1.B FE	2,000,000	100.2710	2,005,420	2,000,000	2,000,000					5.398	5.397	JD	8,997	107,960	10/27/2010	12/01/2030
876014-GE-5	TAOS N MEX MUN SCH DIST NO 001			1	1.D FE	750,000	101.4900	761,175	750,000	750,000					5.150	5.149	MS	12,875	38,625	08/26/2010	09/01/2027
879828-MY-4	TEMPLE CITY CALIF UNI SCH DIST			2	1.D FE	3,000,000	81.8010	2,454,030	3,000,000	3,000,000					3.456	3.456	FA	43,200	103,680	11/20/2019	08/01/2039
888514-KJ-4	TITUS CNTY TEX			2	1.C FE	1,250,000	86.5680	1,082,100	1,250,000	1,250,000					3.278	3.278	MS	13,658	40,975	11/07/2019	03/01/2034
92603P-EX-6	VICTOR VALLEY CALIF CMNTY COLLEGE DIST			2	1.D FE	1,500,000	96.5270	1,447,905	1,500,000	1,500,000					3.078	3.078	FA	19,238	46,170	04/08/2016	08/01/2027
937414-CN-8	WASHINGTON CALIF UNI SCH DIST FRESNO CNT			2	1.C FE	750,000	76.6710	575,033	750,000	750,000					2.933	2.933	FA	9,166	21,998	08/28/2020	08/01/2039
942860-UR-6	WAUKEGAN ILL			2	1.F FE	2,255,000	76.5530	1,726,270	2,255,000	2,255,000					3.133	3.132	JD	196	105,974	03/05/2021	12/30/2037
974535-LZ-7	WINNEBAGO & BOONE CNTYS ILL SCH DIST NO			2	1.D FE	1,000,000	98.5200	985,200	1,000,000	1,000,000					3.800	3.800	JD	3,167	38,000	04/27/2016	12/01/2026
984521-UW-2	YAKIMA WASH			2	1.E FE	1,550,000	82.7770	1,283,044	1,550,000	1,550,000					3.953	3.953	JD	5,106	61,272	04/08/2020	12/01/2040
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						150,137,002	XXX	126,385,295	150,255,000	150,171,096		6,214			XXX	XXX	XXX	1,184,634	5,218,289	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						150,137,002	XXX	126,385,295	150,255,000	150,171,096		6,214			XXX	XXX	XXX	1,184,634	5,218,289	XXX	XXX
02765U-PH-1	AMERICAN MUN PWR OHIO INC REV			1,2	1.F FE	3,000,000	89.3920	2,681,760	3,000,000	3,000,000					3.014	3.014	FA	34,159	90,420	11/07/2019	02/15/2031
033167-CL-9	ANCHORAGE ALASKA CTFS PARTN			1	1.E FE	2,000,000	96.6970	1,933,940	2,000,000	2,000,000					3.360	3.356	JJ	33,600	67,200	12/08/2017	07/01/2027
033252-AU-1	ANCHORAGE ALASKA PORT REV			1,2	1.C FE	750,000	75.9300	569,475	750,000	750,000					3.390	3.390	JD	2,119	25,425	11/20/2020	12/01/2040
039063-AR-3	ARCADIA CALIF PENSION OBLIG			2	1.A FE	1,000,000	76.6790	766,790	1,000,000	1,000,000					3.173	3.171	JD	2,644	31,730	10/28/2020	12/01/2040
052404-NG-1	AUSTIN TEX CMNTY COLLEGE DIST REV			2	1.D FE	500,000	97.2210	486,105	500,000	500,000					3.109	3.109	FA	6,477	15,545	04/14/2016	02/01/2027
052404-NH-9	AUSTIN TEX CMNTY COLLEGE DIST REV			2	1.D FE	500,000	96.1330	480,665	500,000	500,000					3.259	3.259	FA	6,790	16,295	04/14/2016	02/01/2028
052404-NK-2	AUSTIN TEX CMNTY COLLEGE DIST REV			2	1.D FE	500,000	94.0420	470,210	500,000	500,000					3.459	3.459	FA	7,206	17,295	04/14/2016	02/01/2030
052404-NL-0	AUSTIN TEX CMNTY COLLEGE DIST REV			2	1.D FE	500,000	93.0390	465,195	500,000	500,000					3.559	3.559	FA	7,415	17,795	04/14/2016	02/01/2031
066616-AL-7	BANNING CALIF REDEV AGY SUCCESSOR AGY TA			2	1.C FE	1,000,000	93.2220	932,220	1,000,000	1,000,000					3.505	3.504	MS	11,683	35,050	09/23/2016	09/01/2031

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
067780-AP-1	BARNES CNTY N D NORTH PUB SCH DIST NO 7			2	1.C FE	2,000,000	86.2570	1,725,140	2,000,000	2,000,000					3.000	3.000	FA	25,000	60,000	11/14/2019	08/01/2033
091341-AH-0	BISBEE				1.C FE	680,000	96.8840	658,811	680,000	680,000					4.650	4.649	JJ	15,810	31,620	05/13/2022	07/01/2032
091341-AJ-6	BISBEE			2	1.C FE	2,295,000	97.5920	2,239,736	2,295,000	2,295,000					5.250	5.249	JJ	60,244	120,488	05/13/2022	07/01/2037
106295-DE-5	BREA CALIF WTR REV			2	1.C FE	2,500,000	78.6250	1,965,625	2,500,000	2,500,000					3.062	3.062	JJ	38,275	76,550	10/16/2020	07/01/2040
11609D-CE-1	BROWNSBURG IND REDEV AUTH LEASE RENT			2	1.C FE	1,020,000	76.1160	776,383	1,020,000	1,020,000					3.000	3.000	FA	12,750	30,600	03/19/2021	08/01/2039
116475-3P-7	BROWNSVILLE TEX UTIL SYS REV			2	1.G FE	4,000,000	96.5690	3,862,760	4,000,000	4,000,000					4.556	4.557	MS	60,747	182,240	05/26/2022	09/01/2033
130179-KA-1	CALIFORNIA EDL FACS AUTH REV			1	1.D FE	750,000	99.6190	747,143	750,000	750,000					2.814	2.814	AO	5,276	21,105	07/21/2017	04/01/2025
130179-KB-9	CALIFORNIA EDL FACS AUTH REV			1	1.D FE	750,000	98.1890	736,418	750,000	750,000					2.914	2.914	AO	5,464	21,855	07/21/2017	04/01/2026
143287-BY-5	CARMEL IND LOC PUB IMPT BD BK			2	1.C FE	1,000,000	94.2500	942,500	1,000,000	1,000,000					3.192	3.192	JJ	14,719	31,920	07/21/2016	07/15/2030
143287-BZ-2	CARMEL IND LOC PUB IMPT BD BK			2	1.C FE	785,000	90.4340	709,907	785,000	785,000					3.392	3.392	JJ	12,278	26,627	07/21/2016	07/15/2032
154727-JN-2	CENTRAL OKLA TRANSN & PKG AUTH REV			2	1.C FE	1,635,000	79.8650	1,305,793	1,635,000	1,635,000					3.143	3.143	MS	17,129	51,388	10/09/2019	09/01/2039
162542-AU-8	CHAUTAUQUA CNTY N Y CAP RESOURCE CORP RE			2	1.D FE	3,420,000	72.7220	2,487,092	3,420,000	3,420,000					3.252	3.252	MN	18,536	111,218	10/27/2021	11/01/2041
167727-SW-7	CHICAGO ILL WASTEWATER TRANSMISSION REV			1	1.E FE	2,500,000	108.0410	2,701,025	2,500,000	2,500,000					6.900	6.900	JJ	86,250	172,500	10/27/2010	01/01/2040
180782-EH-3	CLARK CNTY KY SCH DIST FIN CORP SCH BLDG			2	1.D FE	2,030,960	100.0360	2,000,720	2,000,000	2,000,000					5.200	5.200	JD	8,667	104,000	10/27/2010	06/01/2026
182369-BA-5	CLARKSVILLE			2	1.D FE	300,000	79.8670	239,601	300,000	300,000					3.300	3.299	FA	4,125	9,900	01/13/2022	02/01/2039
18925P-FJ-2	CLOVERLEAF OHIO LOC SCH DIST CTFS PARTN			2	1.E FE	2,755,000	77.9700	2,148,074	2,755,000	2,755,000					2.943	2.943	MS	27,027	81,080	09/11/2020	03/01/2038
19021E-GM-0	COALINGA CALIF PUB FING AUTH REV			2	1.C FE	1,000,000	72.1790	721,790	1,000,000	1,000,000					3.269	3.269	AO	8,173	32,690	03/04/2021	04/01/2041
191872-AP-5	COCONINO CNTY ARIZ PLEDGED REV			2	1.C FE	3,000,000	78.3720	2,351,160	3,000,000	3,000,000					2.976	2.976	JJ	44,640	89,280	03/31/2021	07/01/2038
194689-AQ-8	COLLIERS HILL MET DIST NO 2 COLO			2	1.C FE	1,175,000	84.7990	996,388	1,175,000	1,175,000					3.600	3.600	JD	3,525	42,300	02/02/2022	12/01/2037
20281P-KH-4	COMMONWEALTH FING AUTH PA REV			1	1.D FE	350,000	97.8980	342,643	350,000	350,000					3.513	3.513	JD	1,025	12,296	10/20/2016	06/01/2027
20281P-KJ-0	COMMONWEALTH FING AUTH PA REV			1	1.D FE	1,000,000	97.1470	971,470	1,000,000	1,000,000					3.623	3.623	JD	3,019	36,230	10/20/2016	06/01/2028
20281P-KK-7	COMMONWEALTH FING AUTH PA REV			1	1.D FE	1,000,000	96.5380	965,380	1,000,000	1,000,000					3.743	3.743	JD	3,119	37,430	10/20/2016	06/01/2029
220228-BZ-2	CORPUS CHRISTI TEX REGL TRANSN AUTH SYS			2	1.C FE	2,000,000	79.0480	1,580,960	2,000,000	2,000,000					3.261	3.261	JD	5,435	65,220	10/09/2019	12/01/2038
23405A-AM-2	DAISY MOUNTAIN FIRE DISTRICT			2	1.E FE	850,000	77.5640	659,294	850,000	850,000					3.404	3.404	JJ	14,467	28,934	10/20/2021	07/01/2041
235839-DZ-7	DANA POINT CALIF CMNTY FACS DIST SPL TAX			2	1.C FE	680,000	71.5620	486,622	680,000	680,000					2.898	2.898	MS	6,569	19,706	08/06/2020	09/01/2041
246053-BJ-0	DELAWARE CNTY PA VOCATIONAL TECHNICAL SC			2	1.C FE	1,525,000	78.0810	1,190,735	1,525,000	1,525,000					3.236	3.236	MN	8,225	49,349	11/18/2021	11/01/2038
24917R-AF-9	DENVER COLO CITY & CNTY HSG AUTH REV			2	1.D FE	1,760,000	76.9940	1,355,094	1,760,000	1,760,000					3.207	3.207	JD	4,704	56,443	12/18/2020	12/01/2038
25477G-QZ-1	DISTRICT COLUMBIA INCOME TAX REV			2	1.A FE	2,000,000	80.2190	1,604,380	2,000,000	2,000,000					3.200	3.200	MS	21,333	64,000	11/14/2019	03/01/2039
26371V-AT-4	DUBLIN OHIO SPL OBLIG NONTAX REV			2	1.B FE	1,974,060	96.3570	1,927,140	2,000,000	1,991,042		2,095			3.500	3.624	JD	5,833	70,000	10/15/2015	12/01/2028
283331-AR-7	EL MONTE CALIF PUB FING AUTH LEASE REV			2	1.F FE	975,160	85.8820	858,820	1,000,000	979,818		1,114			3.850	4.046	JD	3,208	38,500	06/19/2020	06/01/2038
28337L-DN-5	EL PASO CNTY COLO REV			1	1.D FE	1,463,535	97.9110	1,434,396	1,465,000	1,464,617		130			3.741	3.751	AO	13,701	54,806	06/03/2015	10/01/2027
29634E-EQ-1	ESCONDIDO CALIF JT PWRS FING AUTH REV			2	1.D FE	835,000	86.8820	725,465	835,000	835,000					3.149	3.149	MS	8,765	26,294	11/14/2019	09/01/2033
299620-ED-2	EVANSVILLE-VANDERBURGH IND SCH BLDG CORP			2	1.B FE	1,000,000	100.0550	1,000,550	1,000,000	1,000,000					5.900	5.898	JJ	27,206	59,000	01/21/2010	07/15/2026
3130AQ-VP-5	FEDERAL HOME LOAN BANKS			2	1.B FE	2,497,500	81.0876	2,027,189	2,500,000	2,497,894		142			3.000	3.008	FA	26,458	75,000	02/08/2022	02/24/2037
3130AQ-WU-3	FEDERAL HOME LOAN BANKS			2	1.B FE	5,000,000	97.4279	4,871,395	5,000,000	5,000,000					2.000	1.997	FA	34,444	100,000	02/08/2022	02/27/2026
3130AS-DM-8	FEDERAL HOME LOAN BANKS			2	1.B FE	10,000,000	98.7643	9,876,434	10,000,000	10,000,000					4.550	4.550	JD	11,375	455,000	06/07/2022	06/22/2032
3130AT-3X-3	FEDERAL HOME LOAN BANKS			2	1.B FE	10,000,000	99.8860	9,988,599	10,000,000	10,000,000					5.000	5.000	MS	166,667	500,000	08/23/2022	09/01/2032
3130AT-EW-3	FEDERAL HOME LOAN BANKS			2	1.B FE	15,000,000	99.8400	14,976,001	15,000,000	15,000,000					5.375	5.375	MS	210,521	806,250	09/15/2022	09/27/2032
3130AT-GR-2	FEDERAL HOME LOAN BANKS			2	1.B FE	12,000,000	100.0044	12,000,533	12,000,000	12,000,000					5.550	5.550	MS	170,200	666,000	09/22/2022	09/29/2032
3130AT-JF-5	FEDERAL HOME LOAN BANKS			2	1.B FE	12,000,000	100.0088	12,001,059	12,000,000	12,000,000					6.050	6.050	AO	157,300	726,000	09/27/2022	10/13/2037
3130AW-6V-7	FEDERAL HOME LOAN BANKS			2	1.B FE	6,000,000	99.8520	5,991,118	6,000,000	6,000,000					5.800	5.800	JD	28,033	348,000	05/19/2023	06/02/2043
3130AW-NC-0	FEDERAL HOME LOAN BANKS			2	1.B FE	6,000,000	100.0745	6,004,472	6,000,000	6,000,000					6.000	6.000	JJ	157,000	360,000	07/12/2023	07/24/2043
3130AW-UX-6	FEDERAL HOME LOAN BANKS			2	1.B FE	7,500,000	99.9365	7,495,240	7,500,000	7,500,000					6.000	6.000	FA	166,250	450,000	08/08/2023	08/18/2038
3130AX-D7-0	FEDERAL HOME LOAN BANKS			2	1.B FE	4,000,000	100.4911	4,019,644	4,000,000	4,000,000					6.160	6.160	MS	62,969	246,400	09/25/2023	09/29/2038
3130AX-SD-1	FEDERAL HOME LOAN BANKS			2	1.B FE	4,530,000	100.3874	4,547,549	4,530,000	4,530,000					6.100	6.100	MN	33,774	276,330	11/09/2023	11/17/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3130AY-ZJ-8	FEDERAL HOME LOAN BANKS			2	1.B FE	5,250,000	99.7067	5,234,600	5,250,000	5,250,000					6.250	6.250	FA	116,667	164,063	02/13/2024	02/23/2044
3130B0-7J-2	FEDERAL HOME LOAN BANKS			2	1.B FE	2,142,857	99.7067	2,136,572	2,142,857	2,142,857					6.250	6.250	FA	47,619	65,104	02/22/2024	02/23/2044
3130B0-HF-9	FEDERAL HOME LOAN BANKS			2	1.B FE	1,000,000	99.8571	998,571	1,000,000	1,000,000					6.000	6.000	MS	17,167	42,857	03/13/2024	03/18/2039
3130B0-LJ-6	FEDERAL HOME LOAN BANKS			2	1.B FE	3,000,000	99.8385	2,995,154	3,000,000	3,000,000					5.720	5.720	MS	45,760	85,800	03/20/2024	03/25/2044
3130B0-XW-4	FEDERAL HOME LOAN BANKS			2	1.B FE	7,500,000	100.6544	7,549,079	7,500,000	7,500,000					6.000	6.000	AO	86,250	225,000	04/15/2024	04/22/2044
3130B1-2D-8	FEDERAL HOME LOAN BANKS			2	1.B FE	4,500,000	100.1835	4,508,257	4,500,000	4,500,000					6.300	6.300	AO	51,975	141,750	04/24/2024	04/25/2044
3130B1-MU-8	FEDERAL HOME LOAN BANKS			2	1.B FE	4,000,000	99.7281	3,989,123	4,000,000	4,000,000					6.625	6.625	JD	20,611	132,500	05/30/2024	06/03/2054
3130B2-RN-7	FEDERAL HOME LOAN BANKS			2	1.B FE	5,000,000	99.7589	4,987,946	5,000,000	5,000,000					5.580	5.580	MS	73,625		09/17/2024	09/26/2044
3130B3-4F-7	FEDERAL HOME LOAN BANKS			2	1.B FE	6,000,000	99.9051	5,994,308	6,000,000	6,000,000					5.750	5.750	AO	79,542		10/04/2024	10/03/2044
3130B3-7J-6	FEDERAL HOME LOAN BANKS			2	1.B FE	23,000,000	100.0444	23,010,214	23,000,000	23,000,000					6.000	6.000	AO	291,333		10/10/2024	10/15/2054
3130B3-BE-2	FEDERAL HOME LOAN BANKS			2	1.B FE	10,000,000	99.9111	9,991,105	10,000,000	10,000,000					5.550	5.550	AO	107,917		10/10/2024	10/21/2044
3130B3-CR-2	FEDERAL HOME LOAN BANKS			2	1.B FE	9,575,000	99.9041	9,565,817	9,575,000	9,575,000					6.000	6.000	AO	108,517		10/16/2024	10/23/2054
3130B3-J4-6	FEDERAL HOME LOAN BANKS			2	1.B FE	8,000,000	99.9359	7,994,876	8,000,000	8,000,000					6.125	6.125	AO	83,028		10/29/2024	10/30/2054
3130B3-KR-3	FEDERAL HOME LOAN BANKS			2	1.B FE	5,000,000	99.7413	4,987,065	5,000,000	5,000,000					6.000	6.000	MN	39,167		10/31/2024	11/14/2044
3130B3-QX-4	FEDERAL HOME LOAN BANKS			2	1.B FE	3,130,000	99.9095	3,127,167	3,130,000	3,130,000					5.750	5.750	MN	19,997		11/13/2024	11/21/2044
3130B4-DH-1	FEDERAL HOME LOAN BANKS			2	1.A	10,000,000	99.9933	9,999,335	10,000,000	10,000,000					6.150	6.150	JD	1,708		12/19/2024	12/30/2044
3130B4-E6-4	FEDERAL HOME LOAN BANKS			2	1.A	10,000,000	99.8792	9,987,918	10,000,000	10,000,000					6.250	6.250	JD	12,153		12/20/2024	12/24/2054
3133EN-G6-1	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	7,000,000	97.9281	6,854,964	7,000,000	7,000,000					4.700	4.700	FA	123,375	329,000	08/10/2022	08/16/2032
3133EN-VZ-0	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	5,000,000	96.9815	4,849,074	5,000,000	5,000,000					4.700	4.700	MN	37,208	235,000	04/27/2022	05/04/2037
3133EN-WA-4	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	5,000,000	95.3367	4,766,836	5,000,000	5,000,000					4.430	4.430	MN	35,686	221,500	04/27/2022	05/03/2034
3133EN-ZF-0	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	10,000,000	99.9053	9,990,527	10,000,000	10,000,000					4.400	4.400	JD	11,000	440,000	06/16/2022	06/22/2026
3133EN-ZP-8	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	10,000,000	98.9629	9,896,288	10,000,000	10,000,000					4.900	4.900	JD	2,722	490,000	06/23/2022	06/29/2032
3133EP-3W-3	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	5,000,000	99.7970	4,989,852	5,000,000	5,000,000					6.040	6.040	MS	98,150	151,000	02/22/2024	03/04/2044
3133EP-5Y-7	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	5,000,000	99.7503	4,987,514	5,000,000	5,000,000					6.040	6.040	MS	83,889	151,000	03/15/2024	03/21/2039
3133EP-FY-6	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	7,000,000	100.3708	7,025,958	7,000,000	7,000,000					5.350	5.350	AO	73,860	374,500	04/11/2023	04/20/2038
3133EP-HR-9	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	5,000,000	99.1320	4,956,599	5,000,000	5,000,000					5.840	5.840	MN	42,989	292,000	04/26/2023	05/08/2043
3133EP-JU-0	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	9,000,000	99.8942	8,990,482	9,000,000	9,000,000					5.900	5.900	MN	57,525	531,000	05/10/2023	05/22/2043
3133EP-L9-4	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	5,000,000	99.9988	4,999,940	5,000,000	5,000,000					6.150	6.150	JD	17,083	307,500	12/05/2023	12/11/2043
3133EP-MG-7	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	10,000,000	99.7354	9,973,539	10,000,000	10,000,000					5.690	5.690	JD	23,708	569,000	06/06/2023	06/16/2038
3133EP-P5-8	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	10,000,000	99.9033	9,990,325	10,000,000	10,000,000					5.900	5.900	JD	18,028	590,000	12/14/2023	12/20/2038
3133EP-PW-9	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	5,000,000	100.1018	5,005,091	5,000,000	5,000,000					5.930	5.930	JJ	137,543	296,500	07/06/2023	07/14/2033
3133EP-S3-0	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	9,000,000	99.8982	8,990,842	9,000,000	9,000,000					5.940	5.940	JJ	256,905	267,300	12/20/2023	01/08/2044
3133EP-SA-4	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	6,000,000	99.8189	5,989,132	6,000,000	6,000,000					5.960	5.960	FA	146,020	357,600	07/27/2023	08/04/2038
3133EP-XM-2	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	4,000,000	100.9580	4,038,322	4,000,000	4,000,000					6.100	6.100	AO	60,322	244,000	09/26/2023	10/02/2043
3133ER-GE-5	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	3,000,000	99.7905	2,993,714	3,000,000	3,000,000					6.000	6.000	JD	13,000	90,000	05/29/2024	06/05/2034
3133ER-JF-9	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	3,000,000	100.1685	3,005,056	3,000,000	3,000,000					6.050	6.050	JD	2,017	90,750	06/20/2024	06/27/2044
3133ER-LY-5	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	9,000,000	99.8567	8,987,102	9,000,000	9,000,000					6.000	6.000	JJ	237,000		07/17/2024	07/23/2036
3133ER-NA-5	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	2,000,000	100.0181	2,000,362	2,000,000	2,000,000					6.030	6.030	FA	50,250		07/25/2024	08/01/2044
3133ER-RJ-2	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	4,993,750	99.7028	4,985,139	5,000,000	4,993,816		66			5.900	5.911	FA	102,431		08/26/2024	08/26/2044
3133ER-SH-5	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	10,000,000	99.6286	9,962,863	10,000,000	10,000,000					5.670	5.670	MS	171,675		09/09/2024	09/12/2044
3133ER-UY-5	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	5,000,000	99.7413	4,987,065	5,000,000	5,000,000					5.530	5.530	MS	72,965		09/23/2024	09/26/2044
3133ER-YX-3	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	10,000,000	100.0378	10,003,783	10,000,000	10,000,000					5.720	5.720	AO	100,100		10/23/2024	10/28/2044
3134GX-Q2-3	FEDERAL HOME LOAN MORTGAGE CORP			2	1.B FE	5,000,000	99.4171	4,970,856	5,000,000	5,000,000					4.250	4.250	FA	74,375	212,500	08/03/2022	08/25/2027
3134GX-SH-8	FEDERAL HOME LOAN MORTGAGE CORP			2	1.B FE	7,000,000	98.8983	6,922,883	7,000,000	7,000,000					4.000	4.000	MN	34,222	280,000	04/21/2022	05/17/2027
3134HA-PW-7	FEDERAL HOME LOAN MORTGAGE CORP			2	1.B FE	10,000,000	99.7324	9,973,242	10,000,000	10,000,000					5.550	5.550	AO	135,667		10/01/2024	10/03/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
3134HA-R5-4	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A	4,000,000	99.7188	3,988,753	4,000,000	4,000,000					6.000	6.000	JD	667		12/16/2024	12/19/2044
3134HA-XD-0	FEDERAL HOME LOAN MORTGAGE CORP			2	1.B FE	8,000,000	99.7877	7,983,016	8,000,000	8,000,000					6.000	6.000	MN	72,000		11/04/2024	11/07/2044
338035-EW-4	FISHERS IND ECONOMIC DEV REV			2	1.B FE	1,160,000	91.7330	1,064,103	1,160,000	1,160,000					3.083	3.083	FA	14,901	35,763	10/27/2016	08/01/2030
340325-BD-0	FLORENCE S C PUB FACS CORP INSTALLMENT P			2	1.E FE	1,500,000	75.8760	1,138,140	1,500,000	1,500,000					3.086	3.086	MN	7,715	46,290	08/27/2020	11/01/2040
349507-AH-6	FORT WORTH TEX SPL TAX REV			2	1.E FE	1,100,000	99.7790	1,097,569	1,100,000	1,100,000					3.125	3.124	MS	11,458	34,375	06/21/2017	03/01/2025
358781-CZ-3	FRISCO TEX CMNTY DEV CORP SALES TAX REV			2	1.C FE	765,000	97.7910	748,101	765,000	765,000					3.870	3.870	FA	11,184	29,606	01/14/2016	02/15/2029
362835-CG-3	GAINESVILLE FLA SPL OBLIG			2	1.D FE	3,250,000	76.0550	2,471,788	3,250,000	3,250,000					3.047	3.047	AO	24,757	99,028	09/11/2020	10/01/2040
37524P-CP-6	GILA CNTY ARIZ REV OBLIGS			2	1.C FE	1,000,000	81.1090	811,090	1,000,000	1,000,000					3.222	3.222	JJ	16,110	32,220	10/23/2020	07/01/2039
386442-XX-0	GRAND RIVER DAM AUTH OKLA REV			2	1.E FE	450,000	94.7500	426,375	450,000	450,000					2.959	2.959	JD	1,110	13,316	10/26/2016	06/01/2028
386442-XZ-5	GRAND RIVER DAM AUTH OKLA REV			2	1.E FE	340,000	92.4320	314,269	340,000	340,000					3.209	3.209	JD	909	10,911	10/26/2016	06/01/2030
392684-EZ-5	GREEN BAY WIS REDEV AUTH LEASE REV			2	1.C FE	2,085,000	72.4900	1,511,417	2,085,000	2,085,000					3.000	3.000	JD	5,213	62,550	10/20/2021	06/01/2041
395476-DE-1	GREENSBORO N C LTD OBLIG			2	1.B FE	240,000	84.2050	202,092	240,000	240,000					3.068	3.068	MN	1,227	7,363	10/11/2019	11/01/2034
395476-DE-1	GREENSBORO N C LTD OBLIG	SD		2	1.B FE	1,000,000	84.2050	842,050	1,000,000	1,000,000					3.068	3.068	MN	5,113	30,680	10/11/2019	11/01/2034
395476-DF-8	GREENSBORO N C LTD OBLIG			2	1.B FE	2,500,000	81.0270	2,025,675	2,500,000	2,500,000					3.383	3.383	MN	14,096	84,575	10/11/2019	11/01/2039
395476-FM-1	GREENSBORO N C LTD OBLIG			2	1.C FE	1,000,000	75.7850	757,850	1,000,000	1,000,000					2.987	2.987	AO	7,468	29,870	10/01/2021	04/01/2040
40252T-AL-1	GULF SHORES CITY PUBLIC PARK AND RECREAT			2	1.B FE	415,183	101.7240	432,327	425,000	415,456		264			6.125	6.339	MN	4,339	22,922	11/17/2023	11/01/2043
40252T-AM-9	GULF SHORES CITY PUBLIC PARK AND RECREAT			2	1.B FE	983,800	101.6370	1,016,370	1,000,000	984,057		253			6.250	6.385	MN	10,417	55,035	11/17/2023	11/01/2048
407835-AQ-0	HAMILTON OHIO SPL OBLIG NONTAX REV			2	1.C FE	1,105,000	78.3010	865,226	1,105,000	1,105,000					3.181	3.181	JJ	17,575	35,150	09/03/2020	01/01/2040
414009-QL-7	HARRIS CNTY TEX CULTURAL ED FACS FIN COR			2	1.E FE	1,110,000	79.4640	882,050	1,110,000	1,110,000					3.436	3.436	MN	4,873	38,140	12/10/2020	05/15/2040
41978C-AH-8	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1	1.E FE	500,000	99.3200	496,600	500,000	500,000					3.025	3.025	JJ	7,563	15,125	07/13/2017	07/01/2025
429343-BZ-8	HIDALGO CNTY TEX REGL MOBILITY AUTH VEH			2	1.C FE	3,000,000	73.6130	2,208,390	3,000,000	3,000,000					2.912	2.912	JD	7,280	87,360	09/11/2020	12/01/2040
434159-BF-5	HOCKING TECHNICAL COLLEGE OHIO GEN RCPTS			2	1.C FE	2,000,000	73.8640	1,477,280	2,000,000	2,000,000					3.002	3.002	JJ	30,020	60,040	11/20/2020	07/01/2038
437765-AH-3	HOMESTEAD FLA TRANSN SYS REV				1.D FE	370,000	99.3920	367,750	370,000	370,000					3.093	3.093	JJ	5,722	11,444	08/31/2017	07/01/2025
441107-BR-9	HOT SPRINGS ARK HOTEL & RESTAURANT GROSS			2	1.E FE	1,350,000	82.4330	1,112,846	1,350,000	1,350,000					3.591	3.591	MN	8,080	48,479	11/06/2019	11/01/2039
446201-AR-6	HUNTINGTON BEACH CALIF PENSION OBLIG			1,2	1.B FE	4,785,000	77.4290	3,704,978	4,785,000	4,785,000					3.276	3.276	JD	6,967	156,757	03/18/2021	06/15/2040
447154-EX-9	HUNTSVILLE ALA PUB BLDG AUTH LEASE REV			2	1.B FE	750,000	74.8930	561,698	750,000	750,000					3.039	3.039	FA	9,497	22,793	03/05/2021	02/01/2041
452650-JP-0	IMPERIAL CALIF IRR DIST ELEC REV			1	1.D FE	3,000,000	92.7880	2,783,640	3,000,000	3,000,000					3.032	3.032	MN	15,160	90,960	06/23/2016	11/01/2029
45506D-WV-3	INDIANA ST FIN AUTH REV			1	1.B FE	1,000,000	93.6140	936,140	1,000,000	1,000,000					3.066	3.066	JJ	15,330	30,660	06/08/2016	07/01/2029
45506D-WW-1	INDIANA ST FIN AUTH REV			1	1.B FE	1,000,000	92.4100	924,100	1,000,000	1,000,000					3.166	3.166	JJ	15,830	31,660	06/08/2016	07/01/2030
45506D-WX-9	INDIANA ST FIN AUTH REV			1	1.B FE	1,000,000	91.3090	913,090	1,000,000	1,000,000					3.266	3.266	JJ	16,330	32,660	06/08/2016	07/01/2031
45506D-WY-7	INDIANA ST FIN AUTH REV			1	1.B FE	500,000	88.0330	440,165	500,000	500,000					3.624	3.624	JJ	9,060	18,120	06/08/2016	07/01/2036
45656R-CS-9	INDUSTRY CALIF SALES TAX REV			2	1.E FE	996,070	98.4500	984,500	1,000,000	999,163		394			4.000	4.044	JJ	20,000	40,000	11/20/2015	01/01/2027
45656R-CT-7	INDUSTRY CALIF SALES TAX REV			2	1.E FE	981,730	97.4330	974,330	1,000,000	994,585		1,660			4.000	4.194	JJ	20,000	40,000	11/20/2015	01/01/2028
468714-EP-1	JACKSON ST UNIV EDL BLDG CORP MISS REV				1.C FE	235,000	98.5250	231,534	235,000	235,000					3.120	3.120	MS	2,444	7,332	10/18/2017	03/01/2026
468714-EQ-9	JACKSON ST UNIV EDL BLDG CORP MISS REV				1.C FE	525,000	97.2980	510,815	525,000	525,000					3.220	3.220	MS	5,635	16,905	10/18/2017	03/01/2027
490580-EW-3	KENT HOSP FIN AUTH MICH REV			1	1.D FE	3,000,000	83.6670	2,510,010	3,000,000	3,000,000					3.121	3.121	JJ	43,174	93,630	10/23/2019	07/15/2034
503433-AS-3	LA HABRA			1,2	1.B FE	925,000	77.9190	720,751	925,000	925,000					3.397	3.397	FA	13,093	31,422	01/13/2022	08/01/2041
53945C-HB-9	LOS ANGELES CALIF WASTEWATER SYS REV			1	1.C FE	2,000,000	99.4110	1,988,220	2,000,000	2,000,000					3.044	3.044	JD	5,073	60,880	05/10/2017	06/01/2025
54628C-RJ-3	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			2	1.D FE	500,000	73.7950	368,975	500,000	500,000					3.125	3.125	MS	5,208	15,625	12/03/2020	03/01/2040
54651T-BN-4	LOUISIANA ST TRANSN AUTH			1,2	1.E FE	250,000	72.8940	182,235	250,000	250,000					3.080	3.080	FA	2,909	7,700	01/07/2021	08/15/2043
546540-RM-9	LOUISIANA ST UNIV & AGRIC & MECHANICAL C			2	1.E FE	2,530,000	85.3660	2,159,760	2,530,000	2,530,000					3.146	3.146	JJ	39,797	79,594	12/06/2019	07/01/2034
550802-LJ-9	LYCOMING CNTY PA AUTH COLLEGE REV			2	1.C FE	1,930,000	77.5680	1,497,062	1,930,000	1,930,000					3.014	3.014	JJ	29,085	58,170	04/01/2021	07/01/2037
551785-CY-2	LYNWOOD CALIF PUB FING AUTH LEASE REV			2	1.C FE	830,000	89.5690	743,423	830,000	830,000					3.583	3.583	AO	7,435	29,739	11/08/2019	10/01/2034
551785-DH-8	LYNWOOD CALIF PUB FING AUTH LEASE REV			2	1.C FE	1,565,000	85.5450	1,338,779	1,565,000	1,565,000					3.861	3.861	AO	15,106	60,425	11/08/2019	10/01/2038
561850-LZ-9	MANATEE CNTY FLA PORT AUTH PORT REV			1,2	1.A FE	875,000	75.5660	661,203	875,000	875,000					3.087	3.087	AO	6,753	27,011	03/19/2021	10/01/2040

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
561850-MA-3	MANATEE CNTY FLA PORT AUTH PORT REV			1,2	1.A FE	650,000	75.3250	489,613	650,000	650,000					3.187	3.187	AO	5,179	20,716	03/19/2021	10/01/2041
57433P-BG-5	MARYSVILLE CALIF FING AUTH SWR REV			2	1.G FE	1,160,000	75.0980	871,137	1,160,000	1,160,000					3.094	3.094	MN	5,982	35,890	08/12/2021	11/01/2040
57586N-7S-4	MASSACHUSETTS HOUSING FINANCE AGENCY			2	1.C FE	1,220,000	78.9340	962,995	1,220,000	1,220,000					3.490	3.490	JD	3,548	42,578	11/21/2019	12/01/2039
576000-XP-3	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	2,500,000	85.3800	2,134,500	2,500,000	2,500,000					3.166	3.166	AO	16,709	79,150	11/07/2019	10/15/2034
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1,2	1.F FE	1,500,000	99.4120	1,491,180	1,500,000	1,500,000					4.053	4.053	JJ	30,398	60,795	03/18/2016	07/01/2026
592098-G4-3	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1.C FE	1,000,000	103.7370	1,037,370	1,000,000	1,000,000					6.393	6.392	JJ	31,965	63,930	12/09/2010	07/01/2030
59333N-V6-7	MIAMI-DADE CNTY FLA SPL OBLIG			1,2	1.E FE	730,000	76.1510	555,902	730,000	730,000					2.786	2.786	AO	5,084	20,338	12/10/2020	10/01/2037
604204-YX-9	MINNETONKA MINN INDPT SCH DIST NO 276 CT			2	1.B FE	875,000	75.7910	663,171	875,000	875,000					3.000	2.999	FA	10,938	26,250	09/24/2021	02/01/2041
611581-AR-0	MONROVIA CALIF PENSION OBLIG				1.B FE	2,765,000	98.4430	2,721,949	2,765,000	2,765,000					3.263	3.263	MN	15,037	90,222	12/01/2017	05/01/2026
612193-AQ-5	MONTCLAIR PENSION OBLIGATION			1,2	1.D FE	3,000,000	76.6750	2,300,250	3,000,000	3,000,000					3.283	3.283	JD	8,208	98,490	10/14/2021	06/01/2041
612200-BD-6	MONTCLAIR CALIF REDEV AGY SUCCESSOR AGY			2	1.D FE	2,000,000	86.8780	1,737,560	2,000,000	2,000,000					3.328	3.328	AO	16,640	66,560	12/05/2019	10/01/2035
612285-AN-6	MONTEBELLO CALIF PENSION OBLIG			1,2	1.C FE	1,000,000	88.3280	883,280	1,000,000	1,000,000					4.056	4.056	JD	3,380	40,560	05/28/2020	06/01/2039
61945D-BK-6	MOSAIC DIST CMNTY DEV AUTH VA REV			1,2	1.F FE	1,410,000	78.9260	1,112,857	1,410,000	1,410,000					2.992	2.991	MS	14,062	42,187	10/21/2020	03/01/2036
63910M-BB-3	NAVAJO CNTY ARIZ PLEDGED REV			2	1.C FE	1,150,000	77.8830	895,655	1,150,000	1,150,000					3.041	3.041	JJ	17,486	34,972	10/08/2021	07/01/2038
63948W-AK-8	NDSU RESH & TECHNOLOGY PK INC N D LEASE			1	1.E FE	500,000	98.1560	490,780	500,000	500,000					3.091	3.091	MN	2,576	15,455	07/15/2016	05/01/2026
63968A-L9-4	NEBRASKA PUB PWR DIST REV			1	1.E FE	1,000,000	96.9940	969,940	1,000,000	1,000,000					2.952	2.952	JJ	14,760	29,520	10/19/2016	01/01/2027
646067-DH-8	NEW JERSEY ST EDL FACS AUTH REV			2	1.E FE	715,000	87.3750	624,731	715,000	715,000					4.331	4.331	JJ	15,483	30,967	04/09/2021	07/01/2041
64971W-6B-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	5,001,600	99.4780	4,973,900	5,000,000	5,000,075		(224)			2.850	2.845	MN	23,750	142,500	06/22/2017	05/01/2025
64972E-UR-8	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	3,000,000	72.8510	2,185,530	3,000,000	3,000,000					2.948	2.948	MN	14,740	88,440	02/24/2021	11/01/2041
649902-S2-0	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1	1.B FE	500,000	100.2560	501,280	500,000	500,000					5.202	5.196	FA	9,826	26,010	03/05/2010	02/15/2026
660043-FN-5	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.C FE	155,000	94.1020	145,858	155,000	155,000					3.378	3.378	JD	436	5,236	11/12/2019	06/01/2034
660043-FP-0	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.C FE	265,000	95.3510	252,680	265,000	265,000					3.696	3.695	JD	816	9,794	11/12/2019	06/01/2039
660043-FU-9	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	1,345,000	86.5190	1,163,681	1,345,000	1,345,000					3.378	3.378	JD	3,786	45,434	11/12/2019	06/01/2034
660043-FV-7	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	735,000	83.0700	610,565	735,000	735,000					3.696	3.696	JD	2,264	27,166	11/12/2019	06/01/2039
665304-JG-7	NORTHERN KY UNIV GEN RCPTS			1,2	1.D FE	1,000,000	73.3090	733,090	1,000,000	1,000,000					3.158	3.158	MS	10,527	31,580	04/07/2021	09/01/2040
678505-FU-7	OKLAHOMA AGRIC & MECHANICAL COLLEGES REV			2	1.D FE	695,000	94.3430	655,684	695,000	695,000					3.250	3.250	FA	9,411	22,588	04/14/2016	08/01/2029
678505-FW-3	OKLAHOMA AGRIC & MECHANICAL COLLEGES REV			2	1.D FE	550,000	92.3610	507,986	550,000	550,000					3.450	3.450	FA	7,906	18,975	04/14/2016	08/01/2031
679191-LL-8	OKLAHOMA ST UNIV AGRICULTURAL MECHANICAL			2	1.D FE	1,500,000	73.9680	1,109,520	1,500,000	1,500,000					2.982	2.982	MS	14,910	44,730	04/15/2021	09/01/2041
682832-GW-4	ONONDAGA N Y CIVIC DEV CORP REV			2	1.C FE	3,000,000	73.8480	2,215,440	3,000,000	3,000,000					3.158	3.158	JD	7,895	94,740	08/06/2020	12/01/2041
684100-AR-1	ORANGE CALIF PENSION OBLIG			1,2	1.C FE	5,000,000	75.4090	3,770,450	5,000,000	5,000,000					3.015	3.015	JD	12,563	150,750	03/04/2021	06/01/2040
691875-DQ-8	OXNARD CALIF FING AUTH LEASE REV			2	1.C FE	2,000,000	85.8750	1,717,500	2,000,000	2,000,000					3.654	3.654	JD	6,090	73,080	11/21/2019	06/01/2037
69647R-BZ-6	PALM BAY FLA SPL OBLIG			1,2	1.C FE	2,335,000	84.6740	1,977,138	2,335,000	2,335,000					3.174	3.174	AO	18,528	74,113	12/05/2019	10/01/2034
69672D-CN-1	PALMDALE CALIF FING AUTH LEASE REV			2	1.C FE	300,000	103.7390	311,217	300,000	300,000					6.250	6.249	JD	1,563	18,802	11/16/2023	06/01/2038
69672D-CP-6	PALMDALE CALIF FING AUTH LEASE REV			2	1.C FE	400,000	103.6010	414,404	400,000	400,000					6.450	6.449	JD	2,150	25,872	11/16/2023	06/01/2043
69674P-AP-9	PALMDALE CALIF WTR DIST WTR REV			2	1.C FE	500,000	83.5460	417,730	500,000	500,000					2.961	2.961	AO	3,701	14,805	10/21/2020	10/01/2034
70227R-AM-2	PASADENA CALIF PENSION OBLIG			1,2	1.B FE	1,250,000	99.8730	1,248,413	1,250,000	1,250,000					4.165	4.164	MN	8,677	52,063	04/24/2015	05/01/2029
706716-CZ-8	PENDER CNTY N C LTD OBLIG			2	1.D FE	1,315,000	76.0190	999,650	1,315,000	1,315,000					3.012	3.012	JD	3,301	39,608	10/22/2020	06/01/2040
709224-V3-0	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.D FE	5,000,000	82.6280	4,131,400	5,000,000	5,000,000					3.293	3.293	JD	13,721	164,650	10/25/2019	12/01/2036
72331Y-BR-4	PINETOP-LAKESIDE ARIZ PLEDGED REV			2	1.C FE	710,000	75.2270	534,112	710,000	710,000					3.000	3.000	JJ	10,650	21,300	05/21/2021	07/01/2041
73358W-TZ-7	PORT AUTH N Y & N J			2	1.D FE	1,500,000	94.3660	1,415,490	1,500,000	1,500,000					4.426	4.426	AO	14,016	66,390	10/08/2014	10/15/2034
734876-BD-6	PORT NEWPORT ORE LEASE REV			2	1.E FE	530,000	89.5200	474,456	530,000	530,000					3.196	3.196	FA	7,058	16,939	12/06/2019	08/01/2031
735000-SQ-5	PORT OAKLAND CALIF REV			1	1.F FE	1,500,000	98.7550	1,481,325	1,500,000	1,500,000					3.050	3.050	MN	7,625	45,750	06/22/2017	11/01/2025
735541-FR-0	PORT VANCOUVER WASH REV			1,2	1.D FE	630,000	94.5150	595,445	630,000	630,000					3.152	3.152	JD	1,655	19,858	06/09/2016	12/01/2028
735541-FT-6	PORT VANCOUVER WASH REV			1,2	1.D FE	200,000	92.1740	184,348	200,000	200,000					3.352	3.352	JD	559	6,704	06/09/2016	12/01/2030
735541-FU-3	PORT VANCOUVER WASH REV			1,2	1.D FE	245,000	91.1750	223,379	245,000	245,000					3.452	3.452	JD	705	8,457	06/09/2016	12/01/2031

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
735541-FV-1	PORT VANCOUVER WASH REV			1,2	1.D FE	285,000	90.3180	257,406	285,000	285,000					3.552	3.552	JD	844	10,123	06/09/2016	12/01/2032
735541-FW-9	PORT VANCOUVER WASH REV			1,2	1.D FE	500,000	89.2180	446,090	500,000	500,000					3.602	3.602	JD	1,501	18,010	06/09/2016	12/01/2033
752096-AN-7	RANCHO ADOBE FIRE PROTECTION DISTRICT			2	1.C FE	1,375,000	75.7360	1,041,370	1,375,000	1,375,000					3.270	3.270	FA	18,734	44,963	10/06/2021	08/01/2041
759136-US-1	REGIONAL TRANSN DIST COLO SALES TAX REV			2	1.C FE	1,500,000	80.1670	1,202,505	1,500,000	1,500,000					3.258	3.258	MN	8,145	48,870	11/18/2019	11/01/2038
759911-5G-1	REGIONAL TRANSN AUTH ILL			2	1.C FE	3,510,000	76.1900	2,674,269	3,510,000	3,510,000					3.000	3.000	JD	8,775	105,300	10/05/2021	06/01/2039
762243-Y2-3	RHODE ISLAND ST HEALTH & EDL BLDG CORP R			1,2	1.D FE	1,000,000	100.1110	1,001,110	1,000,000	1,000,000					6.286	6.285	MN	8,032	62,860	11/16/2010	05/15/2027
763721-AM-9	RICHLAND FACS CORP S C INSTALLMENT PUR R			2	1.B FE	1,000,000	87.3090	873,090	1,000,000	1,000,000					3.100	3.100	MS	10,333	31,000	10/18/2019	03/01/2033
763721-AP-2	RICHLAND FACS CORP S C INSTALLMENT PUR R			2	1.B FE	3,000,000	81.7480	2,452,440	3,000,000	3,000,000					3.463	3.463	MS	34,630	103,890	10/18/2019	03/01/2039
764464-AP-8	RICHMOND CALIF PENSION FDG			2	1.D FE	2,500,000	99.9800	2,499,500	2,500,000	2,500,000					5.428	5.424	JJ	62,573	135,700	08/26/2022	01/15/2036
764464-AQ-6	RICHMOND CALIF PENSION FDG			2	1.D FE	2,500,000	100.0840	2,502,100	2,500,000	2,500,000					5.508	5.504	JJ	63,495	137,700	08/26/2022	01/15/2037
76913D-GJ-0	RIVERSIDE CNTY CALIF INFRASTRUCTURE FING			2	1.D FE	2,000,000	75.5070	1,510,140	2,000,000	2,000,000					3.185	3.185	MN	10,617	63,700	09/29/2021	11/01/2041
777865-BK-1	ROSEVILLE CALIF REDEV AGY SUCCESSOR AGY			2	1.C FE	750,000	91.9710	689,783	750,000	750,000					3.270	3.270	MS	8,175	24,525	06/30/2016	09/01/2031
79467B-DX-0	SALES TAX SECURITIZATION CORP ILL				1.D FE	2,000,000	79.4390	1,588,780	2,000,000	2,000,000					3.238	3.238	JJ	32,380	64,760	12/09/2021	01/01/2042
79489P-AP-3	SALINAS CALIF WASTEWATER REV			2	2.A FE	1,250,000	72.6780	908,475	1,250,000	1,250,000					2.941	2.941	FA	15,318	36,763	12/11/2020	08/01/2042
79766D-UW-7	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			1,2	1.E FE	750,000	81.7080	612,810	750,000	750,000					3.333	3.333	MN	4,166	24,998	01/26/2022	05/01/2037
79772E-DZ-9	SAN FRANCISCO CALIF CITY & CNTY CMNTY FA			2	1.A FE	1,100,000	82.5830	908,413	1,100,000	1,100,000					3.091	3.091	MS	11,334	34,001	10/20/2021	09/01/2036
79854W-BR-0	SAN LUIS ARIZ PLEDGED EXCISE TAX REV				1.C FE	99,111	99.3260	99,326	100,000	99,937		124			3.000	3.129	JJ	1,500	3,000	09/21/2017	07/01/2025
79854W-BS-8	SAN LUIS ARIZ PLEDGED EXCISE TAX REV				1.C FE	98,112	97.9150	97,915	100,000	99,639		231			3.000	3.249	JJ	1,500	3,000	09/21/2017	07/01/2026
79854W-BT-6	SAN LUIS ARIZ PLEDGED EXCISE TAX REV				1.C FE	98,143	96.6030	96,603	100,000	99,468		201			3.125	3.349	JJ	1,563	3,125	09/21/2017	07/01/2027
79876A-FC-1	SAN MARCOS CALIF PUB FING AUTH SPL TAX R			2	1.C FE	3,390,000	82.6300	2,801,157	3,390,000	3,390,000					2.964	2.964	MS	33,493	100,480	02/26/2021	09/01/2036
80083E-AP-6	SANGER CALIF PENSION OBLIG			2	5.B GI	3,500,000	81.5030	2,852,605	3,500,000	3,500,000					3.022	3.022	JJ	48,772	105,770	08/11/2021	07/15/2035
801809-BL-7	SANTA CRUZ CNTY ARIZ PLEDGED REV			2	1.C FE	605,000	78.7020	476,147	605,000	605,000					3.050	3.050	JJ	9,226	18,453	11/18/2021	07/01/2036
801809-BM-5	SANTA CRUZ CNTY ARIZ PLEDGED REV			2	1.C FE	640,000	76.0340	486,618	640,000	640,000					3.150	3.150	JJ	10,080	20,160	11/18/2021	07/01/2038
80375C-BC-5	SARPY CNTY NEB LEASING CORP			2	1.A FE	2,035,000	82.9730	1,688,501	2,035,000	2,035,000					3.100	3.100	JD	2,804	63,085	10/30/2019	12/15/2035
818182-BK-2	SEVIER CNTY ARK SALES & USE TAX			2	1.C FE	1,640,000	74.9690	1,229,492	1,640,000	1,640,000					3.032	3.032	FA	20,719	49,725	09/11/2020	08/01/2040
837123-KZ-0	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	500,000	87.5670	437,835	500,000	500,000					3.156	3.156	JJ	7,890	15,780	11/14/2019	07/01/2033
837123-LB-2	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	500,000	83.7850	418,925	500,000	500,000					3.555	3.555	JJ	8,888	17,775	11/14/2019	07/01/2039
837151-VD-8	SOUTH CAROLINA ST PUB SVC AUTH REV				1.G FE	25,000	102.4090	25,602	25,000	25,000					6.224	6.223	JJ	778	1,556	05/08/2009	01/01/2029
83755L-K8-8	SOUTH DAKOTA ST BLDG AUTH REV			2	1.B FE	1,690,000	85.6890	1,448,144	1,690,000	1,690,000					3.041	3.041	JD	4,283	51,393	10/18/2019	06/01/2034
83755V-L2-8	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R			1	1.D FE	500,000	87.4920	437,460	500,000	500,000					3.280	3.280	JJ	8,200	16,400	11/07/2019	07/01/2033
850714-GU-4	SPRINGFIELD ILL WTR REV			1,2	1.D FE	1,000,000	80.8710	808,710	1,000,000	1,000,000					3.426	3.426	MS	11,420	34,260	10/22/2020	03/01/2040
854434-AQ-0	STANISLAUS CONSOLIDATED FIRE PROTECTION			2	1.D FE	1,255,000	76.6050	961,393	1,255,000	1,255,000					3.300	3.300	AO	10,354	41,415	09/29/2021	04/01/2041
86181R-BG-4	STONEGATE VLG MET DIST COLO WASTEWATER E			2	1.C FE	2,000,000	77.3050	1,546,100	2,000,000	2,000,000					3.350	3.350	JD	5,583	67,000	12/10/2021	12/01/2041
865063-CV-1	SUISUN-SOLANO CALIF WTR AUTH WTR REV			2	1.D FE	500,000	75.8400	379,200	500,000	500,000					3.111	3.111	MS	5,185	15,555	04/09/2021	09/01/2041
86607T-AL-6	SUMMIT FIRE AND MEDICAL DISTRICT COCONIN			2	1.F FE	2,500,000	83.3710	2,084,275	2,500,000	2,500,000					3.450	3.450	JJ	43,125	86,250	10/27/2021	07/01/2038
87047S-AM-2	SWEETWATER CALIF UN HIGH SCH DIST PUB FI			2	1.C FE	1,000,000	95.1120	951,120	1,000,000	1,000,000					3.290	3.290	AO	8,225	32,900	10/20/2016	10/01/2028
87047S-AN-0	SWEETWATER CALIF UN HIGH SCH DIST PUB FI			2	1.C FE	1,000,000	94.3160	943,160	1,000,000	1,000,000					3.440	3.440	AO	8,600	34,400	10/20/2016	10/01/2029
87047S-AQ-3	SWEETWATER CALIF UN HIGH SCH DIST PUB FI			2	1.C FE	1,000,000	92.5870	925,870	1,000,000	1,000,000					3.690	3.690	AO	9,225	36,900	10/20/2016	10/01/2031
87354T-BF-1	TACOMA WASH REGL WTR SUPPLY SYS REV			1	1.B FE	500,000	100.0930	500,465	500,000	500,000					5.371	5.370	JD	2,238	26,855	08/11/2010	12/01/2030
87638Q-RH-4	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			1,2	1.E FE	500,000	77.5600	387,800	500,000	500,000					3.292	3.292	MS	5,487	16,460	12/11/2020	09/01/2040
881182-BS-7	TERREBONNE LEVEE & CONSV DIST LA PUB IMP			2	1.E FE	1,000,000	78.8460	788,460	1,000,000	1,000,000					3.131	3.130	JD	2,609	31,310	08/27/2020	06/01/2039
88213A-GG-4	BOARD OF REGENTS TEXAS A & M UNIVERSITY	SD		1,2	1.A FE	485,000	90.8920	440,826	485,000	485,000					3.008	3.008	MN	1,864	14,589	06/29/2016	05/15/2031
88213A-GG-4	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1,2	1.A FE	1,030,000	90.8920	936,188	1,030,000	1,030,000					3.008	3.008	MN	3,959	30,982	06/29/2016	05/15/2031
914023-NB-8	UNIVERSITY AKRON OHIO GEN RCPTS			1,2	1.F FE	1,625,000	83.0990	1,350,359	1,625,000	1,625,000					3.145	3.145	JJ	25,553	51,106	10/24/2019	01/01/2035
914023-NC-6	UNIVERSITY AKRON OHIO GEN RCPTS			1,2	1.F FE	1,000,000	82.3400	823,400	1,000,000	1,000,000					3.530	3.530	JJ	17,650	35,300	10/24/2019	01/01/2038

SCHEDULE D - PART 1

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

		Codes					Fair Value				Change in Book/Adjusted Carrying Value				Interest					Dates	
1	2	3	4	5	6	7	8	9	10	11	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
914072-4J-9	UNIVERSITY ARK UNIV REV			1,2	1.C FE	5,000,000	83.1640	4,158,200	5,000,000	5,000,000					3.350	3.350	MS	55,833	167,500	10/11/2019	03/01/2038
91412G-E6-8	UNIVERSITY CALIF REVS			1	1.C FE	1,185,000	92.3350	1,094,170	1,185,000	1,185,000					3.087	3.087	MN	4,674	36,581	04/08/2016	05/15/2030
91412G-E7-6	UNIVERSITY CALIF REVS			1	1.C FE	1,000,000	91.1800	911,800	1,000,000	1,000,000					3.187	3.187	MN	4,072	31,870	04/08/2016	05/15/2031
91412G-M8-5	UNIVERSITY CALIF REVS			1	1.D FE	2,135,000	93.6010	1,998,381	2,135,000	2,135,000					3.039	3.039	MN	8,291	64,883	06/23/2016	05/15/2029
91412G-M9-3	UNIVERSITY CALIF REVS			1	1.D FE	1,000,000	92.3550	923,550	1,000,000	1,000,000					3.139	3.139	MN	4,011	31,390	06/23/2016	05/15/2030
91412G-N2-7	UNIVERSITY CALIF REVS			1	1.D FE	1,000,000	91.2050	912,050	1,000,000	1,000,000					3.239	3.239	MN	4,139	32,390	06/23/2016	05/15/2031
91412G-XV-2	UNIVERSITY CALIF REVS			1	1.D FE	700,000	96.4330	675,031	700,000	700,000					4.009	4.009	MN	3,586	28,063	03/13/2015	05/15/2030
91412H-KC-6	UNIVERSITY CALIF REVS			1,2	1.C FE	1,500,000	71.8750	1,078,125	1,500,000	1,500,000					2.847	2.847	MN	5,457	42,705	02/24/2021	05/15/2041
91412H-LG-6	UNIVERSITY CALIF REVS			1	1.D FE	2,000,000	76.5310	1,530,620	2,000,000	2,000,000					3.139	3.139	MN	8,022	62,780	02/26/2021	05/15/2041
914639-KX-6	UNIVERSITY NEB FACS CORP REV			2	1.C FE	2,000,000	80.4190	1,608,380	2,000,000	2,000,000					3.192	3.192	AO	15,960	63,840	10/11/2019	10/01/2039
915455-NA-3	UPPER ALLEGHENY PA JT SAN AUTH SWR REV			2	1.C FE	500,000	81.8100	409,050	500,000	500,000					3.550	3.550	MS	5,917	17,750	10/17/2019	09/01/2039
916087-BA-6	UPPER MOHAWK VALLEY MEMORIAL AUDITORIUM			2	1.E FE	5,530,000	79.2340	4,381,640	5,530,000	5,530,000					3.500	3.500	JD	16,129	193,550	10/01/2021	12/01/2041
91754T-B4-4	UTAH ST CHARTER SCH FIN AUTH CHARTER SCH			2	1.C FE	500,000	78.2290	391,145	500,000	500,000					3.550	3.549	AO	3,747	17,750	06/19/2020	10/15/2040
917563-KJ-6	UTAH ST UNIV REV			2	1.C FE	1,425,000	97.9220	1,395,389	1,425,000	1,425,000					3.482	3.482	JD	4,135	49,619	06/24/2016	12/01/2031
917567-EY-1	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	3,000,000	83.6040	2,508,120	3,000,000	3,000,000					3.393	3.393	JD	4,524	101,790	11/07/2019	12/15/2036
92555F-CN-0	VIA MET TRAN ADVANCED TRANSN DIST TEX SA			2	1.A FE	1,000,000	76.1030	761,030	1,000,000	1,000,000					2.673	2.673	FA	11,138	26,730	12/10/2020	08/01/2038
928172-WG-6	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1.B FE	8,893,662	101.7880	8,855,556	8,700,000	8,778,961		(11,704)			5.900	5.708	FA	213,875	513,300	11/10/2010	08/01/2030
937220-GZ-8	WASHBURN UNIV TOPEKA KANS REV			2	1.E FE	400,000	78.4660	313,864	400,000	400,000					3.250	3.250	JJ	6,500	13,000	04/08/2021	07/01/2041
93730P-AJ-5	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L			1	1.B FE	1,760,000	102.7070	1,807,643	1,760,000	1,760,000					6.416	6.415	JJ	56,461	112,922	12/02/2010	07/01/2030
958638-XD-5	WESTERN MICH UNIV REVS			2	1.F FE	585,000	83.0190	485,661	585,000	585,000					3.625	3.625	MN	2,710	21,206	11/07/2019	11/15/2039
95984R-CS-7	WESTERN VA REGL JAIL AUTH VA REGL JAIL F			2	1.C FE	1,985,800	80.0700	1,601,400	2,000,000	1,988,749		623			3.350	3.401	JD	5,583	67,000	11/21/2019	12/01/2038
96062C-BW-5	WESTMINSTER CALIF REDEV AGY SUCCESSOR AG			2	1.C FE	1,145,000	79.5260	910,573	1,145,000	1,145,000					2.984	2.984	MN	5,694	34,167	12/09/2020	11/01/2038
963210-AL-3	WHEELING MUNICPAL BUILDING COMMISSION			2	1.F FE	2,890,000	100.1170	2,893,381	2,890,000	2,890,000					5.558	5.558	FA	66,928	160,626	07/20/2022	08/01/2037
966431-KY-3	WHITLEY CNTY KY SCH DIST FIN CORP SCH BL			2	1.D FE	1,500,000	100.0150	1,500,225	1,500,000	1,500,000					5.250	5.249	MN	13,125	78,750	10/29/2010	11/01/2029
98851W-AP-8	YUMA ARIZ PLEDGED REV			2	1.D FE	1,000,000	77.5740	775,740	1,000,000	1,000,000					2.632	2.632	JJ	12,136	26,320	01/13/2021	07/15/2038
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						697,486,033	XXX	654,892,792	697,387,857	697,385,135		(4,632)			XXX	XXX	XXX	7,547,488	22,584,346	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						697,486,033	XXX	654,892,792	697,387,857	697,385,135		(4,632)			XXX	XXX	XXX	7,547,488	22,584,346	XXX	XXX
00108W-AP-5	AEP TEXAS INC			1,2	2.A FE	3,988,640	95.6772	3,827,087	4,000,000	3,991,114		987			4.700	4.736	MN	24,022	188,000	05/16/2022	05/15/2032
00203Q-AE-7	AP MOELLER - MAERSK A/S		C	1,2	2.A FE	6,957,160	97.8964	6,852,748	7,000,000	6,978,460		4,255			4.500	4.577	JD	9,625	315,000	06/17/2019	06/20/2029
00206R-AB-8	AT&T INC			1	2.B FE	1,884,293	107.7074	1,486,362	1,380,000	1,795,057		(29,175)			6.800	3.560	MN	11,991	93,840	10/25/2021	05/15/2036
00206R-DE-9	AT&T INC			1	2.B FE	10,840,015	99.8442	7,923,634	7,936,000	10,445,625		(122,222)			6.350	3.624	MS	148,381	503,936	09/29/2021	03/15/2040
00206R-DR-0	AT&T INC			1,2	2.B FE	2,020,439	97.7305	1,983,929	2,030,000	2,023,271		387			5.250	5.287	MS	35,525	106,575	01/31/2017	03/01/2037
00206R-GM-8	AT&T INC			1	2.B FE	5,733,500	103.3513	5,167,566	5,000,000	5,266,254		(70,401)			6.375	4.670	JD	26,563	318,750	04/06/2017	06/01/2028
00206R-GQ-9	AT&T INC			1,2	2.B FE	500,825	96.8475	484,237	500,000	500,436		(74)			4.300	4.281	FA	8,122	21,500	12/04/2017	02/15/2030
00206R-GS-5	AT&T INC			1	2.B FE	1,274,383	107.1386	1,178,524	1,100,000	1,193,606		(11,184)			6.875	5.362	AO	15,965	75,625	02/18/2016	10/15/2031
00206R-GW-6	AT&T INC			1	2.B FE	2,069,640	100.7262	2,014,525	2,000,000	2,047,047		(3,474)			6.000	5.685	MN	15,333	120,000	03/02/2016	11/15/2034
00206R-HK-1	AT&T INC			1,2	2.B FE	4,764,550	92.5630	4,628,148	5,000,000	4,810,616		8,859			4.850	5.232	MS	80,833	242,500	02/14/2019	03/01/2039
00206R-JD-5	AT&T INC			1	2.B FE	1,999,980	101.2478	2,024,956	2,000,000	2,000,000					6.200	6.199	MS	36,511	124,000	03/03/2010	03/15/2040
00206R-JJ-2	AT&T INC			1	2.B FE	1,901,040	91.8676	1,837,352	2,000,000	1,901,532		492			5.350	5.781	JD	4,756	53,500	11/13/2024	12/15/2043
00217G-AB-9	APTIV IRISH HOLDINGS LTD		C	1,2	2.B FE	996,000	86.2831	862,831	1,000,000	997,022		364			3.250	3.297	MS	10,833	32,500	02/09/2022	03/01/2032
00258Y-20-3	ABACUS LIFE INC			2	2.B FE	8,000,000	33.6600	10,771,200	8,000,000	8,000,000					9.875	9.878	FMAN	100,944	670,667	02/09/2024	11/15/2028
002824-BG-4	ABBOTT LABORATORIES			1,2	1.D FE	2,980,800	96.6046	2,898,138	3,000,000	2,986,702		812			4.750	4.799	MN	12,271	142,500	11/17/2016	11/30/2036
00774M-AL-9	AERCAP IRELAND CAPITAL DAC		C	1,2	2.A FE	1,997,380	99.4801	1,989,603	2,000,000	1,999,470		403			4.450	4.472	AO	21,756	89,000	03/27/2019	04/03/2026
008474-D*-6	AGNICO EAGLE MINES LIMITED		A	1	2.A FE	3,000,000	96.8210	2,904,630	3,000,000	3,000,000					4.640	4.640	N/A	773	139,200	06/29/2017	06/29/2027
008474-D@-4	AGNICO EAGLE MINES LIMITED				2.A FE	250,000	94.6216	236,554	250,000	250,000					4.740	4.740	N/A	66	11,850	06/29/2017	06/29/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
008474-E*-5	AGNICO EAGLE MINES LIMITED		A		2.A FE	125,000	95.0940	118,868	125,000	125,000					4.380	4.380	AO	1,308	5,475	04/05/2018	04/05/2028
008474-E@-3	AGNICO EAGLE MINES LIMITED				2.A FE	350,000	92.5371	323,880	350,000	350,000					4.480	4.480	AO	3,746	15,680	04/05/2018	04/05/2030
008513-AD-5	AGREE LP			1,2	2.A FE	991,710	95.7515	957,515	1,000,000	993,362		690			4.800	4.904	AO	12,000	48,000	08/15/2022	10/01/2032
00855@-AC-8	AGREE LIMITED PARTNERSHIP				2.B YE	4,000,000	95.6897	3,827,588	4,000,000	4,000,000					4.420	4.420	JJ	75,140	176,800	07/28/2016	07/28/2028
00973R-AM-5	AKER BP ASA		C	1,2	2.B FE	4,988,100	100.4342	5,021,711	5,000,000	4,989,517		928			6.000	6.032	JD	15,000	300,000	06/07/2023	06/13/2033
010392-EE-4	ALABAMA POWER CO			1	1.F FE	1,257,940	100.7021	1,007,021	1,000,000	1,187,135		(19,874)			5.600	3.008	MS	16,489	56,000	04/13/2021	03/15/2033
010392-FD-5	ALABAMA POWER CO			1	1.F FE	8,023,740	97.6311	5,857,864	6,000,000	7,765,046		(82,409)			5.500	3.165	MS	97,167	330,000	09/28/2021	03/15/2041
010392-FF-0	ALABAMA POWER CO			1	1.F FE	4,706,208	94.8411	3,414,281	3,600,000	4,555,639		(44,006)			5.200	3.121	JD	15,600	187,200	06/08/2021	06/01/2041
012653-AD-3	ALBEMARLE CORP			1,2	2.C FE	2,997,240	99.1641	2,974,924	3,000,000	2,998,644		519			4.650	4.670	JD	11,625	139,500	05/10/2022	06/01/2027
015271-AH-2	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	2,988,720	99.5011	2,985,034	3,000,000	2,998,653		1,243			4.300	4.345	JJ	59,483	129,000	11/05/2015	01/15/2026
01748H-AA-5	STELLAR BANCORP INC			2,5	2.C FE	3,000,000	97.0000	2,910,000	3,000,000	3,000,000					7.985	7.985	JAJO	61,218	141,000	09/20/2019	10/01/2029
01861E-AA-3	ALLIANCE FUNDING GROUP, INC.				2.B FE	5,000,000	93.5000	4,675,000	5,000,000	5,000,000					6.500	6.500	JAJO	81,250	325,000	03/18/2021	04/01/2028
01861E-AE-5	ALLIANCE FUNDING GROUP, INC.				2.B FE	4,000,000	102.0000	4,080,000	4,000,000	4,000,000					9.500	9.501	N/A	190,000	380,000	07/03/2023	07/01/2028
01861E-AF-2	ALLIANCE FUNDING GROUP, INC.				2.B FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					9.250	9.248	N/A	67,063		09/27/2024	09/30/2029
020002-AT-8	ALLSTATE CORP			1	2.A FE	5,427,654	104.7997	5,615,166	5,358,000	5,401,285		(2,661)			5.950	5.851	AO	79,700	318,801	03/12/2010	04/01/2036
020002-BK-6	ALLSTATE CORP			1,2	2.A FE	2,994,930	99.8144	2,994,432	3,000,000	2,995,642		413			5.250	5.272	MS	39,813	157,500	03/29/2023	03/30/2033
020810-AA-5	ALPINE BANKS OF COLORADO			2,5	2.C FE	2,000,000	98.1250	1,962,500	2,000,000	2,000,000					5.875	5.587	JD	5,222	117,500	06/11/2020	06/15/2030
02209S-AH-6	ALTRIA GROUP INC				2.B FE	6,716,682	138.2791	5,593,388	4,045,000	6,267,776		(108,269)			10.200	4.793	FA	166,182	412,590	06/29/2020	02/06/2039
02209S-BF-9	ALTRIA GROUP INC			1,2	2.B FE	10,660,100	97.8411	9,784,108	10,000,000	10,594,774		(13,422)			5.950	5.485	FA	226,431	595,000	08/07/2019	02/14/2049
023576-AA-9	AMERANT BANCORP INC			2	2.C FE	2,000,000	99.5260	1,990,521	2,000,000	2,000,000					5.750	5.750	JD	319	172,500	06/18/2020	06/30/2025
023576-AD-3	AMERANT BANCORP INC			2,5	2.A FE	3,000,000	90.0000	2,700,000	3,000,000	3,000,000					4.250	4.250	MS	37,542	127,500	03/09/2022	03/15/2032
02361D-BB-5	AMEREN ILLINOIS CO			1,2	1.F FE	1,996,200	98.4918	1,969,837	2,000,000	1,996,243		43			5.550	5.563	JJ	56,733		06/17/2024	07/01/2054
02364W-AW-5	AMERICA MOVIL SAB DE CV		C	1	2.A FE	3,947,560	102.1747	4,086,986	4,000,000	3,962,533		1,444			6.125	6.221	MS	61,931	245,000	03/23/2010	03/30/2040
025816-CA-5	AMERICAN EXPRESS CO			2	1.F FE	4,988,900	99.7663	4,988,315	5,000,000	4,998,482		1,731			4.200	4.237	MN	32,083	210,000	11/01/2018	11/06/2025
025816-CX-5	AMERICAN EXPRESS CO			2,5	1.G FE	2,000,000	97.5069	1,950,138	2,000,000	2,000,000					4.989	4.990	MN	9,701	99,780	05/18/2022	05/26/2033
025932-AP-9	AMERICAN FINANCIAL GROUP INC			1,2	2.A FE	6,903,750	101.1001	7,077,008	7,000,000	6,943,121		9,150			5.250	5.430	AO	90,854	367,500	03/26/2020	04/02/2030
029163-AD-4	MUNICH RE AMERICA CORP			1	1.F FE	13,784,155	105.0412	11,184,788	10,648,000	11,391,417		(360,592)			7.450	3.711	JD	35,257	793,276	07/14/2017	12/15/2026
03027X-AG-5	AMERICAN TOWER CORP			1,2	2.A FE	3,969,120	99.5318	3,981,273	4,000,000	3,998,479		3,570			4.000	4.094	JD	13,333	160,000	05/04/2015	06/01/2025
03040W-BA-2	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	2,990,490	95.3060	2,859,181	3,000,000	2,992,696		814			4.450	4.489	JD	11,125	133,500	05/02/2022	06/01/2032
031162-CY-4	AMGEN INC			1,2	2.A FE	4,131,000	58.0932	2,399,830	4,131,000	4,131,000					2.770	2.770	MS	38,143	114,429	08/17/2020	09/01/2053
03349M-AD-7	ANDEAVOR LLC			1,2	2.B FE	5,321,307	99.8021	4,946,191	4,956,000	5,053,083		(53,926)			5.125	3.928	JD	11,289	253,995	07/31/2019	12/15/2026
034863-AR-1	ANGLO AMERICAN CAPITAL PLC		C	1	2.B FE	2,563,794	99.1780	2,360,436	2,380,000	2,440,092		(24,995)			4.750	3.582	AO	25,436	113,050	08/27/2019	04/10/2027
034863-AT-7	ANGLO AMERICAN CAPITAL PLC		C	1	2.B FE	2,560,056	97.2718	2,470,703	2,540,000	2,547,427		(2,597)			4.000	3.884	MS	31,044	101,600	09/03/2019	09/11/2027
034863-AU-4	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.B FE	4,977,300	98.0309	4,901,545	5,000,000	4,991,597		2,391			4.500	4.557	MS	66,250	225,000	03/13/2018	03/15/2028
034863-AV-2	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.B FE	2,997,270	100.0733	3,002,200	3,000,000	2,999,848		599			5.375	5.396	AO	40,313	161,250	03/30/2020	04/01/2025
034863-AW-0	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.B FE	2,983,020	101.2249	3,036,746	3,000,000	2,989,916		1,609			5.625	5.700	AO	42,188	168,750	03/30/2020	04/01/2030
034863-BB-5	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.B FE	993,520	94.8906	948,906	1,000,000	995,897		881			3.875	3.982	MS	11,302	38,750	03/14/2022	03/16/2029
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	11,730,600	100.2143	9,019,285	9,000,000	11,280,226		(133,044)			5.450	3.141	JJ	215,275	490,500	06/22/2021	01/23/2039
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	5,981,100	99.9604	5,997,621	6,000,000	5,991,238		1,912			4.750	4.790	JJ	125,083	285,000	01/10/2019	01/23/2029
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	2,998,110	89.4674	2,684,022	3,000,000	2,998,665		60			4.350	4.354	JD	10,875	130,500	04/01/2020	06/01/2040
036752-AG-8	ELEVANCE HEALTH INC			1,2	2.A FE	7,992,950	97.7249	7,817,992	8,000,000	7,997,497		728			4.101	4.112	MS	109,360	328,080	04/17/2018	03/01/2028
036752-BE-2	ELEVANCE HEALTH INC			1,2	2.A FE	2,983,590	96.4070	2,892,211	3,000,000	2,983,187		(403)			5.700	5.740	FA	28,975		10/22/2024	02/15/2055
037389-AU-7	AON CORP			1	2.A FE	1,981,680	103.7446	2,074,892	2,000,000	1,986,764		481			6.250	6.317	MS	31,597	125,000	09/07/2010	09/30/2040
037411-BE-4	APACHE CORP			1,2	2.C FE	2,671,011	96.4544	4,822,720	5,000,000	3,557,434		269,919			4.375	14.566	AO	46,181	218,750	08/14/2018	10/15/2028
037411-BG-9	APACHE CORP			1,2	2.C FE	3,522,078	83.1024	5,817,168	7,000,000	3,611,865		26,223			5.350	11.156	JJ	187,250	374,500	06/06/2019	07/01/2049

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS LP			1,2	1.F FE	4,995,600	99.2013	4,960,065	5,000,000	4,999,297		476			4.400	4.410	MN	20,778	220,000	05/24/2016	05/27/2026
037735-CE-5	APPALACHIAN POWER CO			1	2.A FE	6,476,428	99.8521	4,892,753	4,900,000	6,152,380		(97,562)			5.800	3.000	AO	71,050	284,200	07/16/2021	10/01/2035
037735-CG-0	APPALACHIAN POWER CO			1	2.A FE	10,317,008	103.4514	7,799,204	7,539,000	9,748,342		(160,664)			6.375	3.244	AO	120,153	480,611	04/19/2021	04/01/2036
037735-CK-1	APPALACHIAN POWER CO			1	2.A FE	1,549,844	105.9989	1,127,828	1,064,000	1,468,061		(25,889)			6.700	3.052	FA	26,931	71,288	09/22/2021	08/15/2037
037833-BG-4	APPLE INC			1	1.B FE	1,993,040	99.5517	1,991,034	2,000,000	1,999,708		785			3.200	3.241	MN	8,533	64,000	05/06/2015	05/13/2025
03881N-AC-1	ARBOR REALTY SR INC			1,2	1.F FE	5,000,000	98.4072	4,920,362	5,000,000	5,000,000					8.500	8.500	AO	89,722	425,000	10/06/2022	10/15/2027
03881N-AG-2	ARBOR REALTY SR, INC.				1.F FE	2,000,000	98.8502	1,977,004	2,000,000	2,000,000					9.000	8.999	N/A	40,500		10/10/2024	10/15/2027
038923-AQ-1	ARBOR REALTY TRUST INC			1,2	1.F FE	3,000,000	91.0167	2,730,500	3,000,000	3,000,000					4.500	4.500	MS	39,750	135,000	03/04/2020	03/15/2027
03938L-AZ-7	ARCELORMITTAL SA		C	1	2.C FE	500,000	100.2888	501,444	500,000	500,000					6.125	6.123	JD	2,552	30,625	05/27/2015	06/01/2025
03938L-BC-7	ARCELORMITTAL SA		C	1	2.C FE	3,960,160	96.7842	3,871,368	4,000,000	3,979,769		3,947			4.250	4.374	JJ	77,917	170,000	07/11/2019	07/16/2029
03938L-BH-6	ARCELORMITTAL SA		C	1,2	2.C FE	5,959,440	98.8009	5,928,053	6,000,000	5,959,691		251			6.350	6.401	JD	14,817	190,500	06/10/2024	06/17/2054
040555-CH-5	ARIZONA PUBLIC SERVICE CO			1	2.A FE	326,606	99.2759	252,161	254,000	310,798		(4,459)			5.500	3.030	MS	4,657	13,970	04/19/2021	09/01/2035
040555-CK-8	ARIZONA PUBLIC SERVICE CO			1	2.A FE	1,645,414	107.8792	1,213,641	1,125,000	1,546,436		(29,982)			6.875	3.019	FA	32,227	77,344	10/01/2021	08/01/2036
040555-CM-4	ARIZONA PUBLIC SERVICE CO			1,2	2.A FE	2,729,924	90.9873	1,928,930	2,120,000	2,651,233		(25,097)			5.050	3.071	MS	35,687	107,060	09/30/2021	09/01/2041
042735-BE-9	ARROW ELECTRONICS INC			1,2	2.C FE	990,310	99.7323	997,323	1,000,000	999,716		1,126			4.000	4.117	AO	10,000	40,000	02/23/2015	04/01/2025
04316J-AP-4	ARTHUR J. GALLAGHER & CO.			1,2	2.B FE	2,981,280	96.0132	2,880,395	3,000,000	2,981,313		33			5.550	5.592	FA	5,550		12/10/2024	02/15/2055
04317@-AR-9	ARTHUR J. GALLAGHER & CO.				2.A FE	4,000,000	96.2288	3,849,152	4,000,000	4,000,000					4.550	4.550	N/A	14,661	182,000	06/02/2016	06/02/2028
04318@-AD-9	ARTISAN PARTNERS HOLDINGS LP				1.G PL	4,100,000	99.3648	4,073,956	4,100,000	4,100,000					4.290	4.289	FA	65,959	175,890	08/16/2017	08/16/2025
04621W-AD-2	ASSURED GUARANTY US HOLDINGS INC			1,2	2.A FE	3,988,680	88.2889	3,531,555	4,000,000	3,992,366		1,050			3.150	3.183	JD	5,600	126,000	05/19/2021	06/15/2031
04685A-3L-3	ATHENE GLOBAL FUNDING				1.E FE	4,545,350	95.5281	4,776,405	5,000,000	4,772,112		96,053			3.205	5.450	MS	50,301	160,250	07/15/2022	03/08/2027
04686J-AH-4	ATHENE HOLDING LTD			1,2	2.A FE	10,215,800	100.1718	10,017,181	10,000,000	10,215,852		52			6.250	6.090	AO	156,250	328,125	07/15/2024	04/01/2054
048269-AD-6	SOUTHSTATE CORP			2,5	2.B FE	1,000,000	99.0500	990,500	1,000,000	1,000,000					5.500	5.500	MS	18,333	55,000	08/20/2020	09/01/2030
04965D-A@-5	ATRESMEDIA CORPORACION DE MEDIOS DE COMU		D	1	2.B	440,000	100.1093	440,481	440,000	440,000					4.750	4.750	JJ	9,882	20,900	07/11/2018	07/11/2025
052769-AD-8	AUTODESK INC			1,2	2.A FE	1,992,740	99.8248	1,996,496	2,000,000	1,999,603		849			4.375	4.420	JD	3,889	87,500	06/02/2015	06/15/2025
05329W-AM-4	AUTONATION INC			1,2	2.C FE	1,993,260	99.6114	1,992,228	2,000,000	1,999,405		769			4.500	4.541	AO	22,500	90,000	09/16/2015	10/01/2025
05329W-AP-7	AUTONATION INC			1,2	2.C FE	5,995,500	96.6549	5,799,296	6,000,000	5,998,640		441			3.800	3.808	MN	29,133	228,000	11/07/2017	11/15/2027
053807-AS-2	AVNET INC			1,2	2.C FE	992,760	99.3642	993,642	1,000,000	998,891		820			4.625	4.715	AO	9,764	46,250	03/21/2016	04/15/2026
05401A-AG-6	AVOLON HOLDINGS FUNDING LTD		C	1,2	2.C FE	3,981,000	98.9038	3,956,152	4,000,000	3,995,963		2,885			4.375	4.454	MN	29,167	175,000	04/11/2019	05/01/2026
054561-AJ-4	EQUITABLE HOLDINGS INC			1,2	2.A FE	6,987,050	97.9762	6,858,333	7,000,000	6,995,265		1,309			4.350	4.372	AO	60,054	304,500	04/17/2018	04/20/2028
05465C-AA-8	AXOS FINANCIAL INC			2,5	2.B FE	1,000,000	95.7500	957,500	1,000,000	1,000,000					4.875	4.876	AO	12,188	48,750	09/15/2020	10/01/2030
05490L-AA-7	BCBSM INC			1,2	2.B FE	1,999,820	99.4814	1,989,629	2,000,000	1,999,998		7			3.790	3.790	MN	12,633	75,800	04/21/2015	05/01/2025
05526D-BH-7	BAT CAPITAL CORP			1,2	2.A FE	5,000,000	93.1788	4,658,939	5,000,000	5,000,000					3.462	3.462	MS	55,296	173,100	09/04/2019	09/06/2029
05526D-BN-4	BAT CAPITAL CORP			1,2	2.A FE	2,000,000	98.7511	1,975,023	2,000,000	2,000,000					4.906	4.906	AO	24,257	98,120	03/30/2020	04/02/2030
05526D-BT-1	BAT CAPITAL CORP			1,2	2.A FE	1,000,000	75.5111	755,111	1,000,000	1,000,000					3.734	3.734	MS	9,957	37,340	09/22/2020	09/25/2040
055298-AE-3	BCB BANCORP INC			2,5	2.A FE	4,000,000	104.6700	4,186,800	4,000,000	4,000,000					9.250	9.249	MS	126,417		08/28/2024	09/01/2034
05565E-BS-3	BMW US CAPITAL LLC			1,2	1.F FE	1,991,940	85.9019	1,718,038	2,000,000	1,994,725		769			2.550	2.596	AO	12,750	51,000	03/29/2021	04/01/2031
05565Q-DN-5	BP CAPITAL MARKETS PLC		C	1,2	1.E FE	4,250,000	96.6762	4,108,740	4,250,000	4,250,000					3.279	3.279	MS	39,485	139,358	09/14/2017	09/19/2027
05724B-AA-7	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	2,000,000	97.9644	1,959,289	2,000,000	2,000,000					4.486	4.486	MN	14,953	89,720	04/28/2020	05/01/2030
05990K-AC-0	BANC OF CALIFORNIA INC			2	2.C FE	1,995,000	99.4368	1,988,735	2,000,000	1,999,828		585			5.250	5.281	AO	22,167	105,000	03/31/2015	04/15/2025
06051G-KP-3	BANK OF AMERICA CORP			1,2,5	1.G FE	10,000,000	98.9381	9,893,809	10,000,000	10,000,000					4.376	4.378	AO	77,796	437,600	04/21/2022	04/27/2028
06051G-LH-0	BANK OF AMERICA CORP			1,2,5	1.E FE	3,000,000	99.1599	2,974,796	3,000,000	3,000,000					5.288	5.289	AO	29,084	158,640	04/19/2023	04/25/2034
06652K-AA-1	BANKUNITED INC			1,2	2.B FE	3,961,040	99.7916	3,991,664	4,000,000	3,995,804		4,584			4.875	4.999	MN	23,833	195,000	11/12/2015	11/17/2025
066849-AC-4	BAR HARBOR BANKSHARES			2,5	2.C FE	1,500,000	98.9500	1,484,250	1,500,000	1,500,000					7.769	7.768	MJSD	10,035	69,375	11/26/2019	12/01/2029
06849U-AD-7	BARRICK (PD) AUSTRALIA FINANCE PTY LTD		C	1	1.G FE	13,078,392	101.0414	10,789,204	10,678,000	12,708,125		(106,324)			5.950	4.144	AO	134,128	635,341	02/26/2021	10/15/2039
06849V-AA-1	BARRICK GOLD FINANCE CO			1	2.A FE	3,701,400	101.1540	3,034,620	3,000,000	3,499,100		(41,089)			5.800	3.766	MN	22,233	174,000	08/28/2019	11/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
07177M-AB-9	BAXALTA INC			1,2	2.A FE	4,964,235	99.6599	4,982,996	5,000,000	4,997,333		5,448			4.000	4.115	JD	4,444	200,000	03/27/2018	06/23/2025
072035-AA-6	BLUE RIDGE BANKSHARES INC			2,5	2.B FE	4,000,000	99.2868	3,971,471	4,000,000	4,000,000					8.991	8.990	JAJO	77,921	225,000	10/07/2019	10/15/2029
07274E-AM-5	BAYER US FINANCE LLC			1,2	2.B FE	1,999,240	100.8130	2,016,260	2,000,000	1,999,249		8			6.875	6.878	MN	15,278	137,500	11/16/2023	11/21/2053
07330M-AB-3	TRUIST BANK			2	1.G FE	1,813,162	99.2088	1,718,297	1,732,000	1,738,178		(9,727)			3.625	3.042	MS	18,312	62,785	04/27/2016	09/16/2025
073952-AB-9	BEACON FUNDING TRUST			1,2	2.B FE	2,000,000	98.7564	1,975,128	2,000,000	2,000,000					6.266	6.267	FA	19,494		10/29/2024	08/15/2054
07786D-AA-4	VERIZON PENNSYLVANIA LLC				2.A FE	2,078,380	101.0422	2,020,844	2,000,000	2,027,050		(6,025)			6.000	5.610	JD	10,000	120,000	10/24/2013	12/01/2028
078167-AZ-6	VERIZON PENNSYLVANIA LLC				2.A FE	6,722,700	112.2631	5,613,157	5,000,000	5,886,276		(125,510)			8.350	4.883	JD	18,556	417,500	03/02/2017	12/15/2030
084659-AT-8	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	3,994,840	99.8277	3,993,107	4,000,000	3,999,697		1,038			4.050	4.077	AO	34,200	162,000	03/20/2020	04/15/2025
084664-BL-4	BERKSHIRE HATHAWAY FINANCE CORP			1	1.C FE	4,954,400	105.4122	5,270,609	5,000,000	4,968,309		1,291			5.750	5.814	JJ	132,569	287,500	03/11/2010	01/15/2040
089380-AD-1	BIG POPPY HOLDINGS, INC.			5	1.G FE	3,000,000	86.0000	2,580,000	3,000,000	3,000,000					5.750	5.750	MJSD	479	215,625	06/23/2022	06/23/2032
09261H-BT-3	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.B FE	4,939,700	98.7304	4,936,520	5,000,000	4,940,866		1,166			5.600	5.882	MN	30,333		11/20/2024	11/22/2029
09261H-BV-8	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.B FE	2,930,940	97.5687	2,927,062	3,000,000	2,931,499		559			6.000	6.314	MN	19,500		11/20/2024	11/22/2034
09290D-AK-7	BLACKROCK INC			1,2	1.D FE	6,980,400	95.4607	6,682,247	7,000,000	6,980,304		(96)			5.350	5.369	JJ	161,243		07/17/2024	01/08/2055
093662-AG-9	BLOCK FINANCIAL LLC			1,2	2.B FE	2,991,000	100.0967	3,002,902	3,000,000	2,999,186		1,045			5.250	5.288	AO	39,375	157,500	09/25/2015	10/01/2025
096630-AG-3	BOARDWALK PIPELINES LP			1,2	2.C FE	2,997,390	98.6099	2,958,297	3,000,000	2,998,715		261			4.800	4.811	MN	23,200	144,000	04/30/2019	05/03/2029
097023-CU-7	BOEING CO			1,2	2.C FE	5,000,000	100.2579	5,012,895	5,000,000	5,000,000					5.040	5.040	MN	42,000	252,000	05/01/2020	05/01/2027
097023-CV-5	BOEING CO			1,2	2.C FE	1,999,366	95.1380	1,902,759	2,000,000	1,999,454		22			5.705	5.708	MN	19,017	114,100	04/30/2020	05/01/2040
097023-DC-6	BOEING CO			1,2	2.C FE	2,998,080	90.7815	2,723,445	3,000,000	2,998,699		188			3.625	3.633	FA	45,313	108,750	10/30/2020	02/01/2031
097023-DT-9	BOEING CO			1,2	2.C FE	2,000,000	106.2847	2,125,693	2,000,000	2,000,000					6.858	6.857	MN	22,860	68,580	04/29/2024	05/01/2054
101137-AS-6	BOSTON SCIENTIFIC CORP			1,2	2.A FE	1,996,560	97.4930	1,949,861	2,000,000	1,998,767		360			4.000	4.021	MS	26,667	80,000	02/23/2018	03/01/2028
10334#-AE-2	BOYD WATTERSON GSA REIT				2.C PL	3,200,000	92.8762	2,972,037	3,200,000	3,200,000					4.400	4.400	N/A	55,929	140,800	04/10/2018	02/08/2030
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC			1,2	1.E FE	5,000,000	97.9032	4,895,158	5,000,000	5,000,000					4.234	4.234	MN	32,343	211,700	11/01/2018	11/06/2028
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC			1,2	1.E FE	7,000,000	72.1372	5,049,604	7,000,000	7,000,000					3.060	3.060	JD	8,330	214,200	06/14/2021	06/17/2041
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP LP			1,2	2.B FE	535,860	94.5400	472,700	500,000	520,946		(3,608)			4.050	3.178	JJ	10,125	20,250	08/18/2020	07/01/2030
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2.B FE	2,100,714	98.0907	2,059,904	2,100,000	2,100,181		(82)			3.400	3.396	JD	793	71,400	06/23/2016	06/27/2026
11134#-AB-8	BROADSTONE NET LEASE, INC.			1	2.B FE	4,800,000	98.8734	4,745,925	4,800,000	4,800,000					5.090	5.089	JJ	121,481	244,320	09/13/2018	07/02/2028
11134L-AP-4	BROADCOM CORP			1	2.B FE	2,999,160	99.9388	2,998,163	3,000,000	2,999,998		64			3.125	3.127	JJ	43,229	93,750	10/10/2017	01/15/2025
11135B-AA-8	RCC MERGER SUB LLC			1,2	1.G FE	5,000,000	93.0035	4,650,173	5,000,000	5,000,000					5.000	5.000	MN	31,944	250,000	11/12/2021	11/15/2026
11135F-AS-0	BROADCOM INC			1,2	2.B FE	2,996,220	94.3143	2,829,430	3,000,000	2,997,544		257			4.300	4.312	MN	16,483	129,000	05/05/2020	11/15/2032
11135F-BJ-9	BROADCOM INC			1,2	2.B FE	5,042,250	78.0926	3,904,629	5,000,000	5,035,983		(1,715)			3.500	3.440	FA	66,111	175,000	01/22/2021	02/15/2041
112585-AH-7	BROOKFIELD CORP			1	1.G FE	1,000,000	99.9585	999,585	1,000,000	1,000,000					4.000	4.000	JJ	18,444	40,000	01/12/2015	01/15/2025
11271L-AA-0	BROOKFIELD FINANCE INC			1,2	1.G FE	4,951,800	99.3383	4,966,916	5,000,000	4,991,872		5,447			4.250	4.370	JD	17,118	212,500	05/25/2016	06/02/2026
11373M-AA-5	BROOKLINE BANCORP INC			2,5	2.C FE	3,000,000	99.3800	2,981,400	3,000,000	3,000,000					7.935	7.934	MJSD	75,215	180,000	09/11/2014	09/15/2029
114259-AY-0	BROOKLYN UNION GAS CO			1,2	2.A FE	5,000,000	103.6469	5,182,346	5,000,000	5,000,000					6.415	6.415	JJ	145,228		07/15/2024	07/18/2054
117665-AD-1	WSFS FINANCIAL CORP			2,5	2.A FE	2,000,000	98.5555	1,971,109	2,000,000	2,000,000					6.670	6.677	JD	6,300	153,761	12/08/2017	12/15/2027
118230-AR-2	BUCKEYE PARTNERS LP			1,2	3.C FE	2,985,090	95.3792	2,861,377	3,000,000	2,995,068		1,560			4.125	4.186	JD	10,313	123,750	11/09/2017	12/01/2027
120568-AX-8	BUNGE LIMITED FINANCE CORP			1,2	2.A FE	1,998,140	97.6743	1,953,485	2,000,000	1,999,666		197			3.250	3.261	FA	24,556	65,000	08/10/2016	08/15/2026
120568-AZ-3	BUNGE LIMITED FINANCE CORP			1,2	2.A FE	1,496,040	97.3510	1,460,265	1,500,000	1,498,790		414			3.750	3.781	MS	15,000	56,250	09/18/2017	09/25/2027
124765-G@-1	CAE INC.				2.C FE	3,350,000	90.5627	3,033,849	3,350,000	3,350,000					4.720	4.720	MS	47,436	158,155	03/13/2019	03/13/2034
124786-AC-8	CBC BANCORP INC.				2.B FE	2,000,000	93.0956	1,861,912	2,000,000	2,000,000					5.000	5.000	JD	549	150,000	12/16/2020	12/30/2030
12505B-AD-2	CBRE SERVICES INC			1,2	2.A FE	6,946,800	99.8514	6,989,600	7,000,000	6,992,816		5,875			4.875	4.967	MS	113,750	341,250	08/06/2015	03/01/2026
12530R-AA-2	CFG MERCHANT SOLUTIONS, LLC				2.B FE	7,000,000	103.0000	7,210,000	7,000,000	7,000,000					10.375	10.383	MJSD	2,017	855,938	03/04/2024	02/22/2028
12541W-AA-8	CH ROBINSON WORLDWIDE INC			1,2	2.B FE	2,982,060	97.4011	2,922,033	3,000,000	2,993,265		1,874			4.200	4.274	AO	26,600	126,000	04/09/2018	04/15/2028
125523-AH-3	CIGNA GROUP			1,2	2.A FE	4,988,500	98.0283	4,901,413	5,000,000	4,995,277		1,125			4.375	4.402	AO	46,181	218,750	09/07/2018	10/15/2028
125523-BZ-2	CIGNA GROUP			1,2	2.A FE	3,903,022	99.7323	3,902,524	3,913,000	3,911,728		1,056			4.500	4.529	FA	61,630	176,085	02/23/2016	02/25/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12634Q-AJ-0	CRB GROUP INC			2,5	2.C FE	5,000,000	91.0000	4,550,000	5,000,000	5,000,000					6.500	6.501	MS	108,333	325,000	08/20/2020	09/01/2030
126650-BY-5	CVSPAS 2011 CTF - CMBS			4	2.C FE	570,622	99.1273	565,642	570,622	570,623					5.926	6.000	MON	1,973	33,815	12/07/2011	01/10/2034
126650-CW-8	CVS HEALTH CORP			1,2	2.B FE	1,980,420	99.7559	1,995,119	2,000,000	1,999,273		3,114			4.100	4.262	MS	21,867	82,000	03/06/2018	03/25/2025
126650-DF-4	CVS HEALTH CORP			1,2	2.B FE	1,997,740	96.8667	1,937,334	2,000,000	1,999,434		336			3.000	3.018	FA	22,667	60,000	08/09/2019	08/15/2026
126650-EA-4	CVS HEALTH CORP			1,2	2.B FE	1,001,689	91.2042	922,074	1,011,000	1,001,851		162			6.000	6.061	JD	5,055	60,660	02/13/2024	06/01/2063
12670V-AA-3	CSC LEASING CO			1,2	1.F FE	7,000,000	99.0000	6,930,000	7,000,000	7,000,000					8.875	2.535	MS	207,083	533,733	03/26/2024	09/01/2028
127055-AM-3	CABOT CORP			1,2	2.B FE	1,986,600	97.5264	1,950,527	2,000,000	1,989,395		1,137			5.000	5.086	JD	278	150,000	06/07/2022	06/30/2032
127097-AG-8	COTERRA ENERGY INC			1,2	2.B FE	5,113,400	97.7519	4,887,595	5,000,000	5,035,558		(15,794)			3.900	3.551	MN	24,917	195,000	08/20/2019	05/15/2027
127097-AN-3	COTERRA ENERGY INC			1,2	2.B FE	4,967,750	94.3259	4,716,296	5,000,000	4,967,821		71			5.900	5.945	FA	11,472		12/03/2024	02/15/2055
136375-DJ-8	CANADIAN NATIONAL RAILWAY CO			1,2	1.F FE	997,140	107.6638	1,076,638	1,000,000	997,181		35			6.125	6.146	MN	10,208	61,250	10/30/2023	11/01/2053
136385-AP-6	CANADIAN NATURAL RESOURCES LTD			1	2.A FE	1,715,395	106.0249	1,299,866	1,226,000	1,634,056		(21,739)			6.750	3.697	FA	34,481	82,755	01/15/2021	02/01/2039
140176-AA-6	CAPITAL FDG BANCORP INC			2,5	1.G FE	2,000,000	98.0000	1,960,000	2,000,000	2,000,000					10.361	10.357	MJSD	17,844	226,906	02/23/2017	03/01/2027
14017R-AE-2	CAPITAL FUNDING GROUP, INC.				1.G FE	2,000,000	97.0000	1,940,000	2,000,000	2,000,000					6.750	6.749	JD	11,250	184,566	11/19/2018	12/01/2028
14040H-BW-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	4,476,150	96.5229	4,826,144	5,000,000	4,767,839		67,452			3.800	5.458	JJ	79,694	190,000	03/20/2020	01/31/2028
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	6,000,000	99.6782	5,980,692	6,000,000	6,000,000					4.927	4.929	MN	41,880	295,620	05/05/2022	05/10/2028
14040H-CY-9	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	3,000,000	100.4325	3,012,974	3,000,000	3,000,000					5.817	5.818	FA	72,713	174,510	01/25/2023	02/01/2034
14070T-AC-6	OLD NATIONAL BANCORP			2,5	2.A FE	3,000,000	98.0000	2,940,000	3,000,000	3,000,000					5.250	5.250	JD	438	236,250	06/29/2020	06/30/2030
14149Y-BJ-6	CARDINAL HEALTH INC			1,2	2.B FE	750,000	96.9193	726,895	750,000	750,000					3.410	3.410	JD	1,137	25,575	06/01/2017	06/15/2027
14149Y-BS-6	CARDINAL HEALTH INC			1,2	2.B FE	5,983,140	97.8544	5,871,263	6,000,000	5,983,266		126			5.350	5.387	MN	34,775		11/13/2024	11/15/2034
14149Y-BT-4	CARDINAL HEALTH INC			1,2	2.B FE	2,988,150	95.7084	2,871,251	3,000,000	2,988,156		6			5.750	5.778	MN	18,688		11/13/2024	11/15/2054
14268#-AA-2	CARLSBAD ENERGY HOLDINGS LLC				2.A PL	2,500,000	86.8828	2,172,071	2,500,000	2,500,000					4.120	4.118	MJSD	286	128,750	05/26/2017	10/31/2038
144141-CY-2	DUKE ENERGY PROGRESS LLC			1	1.F FE	715,415	106.3138	531,569	500,000	676,384		(10,681)			6.300	3.044	AO	7,875	31,500	03/04/2021	04/01/2038
14448C-BD-5	CARRIER GLOBAL CORP			1,2	2.B FE	1,996,700	105.7214	2,114,428	2,000,000	1,996,569		(66)			6.200	6.213	MS	36,511	98,167	11/15/2023	03/15/2054
144523-AG-2	CARRINGTON HOLDING COMPANY LLC			1,2	2.B FE	10,000,000	99.2473	9,924,728	10,000,000	10,000,000					9.750	9.753	MON	43,333	628,333	04/23/2024	05/15/2031
15089Q-AY-0	CELANESE US HOLDINGS LLC			1,2	2.C FE	1,999,840	103.7776	2,075,553	2,000,000	1,999,613		31			6.950	6.951	MN	17,761	134,000	08/10/2023	11/15/2033
15189X-AD-0	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1	1.F FE	1,395,312	110.3517	1,131,105	1,025,000	1,309,948		(30,150)			6.950	3.087	MS	20,975	71,238	01/28/2022	03/15/2033
15201P-AA-7	SOUTHSTATE CORP			2,5	2.B FE	3,000,000	98.6250	2,958,750	3,000,000	3,000,000					5.750	5.751	JD	14,375	172,500	05/21/2020	06/01/2030
152424-AA-5	CENTRAL BANCSHARES, INC.			5	2.B FE	2,000,000	96.2216	1,924,432	2,000,000	2,000,000					5.750	5.750	N/A	319	207,529	06/19/2019	06/30/2029
15912A-AC-6	CHANGE COMPANY CDFI LLC			2,5	2.B FE	3,000,000	92.0000	2,760,000	3,000,000	3,000,000					4.750	4.751	MS	47,500	142,500	09/23/2021	09/30/2031
166754-AW-1	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	1.G FE	3,999,680	100.0388	4,001,554	4,000,000	3,999,980		79			5.125	5.127	AO	51,250	205,000	03/24/2020	04/01/2025
171232-AE-1	CHUBB INA HOLDINGS LLC			1	1.F FE	2,690,098	109.3950	2,645,171	2,418,000	2,543,169		(14,428)			6.800	5.873	MN	21,010	164,424	03/12/2010	11/15/2031
172070-CQ-5	DUKE ENERGY OHIO INC			1	2.A FE	6,929,724	99.4726	5,557,532	5,587,000	6,571,237		(100,913)			5.375	3.000	JD	13,347	300,301	04/16/2021	06/15/2033
17275R-AF-9	CISCO SYSTEMS INC			1	1.D FE	4,871,950	100.8157	5,040,787	5,000,000	4,910,426		3,692			5.500	5.679	JJ	126,806	275,000	11/09/2009	01/15/2040
172967-JT-9	CITIGROUP INC				2.B FE	8,286,940	99.6989	7,975,916	8,000,000	8,017,038		(37,781)			4.400	3.906	JD	20,533	352,000	03/02/2017	06/10/2025
172967-KJ-9	CITIGROUP INC				2.B FE	1,996,040	99.7279	1,994,559	2,000,000	1,999,452		441			4.600	4.624	MS	28,622	92,000	03/01/2016	03/09/2026
172967-KN-0	CITIGROUP INC				1.G FE	4,989,900	98.2758	4,913,791	5,000,000	4,998,478		1,100			3.400	3.424	MN	28,333	170,000	04/26/2016	05/01/2026
172967-MM-0	CITIGROUP INC			1,2,5	1.G FE	9,000,000	96.2568	8,663,111	9,000,000	9,000,000					5.316	5.316	MS	126,255	478,440	03/20/2020	03/26/2041
174610-AY-1	CITIZENS FINANCIAL GROUP INC			2	2.B FE	2,868,720	95.2869	2,858,606	3,000,000	2,945,854		7,655			3.750	4.086	FA	43,750	112,500	10/30/2018	02/11/2031
174610-BA-2	CITIZENS FINANCIAL GROUP INC			2	2.B FE	2,488,675	96.3608	2,336,748	2,425,000	2,441,574		(14,362)			4.300	3.664	FA	40,551	104,275	10/21/2016	02/11/2031
174610-BC-8	CITIZENS FINANCIAL GROUP INC			2	2.B FE	2,000,000	95.9090	1,918,180	2,000,000	2,000,000					4.350	4.349	FA	33,833	87,000	07/28/2015	02/11/2031
18468H-AC-3	CLEAR STREET CAPITAL, LLC			1	1.G FE	5,000,000	98.0000	4,900,000	5,000,000	5,000,000					6.000	6.000	AO	63,333	300,000	10/08/2020	10/15/2025
18469L-AC-3	CLEAR STREET HOLDINGS LLC			1	1.G FE	5,000,000	98.6620	4,933,100	5,000,000	5,000,000					8.250	8.249	AO	77,917		10/23/2024	10/30/2029
186108-CE-4	CLEVELAND ELECTRIC ILLUMINATING CO			1	2.C FE	1,336,710	101.1608	1,011,608	1,000,000	1,279,282		(19,003)			5.950	3.131	JD	2,644	59,500	11/15/2021	12/15/2036
189054-AY-5	CLOROX CO			1,2	2.A FE	4,976,350	98.4349	4,921,746	5,000,000	4,984,423		3,195			4.400	4.480	MN	36,667	220,000	05/05/2022	05/01/2029
189754-AA-2	TAPESTRY INC			1,2	2.B FE	1,988,900	99.7808	1,995,616	2,000,000	1,999,675		1,287			4.250	4.317	AO	21,250	85,000	02/23/2015	04/01/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
189754-AC-8	TAPESTRY INC			1,2	2.B FE	3,873,720	97.9461	3,917,845	4,000,000	3,955,820		16,059			4.125	4.591	JJ	76,083	165,000	05/03/2019	07/15/2027
190897-AA-6	BOKF MERGER CORPORATION NUMBER SIXTEEN			2,5	2.B FE	3,000,000	98.0000	2,940,000	3,000,000	3,000,000					5.625	5.626	JD	2,813	168,750	06/22/2015	06/25/2030
191216-CP-3	COCA-COLA CO			1	1.E FE	998,240	86.8542	868,542	1,000,000	998,539		68			4.125	4.138	MS	11,000	41,250	03/20/2020	03/25/2040
20030N-AF-8	COMCAST CORP			1	1.G FE	2,051,488	102.0778	1,656,722	1,623,000	1,894,175		(20,899)			5.650	3.707	JD	4,076	91,700	05/06/2016	06/15/2035
20030N-BB-6	COMCAST CORP			1	1.G FE	1,990,480	105.8420	2,116,839	2,000,000	1,993,276		256			6.400	6.435	MS	42,667	128,000	02/24/2010	03/01/2040
200340-AW-7	COMERICA INC			1,2,5	2.A FE	3,000,000	101.1209	3,033,626	3,000,000	3,000,000					5.982	5.985	JJ	75,274	89,730	01/25/2024	01/30/2030
20369G-AA-5	COMMUNITY FINANCIAL SERVICES, INC.				2.C FE	5,000,000	99.3750	4,968,750	5,000,000	5,000,000					6.750	6.748	FA	140,625	337,500	10/21/2020	08/01/2025
205887-CC-4	CONAGRA BRANDS INC			1,2	2.C FE	4,998,350	99.4805	4,974,025	5,000,000	4,999,307		161			4.850	4.854	MN	40,417	242,500	10/16/2018	11/01/2028
205887-CD-2	CONAGRA BRANDS INC			1,2	2.C FE	298,749	93.9539	281,862	300,000	299,011		47			5.300	5.334	MN	2,650	15,900	10/22/2018	11/01/2038
20727P-AE-4	FORBRIGHT INC			2,5	2.A FE	2,000,000	98.0000	1,960,000	2,000,000	2,000,000					8.889	8.888	MJSD	15,309	115,000	11/21/2019	12/01/2029
207597-DU-6	CONNECTICUT LIGHT AND POWER CO			1	1.E FE	6,059,088	99.1795	4,760,617	4,800,000	5,779,328		(79,408)			5.625	3.266	AO	67,500	270,000	04/22/2021	04/01/2035
20786W-AE-7	CONNECTONE BANCORP INC			2,5	2.C FE	3,000,000	98.5000	2,955,000	3,000,000	3,000,000					5.750	5.752	JD	7,667	172,500	06/10/2020	06/15/2030
20825C-AP-9	CONOCOPHILLIPS			1	1.F FE	2,341,580	103.4275	1,758,268	1,700,000	2,232,862		(31,918)			5.900	3.031	MN	12,816	100,300	06/15/2021	05/15/2038
20825C-AY-0	CONOCOPHILLIPS			1,2	1.F FE	4,994,460	98.5445	4,927,224	5,000,000	4,998,135		496			4.300	4.312	FA	81,222	215,000	06/14/2018	08/15/2028
209111-EB-5	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	8,183,011	102.6388	6,630,465	6,460,000	7,715,684		(131,438)			5.875	3.177	AO	94,881	379,525	04/13/2021	04/01/2033
209111-EU-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	2,911,580	110.3571	2,207,142	2,000,000	2,748,585		(44,640)			6.750	3.250	AO	33,750	135,000	03/03/2021	04/01/2038
209111-FA-6	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	5,108,331	100.5683	3,721,028	3,700,000	4,906,430		(60,381)			5.700	3.040	JD	9,373	210,900	07/08/2021	06/15/2040
21036P-BK-3	CONSTELLATION BRANDS INC			1,2	2.C FE	4,997,100	98.9984	4,949,922	5,000,000	4,998,558		571			4.350	4.363	MN	31,417	217,500	05/02/2022	05/09/2027
210385-AE-0	CONSTELLATION ENERGY GENERATION LLC			1,2	2.A FE	2,009,200	105.9262	2,118,524	2,000,000	2,009,071		(107)			6.500	6.465	AO	32,500	130,722	09/27/2023	10/01/2053
21684A-AC-0	COOPERATIEVE RABOBANK UA		C		2.A FE	2,995,440	99.5967	2,987,902	3,000,000	2,999,681		520			4.375	4.393	FA	53,594	131,250	07/28/2015	08/04/2025
219023-AC-2	INGREDION INC			1	2.B FE	2,147,790	106.5387	1,598,081	1,500,000	2,036,043		(35,392)			6.625	3.104	AO	20,979	99,375	09/22/2021	04/15/2037
221907-AF-5	NICOLET BANKSHARES INC			2,5	2.C FE	4,000,000	99.2500	3,970,000	4,000,000	4,000,000					7.000	7.000	JD	778	420,000	06/30/2020	06/30/2030
22821C-AA-2	CROWN CAPITAL HOLDINGS LLC			1	6. *	2,558,807	64.0000	2,560,000	4,000,000	2,558,807			1,441,193		6.750	0.000	MS		22,500	03/02/2022	03/02/2027
22821C-AC-8	CROWN CAPITAL HOLDINGS LLC			1	6. *	1,920,000	64.0000	1,920,000	3,000,000	1,920,000			1,080,000		8.000	12.469	JD	20,000	120,000	06/01/2022	06/01/2025
22821C-AE-4	CROWN CAPITAL HOLDINGS LLC				6. *	1,280,000	64.0000	1,280,000	2,000,000	1,280,000			720,000		12.500	0.000	JAJO		62,500	12/28/2022	01/15/2025
22822V-AB-7	CROWN CASTLE INC			1,2	2.B FE	2,990,130	99.6246	2,988,738	3,000,000	2,998,691		1,114			4.450	4.490	FA	50,433	133,500	01/28/2016	02/15/2026
23311R-AA-4	DCP MIDSTREAM OPERATING LP			1	2.C FE	1,103,241	107.4341	1,118,389	1,041,000	1,102,887		(354)			6.750	6.071	MS	20,690		11/15/2024	09/15/2037
23355L-AM-8	DXC TECHNOLOGY CO			1,2	2.B FE	5,994,600	90.1004	5,406,025	6,000,000	5,993,187		(443)			2.375	2.370	MS	41,958	142,500	09/07/2021	09/15/2028
233851-DT-8	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.F FE	4,987,950	97.0944	4,854,719	5,000,000	4,994,380		1,215			4.300	4.330	FA	77,042	215,000	02/19/2019	02/22/2029
23422T-AE-8	DAKOTA FINANCIAL, LLC				2.A FE	3,000,000	100.5000	3,015,000	3,000,000	3,000,000					9.000	8.999	MN	21,750	141,000	05/22/2024	05/30/2029
24380@-AB-4	DEER DISTRICT LLC				2.C PL	3,663,096	90.5682	3,317,602	3,663,096	3,663,096					5.040	5.040	JD	15,385	184,620	11/15/2018	06/01/2044
247361-ZN-1	DELTA AIR LINES INC			1,2	2.C FE	3,937,520	97.5166	3,900,666	4,000,000	3,974,097		7,132			4.375	4.589	AO	35,000	175,000	04/22/2019	04/19/2028
250847-EA-4	DTE ELECTRIC CO			1	1.F FE	2,612,479	101.7222	1,985,618	1,952,000	2,504,450		(35,133)			5.700	3.010	AO	27,816	111,264	10/25/2021	10/01/2037
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1	2.A FE	4,618,550	90.0782	4,503,912	5,000,000	4,619,102		552			4.875	5.569	MS	77,865		12/18/2024	03/06/2042
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.A FE	4,977,600	97.9554	4,897,772	5,000,000	4,991,096		2,325			4.375	4.431	JD	6,076	218,750	06/14/2018	06/21/2028
25179M-BH-5	DEVON ENERGY CORP			1,2	2.B FE	17,978,760	90.7197	16,329,547	18,000,000	17,979,319		559			5.750	5.758	MS	353,625		08/19/2024	09/15/2054
251933-AA-5	DEXT CAPITAL, LLC				2.B FE	5,000,000	98.7500	4,937,500	5,000,000	5,000,000					9.000	9.001	MJSD	1,250	562,500	03/29/2023	04/05/2028
25278X-AW-9	DIAMONDBACK ENERGY INC			1,2	2.B FE	999,850	99.7576	997,576	1,000,000	999,738		3			6.250	6.252	MS	18,403	62,500	11/29/2022	03/15/2053
254687-DF-0	WALT DISNEY CO				1.F FE	1,476,225	102.3825	1,535,737	1,500,000	1,498,406		1,804			7.700	7.836	AO	19,571	115,500	10/26/1995	10/30/2025
254687-DT-0	WALT DISNEY CO				1.F FE	2,617,760	110.1580	2,203,160	2,000,000	2,227,035		(52,095)			7.625	4.432	MN	13,132	152,500	02/17/2016	11/30/2028
254687-FN-1	WALT DISNEY CO			1	1.F FE	4,997,250	99.7191	4,985,954	5,000,000	4,999,866		583			3.350	3.362	MS	45,132	167,500	03/19/2020	03/24/2025
254709-AL-2	DISCOVER FINANCIAL SERVICES			2	2.B FE	4,994,900	99.7852	4,989,261	5,000,000	4,999,865		778			3.750	3.766	MS	60,938	187,500	01/25/2018	03/04/2025
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	2,994,900	93.1681	2,795,044	3,000,000	2,997,500		512			4.125	4.146	MN	15,813	123,750	05/16/2019	05/15/2029
256677-AF-2	DOLLAR GENERAL CORP			1,2	2.B FE	1,498,485	97.1996	1,457,994	1,500,000	1,499,443		153			4.125	4.137	MN	10,313	61,875	03/26/2018	05/01/2028
256746-AG-3	DOLLAR TREE INC			1,2	2.B FE	7,991,920	99.6277	7,970,216	8,000,000	7,999,535		1,227			4.000	4.016	MN	40,889	320,000	04/06/2018	05/15/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
256746-AH-1	DOLLAR TREE INC			1,2	2.B FE	4,986,800	97.2105	4,860,525	5,000,000	4,995,021		1,349			4.200	4.232	MN	26,833	210,000	04/06/2018	05/15/2028
25731V-AB-0	DOMINION ENERGY SOUTH CAROLINA INC			1,2	1.F FE	994,340	107.6151	1,076,151	1,000,000	994,448		81			6.250	6.292	AO	13,194	64,063	10/04/2023	10/15/2053
257469-AJ-5	DOMINION ENERGY INC			1	2.B FE	5,028,000	98.6944	4,934,720	5,000,000	5,013,213		(1,193)			5.250	5.211	FA	109,375	262,500	01/06/2005	08/01/2033
260543-DK-6	DOW CHEMICAL CO			1,2	2.A FE	1,494,795	94.4548	1,416,822	1,500,000	1,494,876		81			5.600	5.624	FA	31,733	43,400	02/07/2024	02/15/2054
26078J-AE-0	DUPONT DE NEMOURS INC			1,2	2.A FE	1,218,000	100.2961	1,221,606	1,218,000	1,218,000					5.319	5.319	MN	8,278	93,793	11/14/2018	11/15/2038
263901-AB-6	DUKE ENERGY INDIANA LLC			1	1.F FE	3,327,021	107.9656	2,455,137	2,274,000	3,170,652		(49,761)			6.450	3.023	AO	36,668	146,673	09/29/2021	04/01/2039
26442C-AB-0	DUKE ENERGY CAROLINAS LLC			1	1.F FE	5,554,520	103.9094	4,156,378	4,000,000	5,282,404		(79,261)			6.000	3.009	JJ	110,667	240,000	06/03/2021	01/15/2038
26442C-AE-4	DUKE ENERGY CAROLINAS LLC			1	1.F FE	3,615,377	105.0865	2,705,978	2,575,000	3,426,962		(51,530)			6.050	3.010	AO	32,888	155,788	03/04/2021	04/15/2038
26444H-AR-2	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	496,960	105.3861	526,931	500,000	497,010		42			6.200	6.245	MN	3,961	31,517	11/06/2023	11/15/2053
26862E-AA-9	EJF CAPITAL LLC			1	1.G FE	3,000,000	94.9335	2,848,005	3,000,000	3,000,000					5.375	5.375	MS	53,750	161,250	03/01/2022	03/01/2029
26875P-AW-1	EOG RESOURCES INC			1,2	1.G FE	4,970,550	97.9262	4,896,312	5,000,000	4,970,617		67			5.650	5.691	JD	31,389		11/18/2024	12/01/2054
26884U-AB-5	EPR PROPERTIES			1,2	2.C FE	1,992,760	99.7488	1,994,976	2,000,000	1,999,785		852			4.500	4.545	AO	22,500	90,000	03/09/2015	04/01/2025
26884U-AF-6	EPR PROPERTIES			1,2	2.C FE	4,958,400	92.6450	4,632,251	5,000,000	4,978,799		4,116			3.750	3.851	FA	70,833	187,500	08/08/2019	08/15/2029
26885B-AC-4	EQM MIDSTREAM PARTNERS LP			1,2	3.A FE	4,976,900	98.7920	4,939,601	5,000,000	4,990,484		2,372			5.500	5.560	JJ	126,806	275,000	06/21/2018	07/15/2028
268948-AC-0	EAGLE BANCORP INC				2.B FE	5,000,000	99.0275	4,951,373	5,000,000	5,000,000					10.000	10.000	MS	126,389		09/30/2024	09/30/2029
26942G-AC-4	EAGLE BANCORP MONTANA INC			2,5	5.B GI	2,000,000	95.8021	1,916,042	2,000,000	2,000,000					5.500	5.502	JJ	55,000	110,000	06/10/2020	07/01/2030
278058-AW-2	EATON CORP				1.G FE	2,780,160	112.5502	2,251,004	2,000,000	2,355,934		(65,740)			7.650	3.630	MN	19,550	153,000	10/17/2017	11/15/2029
278865-BE-9	ECOLAB INC			1,2	1.G FE	499,530	100.1241	500,620	500,000	499,727		45			4.800	4.812	MS	6,467	24,000	03/23/2020	03/24/2030
281020-AN-7	EDISON INTERNATIONAL			1,2	2.C FE	3,292,500	101.6695	3,050,085	3,000,000	3,096,585		(39,335)			5.750	4.260	JD	7,667	172,500	07/11/2019	06/15/2027
281020-AR-8	EDISON INTERNATIONAL			2	2.C FE	1,995,380	99.9174	1,998,349	2,000,000	1,999,710		989			4.950	5.002	AO	20,900	99,000	03/31/2020	04/15/2025
28414H-AG-8	ELANCO ANIMAL HEALTH INC			1,2	4.A FE	2,000,000	101.3844	2,027,688	2,000,000	2,000,000					6.900	6.865	FA	45,442	133,000	08/15/2018	08/28/2028
28504D-AD-5	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	22,077,340	107.2644	21,452,889	20,000,000	22,065,489		(11,708)			6.900	6.121	MN	145,667	862,500	12/04/2024	05/23/2053
28932M-AD-7	ELM ROAD GENERATING STATION SUPERCRITICA			1	1.F FE	4,000,000	101.8124	4,072,497	4,000,000	4,000,000					6.090	6.089	FA	94,733	243,600	02/03/2010	02/11/2040
291011-BB-9	EMERSON ELECTRIC CO			1	1.F FE	1,478,642	106.1970	1,115,068	1,050,000	1,410,292		(19,758)			6.125	3.128	AO	13,577	64,313	05/20/2021	04/15/2039
29103D-AM-8	EMERA US FINANCE LP			1,2	2.C FE	4,354,950	82.8067	4,140,333	5,000,000	4,360,846		5,896			4.750	5.799	JD	10,556	118,750	08/19/2024	06/15/2046
292480-AL-4	ENERGY TRANSFER LP			1,2	2.B FE	3,014,883	99.8229	4,991,146	5,000,000	3,855,254		253,056			4.950	13.659	MN	31,625	247,500	05/08/2018	05/15/2028
292480-AM-2	ENERGY TRANSFER LP			1,2	2.B FE	1,774,086	95.9736	3,838,945	4,000,000	2,441,728		207,808			4.150	16.352	MS	48,878	166,000	09/05/2019	09/15/2029
292505-AD-6	OVINTIV INC			1	2.C FE	2,111,781	103.5901	4,661,552	4,500,000	2,392,111		86,933			6.500	16.312	FA	110,500	292,500	03/05/2020	08/15/2034
292505-AE-4	OVINTIV INC			1	2.C FE	5,206,600	102.9284	5,146,420	5,000,000	5,205,612		(988)			6.625	6.151	FA	125,139		11/15/2024	08/15/2037
29273V-AW-0	ENERGY TRANSFER LP			1,2	2.B FE	1,990,460	96.6748	1,933,495	2,000,000	1,990,366		(94)			5.950	5.985	MN	15,206	95,861	01/10/2024	05/15/2054
29273V-BB-5	ENERGY TRANSFER LP			1,2	2.B FE	1,989,220	97.8703	1,957,406	2,000,000	1,989,077		(143)			6.050	6.090	MS	40,333	23,528	06/06/2024	09/01/2054
29278G-BB-3	ENEL FINANCE INTERNATIONAL NV		C	1,2	2.A FE	8,258,000	117.7874	8,245,116	7,000,000	8,241,458		(15,887)			7.750	6.370	AO	116,035	542,500	01/04/2024	10/14/2052
29278N-AF-0	ENERGY TRANSFER LP			1,2	2.B FE	9,981,900	99.8235	9,982,347	10,000,000	9,992,798		1,868			4.950	4.973	JD	22,000	495,000	06/06/2018	06/15/2028
29278N-AG-8	ENERGY TRANSFER LP			1,2	2.B FE	2,644,409	100.3564	2,659,444	2,650,000	2,647,189		571			5.250	5.278	AO	29,371	139,125	01/08/2019	04/15/2029
29364W-BJ-6	ENTERGY LOUISIANA LLC			1,2	1.F FE	4,968,200	71.7286	3,586,428	5,000,000	4,973,164		1,229			3.100	3.142	JD	6,889	155,000	03/04/2021	06/15/2041
293712-AB-1	ENTERPRISE FINANCIAL SERVICES CORP			2,5	2.B FE	3,000,000	98.0000	2,940,000	3,000,000	3,000,000					5.750	5.751	JD	14,375	172,500	05/15/2020	06/01/2030
293791-AP-4	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	2,831,578	108.7231	2,201,643	2,025,000	2,635,124		(52,796)			6.650	3.063	AO	28,429	134,663	02/09/2021	10/15/2034
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	2,845,740	103.6684	2,073,369	2,000,000	2,720,331		(38,015)			6.125	3.075	AO	25,861	122,500	07/26/2021	10/15/2039
294429-AG-0	EQUIFAX INC			1	2.B FE	6,359,576	108.9779	6,456,940	5,925,000	6,239,715		(17,160)			7.000	6.361	JJ	207,375	414,750	02/26/2021	07/01/2037
29460X-AC-3	EQUITY BANCSHARES INC			2,5	2.B FE	4,000,000	98.5000	3,940,000	4,000,000	4,000,000					7.000	6.998	JD	778	420,000	06/29/2020	06/30/2030
29670G-AG-7	ESSENTIAL UTILITIES INC			1,2	2.B FE	1,889,380	90.9109	1,818,218	2,000,000	1,889,456		76			5.300	5.701	MN	17,667		12/18/2024	05/01/2052
29670V-AA-7	ESSENTIAL PROPERTIES LP			1,2	2.C FE	4,990,000	85.1325	4,256,625	5,000,000	4,993,200		929			2.950	2.973	JJ	68,014	147,500	06/22/2021	07/15/2031
29736R-AA-8	ESTEE LAUDER COMPANIES INC			1	1.F FE	4,942,100	99.7255	4,986,276	5,000,000	4,969,770		2,573			5.750	5.839	AO	60,694	287,500	11/18/2009	10/15/2033
29911Q-AA-7	EVANS BANCORP INC			2,5	2.B FE	2,000,000	96.0436	1,920,871	2,000,000	2,000,000					6.000	6.000	JJ	55,333	120,000	07/09/2020	07/15/2030
29977G-AA-0	EVERBANK FINANCIAL CORP			2	2.B FE	3,000,000	99.5927	2,987,780	3,000,000	3,000,000					5.750	5.748	JJ	85,771	172,500	06/26/2015	07/02/2025

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
29977G-AC-6	EVERBANK FINANCIAL CORP			2,5	2.B FE	7,000,000	99.7718	6,984,023	7,000,000	7,000,000					8.375	8.377	MS	197,045		08/28/2024	09/01/2034
30018M-AA-6	EVERGREEN BANCSHARES, INC.				2.A FE	3,000,000	94.7500	2,842,500	3,000,000	3,000,000					5.250	5.250	MN	26,250	157,500	10/23/2020	11/01/2030
30161M-AG-8	CONSTELLATION ENERGY GENERATION LLC			1	2.A FE	1,997,260	104.2988	2,085,977	2,000,000	1,998,090		77			6.250	6.260	AO	31,250	125,000	09/16/2009	10/01/2039
30161N-AX-9	EXELON CORP			1,2	2.B FE	2,993,820	95.2967	2,858,900	3,000,000	2,996,466		589			4.050	4.075	AO	25,650	121,500	03/30/2020	04/15/2030
30161N-BL-4	EXELON CORP			1,2	2.B FE	4,944,950	96.2181	4,810,904	5,000,000	4,945,224		274			5.600	5.678	MS	82,444		11/14/2024	03/15/2053
30212P-AM-7	EXPEDIA GROUP INC			1,2	2.B FE	1,990,700	100.1369	2,002,739	2,000,000	1,998,791		1,022			5.000	5.056	FA	37,778	100,000	12/01/2015	02/15/2026
30212P-BH-7	EXPEDIA GROUP INC			1,2	2.B FE	4,954,050	88.0294	4,401,470	5,000,000	4,970,107		4,323			2.950	3.057	MS	43,431	147,500	02/16/2021	03/15/2031
30219T-AA-8	EXPERITY VENTURES, LLC				2.B FE	5,000,000	98.2500	4,912,500	5,000,000	5,000,000					8.000	8.000	MJSD	1,111	500,000	06/17/2022	06/24/2027
30225V-A@-6	EXTRA SPACE STORAGE LP			1	2.B	5,500,000	96.6896	5,317,927	5,500,000	5,500,000					4.390	4.390	JJ	109,994	241,450	07/17/2018	07/17/2028
30231G-BK-7	EXXON MOBIL CORP			1,2	1.D FE	4,964,950	94.1934	4,709,668	5,000,000	4,980,193		3,406			3.482	3.566	MS	49,328	174,100	03/18/2020	03/19/2030
302508-AQ-9	FMR LLC			1	1.E FE	1,275,072	110.3025	1,323,629	1,200,000	1,227,003		(5,014)			7.570	6.973	JD	4,037	90,840	02/18/2010	06/15/2029
30251B-AB-4	FMR LLC			1	1.E FE	997,720	109.8989	1,098,989	1,000,000	998,470		60			6.450	6.466	MN	8,242	64,500	10/28/2009	11/15/2039
302520-AB-7	FNB CORP			2	2.B FE	4,000,000	99.3837	3,975,350	4,000,000	4,000,000					4.875	4.874	AO	48,208	195,000	09/29/2015	10/02/2025
30288*-AA-8	FLNG LIQUEFACTION 2, LLC				2.B FE	3,123,600	88.7229	2,771,350	3,123,600	3,123,600					4.540	4.537	MS	35,847	141,811	11/16/2016	03/31/2038
30303M-8V-7	META PLATFORMS INC			1,2	1.D FE	2,988,030	96.8366	2,905,099	3,000,000	2,988,122		92			5.400	5.427	FA	63,900		08/07/2024	08/15/2054
30311R-AA-9	F&M FINANCIAL CORP (TENNESSEE)			2,5	2.B FE	3,000,000	99.7500	2,992,500	3,000,000	3,000,000					9.199	9.198	MJSD	12,265	252,674	09/12/2019	09/17/2029
30313R-AA-7	FS KKR CAPITAL CORP			1,2	2.C FE	5,000,000	99.8227	4,991,137	5,000,000	5,000,000					4.250	4.250	FA	80,868	212,500	02/11/2020	02/14/2025
303901-BQ-4	FAIRFAX FINANCIAL HOLDINGS LTD			1,2	2.B FE	2,987,550	98.6567	2,959,700	3,000,000	2,987,289		(261)			6.100	6.131	MS	53,883	41,175	06/18/2024	03/15/2055
315921-AJ-5	FIDELITY FEDERAL BANCORP			2,5	1.G FE	2,000,000	99.0000	1,980,000	2,000,000	2,000,000					9.221	9.220	FMAN	31,249	120,000	10/31/2019	11/01/2029
319137-AP-0	FIRST BANK			5	2.B FE	3,000,000	98.0000	2,940,000	3,000,000	3,000,000					5.500	5.500	JD	13,750	165,000	05/29/2020	06/01/2030
319383-AD-7	FIRST BUSEY CORP			2,5	2.B FE	3,000,000	96.0503	2,881,509	3,000,000	3,000,000					5.250	5.251	JD	13,125	157,500	05/28/2020	06/01/2030
31982Q-AY-5	FIRST COMWLTH BK IND PA			2,5	2.C FE	3,000,000	84.0000	2,520,000	3,000,000	3,000,000					5.500	5.500	JD	13,750	165,000	05/17/2018	06/01/2033
320209-AA-7	FIRST FINANCIAL BANCORP				2.B FE	5,000,000	98.6949	4,934,745	5,000,000	5,000,000					5.125	5.124	FA	89,688	256,250	08/20/2015	08/25/2025
32055R-A#-4	FIRST INDUSTRIAL, L.P.				2.B FE	3,000,000	96.3234	2,889,703	3,000,000	3,000,000					4.400	4.399	AO	26,033	132,000	04/20/2017	04/20/2029
32055Y-AA-0	FIRST INTERSTATE BANCSYSTEM INC			2,5	2.B FE	3,500,000	99.0000	3,465,000	3,500,000	3,500,000					5.250	5.251	MN	23,479	183,750	05/13/2020	05/15/2030
320844-PD-9	HUNTINGTON NATIONAL BANK				2.A FE	5,004,530	98.5268	4,926,339	5,000,000	5,000,761		(402)			4.270	4.260	MN	21,350	213,500	11/19/2014	11/25/2026
320867-AC-8	OLD NATIONAL BANCORP			2	2.A FE	2,972,100	100.8758	3,026,273	3,000,000	2,993,975		3,200			5.875	5.998	MS	45,042	176,250	09/22/2016	09/29/2026
32115D-AB-2	FIRST NBC BK HLDG CO			2	6. *	20,000	1.0000	20,000	2,000,000	20,000					5.750	0.000	FA			02/10/2015	02/18/2025
335720-AB-4	FIRST NATL NEB INC			5	2.B FE	5,000,000	94.1015	4,705,073	5,000,000	5,000,000					7.193	7.197	AO	89,915	366,022	03/13/2018	04/01/2028
337158-AJ-8	FIRST HORIZON BANK			2	2.C FE	5,000,000	99.5132	4,975,660	5,000,000	5,000,000					5.750	5.750	MN	47,917	287,500	04/23/2020	05/01/2030
33767U-AA-5	FIRSTSUN CAPITAL BANCORP				2.C FE	4,000,000	98.6966	3,947,862	4,000,000	4,000,000					6.000	6.000	JJ	120,000	240,000	06/26/2020	07/01/2030
33830T-AC-7	FIVE STAR BANCORP			2,5	2.C FE	2,000,000	93.0000	1,860,000	2,000,000	2,000,000					6.000	6.001	MS	40,000	120,000	08/17/2022	09/01/2032
33938E-AU-1	FLEX LTD			1,2	2.C FE	4,056,140	99.8175	3,992,699	4,000,000	4,001,191		(9,320)			4.750	4.511	JD	8,444	190,000	11/30/2017	06/15/2025
33938X-AA-3	FLEX LTD			1,2	2.C FE	8,964,630	97.9608	8,816,468	9,000,000	8,982,221		3,491			4.875	4.925	JD	19,500	438,750	05/30/2019	06/15/2029
341081-FC-6	FLORIDA POWER & LIGHT CO			1	1.E FE	1,774,691	102.0420	1,322,465	1,296,000	1,713,352		(21,449)			5.690	3.026	MS	24,581	73,742	01/18/2022	03/01/2040
343412-AF-9	FLUOR CORP			1,2	3.A FE	2,031,620	95.1196	1,902,393	2,000,000	2,013,810		(3,637)			4.250	4.035	MS	25,028	85,000	08/22/2019	09/15/2028
34354P-AF-2	FLOWSERVE CORP			1,2	2.C FE	2,989,680	91.2240	2,736,719	3,000,000	2,993,663		979			3.500	3.541	AO	26,250	105,000	09/14/2020	10/01/2030
34489*-AE-9	FOOTBALL CLUB TERM NOTES				1.F FE	3,300,000	90.9005	2,999,717	3,300,000	3,300,000					4.210	4.272	OCT	33,961	142,017	08/15/2018	10/05/2033
345370-CR-9	FORD MOTOR CO			2	3.A FE	1,250,000	98.4284	1,230,355	1,250,000	1,250,000					4.346	4.345	JD	3,471	54,325	12/05/2016	12/08/2026
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC				2.C FE	3,000,000	99.2011	2,976,034	3,000,000	3,000,000					4.389	4.389	JJ	63,275	131,670	01/05/2016	01/08/2026
345397-ZR-7	FORD MOTOR CREDIT COMPANY LLC			2	2.C FE	3,000,000	97.3963	2,921,890	3,000,000	3,000,000					5.113	5.113	MN	24,713	153,390	04/30/2019	05/03/2029
34964C-AE-6	FORTUNE BRANDS INNOVATIONS INC			1,2	2.B FE	2,994,900	92.4553	2,773,661	3,000,000	2,997,400		505			3.250	3.270	MS	28,708	97,500	09/09/2019	09/15/2029
35137L-AM-7	FOX CORP			1,2	2.B FE	998,440	99.5203	995,203	1,000,000	999,912		329			3.050	3.084	AO	7,117	30,500	03/31/2020	04/07/2025
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	3,938,440	93.1804	3,727,217	4,000,000	3,969,567		6,139			3.750	3.938	JD	6,667	150,000	06/13/2019	06/15/2029
35805B-AE-8	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	1,983,900	83.7402	1,674,804	2,000,000	1,988,871		1,424			3.000	3.090	JD	5,000	60,000	05/12/2021	12/01/2031

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
36079F-AA-4	FUND STREET TECHNOLOGIES LLC				2.A FE	5,000,000	99.0000	4,950,000	5,000,000	5,000,000					6.500	6.500	MJSD	82,153	325,000	09/28/2021	09/30/2026
361841-AL-3	GLP CAPITAL LP			1,2	2.C FE	1,315,692	99.2751	1,191,301	1,200,000	1,252,831		(12,625)			5.300	4.038	JJ	29,327	63,600	07/24/2019	01/15/2029
361841-AR-0	GLP CAPITAL LP			1,2	2.C FE	1,987,520	85.6504	1,713,008	2,000,000	1,990,907		1,129			3.250	3.323	JJ	29,972	65,000	12/07/2021	01/15/2032
369550-BH-0	GENERAL DYNAMICS CORP			1,2	1.F FE	1,976,600	87.2750	1,745,499	2,000,000	1,980,520		887			4.250	4.338	AO	21,250	85,000	03/24/2020	04/01/2040
36962G-XZ-2	GENERAL ELECTRIC CO			1	2.A	14,272,990	109.5556	12,598,899	11,500,000	13,259,037		(205,073)			6.750	4.261	MS	228,563	776,250	07/26/2019	03/15/2032
370334-CF-9	GENERAL MILLS INC			1,2	2.B FE	4,995,150	99.7345	4,986,727	5,000,000	4,999,771		770			4.000	4.016	AO	41,111	200,000	04/04/2018	04/17/2025
370334-CG-7	GENERAL MILLS INC			1,2	2.B FE	1,995,960	97.9191	1,958,383	2,000,000	1,998,481		422			4.200	4.225	AO	17,267	84,000	04/04/2018	04/17/2028
37045X-AZ-9	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	1,497,945	99.7030	1,495,545	1,500,000	1,499,869		238			4.300	4.317	JJ	30,100	64,500	07/08/2015	07/13/2025
37045X-CK-0	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	1,998,920	99.8081	1,996,162	2,000,000	1,999,952		174			4.350	4.359	AO	19,817	87,000	04/05/2018	04/09/2025
37045X-DS-2	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	4,994,850	85.6028	4,280,142	5,000,000	4,996,217		474			3.100	3.112	JJ	72,764	155,000	01/07/2022	01/12/2032
37045X-DW-3	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	4,994,400	100.1125	5,005,627	5,000,000	4,997,036		1,206			5.000	5.028	AO	56,944	250,000	06/06/2022	04/09/2027
373334-GC-9	GEORGIA POWER CO			1	1.G FE	382,997	100.1598	290,464	290,000	364,353		(4,972)			5.650	3.103	MS	5,462	16,385	01/26/2021	03/01/2037
373334-KQ-3	GEORGIA POWER CO			1,2	1.F FE	996,820	97.4290	974,290	1,000,000	997,538		274			4.700	4.740	MN	6,006	47,000	05/02/2022	05/15/2032
375558-CD-3	GILEAD SCIENCES INC			1,2	2.A FE	2,991,270	97.2649	2,917,946	3,000,000	2,991,277		7			5.500	5.520	MN	18,792		11/13/2024	11/15/2054
37637L-AA-4	GITSIT SOLUTIONS, LLC			1	2.B FE	2,000,000	100.1250	2,002,500	2,000,000	2,000,000					8.000	8.000	MN	21,333		11/13/2024	11/15/2029
378272-AV-0	GLENCORE FUNDING LLC			1,2	2.A FE	9,856,971	99.2090	9,474,460	9,550,000	9,693,835		(33,146)			4.875	4.451	MS	140,962	465,563	08/09/2019	03/12/2029
38116F-AB-3	GOLDEN PEAR FUNDING HOLDCO LLC				2.B FE	5,000,000	98.5000	4,925,000	5,000,000	5,000,000					10.000	10.000	N/A	165,278	625,000	02/24/2023	03/02/2028
38141G-ES-9	GOLDMAN SACHS GROUP INC			1	2.B FE	1,429,116	102.4769	1,332,200	1,300,000	1,329,460		(13,455)			5.950	4.770	JJ	35,667	77,350	02/17/2016	01/15/2027
38141G-FD-1	GOLDMAN SACHS GROUP INC			1	2.B FE	4,177,480	107.0560	4,282,240	4,000,000	4,118,677		(5,886)			6.750	6.406	AO	67,500	270,000	09/23/2009	10/01/2037
38141G-XH-2	GOLDMAN SACHS GROUP INC			1,2	2.A FE	6,799,170	93.7780	6,564,462	7,000,000	6,885,178		19,432			3.800	4.154	MS	78,322	266,000	03/18/2020	03/15/2030
38147U-AC-1	GOLDMAN SACHS BDC INC			1,2	2.C FE	999,100	99.7857	997,857	1,000,000	999,979		193			3.750	3.770	FA	14,688	37,500	02/06/2020	02/10/2025
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP			1,2	3.A FE	2,970,270	97.5644	2,926,932	3,000,000	2,982,630		5,544			8.875	9.125	MS	88,750	266,250	08/23/2022	09/01/2027
390905-AC-1	GREAT SOUTHERN BANCORP INC			2,5	2.C FE	1,000,000	96.8300	968,300	1,000,000	1,000,000					5.500	5.501	JD	2,444	55,000	06/10/2020	06/15/2030
391202-AA-6	GREAT ROCK CAPITAL PARTNERS, LLC				2.B FE	7,000,000	102.2500	7,157,500	7,000,000	7,000,419		296			9.500	9.502	MJSD	1,847	831,250	12/07/2023	08/22/2028
39121J-AH-3	GREAT RIVER ENERGY			1	1.G FE	1,516,000	99.2872	1,505,194	1,516,000	1,516,000					4.478	4.478	JJ	33,943	67,886	10/19/2010	07/01/2030
39304D-AA-0	Green Dot Corporation				1.G FE	3,960,080	99.9205	3,996,818	4,000,000	3,962,280		2,200			8.750	9.000	MS	111,806		08/28/2024	09/15/2029
39573L-DV-7	GREENSTATE CREDIT UNION			5	2.C FE	3,499,247	70.0000	2,450,000	3,500,000	3,538,768		21,286			7.750	7.742	MON	102,472	271,250	02/02/2023	02/15/2033
403949-AB-6	HF SINCLAIR CORP			1,2	2.C FE	12,338,423	100.7465	12,064,392	11,975,000	12,081,006		(100,484)			5.875	4.962	AO	175,883	703,531	04/27/2022	04/01/2026
403949-AC-4	HF SINCLAIR CORP			1,2	2.C FE	2,814,776	94.0973	2,822,918	3,000,000	2,865,103		19,554			4.500	5.421	AO	33,750	135,000	04/27/2022	10/01/2030
404119-BQ-1	HCA INC			1	2.C FE	3,082,500	100.0986	3,002,958	3,000,000	3,003,152		(10,763)			5.250	4.873	AO	33,250	157,500	01/28/2016	04/15/2025
404119-BX-6	HCA INC			1,2	2.C FE	1,989,940	95.3812	1,907,623	2,000,000	1,995,010		1,000			4.125	4.187	JD	3,667	82,500	06/06/2019	06/15/2029
404119-BY-4	HCA INC			1,2	2.C FE	1,486,290	91.1265	1,366,898	1,500,000	1,488,820		509			5.125	5.199	JD	3,417	76,875	06/06/2019	06/15/2039
404119-BZ-1	HCA INC			1,2	2.C FE	2,463,200	86.5189	2,162,972	2,500,000	2,466,450		655			5.250	5.349	JD	5,833	131,250	06/06/2019	06/15/2049
404119-CG-2	HCA INC			1,2	2.C FE	849,677	78.0381	874,027	1,120,000	852,364		2,687			4.625	6.511	MS	15,252	25,900	04/03/2024	03/15/2052
404119-CQ-0	HCA INC			1,2	2.C FE	2,997,960	98.9312	2,967,935	3,000,000	2,998,388		147			5.500	5.508	JD	13,750	165,000	05/01/2023	06/01/2033
404119-CR-8	HCA INC			1,2	2.C FE	1,934,360	94.3710	1,887,420	2,000,000	1,935,850		823			5.900	6.140	JD	9,833	118,000	05/01/2023	06/01/2053
404119-CV-9	HCA INC			1,2	2.C FE	2,982,690	95.2614	2,857,841	3,000,000	2,983,201		511			6.000	6.041	AO	45,000	109,000	02/20/2024	04/01/2054
404121-AL-9	HCA INC			1,2	2.C FE	2,998,050	95.1075	2,853,225	3,000,000	2,998,240		190			5.950	5.954	MS	68,921		08/07/2024	09/15/2054
40414L-AN-9	HEALTHPEAK OP LLC			1,2	2.A FE	4,956,300	99.5199	4,975,994	5,000,000	4,997,834		5,085			4.000	4.107	JD	16,667	200,000	05/14/2015	06/01/2025
40434L-AM-7	HP INC			1,2	2.B FE	2,995,230	99.8635	2,995,906	3,000,000	2,997,314		803			4.750	4.782	JJ	65,708	142,500	06/06/2022	01/15/2028
406216-BJ-9	HALLIBURTON CO			1,2	2.A FE	4,501,853	95.0196	3,624,998	3,815,000	4,343,998		(42,275)			4.850	3.263	MN	23,642	185,028	01/28/2021	11/15/2035
410345-AL-6	HANESBRANDS INC			1,2	4.C FE	2,015,000	98.4474	1,968,947	2,000,000	2,002,236		(1,780)			4.875	4.778	MN	12,458	97,500	05/04/2016	05/15/2026
410867-AF-2	HANOVER INSURANCE GROUP INC			1,2	2.B FE	4,988,350	99.3489	4,967,445	5,000,000	4,998,262		1,287			4.500	4.528	AO	47,500	225,000	04/05/2016	04/15/2026
41138P-AC-7	HAPPY BANCSHARES INC			2,5	2.B FE	2,000,000	97.5000	1,950,000	2,000,000	2,000,000					5.500	5.500	JJ	46,139	110,000	07/30/2020	07/31/2030
413086-AH-2	HARMAN INTERNATIONAL INDUSTRIES INC			1,2	1.F FE	5,944,140	99.5472	5,972,835	6,000,000	5,997,503		6,576			4.150	4.265	MN	31,817	249,000	06/03/2015	05/15/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
418056-AS-6	HASBRO INC			1	2.C FE	2,346,320	101.0496	2,020,992	2,000,000	2,287,166		(12,402)			6.350	4.991	MS	37,394	127,000	09/12/2019	03/15/2040
419870-F@-4	HAWAIIAN ELECTRIC INDUSTRIES, INC.				4.B	4,300,000	96.5000	4,149,500	4,300,000	4,300,000					4.580	4.578	JD	8,753	196,940	10/04/2018	12/15/2025
42217K-BF-2	WELLTOWER OP LLC			1,2	2.A FE	1,998,520	99.6291	1,992,582	2,000,000	1,999,931		163			4.000	4.009	JD	6,667	80,000	05/20/2015	06/01/2025
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	997,250	99.9919	999,919	1,000,000	999,743		315			4.900	4.924	AO	10,344	49,000	09/30/2015	10/15/2025
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	6,417,890	104.5531	5,227,653	5,000,000	6,090,884		(86,207)			6.200	3.637	AO	65,444	310,000	01/21/2021	10/15/2035
42824C-BW-8	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	4,413,870	94.1298	4,235,842	4,500,000	4,414,262		392			5.600	5.734	AO	66,500		09/12/2024	10/15/2054
431571-AB-4	HILLENBRAND INC			1,2	3.A FE	21,666,799	99.0370	21,491,029	21,700,000	21,690,847		5,075			5.000	5.021	MS	319,472	1,085,000	09/16/2019	09/15/2026
432748-AB-7	HILLTOP HOLDINGS INC			2	2.A FE	3,000,000	99.7935	2,993,804	3,000,000	3,000,000					5.000	4.999	AO	31,667	150,000	04/06/2015	04/15/2025
432748-AE-1	HILLTOP HOLDINGS INC			2,5	2.B FE	3,000,000	94.0000	2,820,000	3,000,000	3,000,000					6.125	6.126	MN	23,479	183,750	05/07/2020	05/15/2035
43689E-AC-1	HOME BANCORP, INC.				1.G FE	3,000,000	91.0000	2,730,000	3,000,000	3,000,000					5.750	5.749	N/A	479	258,750	06/30/2022	06/30/2032
437076-AU-6	HOME DEPOT INC	SD		1,2	1.F FE	997,040	99.8285	998,285	1,000,000	998,034		78			5.400	5.419	MS	15,900	54,000	09/07/2010	09/15/2040
43785V-AD-4	HOMESTREET INC			1,2	2.C FE	4,000,000	96.0092	3,840,369	4,000,000	4,000,000					6.500	6.499	JD	21,667	260,000	05/17/2016	06/01/2026
43789T-AB-9	HOMETOWN FINANCIAL GROUP INC			2	1.G FE	7,000,000	101.2733	7,089,130	7,000,000	7,000,000					8.750	8.748	MS	180,347	323,264	03/05/2024	03/15/2027
440327-AK-0	HORACE MANN EDUCATORS CORP			1,2	2.B FE	1,994,700	99.3324	1,986,648	2,000,000	1,999,424		604			4.500	4.533	JD	7,500	90,000	11/18/2015	12/01/2025
44045A-40-9	HORIZON TECHNOLOGY FINANCE CORP			2	2.B FE	3,000,000	24.5000	2,940,000	3,000,000	3,000,000					4.875	4.875	MJSD	406	182,813	03/23/2021	03/30/2026
44045A-50-8	HORIZON TECHNOLOGY FINANCE CORP			2	2.B FE	3,000,000	24.0400	2,884,800	3,000,000	3,000,000					6.250	0.062	MJSD	521	234,375	06/08/2022	06/15/2027
44106M-AT-9	SERVICE PROPERTIES TRUST			1,2	5.A FE	1,462,054	99.4662	1,989,323	2,000,000	1,967,820		151,132			4.500	12.997	MS	26,500	90,000	09/09/2014	03/15/2025
44106M-AV-4	SERVICE PROPERTIES TRUST			1,2	5.A FE	1,432,488	97.1111	1,942,223	2,000,000	1,843,093		122,628			5.250	13.006	FA	39,667	105,000	01/29/2016	02/15/2026
44106M-AX-0	SERVICE PROPERTIES TRUST			1,2	5.A FE	2,228,351	83.7642	2,512,927	3,000,000	2,608,363		107,762			3.950	8.954	JJ	54,642	118,500	10/17/2017	01/15/2028
44107T-AV-8	HOST HOTELS & RESORTS LP			1,2	2.C FE	1,996,760	99.5675	1,991,350	2,000,000	1,999,824		377			4.000	4.020	JD	3,556	80,000	05/06/2015	06/15/2025
44107T-AZ-9	HOST HOTELS & RESORTS LP			1,2	2.C FE	4,926,400	90.5642	4,528,211	5,000,000	4,955,076		6,973			3.500	3.676	MS	51,528	175,000	08/31/2020	09/15/2030
444859-BM-3	HUMANA INC			1,2	2.B FE	3,995,000	99.8566	3,994,263	4,000,000	3,999,729		1,072			4.500	4.528	AO	45,000	180,000	03/24/2020	04/01/2025
446150-BC-7	HUNTINGTON BANCSHARES INC			1,2,5	2.A FE	2,000,000	103.2390	2,064,779	2,000,000	2,000,000					6.208	6.211	FA	44,836	124,160	08/14/2023	08/21/2029
44891A-BG-1	HYUNDAI CAPITAL AMERICA			1,2	1.G FE	4,984,950	96.0305	4,801,527	5,000,000	4,995,128		2,205			3.000	3.048	FA	58,750	150,000	02/05/2020	02/10/2027
44891A-BL-0	HYUNDAI CAPITAL AMERICA			1,2	1.G FE	1,998,820	104.4538	2,089,075	2,000,000	1,999,291		110			6.375	6.383	AO	29,396	127,500	04/02/2020	04/08/2030
44952F-AA-0	IFB BANCORP, INC.				2.B FE	2,000,000	98.0000	1,960,000	2,000,000	2,000,000					6.500	6.500	N/A	27,444	130,000	10/14/2020	10/15/2030
455434-BH-2	INDIANAPOLIS POWER & LIGHT CO			1	1.G FE	4,054,110	100.2591	3,007,773	3,000,000	3,853,099		(59,311)			6.050	3.137	AO	45,375	181,500	06/17/2021	10/01/2036
455434-BW-9	INDIANAPOLIS POWER & LIGHT CO			1,2	1.G FE	958,020	98.1921	981,921	1,000,000	958,477		457			5.700	6.003	AO	14,250	30,558	04/15/2024	04/01/2054
45780D-BU-5	INSTITUTE FOR ADVANCED STUDY			1	1.A FE	2,125,000	95.4108	2,027,480	2,125,000	2,125,000					3.662	3.662	JD	6,485	77,818	11/13/2015	12/01/2030
458140-BL-3	INTEL CORP			1,2	2.A FE	4,995,450	83.2803	4,164,013	5,000,000	4,996,193		170			4.600	4.607	MS	61,333	230,000	03/20/2020	03/25/2040
458140-CH-1	INTEL CORP			1,2	2.A FE	1,998,800	91.6395	1,832,791	2,000,000	1,998,865		35			5.625	5.630	FA	44,063	112,500	02/07/2023	02/10/2043
458140-CJ-7	INTEL CORP			1,2	2.A FE	2,005,720	88.4386	1,768,773	2,000,000	2,005,791		71			5.700	5.679	FA	44,650		09/17/2024	02/10/2053
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.A FE	2,197,500	100.6319	2,012,638	2,000,000	2,049,428		(30,351)			6.250	4.567	JJ	57,639	125,000	08/14/2019	01/15/2027
46090U-AA-5	INVESTCO LLC				2.B FE	5,000,000	92.7200	4,636,000	5,000,000	5,000,000					5.125	5.125	MJSD	21,354	256,250	08/12/2021	08/13/2026
461070-AG-9	INTERSTATE POWER AND LIGHT CO			1	2.A FE	1,927,338	105.6668	1,479,335	1,400,000	1,846,893		(23,344)			6.250	3.441	JJ	40,347	87,500	05/20/2021	07/15/2039
46625H-NJ-5	JPMORGAN CHASE & CO				1.G FE	4,984,700	99.2634	4,963,170	5,000,000	4,995,892		1,383			4.250	4.282	AO	53,125	212,500	09/23/2015	10/01/2027
46625H-RS-1	JPMORGAN CHASE & CO			1,2	1.F FE	1,496,775	98.1074	1,471,612	1,500,000	1,499,411		390			3.200	3.228	JD	2,133	48,000	09/20/2017	06/15/2026
466313-AH-6	JABIL INC			1,2	2.C FE	4,268,578	96.7515	4,292,863	4,437,000	4,373,602		19,131			3.950	4.459	JJ	82,276	175,262	06/19/2019	01/12/2028
466313-AM-5	JABIL INC			1,2	2.C FE	2,987,460	98.6149	2,958,448	3,000,000	2,993,778		2,444			4.250	4.343	MN	16,292	127,500	04/20/2022	05/15/2027
476556-CX-1	JERSEY CENTRAL POWER & LIGHT CO			1	2.B FE	3,122,242	104.5878	2,390,877	2,286,000	2,975,159		(44,631)			6.150	3.190	JD	11,716	140,589	07/26/2021	06/01/2037
476556-DC-6	JERSEY CENTRAL POWER & LIGHT CO			1,2	1.G FE	3,044,130	99.4854	2,984,562	3,000,000	3,005,984		(7,131)			4.300	4.047	JJ	59,483	129,000	02/06/2019	01/15/2026
48203R-AM-6	JUNIPER NETWORKS INC			1,2	2.B FE	1,999,020	94.9350	1,898,700	2,000,000	1,999,490		99			3.750	3.756	FA	28,333	75,000	08/19/2019	08/15/2029
482480-AL-4	KLA CORP			1,2	1.F FE	1,998,820	97.8467	1,956,934	2,000,000	1,999,124		95			4.650	4.657	JJ	42,883	93,000	06/21/2022	07/15/2032
48263C-AC-8	KDM FUNDING I LLC				1.E FE	2,604,499	95.8840	2,497,298	2,604,499	2,604,499					7.000	6.891	MON	15,193	182,315	08/10/2022	08/25/2027
48263C-AE-4	KDM FUNDING I LLC				2.A FE	1,000,000	93.2810	932,810	1,000,000	1,000,000					7.000	6.892	MON	5,833	70,000	08/17/2022	09/25/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48263C-AG-9	KDM FUNDING I LLC				1.G FE	1,950,000	65.0000	1,950,000	3,000,000	1,950,000			1,050,000		7.500	11.243	MON	56,250	112,500	10/12/2022	07/25/2027
48263C-BE-3	KDM FUNDING I LLC				2.A FE	4,477,500	95.5350	4,299,075	4,500,000	4,481,574		3,765			8.500	8.626	N/A	38,250	382,500	11/28/2023	12/25/2028
48263C-BN-3	KDM FUNDING I LLC				2.B Z	2,100,000	100.0000	2,100,000	2,100,000	2,100,000					7.000	7.001	N/A	4,900		12/18/2024	01/25/2030
485134-BH-2	EVERGY METRO INC			1	1.F FE	2,049,315	103.8400	1,557,600	1,500,000	1,931,336		(33,257)			6.050	2.940	MN	11,596	90,750	04/21/2021	11/15/2035
485260-BJ-1	EVERGY KANSAS SOUTH INC			1	1.F FE	2,891,800	105.8686	2,117,372	2,000,000	2,750,531		(46,763)			6.530	3.010	JD	5,804	130,600	11/17/2021	12/15/2037
487836-BW-7	KELLANOVA			1,2	2.B FE	4,857,743	98.3523	4,794,674	4,875,000	4,868,345		1,798			4.300	4.344	MN	26,785	209,625	05/08/2018	05/15/2028
487836-CA-4	KELLANOVA			1,2	2.B FE	5,144,750	99.7502	4,987,510	5,000,000	5,144,512		(238)			5.750	5.548	MN	35,938		11/18/2024	05/16/2054
491386-AP-3	KENTUCKY POWER CO			1,2	2.B FE	7,369,320	105.9601	7,417,207	7,000,000	7,339,704		(28,301)			7.000	6.264	MN	62,611	496,806	12/12/2023	11/15/2033
491674-BG-1	KENTUCKY UTILITIES CO			1,2	1.F FE	2,404,951	94.6824	1,764,880	1,864,000	2,332,199		(23,642)			5.125	3.060	MN	15,922	95,530	10/22/2021	11/01/2040
49306C-AB-7	KEYBANK NA				2.B FE	8,455,693	104.2683	8,080,796	7,750,000	8,077,301		(93,334)			6.950	5.436	FA	224,427	538,625	01/25/2024	02/01/2028
49327M-3H-5	KEYBANK NA			1,2	2.A FE	2,985,540	95.9117	2,877,350	3,000,000	2,987,802		1,197			5.000	5.062	JJ	64,583	150,000	01/23/2023	01/26/2033
49327V-2C-7	KEYBANK NA				2.B FE	2,898,360	94.7660	2,842,980	3,000,000	2,915,104		8,837			4.900	5.358	FA	58,392	147,000	01/23/2023	08/08/2032
49338C-AA-1	KEYSPAN GAS EAST CORP			1	2.A FE	2,850,454	96.4230	2,013,313	2,088,000	2,748,125		(30,350)			5.819	3.291	AO	30,375	121,501	06/23/2021	04/01/2041
49374J-AD-5	KIA CORP		C		1.G FE	1,990,100	95.7911	1,915,822	2,000,000	1,995,633		1,972			2.750	2.857	FA	20,931	55,000	02/08/2022	02/14/2027
49427R-AL-6	KILROY REALTY LP			1,2	2.C FE	2,983,320	99.5105	2,985,316	3,000,000	2,998,519		1,914			4.375	4.443	AO	32,813	131,250	09/09/2015	10/01/2025
49446R-AU-3	KIMCO REALTY OP LLC			1,2	2.A FE	2,995,290	99.8423	2,995,268	3,000,000	2,999,941		692			3.300	3.324	FA	41,250	99,000	08/01/2017	02/01/2025
49446R-AZ-2	KIMCO REALTY OP LLC			1,2	2.A FE	1,983,380	87.7552	1,755,103	2,000,000	1,987,580		1,496			3.200	3.297	AO	16,000	64,000	02/15/2022	04/01/2032
49456B-AP-6	KINDER MORGAN INC			1,2	2.B FE	2,968,560	98.1363	2,944,089	3,000,000	2,988,526		3,316			4.300	4.431	MS	43,000	129,000	03/07/2018	03/01/2028
496719-AD-7	KINGSTONE COMPANIES, INC.				5.B GI	276,175	99.8229	275,686	276,175	276,175					13.750	13.762	N/A	11,603	21,935	12/15/2022	06/30/2026
496902-AQ-0	KINROSS GOLD CORP			1,2	2.C FE	3,681,600	99.0653	3,962,614	4,000,000	3,892,619		38,318			4.500	5.650	JJ	83,000	180,000	08/22/2018	07/15/2027
497266-AC-0	KIRBY CORP			1,2	2.C FE	1,985,260	96.7673	1,935,347	2,000,000	1,994,669		1,545			4.200	4.291	MS	28,000	84,000	03/20/2018	03/01/2028
49906E-AA-9	KNIGHTHEAD ANNUITY & LIFE ASSURANCE COMP		C		2.B FE	4,000,000	101.0000	4,040,000	4,000,000	4,000,000					9.375	9.376	N/A	16,667	375,000	12/28/2022	12/15/2042
500255-AN-4	KOHLS CORP			1	3.C FE	2,214,179	75.1571	1,386,648	1,845,000	2,123,692		(29,139)			6.000	3.801	JJ	51,045	110,700	10/04/2021	01/15/2033
500255-AQ-7	KOHLS CORP			1	3.C FE	2,959,281	74.3764	1,695,781	2,280,000	2,863,122		(33,093)			6.875	4.282	JD	6,967	156,750	12/16/2021	12/15/2037
500255-AX-2	KOHLS CORP			1,2	3.C FE	2,994,060	80.0107	2,400,320	3,000,000	2,995,909		571			4.625	4.884	MN	24,375	138,750	03/29/2021	05/01/2031
500472-AC-9	KONINKLIJKE PHILIPS NV		C	1	2.A FE	685,328	107.7414	700,319	650,000	684,279		(1,049)			6.875	6.281	MS	13,655	22,344	04/25/2024	03/11/2038
50067H-AC-1	KORTH DIRECT MORTGAGE INC				2.A FE	3,426,086	82.7470	2,834,983	3,426,086	3,426,086					5.250	5.250	MON	2,998	180,456	10/09/2019	11/25/2029
50067H-BA-4	KORTH DIRECT MORTGAGE INC.				1.G FE	270,958	96.5170	261,521	270,958	270,958					5.300	5.300	MON	239	14,361	09/28/2020	10/25/2025
50067H-BG-1	KORTH DIRECT MORTGAGE INC				1.G FE	1,308,000	96.4330	1,261,344	1,308,000	1,308,000					5.000	5.000	MON	1,090	65,400	09/15/2020	10/25/2025
50067H-BL-0	KORTH DIRECT MORTGAGE INC				1.G FE	3,000,000	95.4480	2,863,440	3,000,000	3,000,000					5.250	5.250	MON	2,625	157,500	01/06/2021	02/25/2026
50067H-BN-6	KORTH DIRECT MORTGAGE INC - CMBS				1.G FE	3,976,000	96.3250	3,853,000	4,000,000	3,995,281		5,002			5.000	5.134	MON	3,333	200,000	10/29/2020	11/25/2025
50067H-BQ-9	KORTH DIRECT MORTGAGE INC				1.G FE	1,000,000	95.1590	951,590	1,000,000	1,000,000					5.250	5.250	MON	875	52,500	02/10/2021	03/25/2026
50067H-BS-5	KORTH DIRECT MORTGAGE INC				2.A FE	1,500,000	94.5910	1,418,865	1,500,000	1,500,000					5.500	5.419	MON	1,375	82,500	03/16/2021	04/25/2026
50067H-BY-2	KORTH DIRECT MORTGAGE INC - CMBS				1.G FE	2,100,000	70.0000	2,100,000	3,000,000	2,100,000			150,000		4.500	0.000	MON		(11,250)	04/21/2021	05/25/2024
50067H-CE-5	KORTH DIRECT MORTGAGE INC				1.F FE	1,500,000	93.9810	1,409,715	1,500,000	1,500,000					4.750	4.751	MON	1,188	71,250	05/26/2021	06/25/2026
50067H-CG-0	KORTH DIRECT MORTGAGE INC				1.G FE	1,462,502	97.6350	1,427,914	1,462,502	1,462,502					4.750	4.750	MON	1,158	74,039	06/23/2021	07/25/2025
50067H-CJ-4	KORTH DIRECT MORTGAGE INC				1.G FE	2,000,000	92.6670	1,853,340	2,000,000	2,000,000					4.500	4.435	MON	1,500	90,000	07/20/2021	08/25/2026
50067H-CN-5	KORTH DIRECT MORTGAGE LLC				5.B GI	1,200,000	60.0000	1,200,000	2,000,000	1,200,000			200,000		4.250	0.000	MON			08/23/2021	09/25/2026
50067H-CU-9	KORTH DIRECT MORTGAGE INC				1.F FE	4,500,000	92.5180	4,163,310	4,500,000	4,500,000					4.750	4.678	MON	17,813	213,750	10/27/2021	11/25/2026
50067H-CY-1	KORTH DIRECT MORTGAGE INC. - CMBS			4	1.G FE	2,000,000	91.3770	1,827,540	2,000,000	2,000,000					4.500	4.347	MON	7,500	90,000	11/17/2021	12/25/2026
50067H-DA-2	KORTH DIRECT MORTGAGE INC				6. *	2,380,000	35.0000	2,380,000	6,800,000	2,380,000			1,020,000		0.000	0.000	MON		(26,917)	04/01/2022	01/25/2027
50067H-DC-8	KORTH DIRECT MORTGAGE INC - CMBS				1.G FE	2,000,000	99.6200	1,992,400	2,000,000	2,000,000					4.500	4.503	MON	1,500	90,000	01/27/2022	02/15/2025
50067H-DE-4	KORTH DIRECT MORTGAGE INC.				1.F FE	3,000,000	99.3780	2,981,340	3,000,000	3,000,000					4.500	4.500	MON	2,250	135,000	02/01/2022	01/25/2025
50067H-DG-9	KORTH DIRECT MORTGAGE INC				1.G FE	1,850,000	90.3760	1,671,956	1,850,000	1,850,000					4.500	4.437	MON	1,388	83,250	02/10/2022	03/25/2027
50067H-DP-9	KDMMTG 22N06Q A - CMBS			4	1.F FE	9,900,000	92.8550	9,285,500	10,000,000	9,968,748		11,790			5.750	5.889	MON	9,583	575,000	04/07/2022	05/25/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50067H-DQ-7	KORTH DIRECT MORTGAGE INC - CMBS				1.G FE	4,000,000	93.1890	3,727,560	4,000,000	4,000,000					6.150	6.150	MON	4,667	246,000	04/07/2022	05/25/2027
50067H-DU-8	KORTH DIRECT MORTGAGE INC - CMBS				1.G FE	2,531,297	93.0660	2,355,777	2,531,297	2,531,297					6.750	6.838	MON	2,848	178,747	06/21/2022	07/25/2027
50077L-AT-3	KRAFT HEINZ FOODS CO			1,2	2.B FE	4,991,100	98.9521	4,947,605	5,000,000	4,996,329		800			4.625	4.645	JJ	96,997	231,250	08/10/2018	01/30/2029
50077L-AX-4	KRAFT HEINZ FOODS CO			1,2	2.B FE	1,976,320	89.4574	1,789,147	2,000,000	1,980,723		889			4.625	4.716	AO	23,125	92,500	09/11/2019	10/01/2039
50077L-BC-9	KRAFT HEINZ FOODS CO			1,2	2.B FE	2,067,000	97.9787	1,959,574	2,000,000	2,030,106		(13,505)			3.875	3.137	MN	9,903	77,500	03/04/2022	05/15/2027
501044-DL-2	KROGER CO			1,2	2.A FE	1,988,060	98.6513	1,973,026	2,000,000	1,994,525		1,208			4.500	4.575	JJ	41,500	90,000	01/07/2019	01/15/2029
524901-AV-7	LEGG MASON INC			1	1.F FE	2,998,620	99.9878	2,999,635	3,000,000	2,999,828		136			4.750	4.755	MS	41,958	142,500	03/17/2016	03/15/2026
526057-CD-4	LENNAR CORP			1,2	2.B FE	2,000,000	99.6833	1,993,667	2,000,000	2,000,000					4.750	4.750	MN	8,444	95,000	11/14/2017	11/29/2027
53015L-AA-3	LIBERTAS PARTNERS GP, LLC				2.B FE	8,000,000	102.5000	8,200,000	8,000,000	8,000,000					9.625	9.629	JD	2,139	378,029	11/14/2024	05/03/2029
534187-BA-6	LINCOLN NATIONAL CORP			1	2.B FE	4,273,420	109.3286	4,373,146	4,000,000	4,272,539		(1,893)			7.000	6.289	JD	12,444	210,000	10/18/2024	06/15/2040
539439-AR-0	LLOYDS BANKING GROUP PLC		C		1.G FE	4,982,350	97.6720	4,883,600	5,000,000	4,993,456		1,855			4.375	4.419	MS	60,156	218,750	03/15/2018	03/22/2028
539439-AT-6	LLOYDS BANKING GROUP PLC		C		1.G FE	4,984,900	98.1148	4,905,742	5,000,000	4,993,723		1,558			4.550	4.588	FA	85,313	227,500	08/09/2018	08/16/2028
546676-AU-1	LOUISVILLE GAS AND ELECTRIC CO			1,2	1.F FE	1,255,677	93.6008	903,248	965,000	1,215,068		(12,642)			5.125	3.007	MN	6,319	49,456	09/01/2021	11/15/2040
548661-DT-1	LOWE'S COMPANIES INC			1,2	2.A FE	997,710	99.7915	997,915	1,000,000	999,860		481			4.000	4.050	AO	8,444	40,000	03/24/2020	04/15/2025
548661-DV-6	LOWE'S COMPANIES INC			1,2	2.A FE	2,985,990	93.4615	2,803,844	3,000,000	2,988,271		500			5.000	5.037	AO	31,667	150,000	03/24/2020	04/15/2040
55069W-AA-9	LUXURY LEASE PARTNERS LLC				2.B FE	3,000,000	102.5000	3,075,000	3,000,000	3,000,000					11.000	11.001	MJSD	917	412,500	03/29/2023	04/06/2028
55292J-AA-7	MBS SPV I, LLC				2.B FE	2,719,298	97.1795	2,642,599	2,719,298	2,719,298					6.000	6.000	MS	54,386	163,158	03/03/2021	03/03/2026
55316U-AD-8	M1 BANCSHARES, INC.				2.B FE	2,000,000	100.2500	2,005,000	2,000,000	2,000,000					9.250	9.248	N/A	9,764		12/12/2024	12/30/2034
55330P-AA-7	MMP CAPITAL LLC				2.B FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000					9.500	9.500	N/A	154,111	78,556	10/11/2024	10/18/2029
55336V-AM-2	MPLX LP			1,2	2.B FE	2,660,903	87.1537	2,026,324	2,325,000	2,597,712		(16,843)			4.500	3.364	AO	22,088	104,625	01/27/2021	04/15/2038
55336V-AS-9	MPLX LP			1,2	2.B FE	4,971,600	99.1264	4,956,320	5,000,000	4,986,713		2,846			4.800	4.872	FA	90,667	240,000	11/08/2018	02/15/2029
55412L-AA-7	MABREY BANCORPORATION, INC.				2.C FE	1,500,000	98.0000	1,470,000	1,500,000	1,500,000					5.500	5.500	N/A	31,167	82,500	08/06/2020	08/15/2030
559222-AR-5	MAGNA INTERNATIONAL INC			1,2	1.G FE	2,988,300	99.5339	2,986,016	3,000,000	2,998,972		1,330			4.150	4.197	AO	31,125	124,500	09/16/2015	10/01/2025
56585A-BH-4	MARATHON PETROLEUM CORP			1,2	2.B FE	4,990,250	99.8852	4,994,260	5,000,000	4,999,287		2,095			4.700	4.744	MN	39,167	235,000	04/23/2020	05/01/2025
57064B-AA-6	MARKET STREET BANCSHARES, INC.				2.C FE	2,000,000	94.2303	1,884,606	2,000,000	2,000,000					6.000	5.999	JD	10,000	120,000	11/30/2020	12/01/2030
571903-AY-9	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	4,964,050	97.2655	4,863,277	5,000,000	4,986,602		3,742			4.000	4.088	AO	42,222	200,000	04/04/2018	04/15/2028
571903-BB-8	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	1,993,600	99.2759	1,985,519	2,000,000	1,997,168		645			4.650	4.690	JD	7,750	93,000	11/14/2018	12/01/2028
573284-AA-4	MARTIN MARIETTA MATERIALS INC				2.B FE	4,470,200	101.5158	4,060,631	4,000,000	4,047,726		(49,541)			7.000	5.642	JD	23,333	280,000	11/04/2013	12/01/2025
575634-AS-9	MASSACHUSETTS ELECTRIC CO			1	2.A FE	7,549,442	99.3092	6,697,410	6,744,000	7,440,773		(34,952)			5.900	4.847	MN	50,842	290,870	12/16/2024	11/15/2039
58013M-FN-9	MCDONALD'S CORP			1,2	2.A FE	1,999,300	99.2861	1,985,722	2,000,000	1,999,921		154			3.300	3.308	JJ	33,000	66,000	03/25/2020	07/01/2025
58155Q-AE-3	MCKESSON CORP			1,2	2.A FE	3,066,750	100.9255	3,027,765	3,000,000	3,064,924		(1,826)			6.000	5.788	MS	60,000	90,000	03/20/2024	03/01/2041
58278L-AA-4	MCREIF SUBREIT, LLC			1	6. *	1,957,008	65.0000	1,953,774	3,005,806	1,947,768			1,050,000		8.000	12.337	MN	36,738	253,482	11/06/2020	12/31/2025
58278L-AC-0	MCREIF SUBREIT, LLC				6. *	1,995,199	65.0000	1,995,199	3,069,537	1,995,199			1,074,338		5.500	8.459	AO	35,641	286,357	04/15/2024	10/15/2026
583928-AE-6	MEDALLION FINANCIAL CORP			2	1.G FE	4,000,000	94.0000	3,760,000	4,000,000	4,000,000					7.500	7.503	JD	833	450,000	12/23/2020	12/30/2027
583928-AJ-5	MEDALLION FINANCIAL CORP			1,2	1.G FE	3,000,000	101.0000	3,030,000	3,000,000	3,000,000					9.250	9.250	MS	70,146	278,271	09/29/2023	09/30/2028
58942H-AA-9	BON SECOURS MERCY HEALTH INC			1	1.E FE	6,116,400	98.2533	5,895,200	6,000,000	6,013,352		(15,641)			3.382	3.109	MN	33,820	202,920	09/21/2017	11/01/2025
58942H-AB-7	BON SECOURS MERCY HEALTH INC			1,2	1.F FE	5,000,000	96.7075	4,835,374	5,000,000	5,000,000					3.555	3.554	FA	74,063	177,750	12/12/2017	08/01/2027
59001A-BA-9	MERITAGE HOMES CORP			1,2	2.C FE	1,000,000	100.2152	1,002,152	1,000,000	1,000,000					5.125	5.124	JD	3,559	51,250	05/22/2017	06/06/2027
59151K-AL-2	METHANEX CORP			1,2	3.A FE	15,011,750	96.3657	14,454,853	15,000,000	15,005,748		(999)			5.250	5.241	JD	35,000	787,500	09/11/2019	12/15/2029
594918-BR-4	MICROSOFT CORP			1,2	1.A FE	9,991,200	97.0002	9,700,021	10,000,000	9,998,468		927			2.400	2.410	FA	95,333	240,000	08/02/2016	08/08/2026
594918-BS-2	MICROSOFT CORP			1,2	1.A FE	2,377,728	87.1954	2,092,690	2,400,000	2,385,332		1,008			3.450	3.515	FA	32,890	82,800	08/02/2016	08/08/2036
595112-BP-7	MICRON TECHNOLOGY INC			1,2	2.C FE	999,950	98.5843	985,843	1,000,000	999,999		1			4.185	4.185	FA	15,810	41,850	07/11/2019	02/15/2027
595112-BQ-5	MICRON TECHNOLOGY INC			1,2	2.C FE	5,999,640	97.6018	5,856,108	6,000,000	5,999,990		2			4.663	4.663	FA	105,695	279,780	07/11/2019	02/15/2030
59562V-AL-1	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	1,478,265	105.0840	1,166,432	1,110,000	1,405,370		(21,435)			6.125	3.277	AO	16,997	67,988	06/10/2021	04/01/2036
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	8,750,132	103.4180	6,603,241	6,385,000	8,319,477		(127,537)			5.950	3.000	MN	48,544	379,908	06/25/2021	05/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	6,855,759	106.5017	5,190,894	4,874,000	6,505,280		(102,370)			6.500	3.260	MS	93,283	316,810	11/16/2021	09/15/2037
597742-AK-1	MIDLAND STATES BANCORP INC			2,5	2.B FE	5,000,000	87.0000	4,350,000	5,000,000	5,000,000					5.500	5.500	MS	69,514	275,000	09/20/2019	09/30/2034
598511-AC-7	MIDWESTONE FINANCIAL GROUP INC (IOWA)			2,5	2.C FE	2,500,000	98.0000	2,450,000	2,500,000	2,500,000					5.750	5.750	JJ	60,295	143,750	07/28/2020	07/30/2030
60040R-AC-0	MILLENNIUM CONSOLIDATED HOLDINGS LLC				2.C FE	2,000,000	99.7500	1,995,000	2,000,000	2,000,000					7.500	7.500	MS	37,917	150,000	03/31/2020	03/31/2025
615369-AS-4	MOODY'S CORP			1,2	2.A FE	1,997,740	99.7480	1,994,960	2,000,000	1,999,889		483			3.750	3.775	MS	20,208	75,000	03/20/2020	03/24/2025
617446-7Y-9	MORGAN STANLEY				2.A FE	6,989,520	99.2285	6,945,995	7,000,000	6,998,272		971			4.350	4.365	MS	95,579	304,500	09/05/2014	09/08/2026
617446-8C-6	MORGAN STANLEY			1	1.G FE	7,421,400	99.5906	6,971,341	7,000,000	7,033,898		(59,156)			4.000	3.120	JJ	122,889	280,000	10/17/2017	07/23/2025
61746B-DZ-6	MORGAN STANLEY			1	1.G FE	3,649,310	99.2263	3,472,919	3,500,000	3,521,510		(19,433)			3.875	3.286	JJ	58,017	135,625	09/20/2017	01/27/2026
61747Y-ET-8	MORGAN STANLEY			1,2,5	1.E FE	5,000,000	99.8930	4,994,648	5,000,000	5,000,000					4.679	4.682	JJ	106,577	233,950	07/18/2022	07/17/2026
61747Y-FB-6	MORGAN STANLEY			2	2.A FE	5,000,000	100.1033	5,005,166	5,000,000	5,000,000					5.948	5.948	JJ	133,830	297,400	01/17/2023	01/19/2038
61747Y-FM-2	MORGAN STANLEY			2	2.A FE	4,000,000	100.3279	4,013,117	4,000,000	4,000,000					5.942	5.941	FA	95,072	118,840	02/05/2024	02/07/2039
61761J-ZN-2	MORGAN STANLEY				2.A FE	6,912,570	98.0008	6,860,055	7,000,000	6,974,979		10,149			3.950	4.114	AO	52,228	276,500	02/14/2018	04/23/2027
61945C-AD-5	MOSAIC CO			1,2	2.B FE	1,249,090	99.0139	990,139	1,000,000	1,180,149		(18,687)			5.450	3.000	MN	6,964	54,500	02/23/2021	11/15/2033
61945C-AG-8	MOSAIC CO			1,2	2.B FE	6,986,280	97.9875	6,859,128	7,000,000	6,995,585		1,424			4.050	4.074	MN	36,225	283,500	11/08/2017	11/15/2027
61980A-AD-5	MOTIVA ENTERPRISES LLC			1	2.A FE	9,958,256	104.1008	9,369,068	9,000,000	9,824,959		(36,562)			6.850	5.889	JJ	284,275	616,500	12/30/2020	01/15/2040
626738-AE-8	MURPHY OIL USA INC			1,2	3.B FE	7,183,750	94.8886	6,642,201	7,000,000	7,149,869		(19,084)			4.750	3.874	MS	97,903	332,500	09/06/2019	09/15/2029
62854A-AN-4	UTAH ACQUISITION SUB INC			1,2	2.C FE	2,990,822	98.4115	2,966,122	3,014,000	3,010,049		2,590			3.950	4.044	JD	5,291	131,532	05/31/2016	06/15/2026
62912X-AC-8	NGPL PIPECO LLC			1	2.C FE	7,498,264	111.9810	6,049,213	5,402,000	7,158,466		(98,951)			7.768	4.435	JD	18,650	419,627	08/06/2021	12/15/2037
62947Q-BC-1	NXP BV		C	1,2	2.A FE	4,786,405	101.6729	4,575,281	4,500,000	4,627,833		(31,804)			5.550	4.689	JD	20,813	249,750	07/16/2019	12/01/2028
62954H-BE-7	NXP BV		C	1,2	2.A FE	2,995,380	99.0255	2,970,766	3,000,000	2,997,693		887			4.400	4.434	JD	11,000	132,000	05/12/2022	06/01/2027
63010M-AB-3	NANO FINANCIAL HOLDINGS INC				2.B FE	3,000,000	100.2555	3,007,664	3,000,000	3,000,000					13.000	13.020	JD	196,083	403,917	06/28/2019	07/01/2026
631005-BC-8	NARRAGANSETT ELECTRIC CO			1	1.G FE	1,318,022	98.1738	962,103	980,000	1,270,921		(14,727)			5.638	3.163	MS	16,269	55,252	09/02/2021	03/15/2040
633717-AA-1	THE NATIONAL BANK OF INDIANAPOLIS CORPOR			5	2.B FE	2,000,000	99.0000	1,980,000	2,000,000	2,000,000					5.500	5.500	MS	32,389	157,609	09/05/2019	09/15/2029
636180-BN-0	NATIONAL FUEL GAS CO			1,2	2.C FE	1,986,340	97.1616	1,943,232	2,000,000	1,995,767		1,458			3.950	4.034	MS	23,261	79,000	09/18/2017	09/15/2027
636180-BP-5	NATIONAL FUEL GAS CO			1,2	2.C FE	6,949,110	98.5649	6,899,546	7,000,000	6,978,627		5,224			4.750	4.842	MS	110,833	332,500	08/08/2018	09/01/2028
636180-BQ-3	NATIONAL FUEL GAS CO			1,2	2.C FE	1,990,360	100.3882	2,007,764	2,000,000	1,998,031		1,794			5.500	5.599	JJ	50,722	110,000	05/19/2020	01/15/2026
636180-BR-1	NATIONAL FUEL GAS CO			1,2	2.C FE	2,998,170	86.0938	2,582,815	3,000,000	2,998,820		172			2.950	2.957	MS	29,500	88,500	02/09/2021	03/01/2031
636190-AA-8	NATIONAL FUNDING, INC.				2.B FE	5,000,000	94.1440	4,707,200	5,000,000	5,000,000					5.750	5.751	MJSD	799	359,375	08/25/2021	08/31/2026
63633D-AF-1	NATIONAL HEALTH INVESTORS INC			1,2	2.C FE	991,960	85.9053	859,053	1,000,000	994,827		762			3.000	3.094	FA	12,500	30,000	01/19/2021	02/01/2031
637417-AH-9	NNN REIT INC			1,2	2.A FE	1,995,180	99.1820	1,983,641	2,000,000	1,999,519		533			4.000	4.028	MN	10,222	80,000	10/14/2015	11/15/2025
637432-CT-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1	1.F FE	3,491,280	116.2930	3,488,790	3,000,000	3,238,483		(25,382)			8.000	6.590	MS	80,000	240,000	09/23/2009	03/01/2032
641423-BU-1	NEVADA POWER CO			1	1.F FE	915,475	109.5996	684,997	625,000	867,015		(15,734)			6.750	3.010	JJ	21,094	42,188	10/21/2021	07/01/2037
641423-BZ-0	NEVADA POWER CO			1,2	1.F FE	534,548	96.4030	385,612	400,000	514,996		(5,901)			5.375	3.005	MS	6,331	21,500	07/21/2021	09/15/2040
641423-CG-1	NEVADA POWER CO			1,2	1.F FE	998,330	102.1148	1,021,148	1,000,000	998,361		22			6.000	6.012	MS	17,667	60,333	09/11/2023	03/15/2054
649445-AC-7	FLAGSTAR FINANCIAL INC			2,5	3.C FE	5,000,000	95.0000	4,750,000	5,000,000	5,000,000					7.573	7.679	FMAN	58,903	424,633	11/01/2018	11/06/2028
649604-AG-0	NEW YORK MORTGAGE TRUST INC			1,2	2.B FE	4,000,000	93.9382	3,757,526	4,000,000	4,000,000					5.750	5.747	AO	38,972	230,000	04/27/2021	04/30/2026
651639-AM-8	NEWMONT CORPORATION			1	2.A FE	4,978,297	105.2262	4,582,600	4,355,000	4,880,137		(27,513)			6.250	5.001	AO	68,047	272,188	06/24/2021	10/01/2039
652315-AA-0	NEWPORT REALTY TRUST INC			1,2	1.G FE	1,838,926	100.0000	1,838,926	1,838,926	1,838,926					15.000	14.982	MJSD	22,540	124,153	11/02/2020	12/01/2025
652526-70-8	NEWTEKONE INC			1,2	2.A FE	5,000,000	24.6600	4,932,000	5,000,000	5,000,000					5.500	0.051	FMAN	45,833	275,000	01/14/2021	02/01/2026
652526-80-7	NEWTEKONE INC			2	2.A FE	3,000,000	25.2800	3,033,600	3,000,000	3,000,000					8.000	8.013	JD	20,000	240,000	08/24/2023	09/01/2028
652526-88-0	NEWTEKONE INC			2	2.A FE	3,000,000	25.3200	3,038,400	3,000,000	3,000,000					8.500	8.500	MJSD	21,250	128,208	05/23/2024	06/01/2029
652526-AC-8	NEWTEKONE, INC.				2.A FE	4,000,000	100.0670	4,002,681	4,000,000	4,000,000					8.125	8.123	FA	135,417	325,000	01/23/2023	02/01/2025
65339K-CG-3	NEXTERA ENERGY CAPITAL HOLDINGS INC			1	2.A FE	1,999,500	99.8320	1,996,640	2,000,000	1,999,916		174			4.450	4.459	JD	2,719	89,000	06/21/2022	06/20/2025
65339K-CH-1	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	4,998,050	99.8643	4,993,216	5,000,000	4,999,060		341			4.625	4.633	JJ	106,632	231,250	06/21/2022	07/15/2027
65344M-AA-7	NEXPOINT REIT OP LP			2	2.C FE	2,969,400	90.0000	2,700,000	3,000,000	2,994,405		6,682			7.500	7.750	AO	47,500	225,000	10/15/2020	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-AU-0	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	1,000,000	96.8507	968,507	1,000,000	1,000,000					5.664	5.664	JJ	25,803	28,320	01/11/2024	01/17/2054
654740-BT-5	NISSAN MOTOR ACCEPTANCE COMPANY LLC			1,2	2.C FE	1,999,120	90.9029	1,818,059	2,000,000	1,999,579		125			2.750	2.757	MS	17,111	55,000	03/04/2021	03/09/2028
654744-AC-5	NISSAN MOTOR CO LTD		C	1,2	2.C FE	4,000,000	96.2673	3,850,694	4,000,000	4,000,000					4.345	4.345	MS	50,209	173,800	09/10/2020	09/17/2027
655664-AR-1	NORDSTROM INC			1,2	3.A FE	2,049,820	74.7612	1,495,224	2,000,000	2,043,551		(1,428)			5.000	4.821	JJ	46,111	100,000	02/13/2020	01/15/2044
655664-AT-7	NORDSTROM INC			1,2	3.A FE	3,010,920	90.7937	2,723,811	3,000,000	3,005,979		(1,059)			4.375	4.330	AO	32,813	131,250	12/19/2019	04/01/2030
665789-AW-3	NORTHERN STATES POWER CO (WISCONSIN)			1	1.F FE	2,017,582	106.1039	1,485,454	1,400,000	1,923,376		(30,603)			6.375	3.016	MS	29,750	89,250	10/21/2021	09/01/2038
66611T-AC-2	NORTHFIELD BANCORP INC			2,5	1.F FE	4,000,000	90.0000	3,600,000	4,000,000	4,000,000					5.000	5.000	JD	556	300,000	06/17/2022	06/30/2032
66621#-AA-4	NORTHFIELD MOUNTAIN LLC				2.C PL	2,200,000	88.2356	1,941,183	2,200,000	2,200,000					4.500	4.500	MJSD	275	99,000	07/18/2019	07/18/2034
666807-BT-8	NORTHROP GRUMMAN CORP			1,2	2.A FE	3,995,430	95.6733	3,826,933	4,000,000	3,996,328		132			5.150	5.158	MN	34,333	206,000	03/19/2020	05/01/2040
66982E-AA-0	A10 CAPITAL LLC			2	2.B FE	3,000,000	96.8439	2,905,318	3,000,000	3,000,000					5.875	5.875	MON	6,854	176,250	08/17/2021	08/17/2026
67077M-AQ-1	NUTRIEN LTD			1,2	2.B FE	12,796,470	102.3636	9,212,723	9,000,000	12,256,477		(160,139)			6.125	3.160	JJ	254,188	551,250	06/25/2021	01/15/2041
67103B-AA-8	OFS CAPITAL CORP			1,2	2.B FE	4,945,300	97.2989	4,864,943	5,000,000	4,986,692		11,405			4.750	5.000	FA	93,021	237,500	02/05/2021	02/10/2026
67103H-AJ-6	O'REILLY AUTOMOTIVE INC			1,2	2.A FE	2,998,770	96.1399	2,884,196	3,000,000	2,999,300		117			4.200	4.205	AO	31,500	126,000	03/26/2020	04/01/2030
67103H-AL-1	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	996,840	96.6038	966,038	1,000,000	997,510		273			4.700	4.740	JD	2,089	47,000	06/06/2022	06/15/2032
67449J-AA-4	OBSIDIAN INSURANCE HOLDINGS INC			1	2.C FE	5,000,000	97.0000	4,850,000	5,000,000	5,000,000					6.500	6.503	JD	903	487,500	12/18/2020	12/30/2025
674599-CR-4	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	2,997,930	96.5671	2,897,012	3,000,000	2,999,484		305			3.200	3.211	FA	36,267	96,000	08/07/2019	08/15/2026
674599-EM-3	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	2,986,560	94.8790	2,846,369	3,000,000	2,987,040		480			6.050	6.081	AO	78,146		07/23/2024	10/01/2054
675234-AB-4	OCEANFIRST FINANCIAL CORP			2,5	2.C FE	3,000,000	98.5000	2,955,000	3,000,000	3,000,000					5.250	5.251	MN	20,125	157,500	04/29/2020	05/15/2030
677050-AU-0	OGLETHORPE POWER CORP			1,2	2.A FE	12,058,080	102.9722	12,356,660	12,000,000	12,057,652		(356)			6.200	6.164	JD	62,000	735,733	11/30/2023	12/01/2053
677050-AV-8	OGLETHORPE POWER CORP			1,2	2.A FE	997,360	98.1141	981,141	1,000,000	997,338		(22)			5.800	5.819	JD	4,833	25,778	06/18/2024	06/01/2054
677347-CE-4	OHIO EDISON CO			1	2.A FE	5,476,912	110.2947	4,168,035	3,779,000	5,161,404		(98,406)			6.875	3.083	JJ	119,800	259,806	10/13/2021	07/15/2036
678858-BL-4	OKLAHOMA GAS AND ELECTRIC CO			1	1.G FE	19,954,067	99.8444	14,187,891	14,210,000	19,169,451		(249,813)			5.850	3.005	JD	69,274	831,285	12/03/2021	06/01/2040
680665-AL-0	OLIN CORP			1,2	3.A FE	5,043,750	97.2260	4,861,299	5,000,000	5,023,023		(4,306)			5.625	5.510	FA	117,188	281,250	07/12/2019	08/01/2029
681936-BD-1	OMEGA HEALTHCARE INVESTORS INC			1	2.C FE	2,973,930	99.9639	2,998,917	3,000,000	2,999,885		2,972			4.500	4.603	JJ	62,250	135,000	09/04/2014	01/15/2025
681936-BF-6	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	2,956,380	98.7198	2,961,593	3,000,000	2,989,998		4,137			4.500	4.658	AO	33,750	135,000	03/11/2015	04/01/2027
681936-BH-2	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	3,365,449	100.1192	3,379,023	3,375,000	3,373,769		1,125			5.250	5.287	JJ	81,703	177,188	09/16/2015	01/15/2026
681936-BM-1	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	2,947,470	88.6869	2,660,606	3,000,000	2,966,648		4,826			3.375	3.580	FA	42,188	101,250	10/07/2020	02/01/2031
681936-BN-9	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	4,965,200	83.6268	4,181,339	5,000,000	4,974,823		2,603			3.250	3.320	AO	34,306	162,500	03/03/2021	04/15/2033
68233J-CT-9	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	1,999,160	97.4186	1,948,372	2,000,000	1,999,142		(18)			5.550	5.553	JD	4,933	53,650	06/17/2024	06/15/2054
682680-BD-4	ONEOK INC			1,2	2.B FE	2,998,290	100.8778	3,026,334	3,000,000	2,999,584		378			5.850	5.864	JJ	80,925	175,500	05/04/2020	01/15/2026
682680-BL-6	ONEOK INC			1,2	2.B FE	1,999,520	102.9028	2,058,056	2,000,000	1,999,601		45			6.050	6.053	MS	40,333	123,353	08/10/2023	09/01/2033
682680-BT-9	ONEOK INC			1	2.B FE	4,622,215	103.2888	3,499,423	3,388,000	4,407,139		(65,701)			6.400	3.394	MN	36,139	216,832	07/29/2021	05/01/2037
682680-CF-8	ONEOK INC			1,2	2.B FE	6,980,330	94.0305	6,582,132	7,000,000	6,980,703		373			5.700	5.719	MN	107,508		09/10/2024	11/01/2054
68389X-BP-9	ORACLE CORP			1,2	2.B FE	3,225,600	83.4841	2,504,522	3,000,000	3,189,308		(12,326)			3.800	3.179	MN	14,567	114,000	12/13/2021	11/15/2037
68389X-BZ-7	ORACLE CORP			1,2	2.B FE	4,966,300	77.9744	3,898,719	5,000,000	4,970,927		1,289			3.650	3.698	MS	48,667	182,500	03/22/2021	03/25/2041
68622B-AA-8	ORIGIN BANK			2,5	2.B FE	2,000,000	99.0000	1,980,000	2,000,000	2,000,000					4.250	4.250	FA	32,111	85,000	02/06/2020	02/15/2030
69351U-AM-5	PPL ELECTRIC UTILITIES CORP			1	1.E FE	2,920,899	107.6551	2,220,924	2,063,000	2,804,159		(40,332)			6.250	3.127	MN	16,475	128,938	01/04/2022	05/15/2039
69352P-AQ-6	PPL CAPITAL FUNDING INC			1,2	2.A FE	2,998,980	95.2211	2,856,632	3,000,000	2,999,437		94			4.125	4.129	AO	26,125	123,750	04/01/2020	04/15/2030
693627-AY-7	DUKE ENERGY INDIANA LLC			1	2.A FE	7,769,343	105.2216	6,050,240	5,750,000	7,390,765		(127,235)			6.120	3.003	AO	74,290	351,900	12/02/2021	10/15/2035
693656-AC-4	PVH CORP			1,2	2.C FE	2,988,750	99.5280	2,985,840	3,000,000	2,998,719		2,360			4.625	4.708	JJ	65,906	138,750	07/06/2020	07/10/2025
69478X-AD-7	PACIFIC PREMIER BANCORP INC			2,5	2.B FE	4,000,000	98.0412	3,921,646	4,000,000	4,000,000					7.285	7.284	FMAN	38,044	260,684	05/03/2019	05/15/2029
695114-CJ-5	PACIFICORP			1	1.F FE	4,763,893	104.5576	4,056,834	3,880,000	4,640,689		(43,506)			6.350	4.348	JJ	113,609	246,380	06/21/2023	07/15/2038
695114-CL-0	PACIFICORP			1	1.F FE	10,839,225	102.0061	7,975,860	7,819,000	10,397,646		(144,798)			6.000	3.087	JJ	216,326	469,140	12/15/2021	01/15/2039
700885-AA-4	PARKE BANCORP INC			2,5	1.G FE	3,000,000	98.5000	2,955,000	3,000,000	3,000,000					6.500	6.000	JJ	89,917	195,000	07/15/2020	07/15/2030
70153Y-AA-1	PARKWAY BANCORP INC			5	2.A FE	4,000,000	99.2500	3,970,000	4,000,000	4,000,000					6.000	6.001	MS	60,667	240,000	12/18/2020	03/31/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
703481-AB-7	PATTERSON-UTI ENERGY INC			1,2	2.C FE	3,002,610	95.6468	2,869,403	3,000,000	3,001,157		(331)			3.950	3.937	FA	49,375	118,500	10/10/2019	02/01/2028
70432*-AB-7	PAYCHEX OF NEW YORK LLC				1.G	1,600,000	97.5891	1,561,425	1,600,000	1,600,000					4.250	4.250	MS	20,400	68,000	03/13/2019	03/13/2029
708062-AC-8	PENNANTPARK INVESTMENT CORP			1,2	2.C FE	2,983,290	97.0003	2,910,008	3,000,000	2,995,212		3,416			4.500	4.625	MN	22,500	135,000	04/14/2021	05/01/2026
709599-BH-6	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	6,968,780	92.5059	6,475,411	7,000,000	6,983,925		3,016			3.350	3.402	MN	39,083	234,500	09/10/2019	11/01/2029
709599-BN-3	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	2,991,690	98.7083	2,961,249	3,000,000	2,995,714		1,586			4.400	4.461	JJ	66,000	132,000	06/02/2022	07/01/2027
709629-AR-0	PENTAIR FINANCE SARL		C	1,2	2.C FE	7,951,440	97.2241	7,777,925	8,000,000	7,975,533		4,793			4.500	4.576	JJ	180,000	360,000	06/12/2019	07/01/2029
712710-AC-6	PEOPLESBANCORP, MHC				2.B Z	2,000,000	100.5000	2,010,000	2,000,000	2,000,000					8.000	7.999	N/A	5,778		12/18/2024	12/30/2034
71654Q-BW-1	PETROLEOS MEXICANOS		C	1	4.A FE	1,456,900	96.4948	1,929,897	2,000,000	1,861,114		116,774			4.500	11.664	JJ	39,500	90,000	01/15/2015	01/23/2026
71654Q-CK-6	PETROLEOS MEXICANOS		C	1	4.A FE	1,743,775	91.3978	2,284,946	2,500,000	2,097,165		102,051			5.350	11.674	FA	51,642	133,750	02/01/2018	02/12/2028
71654Q-DB-5	PETROLEOS MEXICANOS		C	1	4.A FE	2,220,000	96.9832	2,909,495	3,000,000	2,667,687		133,321			6.490	12.780	JJ	85,452	194,700	09/24/2019	01/23/2027
717081-EC-3	PFIZER INC			1	1.F FE	2,487,975	89.1463	2,228,658	2,500,000	2,491,904		523			4.000	4.035	JD	4,444	100,000	11/14/2016	12/15/2036
718172-AC-3	PHILIP MORRIS INTERNATIONAL INC				1.G FE	5,557,379	107.3835	4,186,884	3,899,000	5,301,751		(83,744)			6.375	3.073	MN	31,070	248,561	12/15/2021	05/16/2038
718547-AK-8	PHILLIPS 66 CO			1,2	2.A FE	4,989,050	91.7571	4,587,854	5,000,000	5,000,000					3.150	3.150	JD	7,000	157,500	09/04/2019	12/15/2029
718547-AX-0	PHILLIPS 66 CO			1,2	2.A FE	1,997,640	92.0671	1,841,342	2,000,000	1,997,659		19			5.500	5.508	MS	33,611		09/09/2024	03/15/2055
720198-AF-7	PIEDMONT OPERATING PARTNERSHIP LP			1,2	2.C FE	1,990,200	79.4228	1,588,456	2,000,000	1,992,963		866			2.750	2.804	AO	13,750	55,000	09/13/2021	04/01/2032
72346Q-AC-8	PINNACLE FINANCIAL PARTNERS INC			2,5	2.A FE	4,000,000	98.5000	3,940,000	4,000,000	4,000,000					7.395	7.395	MJSD	13,147	245,720	09/09/2019	09/15/2029
72650R-BL-5	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.B FE	997,160	99.5322	995,322	1,000,000	999,358		308			4.500	4.535	JD	2,000	45,000	11/15/2016	12/15/2026
73742P-AA-2	POST BROTHERS HOLDINGS LLC			1,2	2.A FE	5,000,000	98.7721	4,938,603	5,000,000	5,000,000					9.000	9.000	FA	166,250	450,000	08/18/2022	08/18/2025
73742P-AE-4	POST BROTHERS HOLDINGS LLC			1	2.A FE	2,000,000	95.0000	1,900,000	2,000,000	2,000,000					9.000	8.999	MS	48,500		09/24/2024	09/30/2029
741503-AZ-9	BOOKING HOLDINGS INC			1,2	1.G FE	6,987,330	98.7000	6,908,998	7,000,000	6,997,973		1,373			3.600	3.621	JD	21,000	252,000	05/18/2016	06/01/2026
743263-AP-0	PROGRESS ENERGY INC			1	2.B FE	10,733,574	101.0778	7,771,870	7,689,000	10,241,215		(131,908)			6.000	3.186	JD	38,445	461,340	02/02/2021	12/01/2039
74340X-BL-4	PROLOGIS LP			1,2	1.G FE	1,734,921	98.2896	1,588,360	1,616,000	1,673,252		(13,744)			4.375	3.383	FA	29,458	70,700	03/18/2020	02/01/2029
74386T-AA-3	PROVIDENT FINANCIAL SERVICES INC			2,5	2.B FE	3,000,000	101.8499	3,055,498	3,000,000	3,000,000					9.000	9.003	MN	34,500	136,500	05/09/2024	05/15/2034
74432Q-BN-4	PRUDENTIAL FINANCIAL INC			1	1.G FE	999,220	109.5936	1,095,936	1,000,000	999,446		20			6.625	6.631	JD	1,840	66,250	06/16/2010	06/21/2040
74432Q-BU-8	PRUDENTIAL FINANCIAL INC			1	1.G FE	2,852,560	99.1651	2,705,223	2,728,000	2,851,218		(1,342)			5.800	5.389	MN	19,778	79,112	08/22/2024	11/16/2041
744533-BJ-8	PUBLIC SERVICE COMPANY OF OKLAHOMA			1	2.A FE	2,216,996	106.7178	1,622,111	1,520,000	2,085,041		(35,267)			6.625	3.100	MN	12,867	100,700	01/29/2021	11/15/2037
744573-AS-5	PUBLIC SERVICE ENTERPRISE GROUP INC			1,2	2.B FE	1,615,592	114.3976	1,258,374	1,100,000	1,420,260		(49,887)			8.625	3.090	AO	20,029	94,875	10/28/2020	04/15/2031
745332-CA-2	PUGET SOUND ENERGY INC			1	1.F FE	1,361,180	100.8704	1,008,704	1,000,000	1,305,623		(16,084)			5.757	3.150	AO	14,393	57,570	05/21/2021	10/01/2039
747262-AU-7	QVC INC			1,2	4.B FE	1,997,200	99.3524	1,987,048	2,000,000	1,999,961		312			4.450	4.466	FA	33,622	89,000	08/07/2014	02/15/2025
749685-AX-1	RPM INTERNATIONAL INC			1,2	2.B FE	1,497,840	98.3054	1,474,581	1,500,000	1,498,986		217			4.550	4.568	MS	22,750	68,250	02/26/2019	03/01/2029
74969G-AC-2	RF RENOVO MANAGEMENT COMPANY, LLC			1	1.F FE	3,000,000	92.5000	2,775,000	3,000,000	3,000,000					9.875	9.874	AO	50,198	296,250	04/26/2023	04/30/2028
752925-AA-5	RAPID FINANCIAL SERVICES LLC			1	5.B GI	5,000,000	99.2000	4,960,000	5,000,000	5,000,000					12.000	12.012	JD	1,667	900,000	04/20/2023	03/20/2028
754730-AG-4	RAYMOND JAMES FINANCIAL INC			1,2	1.G FE	2,990,040	98.7557	2,962,672	3,000,000	2,993,983		991			4.650	4.694	AO	34,875	139,500	03/26/2020	04/01/2030
75574U-40-8	READY CAPITAL CORP			2	2.A FE	1,000,000	24.6400	985,600	1,000,000	1,000,000					6.200	0.000	JAJO	10,506	62,000	07/22/2019	07/30/2026
75574U-AB-7	READY CAPITAL CORP			1,2	2.A FE	3,000,000	83.7304	2,511,912	3,000,000	3,000,000					5.500	5.502	JD	458	247,500	12/16/2021	12/30/2028
755763-AC-3	READYCAP HOLDINGS LLC			1,2	1.F FE	10,000,000	95.3138	9,531,384	10,000,000	10,000,000					4.500	4.500	AO	88,750	450,000	10/19/2021	10/20/2026
756109-AG-9	REALTY INCOME CORP			1	1.G FE	9,457,800	102.4335	10,243,347	10,000,000	9,671,437		22,402			5.875	6.317	MS	172,986	587,500	06/14/2011	03/15/2035
75913M-AA-7	REGIONS BANK				2.A FE	2,835,000	101.9432	2,038,865	2,000,000	2,700,533		(45,480)			6.450	3.054	JD	1,792	129,000	12/10/2021	06/26/2037
7591EP-AE-0	REGIONS FINANCIAL CORP				2.A FE	3,468,000	112.0009	3,360,027	3,000,000	3,462,447		(5,553)			7.375	5.677	JD	12,906	110,625	10/03/2024	12/10/2037
75970E-AB-3	RENASANT CORP			2,5	2.B FE	2,500,000	98.5000	2,462,500	2,500,000	2,500,000					5.500	5.500	MS	45,833	137,500	08/17/2016	09/01/2031
75970E-AD-9	RENASANT CORP			2,5	2.B FE	2,000,000	85.0000	1,700,000	2,000,000	2,000,000					4.500	4.500	MS	26,500	90,000	09/01/2020	09/15/2035
76131R-AB-8	RETAIL CAPITAL HOLDINGS, LLC				2.B FE	4,000,000	93.2500	3,730,000	4,000,000	4,000,000					6.000	5.999	MJSD	60,667	180,000	03/28/2019	03/24/2027
76131R-AC-6	RETAIL CAPITAL HOLDINGS, LLC				5.B GI	5,000,000	104.0000	5,200,000	5,000,000	5,000,000					12.000	12.000	N/A	155,000	450,000	06/28/2023	06/28/2028
76131V-AA-1	KITE REALTY GROUP LP			1,2	2.B FE	2,576,604	99.7115	2,561,587	2,569,000	2,569,000		(1,594)			4.000	4.000	MS	30,257	102,760	08/22/2019	03/15/2025
76131V-AB-9	KITE REALTY GROUP LP			1,2	2.B FE	5,621,690	97.6324	5,369,781	5,500,000	5,581,254		(13,991)			4.750	4.426	MS	76,924	261,250	09/08/2021	09/15/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76169#-AH-6	REYES HOLDINGS, L.L.C.				1.G PL	1,033,333	99.9362	1,032,674	1,033,333	1,033,333					4.850	4.849	FA	20,464	75,175	02/04/2015	02/04/2025
761713-AT-3	REYNOLDS AMERICAN INC			1	2.A FE	10,830,480	109.9204	9,892,839	9,000,000	10,453,255		(79,535)			7.250	5.435	JD	29,000	652,500	04/25/2024	06/15/2037
761713-BA-3	REYNOLDS AMERICAN INC			1,2	2.A FE	5,774,850	100.2864	5,014,318	5,000,000	5,562,209		(43,468)			5.700	4.317	FA	107,667	285,000	08/20/2019	08/15/2035
761713-BG-0	REYNOLDS AMERICAN INC			1,2	2.A FE	1,993,940	99.7212	1,994,424	2,000,000	1,999,673		713			4.450	4.488	JD	4,697	89,000	06/09/2015	06/12/2025
77340R-AR-8	ROCKIES EXPRESS PIPELINE LLC			1,2	3.B FE	4,991,300	94.9427	4,747,136	5,000,000	4,995,419		879			4.950	4.973	JJ	114,125	247,500	04/04/2019	07/15/2029
77340R-AS-6	ROCKIES EXPRESS PIPELINE LLC			1,2	3.B FE	4,994,000	98.9797	4,948,985	5,000,000	4,999,490		1,347			3.600	3.628	MN	23,000	180,000	01/16/2020	05/15/2025
778296-AD-5	ROSS STORES INC			1,2	2.A FE	2,984,400	97.4546	2,923,639	3,000,000	2,990,875		1,483			4.800	4.866	AO	30,400	144,000	04/02/2020	04/15/2030
780153-AG-7	ROYAL CARIBBEAN CRUISES LTD				3.A FE	3,729,120	104.9005	3,147,015	3,000,000	3,271,450		(90,457)			7.500	4.032	AO	47,500	225,000	06/17/2019	10/15/2027
78081B-AS-2	ROYALTY PHARMA PLC			1,2	2.C FE	1,203,432	94.9594	1,139,513	1,200,000	1,203,606		174			5.900	5.877	MS	39,530		11/12/2024	09/02/2054
78163D-20-9	RUNWAY GROWTH FINANCE CORP			2	2.A FE	3,000,000	24.8800	2,985,600	3,000,000	3,000,000					7.500	7.498	MJSD	18,750	225,000	07/22/2022	07/28/2027
78355H-KQ-1	RYDER SYSTEM INC			1,2	2.B FE	1,999,620	99.8457	1,996,914	2,000,000	1,999,984		36			4.625	4.627	JD	7,708	92,500	04/02/2020	06/01/2025
78355H-KU-2	RYDER SYSTEM INC			1,2	2.A FE	2,999,070	98.7829	2,963,488	3,000,000	2,999,587		156			4.300	4.306	JD	5,733	129,000	05/10/2022	06/15/2027
78355H-KY-4	RYDER SYSTEM INC			1,2	2.A FE	2,992,950	108.2191	3,246,574	3,000,000	2,993,829		712			6.600	6.631	JD	16,500	214,500	10/30/2023	12/01/2033
78387G-AQ-6	AT&T INC			1	2.B FE	2,319,914	104.7053	2,366,340	2,260,000	2,293,996		(2,533)			6.150	5.944	MS	40,925	138,990	09/23/2009	09/15/2034
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC			1,2	2.A FE	2,978,325	88.1546	2,203,866	2,500,000	2,900,244		(24,978)			4.682	3.155	MN	19,508	117,050	10/01/2021	05/01/2038
785592-AX-4	SABINE PASS LIQUEFACTION LLC			1,2	2.A FE	1,994,880	96.8675	1,937,349	2,000,000	1,997,065		473			4.500	4.531	MN	11,500	90,000	05/05/2020	05/15/2030
797440-BJ-2	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	4,501,673	103.9722	3,379,095	3,250,000	4,279,304		(65,378)			6.125	3.091	MS	58,613	199,063	06/15/2021	09/15/2037
797440-BL-7	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	4,479,375	96.1241	3,239,383	3,370,000	4,324,721		(48,170)			5.350	3.031	MN	23,038	180,295	09/08/2021	05/15/2040
797440-BM-5	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	5,057,312	89.6285	3,724,962	4,156,000	4,927,244		(38,193)			4.500	3.003	FA	70,652	187,020	06/15/2021	08/15/2040
806851-AG-6	SCHLUMBERGER HOLDINGS CORP			1,2	1.G FE	5,395,850	99.2820	4,964,099	5,000,000	5,050,555		(68,534)			4.000	2.577	JD	5,556	200,000	09/03/2019	12/21/2025
808513-BB-0	CHARLES SCHWAB CORP			1,2	1.F FE	1,998,920	99.8455	1,996,910	2,000,000	1,999,946		233			4.200	4.212	MS	22,633	84,000	03/20/2020	03/24/2025
808513-BC-8	CHARLES SCHWAB CORP			1,2	1.F FE	1,997,160	99.7537	1,995,074	2,000,000	1,998,352		273			4.625	4.643	MS	25,438	92,500	03/20/2020	03/22/2030
82436#-AA-6	THE SHERWIN-WILLIAMS COMPANY				2.B YE	3,678,785	88.1221	3,209,726	3,642,361	3,668,168		(1,575)			4.373	4.298	MON	7,079	159,280	03/29/2017	03/15/2037
825107-AC-9	SHORE BANCSHARES INC			2,5	2.C FE	2,000,000	97.0000	1,940,000	2,000,000	2,000,000					5.375	5.375	MS	35,833	107,500	08/25/2020	09/01/2030
826418-BQ-7	SIERRA PACIFIC POWER CO			1,2	1.G FE	3,979,130	99.9898	3,999,593	4,000,000	3,979,887		683			5.900	5.936	MS	69,489	236,000	09/13/2023	03/15/2054
828730-AB-7	SIMMONS FIRST NATIONAL CORP			2,5	2.B FE	6,230,000	99.0000	6,167,700	6,230,000	6,230,000					7.005	7.005	JAJO	111,527	489,618	03/21/2018	04/01/2028
828807-DX-2	SIMON PROPERTY GROUP LP			1,2	1.G FE	1,976,120	111.3022	2,226,045	2,000,000	1,976,941		672			6.650	6.741	JJ	61,328	90,883	11/06/2023	01/15/2054
82894*-BB-2	J.R. SIMPLOT COMPANY				2.C YE	2,000,000	93.3909	1,867,818	2,000,000	2,000,000					4.880	4.880	MN	16,267	97,600	05/01/2019	05/01/2034
83190L-AB-5	SMARTFINANCIAL INC			2,5	2.C FE	1,500,000	97.2472	1,458,707	1,500,000	1,500,000					7.405	7.405	JAJO	28,386	124,267	09/25/2018	10/02/2028
832696-AZ-1	J M SMUCKER CO			1,2	2.B FE	5,425,550	107.2699	5,363,496	5,000,000	5,424,838		(712)			6.500	5.881	MN	41,528		11/15/2024	11/15/2053
837004-CM-0	DOMINION ENERGY SOUTH CAROLINA INC			1,2	1.F FE	4,987,500	96.9337	4,846,683	5,000,000	4,994,845		1,290			4.250	4.281	FA	80,278	212,500	08/15/2018	08/15/2028
837540-AA-1	SOUTH DAKOTA BANCSHARES, INC.				5.B GI	3,000,000	95.0000	2,850,000	3,000,000	3,000,000					5.750	5.750	MJSD	7,667	172,500	10/23/2019	10/22/2029
84046S-AF-5	SOUTH STREET SECURITIES FUNDING LLC			1,2	2.C FE	4,000,000	96.2288	3,849,150	4,000,000	4,000,000					6.250	5.999	JD	694	375,000	12/28/2021	12/30/2026
84046S-AH-1	SOUTH STREET SECURITIES FUNDING, LLC				2.C FE	3,000,000	95.0000	2,850,000	3,000,000	3,000,000					7.500	7.498	JD	18,750	225,000	05/19/2022	06/01/2025
842587-DD-6	SOUTHERN CO				2.B FE	2,007,988	100.8386	2,016,772	2,000,000	1,997,471		932			5.113	5.164	FA	42,608	102,260	05/05/2022	08/01/2027
843395-AB-0	PRIMIS FINANCIAL CORP			2,5	2.C FE	1,000,000	96.8750	968,750	1,000,000	1,000,000					5.400	5.401	MS	18,000	54,000	08/20/2020	09/01/2030
843452-AZ-6	SOUTHERN NATURAL GAS COMPANY LLC			1	2.A FE	648,884	112.4254	516,032	459,000	590,095		(15,901)			8.000	3.463	MS	12,240	36,720	02/10/2021	03/01/2032
844741-BK-3	SOUTHWEST AIRLINES CO			1,2	2.A FE	5,258,500	100.4457	5,022,283	5,000,000	5,096,706		(39,364)			5.125	4.231	JD	11,389	256,250	07/28/2020	06/15/2027
845467-AL-3	EXPAND ENERGY CORP			1	3.A FE	1,995,640	99.9864	1,999,728	2,000,000	1,999,677		5,294			5.700	5.820	JJ	50,033	114,000	01/20/2015	01/23/2025
845743-BW-2	SOUTHWESTERN PUBLIC SERVICE CO			1,2	1.G FE	2,709,300	88.8825	2,666,474	3,000,000	2,711,501		2,201			5.150	5.859	JD	12,875	77,250	07/11/2024	06/01/2052
845743-BX-0	SOUTHWESTERN PUBLIC SERVICE CO			1,2	1.G FE	1,488,870	101.0827	1,516,241	1,500,000	1,488,930		60			6.000	6.054	JD	7,500	43,750	06/03/2024	06/01/2054
84861T-AF-5	SPIRIT REALTY LP			1,2	1.G FE	4,988,500	92.9636	4,648,178	5,000,000	4,993,803		1,109			3.400	3.427	JJ	78,389	170,000	09/09/2019	01/15/2030
84861T-AG-3	SPIRIT REALTY LP			1,2	1.G FE	2,970,060	89.6973	2,690,918	3,000,000	2,981,354		2,705			3.200	3.313	FA	36,267	96,000	08/04/2020	02/15/2031
85253#-AC-5	STAG INDUSTRIAL OPERATING PARTNERSHIP, L				2.C	4,700,000	97.7661	4,595,007	4,700,000	4,700,000					4.420	4.420	JD	577	311,610	12/30/2014	12/30/2026
855244-BC-2	STARBUCKS CORP			1,2	2.A FE	1,996,220	87.5277	1,750,555	2,000,000	1,997,195		348			3.000	3.022	FA	22,833	60,000	02/09/2022	02/14/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86273N-AA-6	STRATEGIC FUNDING SOURCE INC			2	2.A FE	4,000,000	101.2500	4,050,000	4,000,000	4,000,000					9.250	9.250	MJSD	1,028	462,500	12/09/2022	12/16/2027
86273N-AC-2	STRATEGIC FUNDING SOURCE, INC.				2.A FE	6,000,000	101.5000	6,090,000	6,000,000	6,000,000					9.750	9.762	JD	1,625	442,000	03/26/2024	03/31/2029
86765B-AH-2	ENERGY TRANSFER LP			1	2.B FE	4,984,800	105.8284	5,291,421	5,000,000	4,989,274		394			6.850	6.873	FA	129,389	342,500	02/09/2010	02/15/2040
86765B-AT-6	ENERGY TRANSFER LP			1,2	2.B FE	1,495,440	98.6847	1,480,271	1,500,000	1,499,198		496			3.900	3.936	JJ	26,975	58,500	07/07/2016	07/15/2026
86765B-AU-3	ENERGY TRANSFER LP			1,2	2.B FE	1,984,320	97.7966	1,955,932	2,000,000	1,995,099		1,656			4.000	4.095	AO	20,000	80,000	09/19/2017	10/01/2027
86787E-BB-2	TRUIST BANK			1,2	1.G FE	1,998,780	99.5484	1,990,967	2,000,000	1,999,838		187			4.050	4.060	MN	13,050	81,000	10/24/2018	11/03/2025
86801F-A@-5	SUNSTONE HOTEL PARTNERSHIP, LLC				3.A	5,300,000	97.1756	5,150,306	5,300,000	5,300,000					4.790	4.790	JJ	120,588	253,870	01/10/2017	01/10/2028
87161C-AM-7	SYNOVUS FINANCIAL CORP			5	2.C FE	8,558,270	102.9975	8,239,800	8,000,000	8,110,836		(12,571)			7.538	7.136	FA	241,211	335,950	12/13/2024	02/07/2029
87161C-AN-5	SYNOVUS FINANCIAL CORP			1,2	2.C FE	1,997,800	99.9273	1,998,546	2,000,000	1,999,524		748			5.200	5.240	FA	40,444	104,000	08/04/2022	08/11/2025
87162W-AK-6	TD SYNNEX CORP			1,2	2.C FE	6,958,560	84.1020	5,887,140	7,000,000	6,971,442		3,897			2.650	2.718	FA	73,169	185,500	07/29/2021	08/09/2031
87168K-AA-8	MUTUAL OF OMAHA MORTGAGE, INC.				2.C FE	5,000,000	94.5174	4,725,868	5,000,000	5,000,000					5.500	5.504	MJSD	764	356,250	10/12/2021	10/14/2026
871829-BL-0	SYSCO CORP			1,2	2.B FE	3,197,940	104.1578	3,124,735	3,000,000	3,131,014		(24,009)			5.950	4.918	AO	44,625	178,500	02/07/2022	04/01/2030
871829-BM-8	SYSCO CORP			1,2	2.B FE	998,020	107.8545	1,078,545	1,000,000	998,286		64			6.600	6.618	AO	16,500	66,000	03/31/2020	04/01/2040
87227R-QE-7	HUNTINGTON NATIONAL BANK			2,5	2.A FE	3,000,000	99.5577	2,986,730	3,000,000	3,000,000					5.500	5.501	MN	25,208	165,000	05/01/2020	05/06/2030
87264A-DD-4	T-MOBILE USA INC			1,2	2.B FE	4,406,880	101.3571	4,054,282	4,000,000	4,405,790		(1,090)			6.000	5.310	JD	10,667	120,000	10/02/2024	06/15/2054
876030-AA-5	TAPESTRY INC			1,2	2.B FE	1,994,100	85.1891	1,703,782	2,000,000	1,995,639		534			3.050	3.084	MS	17,961	61,000	11/16/2021	03/15/2032
87612G-AC-5	TARGA RESOURCES CORP			1,2	2.B FE	1,997,160	103.1000	2,061,999	2,000,000	1,997,967		186			6.125	6.141	MS	36,069	122,500	01/03/2023	03/15/2033
87612G-AD-3	TARGA RESOURCES CORP			1,2	2.B FE	1,956,860	104.2176	2,084,352	2,000,000	1,958,067		500			6.500	6.666	FA	49,111	130,000	01/03/2023	02/15/2053
87612K-AA-0	TARGA RESOURCES CORP			1,2	2.B FE	4,992,450	100.5879	5,029,396	5,000,000	4,995,941		1,482			5.200	5.235	JJ	130,000	260,000	06/22/2022	07/01/2027
878055-AE-2	HUNTINGTON NATIONAL BANK				2.A FE	4,968,750	99.8993	4,994,963	5,000,000	4,999,410		3,741			4.600	4.678	FA	79,222	230,000	02/24/2015	02/27/2025
878742-AS-4	TECK RESOURCES LTD			1,2	2.C FE	3,062,600	97.5011	2,437,527	2,500,000	2,978,505		(22,136)			6.000	4.269	FA	56,667	150,000	12/09/2020	08/15/2040
878742-AW-5	TECK RESOURCES LTD			1,2	2.C FE	1,279,100	98.6308	986,308	1,000,000	1,240,143		(10,336)			6.250	4.180	JJ	28,819	62,500	12/23/2020	07/15/2041
878742-BG-9	TECK RESOURCES LTD			1,2	2.C FE	2,985,390	94.0425	2,821,275	3,000,000	2,991,366		1,369			3.900	3.958	JJ	53,950	117,000	06/23/2020	07/15/2030
87938W-AC-7	TELEFONICA EMISIONES SAU		C	1	2.C FE	7,438,608	109.9095	5,715,296	5,200,000	6,929,852		(121,845)			7.045	3.484	JD	11,194	366,340	02/02/2021	06/20/2036
880451-AW-9	TENNESSEE GAS PIPELINE COMPANY LLC			1	2.B FE	10,622,178	113.4866	8,500,145	7,490,000	9,511,330		(227,364)			8.375	4.131	JD	27,879	627,288	09/04/2019	06/15/2032
88224P-JS-9	TEXAS CAPITAL BANK				2.C FE	4,230,960	98.2857	3,931,430	4,000,000	4,025,315		(23,456)			5.250	4.544	JJ	88,083	210,000	09/17/2015	01/31/2026
882727-AA-8	TEXAS STATE BANKSHARES INC			2,5	2.B FE	2,000,000	98.0778	1,961,556	2,000,000	2,000,000					8.170	8.169	MJSD	7,716	148,549	05/23/2019	06/15/2029
889175-BD-6	TOLEDO EDISON CO			1	1.G FE	2,416,927	105.2811	1,831,891	1,740,000	2,299,506		(36,846)			6.150	3.016	MN	13,674	107,010	09/27/2021	05/15/2037
88947E-AS-9	TOLL BROTHERS FINANCE CORP			1,2	2.C FE	1,036,550	99.9164	999,164	1,000,000	1,008,860		(4,234)			4.875	4.399	MS	14,354	48,750	06/07/2017	03/15/2027
89051D-AB-8	ROEMANU LLC				2.C FE	3,000,000	96.1974	2,885,921	3,000,000	3,000,000					8.250	8.250	FA	103,125	247,500	07/22/2022	08/01/2027
89346D-AE-7	TRANSALTA CORP			1	3.A FE	2,959,440	100.1951	3,005,853	3,000,000	2,970,661		1,097			6.500	6.603	MS	57,417	195,000	03/09/2010	03/15/2040
893521-AB-0	TRANSATLANTIC HOLDINGS INC			1	1.E FE	3,842,010	123.4141	3,702,424	3,000,000	3,822,286		(19,724)			8.000	5.315	MN	20,667	120,000	06/12/2024	11/30/2039
893526-8Z-9	TRANSCANADA PIPELINES LTD		A	1	2.B FE	2,800,751	115.7761	2,105,968	1,819,000	2,634,427		(44,158)			7.625	3.544	JJ	63,956	138,699	01/12/2021	01/15/2039
89352H-AD-1	TRANSCANADA PIPELINES LTD			1	2.B FE	27,937,039	103.0211	20,644,394	20,039,000	26,428,208		(400,689)			6.200	3.151	AO	262,288	1,242,418	01/19/2021	10/15/2037
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.A FE	2,704,547	94.3276	1,980,880	2,100,000	2,620,506		(23,943)			5.400	3.391	FA	42,840	113,400	09/23/2021	08/15/2041
893574-AH-6	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.A FE	499,125	102.5061	512,531	500,000	499,882		101			7.850	7.873	FA	16,354	39,250	01/19/2016	02/01/2026
89367T-AA-4	TRANSFORM LEASE OPCO LLC				2.C FE	6,814,000	98.5000	6,711,790	6,814,000	6,814,000					6.125	6.125	FMAN	69,560	417,358	10/25/2021	11/01/2026
893939-AE-8	TRAVELERS COMPANIES INC				1.F FE	10,395,180	103.8515	8,308,120	8,000,000	8,388,685		(291,793)			7.750	3.830	AO	130,889	620,000	04/28/2017	04/15/2026
89402H-AA-7	MS TRANSVERSE INSURANCE GROUP, LLC				1.F FE	2,000,000	97.0568	1,941,135	2,000,000	2,000,000					6.000	5.999	N/A	5,333	120,000	12/03/2021	12/15/2026
89642C-AE-0	TRINITAS CAPITAL MANAGEMENT LLC			1,2	1.F FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					9.250	9.246	MN	23,639	92,500	05/15/2024	05/15/2029
896442-AG-5	TRINITY CAPITAL INC			1,2	2.B FE	2,000,000	95.4997	1,909,995	2,000,000	2,000,000					4.375	4.375	FA	33,056	87,500	08/19/2021	08/24/2026
89678F-AA-8	RAYMOND JAMES FINANCIAL INC			2,5	2.A FE	4,000,000	99.0000	3,960,000	4,000,000	4,000,000					5.750	5.751	MN	29,389	230,000	05/06/2020	05/15/2030
902613-AX-6	UBS GROUP AG		C		1.G FE	2,955,690	99.7006	2,991,019	3,000,000	2,998,659		5,679			3.750	3.946	MS	29,688	112,500	06/08/2016	03/26/2025
904311-AA-5	UNDER ARMOUR INC			1,2	3.C FE	1,991,540	96.5404	1,930,807	2,000,000	1,998,598		927			3.250	3.300	JD	2,889	65,000	06/08/2016	06/15/2026
905581-AR-5	UNION CARBIDE CORP				2.B FE	3,754,140	100.8441	3,025,322	3,000,000	3,032,897		(76,886)			7.500	4.793	JD	18,750	225,000	12/18/2012	06/01/2025

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization)/ Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
906548-BY-7	UNION ELECTRIC CO			1	1.F FE	1,358,049	99.4163	1,093,579	1,100,000	1,294,889		(17,929)			5.500	3.256	MS	17,814	60,500	04/22/2021	03/15/2034
907818-FT-0	UNION PACIFIC CORP			1,2	1.G FE	5,998,260	74.8608	4,491,648	6,000,000	5,998,502		69			3.200	3.202	MN	21,867	192,000	05/19/2021	05/20/2041
90985F-AG-1	UNITED COMMUNITY BANKS INC			2,5	2.B FE	2,000,000	97.0959	1,941,917	2,000,000	2,000,000					6.971	6.970	JAJO	24,398	155,802	01/10/2018	01/30/2028
910286-ES-8	UNITED FIDELITY BANK, FSB			5	1.F FE	5,000,000	70.0000	3,500,000	5,000,000	5,000,000					5.750	5.749	JD	23,958	287,500	05/18/2022	06/01/2032
911312-BV-7	UNITED PARCEL SERVICE INC			1,2	1.F FE	5,019,990	97.3984	4,869,919	5,000,000	5,016,724		(766)			5.200	5.167	AO	65,000	260,000	03/19/2020	04/01/2040
91159H-HM-5	US BANCORP			2	1.G FE	5,017,000	97.8558	4,892,788	5,000,000	5,002,504		(1,898)			3.100	3.060	AO	27,556	155,000	04/27/2016	04/27/2026
91159H-JN-1	US BANCORP			1,2,5	1.F FE	10,000,000	101.9397	10,193,974	10,000,000	10,000,000					5.836	5.837	JD	30,801	583,600	06/07/2023	06/12/2034
91324P-EE-8	UNITEDHEALTH GROUP INC			1,2	1.F FE	3,007,890	72.1876	2,165,629	3,000,000	3,006,748		(327)			3.050	3.032	MN	11,692	91,500	05/18/2021	05/15/2041
91324P-EH-1	UNITEDHEALTH GROUP INC			1,2	1.F FE	1,992,780	96.5986	1,931,972	2,000,000	1,995,243		977			4.000	4.060	MN	10,222	80,000	05/17/2022	05/15/2029
91359V-AC-1	UNIVERSAL INSURANCE HOLDINGS INC			1,2	1.F FE	4,000,000	97.4022	3,896,090	4,000,000	4,000,000					5.625	5.623	MN	19,375	225,000	11/23/2021	11/30/2026
914090-AA-3	UNIVERSITY BANCORP, INC.				2.A FE	2,000,000	101.0000	2,020,000	2,000,000	2,000,000					8.250	8.246	JJ	69,208	165,000	01/27/2023	01/31/2033
914090-AC-9	UNIVERSITY BANCORP, INC.				1.G FE	2,000,000	98.6993	1,973,986	2,000,000	2,000,000					9.250	9.262	JJ	38,542		10/16/2024	01/31/2030
91529Y-AT-3	UNUM GROUP			1,2	2.B FE	3,580,860	98.8253	3,458,884	3,500,000	3,580,977		117			6.000	5.833	JD	9,333	107,917	10/08/2024	06/15/2054
91735C-AB-0	US CLAIMS LITIGATION FUNDING, LLC				2.C FE	3,000,000	95.5000	2,865,000	3,000,000	3,000,000					10.250	10.250	N/A	88,833	384,375	03/14/2023	03/17/2028
91911T-AK-9	VALE OVERSEAS LTD		C	1	2.C FE	3,209,390	106.1114	2,652,785	2,500,000	3,096,734		(30,634)			6.875	4.537	MN	24,349	171,875	01/14/2021	11/10/2039
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	1,871,413	104.8941	1,545,090	1,473,000	1,814,710		(20,507)			6.625	4.212	JD	4,337	97,586	02/11/2022	06/15/2037
91914J-AB-8	VALERO ENERGY PARTNERS LP			1,2	2.B FE	4,983,000	98.5808	4,929,040	5,000,000	4,993,657		1,805			4.500	4.543	MS	66,250	225,000	03/26/2018	03/15/2028
919794-AC-1	VALLEY NATIONAL BANCORP				2.C FE	3,998,320	99.1545	3,966,180	4,000,000	3,999,905		142			4.550	4.555	JD	506	273,000	06/16/2015	06/30/2025
919794-AD-9	VALLEY NATIONAL BANCORP			2,5	2.B FE	2,000,000	96.7024	1,934,047	2,000,000	2,000,000					5.250	5.251	JD	4,667	105,000	05/29/2020	06/15/2030
92257E-AA-4	VELOCITY PORTFOLIO GROUP INC			1,2	2.B FE	12,500,000	98.6250	12,328,125	12,500,000	12,500,000					9.750	9.750	MS	406,250	1,096,875	03/27/2024	03/01/2033
92259R-AA-3	VELOCITY COMMERCIAL CAPITAL LLC			1,2	2.B FE	6,000,000	95.0983	5,705,896	6,000,000	6,000,000					7.125	7.125	MS	125,875	427,500	03/15/2022	03/15/2027
92337P-AA-3	VERABANK INC			2,5	2.C FE	1,000,000	96.6827	966,827	1,000,000	1,000,000					5.875	5.876	JD	4,896	58,750	05/19/2020	06/01/2030
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,315,280	92.6466	3,937,482	4,250,000	4,290,389		(3,460)			4.400	4.275	MN	31,167	187,000	06/02/2016	11/01/2034
92343V-FE-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,934,900	91.5698	4,578,491	5,000,000	4,963,370		6,339			3.150	3.304	MS	43,313	157,500	03/19/2020	03/22/2030
92343V-GK-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	5,987,320	75.6290	4,537,743	6,000,000	5,989,105		496			3.400	3.415	MS	56,100	204,000	03/12/2021	03/22/2041
92343V-GW-8	VERIZON COMMUNICATIONS INC			1,2	2.A FE	3,965,752	95.6895	3,827,578	4,000,000	3,965,871		119			5.500	5.559	FA	78,222		12/12/2024	02/23/2054
923451-AC-2	VERITEX HOLDINGS INC			2,5	2.C FE	2,000,000	95.0000	1,900,000	2,000,000	2,000,000					7.993	7.992	FMAN	20,872	95,000	11/08/2019	11/15/2029
92345Y-AD-8	VERISK ANALYTICS INC			1,2	2.B FE	441,616	99.6104	442,270	444,000	443,872		274			4.000	4.065	JD	789	17,760	05/11/2015	06/15/2025
92512J-AB-2	VERSABANK			2,5	1.G FE	5,000,000	96.7676	4,838,380	5,000,000	5,000,000					5.000	4.999	MN	41,667	250,000	04/21/2021	05/01/2031
925524-AV-2	PARAMOUNT GLOBAL			1	2.C FE	506,855	93.3055	466,528	500,000	504,171		(386)			5.500	5.375	MN	3,514	27,500	03/02/2016	05/15/2033
925650-AA-1	VICI PROPERTIES LP			1	2.C FE	2,998,650	99.7165	2,991,494	3,000,000	2,999,835		433			4.375	4.390	MN	16,771	131,250	04/21/2022	05/15/2025
925650-AB-9	VICI PROPERTIES LP			1,2	2.C FE	4,996,600	99.1594	4,957,970	5,000,000	4,997,863		621			4.750	4.765	FA	89,722	237,500	04/20/2022	02/15/2028
92840V-AE-2	VISTRA OPERATIONS COMPANY LLC			1,2	2.C FE	10,036,200	95.4350	9,543,503	10,000,000	10,018,245		(3,822)			4.300	4.253	JJ	198,278	430,000	08/09/2019	07/15/2029
928563-AF-2	VMWARE LLC			1,2	2.B FE	1,992,860	97.8374	1,956,747	2,000,000	1,995,871		661			4.700	4.744	MN	12,011	94,000	04/02/2020	05/15/2030
92857W-BS-8	VODAFONE GROUP PLC		C	1	2.B FE	2,947,530	86.1408	2,584,223	3,000,000	2,952,392		979			4.875	4.988	JD	4,875	146,250	06/12/2019	06/19/2049
928668-AT-9	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	1.G FE	4,987,900	99.8118	4,990,591	5,000,000	4,998,288		1,901			4.625	4.666	MN	30,840	231,300	11/08/2018	11/13/2025
928668-BE-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	1.G FE	2,996,850	99.4276	2,982,829	3,000,000	2,999,753		665			3.350	3.373	MN	13,400	100,500	05/06/2020	05/13/2025
928668-BS-0	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	1.G FE	2,997,870	97.9721	2,939,164	3,000,000	2,998,906		417			4.350	4.366	JD	8,338	130,500	05/31/2022	06/08/2027
928668-BT-8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	1.G FE	998,700	96.3030	963,030	1,000,000	999,129		173			4.600	4.622	JD	2,939	46,000	05/31/2022	06/08/2029
928779-AA-5	VOLUNTEER STATE BANCSHARES INC			2,5	2.A FE	2,000,000	97.9442	1,958,884	2,000,000	2,000,000					8.888	8.887	FMAN	23,209	115,000	11/07/2019	11/15/2029
929160-BD-0	VULCAN MATERIALS CO			1,2	2.B FE	4,972,100	97.0734	4,853,668	5,000,000	4,972,169		69			5.700	5.739	JD	32,458		11/18/2024	12/01/2054
92936U-AF-6	WP CAREY INC			1,2	2.A FE	1,977,520	95.0559	1,901,118	2,000,000	1,988,813		2,207			3.850	3.986	JJ	35,506	77,000	06/11/2019	07/15/2029
92936U-AJ-8	WP CAREY INC			1,2	2.A FE	2,971,440	82.3904	2,471,711	3,000,000	2,979,520		2,606			2.450	2.556	FA	30,625	73,500	10/05/2021	02/01/2032
92940P-AF-1	WRKCO INC			1,2	2.B FE	2,999,070	93.1621	2,794,864	3,000,000	2,999,437		64			4.200	4.203	JD	10,500	126,000	05/16/2019	06/01/2032
929903-AM-4	WELLS FARGO & CO				2.B FE	3,642,440	99.8987	3,995,946	4,000,000	3,785,831		13,969			5.500	6.197	FA	91,667	220,000	10/09/2009	08/01/2035

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
94677M-AA-4	WAYPOINT RESIDENTIAL LLC			1,2	3.A FE	3,621,794	75.5801	3,779,006	5,000,000	3,621,794			1,378,206		12.500	0.000	JD	27,778	14,583	12/15/2022	12/15/2026
94974B-FY-1	WELLS FARGO & CO				2.B FE	7,551,320	98.9165	6,924,158	7,000,000	7,090,586		(61,450)			4.100	3.161	JD	22,322	287,000	08/02/2016	06/03/2026
95763P-EF-4	WESTERN ALLIANCE BANK			2,5	3.A FE	5,000,000	97.1250	4,856,250	5,000,000	5,000,000					5.250	5.250	JD	21,875	262,500	05/20/2020	06/01/2030
958102-AM-7	WESTERN DIGITAL CORP			1,2	3.B FE	7,433,125	99.0360	7,427,699	7,500,000	7,487,700		10,284			4.750	4.900	FA	134,583	356,250	07/30/2019	02/15/2026
960413-AY-8	WESTLAKE CORP			1,2	2.B FE	2,939,070	67.0985	2,012,955	3,000,000	2,946,956		2,428			2.875	3.011	FA	32,583	86,250	08/05/2021	08/15/2041
962166-BY-9	WEYERHAEUSER CO			1,2	2.B FE	2,954,100	94.7631	2,842,892	3,000,000	2,973,513		4,397			4.000	4.188	AO	25,333	120,000	03/26/2020	04/15/2030
963320-AW-6	WHIRLPOOL CORP			1,2	2.C FE	988,100	98.5458	985,458	1,000,000	994,355		1,199			4.750	4.902	FA	16,493	47,500	02/20/2019	02/26/2029
963320-AZ-9	WHIRLPOOL CORP			1,2	2.C FE	2,971,830	93.2517	2,797,552	3,000,000	2,978,087		2,427			4.700	4.819	MN	18,408	141,000	05/02/2022	05/14/2032
969457-CN-8	WILLIAMS COMPANIES INC			1,2	2.B FE	4,989,200	97.8633	4,893,163	5,000,000	4,988,743		(457)			5.800	5.816	MN	37,056	74,111	08/08/2024	11/15/2054
980236-AQ-6	WOODSIDE FINANCE LTD		C	1,2	2.A FE	1,497,255	96.8935	1,453,403	1,500,000	1,498,705		277			4.500	4.523	MS	21,938	67,500	02/26/2019	03/04/2029
980236-AS-2	WOODSIDE FINANCE LTD		C	1,2	2.A FE	4,982,200	93.2882	4,664,409	5,000,000	4,982,270		70			5.700	5.725	MS	86,292		09/05/2024	09/12/2054
98258P-AC-1	WT HOLDINGS INCORPORATED				3.A FE	5,000,000	73.0000	3,650,000	5,000,000	5,000,000					5.500	5.500	N/A	46,597	325,000	04/20/2021	04/30/2028
98310W-AM-0	TRAVEL + LEISURE CO			1,2	3.C FE	3,998,640	100.2537	4,010,148	4,000,000	4,004,187		(5,334)			6.600	6.437	AO	66,000	264,000	09/10/2015	10/01/2025
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	6,024,780	92.3815	5,542,891	6,000,000	6,013,765		(2,459)			3.550	3.500	MS	59,758	213,000	03/16/2020	03/20/2030
98978V-AK-9	ZOETIS INC			1,2	2.A FE	997,690	99.8950	998,950	1,000,000	999,764		263			4.500	4.528	MN	6,000	45,000	11/09/2015	11/13/2025
G2616#-AU-5	DCC TREASURY 2014 LIMITED		C		2.B	3,000,000	95.4581	2,863,743	3,000,000	3,000,000					4.770	4.770	AO	34,583	143,100	04/04/2019	04/04/2031
G3265A-AC-8	APTIV IRISH HOLDINGS LTD		C	1,2	2.B FE	2,984,280	89.6904	2,690,712	3,000,000	2,984,341		61			5.750	5.787	MS	51,750		09/09/2024	09/13/2054
G4588#-BR-1	INTERMEDIATE CAPITAL GROUP PLC		C		2.B	850,000	99.2435	843,570	850,000	850,000					4.990	4.990	MS	11,193	42,415	03/26/2019	03/26/2026
G4588#-BS-9	INTERMEDIATE CAPITAL GROUP PLC		C		2.B	2,600,000	98.0107	2,548,278	2,600,000	2,600,000					5.350	5.350	MS	36,707	139,100	03/26/2019	03/26/2029
G7334@-AX-1	RRPF ENGINE LEASING LIMITED		C		2.B FE	1,600,000	86.0690	1,377,104	1,600,000	1,600,000					4.700	4.701	FA	29,244	75,200	04/11/2019	06/13/2033
P4368#-AC-1	FORTIS TCI LTD.		C		2.C	1,040,000	95.5478	993,697	1,040,000	1,040,000					5.140	5.140	MN	35,489	53,456	05/02/2016	05/02/2031
Q2312*-AA-9	CHARTER HALL FUNDS MANAGEMENT LTD.		C		2.A FE	2,600,000	96.1017	2,498,644	2,600,000	2,600,000					4.610	4.610	FA	42,284	119,860	08/24/2018	08/24/2028
Q3915*-AD-2	FLETCHER BUILDING HOLDINGS LIMITED		C		2.C YE	510,000	94.1380	480,104	510,000	510,000					3.800	3.800	JJ	8,667	24,395	07/20/2016	07/20/2028
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,963,968,444	XXX	2,791,477,597	2,866,095,097	2,938,088,598		(5,743,741)	9,163,737		XXX	XXX	XXX	34,594,261	141,912,471	XXX	XXX
055287-AC-0	BBSG 2016-MRP B - CMBS			4	1.D	1,034,398	76.5322	1,147,983	1,500,000	1,034,398			74,946		3.727	5.398	MON	4,659	55,905	06/09/2016	06/06/2036
05551V-BF-9	BBCMS 2021-C10 A2 - CMBS			4	1.A	979,812	97.5329	927,825	951,295	957,199		(8,092)			2.071	1.213	MON	1,642	19,701	06/25/2021	07/15/2054
05551V-BJ-1	BBCMS 2021-C10 A5 - CMBS			4	1.A	2,059,960	86.4337	1,728,673	2,000,000	2,038,584		(6,716)			2.492	2.138	MON	4,153	49,840	06/25/2021	07/15/2054
05604F-AC-9	BWAY 2013-1515 A2 - CMBS			2	1.A	3,074,979	94.4048	2,832,143	3,000,000	2,998,899		(7,605)			3.454	3.216	MON	8,636	103,629	02/26/2013	03/10/2033
05604L-AJ-1	BWAY 2015-1740 D - CMBS			4	6.		0.0000		2,500,000				131,475		3.787	0.000	MON		82,723	02/04/2015	01/12/2035
06539V-BB-3	BANK 2022-BNK39 C - CMBS			4	1.B	863,156	80.4194	683,565	850,000	859,348		(1,272)			3.269	3.140	MON	2,316	28,255	01/27/2022	02/18/2055
07335C-AJ-3	BBCMS 2019-C4 C - CMBS			4	1.F	999,978	75.3392	753,392	1,000,000	999,327		(132)			3.469	3.478	MON	2,891	34,690	08/09/2019	08/16/2052
12512J-AY-0	CD 2018-CD7 AM - CMBS			4	1.A	1,029,994	95.6453	956,454	1,000,000	1,011,252		(3,276)			4.510	4.156	MON	3,758	45,100	08/03/2018	08/15/2051
12515B-AJ-7	CD 2019-CD8 C - CMBS			4	2.C	1,029,948	74.7462	747,462	1,000,000	1,014,401		(3,117)			3.719	3.372	MON	3,099	37,190	08/09/2019	08/17/2057
12531Y-AU-2	CFCRE 2016-C4 AM - CMBS			4	1.A	1,544,899	97.5292	1,462,938	1,500,000	1,512,620		(3,000)			3.691	3.414	MON	4,614	55,365	05/04/2016	05/10/2058
12591K-AG-0	COMM 2013-CCRE12 AM - CMBS			4	1.A	672,773	92.2951	602,892	653,222	621,722		(31,500)			4.300	3.603	MON	2,341	28,753	10/24/2013	10/15/2046
12591K-AH-8	COMM 2013-CCRE12 B - CMBS			4	1.A	750,256	50.5393	758,089	1,500,000	750,256			267,133		4.762	9.495	MON	5,953	13,349	10/24/2013	10/15/2046
12591Q-AU-6	COMM 2014-UBS4 B - CMBS			4	1.A	2,059,862	89.4640	1,789,281	2,000,000	2,010,771		9,018			4.350	4.083	MON	7,250	87,000	07/23/2014	08/12/2047
12591Q-AW-2	COMM 2014-UBS4 C - CMBS			4	1.A	2,574,970	72.5940	1,814,851	2,500,000	2,471,689		(31,146)			4.644	4.211	MON	9,676	113,546	07/23/2014	08/12/2047
12591R-BD-1	COMM 2014-CCRE15 B - CMBS			4	1.A	1,068,649	96.4694	1,000,966	1,037,599	1,035,404		(2,196)			3.920	4.352	MON	3,390	41,546	02/10/2014	02/12/2047
12591V-AH-4	COMM 2014-CCRE16 B - CMBS			4	1.A	1,809,318	96.0480	1,687,231	1,756,653	1,762,694		6,219			4.582	4.308	MON	6,707	80,423	03/28/2014	04/12/2047
12591V-AK-7	COMM 2014-CCRE16 C - CMBS			4	1.E	1,022,266	93.5468	935,468	1,000,000	997,643		(836)			4.334	4.646	MON	3,612	49,138	03/28/2014	04/12/2047
12592K-BF-0	COMM 2014-UBS5 B - CMBS			4	1.A	1,787,968	96.6259	1,677,426	1,736,000	1,732,769		(16,689)			4.514	4.175	MON	6,530	78,363	09/09/2014	09/12/2047
12592K-BH-6	COMM 2014-UBS5 C - CMBS			4	1.A	2,015,105	90.8621	1,817,241	2,000,000	1,987,646		(26,127)			3.979	4.528	MON	6,632	93,773	09/09/2014	09/12/2047
12592X-BF-2	COMM 2015-CCRE22 AM - CMBS			4	1.A	4,119,901	97.6900	3,907,600	4,000,000	4,004,546		(8,463)			3.603	3.287	MON	12,010	144,120	03/18/2015	03/12/2048

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
12593A-BC-8	COMM 2015-CCRE23 AM - CMBS			4	1.A	1,544,957	99.2362	1,488,543	1,500,000	1,500,316		(4,993)			3.801	3.468	MON	4,751	57,015	05/06/2015	05/12/2048
12593Q-BD-1	COMM 2015-CCRE26 A3 - CMBS			4	1.A	1,298,776	99.3505	1,277,570	1,285,922	1,285,344		(1,136)			3.359	3.290	MON	3,600	43,194	09/28/2015	10/13/2048
12593Q-BE-9	COMM 2015-CCRE26 A4 - CMBS			4	1.A	1,544,981	98.8634	1,482,952	1,500,000	1,501,976		(5,095)			3.630	3.293	MON	4,538	54,450	09/28/2015	10/13/2048
12593Q-BG-4	COMM 2015-CCRE26 AM - CMBS			4	1.A	1,570,339	98.3571	1,500,929	1,526,000	1,528,137		(5,119)			4.085	3.759	MON	5,195	62,337	09/28/2015	10/13/2048
12624N-AC-4	COMM 2012-LTRT A2 - CMBS			4	1.A FM	3,487,314	95.6410	3,253,973	3,402,278	3,177,611		(235,810)			3.400	2.576	MON	9,639	115,664	09/13/2012	10/07/2030
12624X-AP-3	COMM 2013-CCRE6 B - CMBS			4	1.A	1,252,470	98.6743	1,211,688	1,227,966	1,220,608		55,425			3.397	8.326	MON	3,476	41,714	02/26/2013	03/12/2046
12625X-AA-5	COMM 2013-300P A1 - CMBS			4	1.A	2,562,442	96.6243	2,415,607	2,500,000	2,516,540		(2,955)			4.353	4.199	MON	9,069	108,825	08/15/2013	08/12/2030
12625X-AG-2	COMM 2013-300P B - CMBS			4	1.E	1,507,717	92.2493	1,383,739	1,500,000	1,501,834		(328)			4.394	4.347	MON	5,492	67,001	08/15/2013	08/12/2030
12625X-AJ-6	COMM 2013-300P C - CMBS			4	2.C	973,983	89.7493	897,493	1,000,000	992,638		1,315			4.394	4.520	MON	3,661	44,667	08/15/2013	08/12/2030
12629N-AH-8	COMM 2015-DC1 AM - CMBS			4	1.A	4,119,935	98.2465	3,929,860	4,000,000	4,018,639		7,904			3.724	3.458	MON	12,413	148,960	02/24/2015	02/12/2048
12630D-BB-9	COMM 2014-CCRE14 B - CMBS			4	1.A	715,395	95.7979	684,104	714,112	701,197		(6,485)			3.706	4.984	MON	2,206	26,950	01/16/2024	02/12/2047
12631D-BE-2	COMM 2014-CCRE17 B - CMBS			4	1.A	1,960,006	97.3186	1,851,898	1,902,923	1,908,074		4,675			4.377	4.095	MON	6,941	81,654	04/29/2014	05/10/2047
12634N-AX-6	CSAIL 2015-C2 AS - CMBS			4	1.A	3,089,985	96.6351	2,899,053	3,000,000	3,000,083		(13,172)			3.849	3.409	MON	9,623	115,470	05/06/2015	06/15/2057
12635Q-BJ-8	COMM 2015-CCRE27 AM - CMBS			4	1.A	2,644,906	98.7893	2,536,909	2,568,000	2,571,878		(9,019)			3.984	3.644	MON	8,526	102,309	10/20/2015	10/13/2048
200474-BE-3	COMM 2015-LC19 AM - CMBS			4	1.A	3,089,926	99.8144	2,994,431	3,000,000	3,000,000		(8,024)			3.527	3.195	MON	8,818	105,810	01/26/2015	02/12/2048
200474-BF-0	COMM 2015-LC19 B - CMBS			4	1.A	1,029,984	96.8179	968,179	1,000,000	1,000,000		(2,645)			3.829	0.073	MON	3,191	38,290	01/26/2015	02/12/2048
200474-BH-6	COMM 2015-LC19 C - CMBS			4	1.A	2,056,286	95.5679	1,911,358	2,000,000	2,000,000		(4,182)			4.090	0.111	MON	6,817	85,763	01/26/2015	02/12/2048
36197V-AA-6	GSMS 2013-PEMB A - CMBS			4	1.A	1,993,353	82.1081	1,642,163	2,000,000	1,997,510		305			3.550	3.561	MON	5,916	72,173	04/11/2013	03/07/2033
46590L-AX-0	JPMDB 2016-C2 AS - CMBS			4	1.A	1,029,999	91.5978	915,978	1,000,000	1,003,511		(3,374)			3.484	3.141	MON	2,903	34,836	05/04/2016	06/17/2049
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS			4	1.A FM	1,962,402	92.0000	1,761,518	1,914,694	1,918,325		2,465			3.277	3.112	MON	5,229	62,745	09/25/2012	10/18/2030
556227-AA-4	MAD 2015-11MD A - CMBS			4	1.A	1,014,208	97.8755	978,755	1,000,000	1,000,348		(1,662)			3.555	3.455	MON	2,962	36,140	09/15/2015	09/12/2035
61690Q-AH-2	MSBAM 2015-C23 B - CMBS			4	1.A	2,054,239	97.1473	1,942,947	2,000,000	1,999,883		(6,387)			4.135	3.893	MON	6,892	84,129	06/05/2015	07/15/2050
61766E-BJ-3	MSBAM 2016-C29 B - CMBS			4	1.A	514,991	95.9790	479,895	500,000	501,558		(1,742)			4.039	3.695	MON	1,683	20,195	04/22/2016	05/17/2049
61766L-BV-0	MSBAM 2016-C28 AS - CMBS			4	1.A	1,544,982	97.7475	1,466,212	1,500,000	1,503,408		(5,298)			3.951	3.604	MON	4,939	59,265	02/12/2016	01/15/2049
61766L-BW-8	MSBAM 2016-C28 B - CMBS			4	1.C	1,029,522	96.4823	964,823	1,000,000	1,000,502		(5,018)			4.754	4.311	MON	3,961	46,779	02/12/2016	01/15/2049
78419C-AK-0	SGCMS 2016-C5 B - CMBS			4	1.A	1,029,957	93.6386	936,386	1,000,000	1,004,073		(3,561)			3.933	3.618	MON	3,278	39,330	07/01/2016	10/13/2048
90276F-BB-9	UBSCM 2018-C10 C - CMBS			4	1.F	994,663	92.3996	923,996	1,000,000	995,670		422			5.213	5.237	MON	4,344	51,300	05/23/2018	05/17/2051
90276V-AK-5	UBSCM 2018-C8 C - CMBS			4	3.A	983,471	88.2550	882,550	1,000,000	992,340		3,085			4.683	5.002	MON	3,902	47,617	02/12/2018	02/17/2051
90276Y-AK-9	UBSCM 2019-C16 C - CMBS			4	2.B	1,029,993	86.9501	869,501	1,000,000	1,013,383		(3,228)			4.923	4.566	MON	4,103	49,233	03/27/2019	04/17/2052
90278L-BB-4	UBSCM 2018-C15 AS - CMBS			4	1.A	1,287,499	94.1915	1,177,394	1,250,000	1,265,563		(10,869)			4.672	4.317	MON	4,866	58,398	12/18/2018	12/15/2051
90291J-BA-4	UBSCM 2018-C9 B - CMBS			4	1.D	1,544,994	89.9869	1,349,804	1,500,000	1,524,752		4,854			4.570	4.251	MON	5,713	68,550	03/23/2018	03/17/2051
90353D-BD-6	UBSCM 2018-C12 B - CMBS			4	1.D	1,029,995	91.8162	918,162	1,000,000	1,011,358		(9,669)			4.787	4.433	MON	3,990	47,875	08/03/2018	08/17/2051
90353K-BB-4	UBSCM 2018-C13 AS - CMBS			4	1.A	1,083,556	95.9019	1,008,888	1,052,000	1,064,259		(3,448)			4.585	4.230	MON	4,020	48,225	09/21/2018	10/17/2051
92890F-AY-2	WFRBS 2014-C20 B - CMBS			4	1.A	1,594,697	88.9949	1,377,872	1,548,259	1,553,037		5,294			4.378	4.096	MON	5,649	67,209	04/29/2014	05/17/2047
92890K-BG-9	WFRBS 2014-C22 C - CMBS			4	1.A	1,899,982	79.6681	1,593,362	2,000,000	1,972,421		(16,311)			3.623	4.269	MON	6,038	75,661	09/05/2014	09/17/2057
92890P-AG-9	WFRBS 2013-C14 AS - CMBS			4	1.A	481,854	96.7530	452,658	467,849	467,849					3.488	3.168	MON	1,360	16,319	05/22/2013	06/15/2046
94989E-AK-3	WFCM 2015-LC20 B - CMBS			4	1.A	1,544,892	97.6328	1,464,492	1,500,000	1,499,267		(6,709)			3.719	3.282	MON	4,649	55,785	03/25/2015	04/15/2050
94989J-BB-1	WFCM 2015-C28 AS - CMBS			4	1.A	1,544,910	99.2107	1,488,160	1,500,000	1,499,955		(6,636)			3.872	3.440	MON	4,840	58,080	05/13/2015	05/15/2048
94989T-AZ-7	WFCM 2015-LC22 A4 - CMBS			4	1.A	1,029,939	99.1202	991,202	1,000,000	1,001,210		(4,358)			3.839	3.411	MON	3,199	38,390	09/15/2015	09/17/2058
95000D-BF-7	WFCM 2016-C34 AS - CMBS			4	1.A	1,029,919	96.3684	963,684	1,000,000	1,003,842		(3,891)			3.484	3.092	MON	2,903	34,840	05/10/2016	06/17/2049
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						94,201,614	XXX	86,470,164	95,844,772	92,020,068		(440,308)	473,553		XXX	XXX	XXX	305,158	3,715,557	XXX	XXX
26209X-AF-8	HONK 221 A2 - ABS			4	2.C FE	972,340	101.6480	972,112	956,351	969,420		(2,921)			7.393	6.902	JAJO	13,944	53,575	03/06/2024	10/21/2052
69145D-AA-0	OXFINF 24A A2 - ABS			4	1.F FE	4,250,762	100.0829	4,253,523	4,250,000	4,250,565		(197)			6.675	6.762	MON	13,396	250,591	01/23/2024	01/14/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						5,223,102	XXX	5,225,635	5,206,351	5,219,984		(3,118)			XXX	XXX	XXX	27,341	304,166	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,063,393,161	XXX	2,883,173,396	2,967,146,221	3,035,328,650		(6,187,166)	9,637,290		XXX	XXX	XXX	34,926,760	145,932,194	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						3,812,416,479	XXX	3,573,549,291	3,714,562,954	3,786,469,830		(5,742,158)	9,163,737		XXX	XXX	XXX	43,330,975	169,742,657	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						94,201,614	XXX	86,470,164	95,844,772	92,020,068		(440,308)	473,553		XXX	XXX	XXX	305,158	3,715,557	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						5,223,102	XXX	5,225,635	5,206,351	5,219,984		(3,118)			XXX	XXX	XXX	27,341	304,166	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						3,911,841,195	XXX	3,665,245,090	3,815,614,078	3,883,709,882		(6,185,584)	9,637,290		XXX	XXX	XXX	43,663,474	173,762,379	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 137,830,339	1B ..$ 446,738,139	1C ..$ 182,196,110	1D ..$ 119,825,872	1E ..$ 103,989,701	1F ..$ 307,778,655	1G ..$ 380,151,952
1B	2A ...$ 632,110,549	2B ..$ 905,902,638	2C ..$ 475,611,062				
1C	3A ...$ 88,211,422	3B ..$ 24,632,478	3C ..$ 21,980,576				
1D	4A ...$ 8,625,966	4B ..$ 6,299,961	4C ..$ 2,002,236				
1E	5A ...$ 6,419,276	5B ..$ 21,301,175	5C ..$				
1F	6 .....$ 12,101,775						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
28852N-20-8	ELLINGTON FINANCIAL INC			160,000.000	25.00	0.000	3,985,600	24.910	3,985,600	4,000,000	102,700	270,000		329,600			329,600		2.A FE	10/16/2019
28852N-30-7	ELLINGTON FINANCIAL INC			160,000.000	25.00	0.000	3,699,200	23.120	3,699,200	4,000,000	62,500	250,000		561,600			561,600		2.A FE	12/10/2021
50067H-20-6	KORTH DIRECT MORTGAGE INC.			200,000.000	25.00	24.500	4,900,000	24.500	4,900,000	4,900,000		300,000							5.B GI	09/13/2021
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							12,584,800	XXX	12,584,800	12,900,000	165,200	820,000		891,200			891,200		XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							12,584,800	XXX	12,584,800	12,900,000	165,200	820,000		891,200			891,200		XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							12,584,800	XXX	12,584,800	12,900,000	165,200	820,000		891,200			891,200		XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$ 7,684,800	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$ 4,900,000	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
994142-6E-2	KINGSTONE COMPANIES, INC			45,000.000	573,300	12.740	573,300					529,200		529,200		12/21/2022	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					573,300	XXX	573,300					529,200		529,200		XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					573,300	XXX	573,300					529,200		529,200		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						XXX										XXX	XXX
5989999999 - Total Common Stocks					573,300	XXX	573,300					529,200		529,200		XXX	XXX
5999999999 - Total Preferred and Common Stocks					13,158,100	XXX	13,158,100	12,900,000	165,200	820,000		1,420,400		1,420,400		XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
051645-2B-4	AURORA ILL		02/22/2024	RW Baird		2,500,000	2,500,000	
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,500,000	2,500,000	
3130AY-ZJ-8	FEDERAL HOME LOAN BANKS		02/13/2024	CAPITAL INSTITUTIONAL SERVICES		7,000,000	7,000,000	
3130B0-7J-2	FEDERAL HOME LOAN BANKS		02/22/2024	CAPITAL INSTITUTIONAL SERVICES		3,000,000	3,000,000	
3130B0-HF-9	FEDERAL HOME LOAN BANKS		03/13/2024	CAPITAL INSTITUTIONAL SERVICES		7,000,000	7,000,000	
3130B0-LJ-6	FEDERAL HOME LOAN BANKS		03/20/2024	CAPITAL INSTITUTIONAL SERVICES		3,000,000	3,000,000	
3130B0-XW-4	FEDERAL HOME LOAN BANKS		04/15/2024	CAPITAL INSTITUTIONAL SERVICES		7,500,000	7,500,000	
3130B1-2D-8	FEDERAL HOME LOAN BANKS		04/24/2024	CAPITAL INSTITUTIONAL SERVICES		4,500,000	4,500,000	
3130B1-MU-8	FEDERAL HOME LOAN BANKS		05/30/2024	CAPITAL INSTITUTIONAL SERVICES		4,000,000	4,000,000	
3130B2-RN-7	FEDERAL HOME LOAN BANKS		09/17/2024	CAPITAL INSTITUTIONAL SERVICES		5,000,000	5,000,000	
3130B3-4F-7	FEDERAL HOME LOAN BANKS		10/04/2024	CAPITAL INSTITUTIONAL SERVICES		6,000,000	6,000,000	
3130B3-7J-6	FEDERAL HOME LOAN BANKS		10/10/2024	CAPITAL INSTITUTIONAL SERVICES		23,000,000	23,000,000	
3130B3-BE-2	FEDERAL HOME LOAN BANKS		10/10/2024	CAPITAL INSTITUTIONAL SERVICES		10,000,000	10,000,000	
3130B3-CR-2	FEDERAL HOME LOAN BANKS		10/16/2024	CAPITAL INSTITUTIONAL SERVICES		9,575,000	9,575,000	
3130B3-J4-6	FEDERAL HOME LOAN BANKS		10/29/2024	CAPITAL INSTITUTIONAL SERVICES		8,000,000	8,000,000	
3130B3-KR-3	FEDERAL HOME LOAN BANKS		10/31/2024	CAPITAL INSTITUTIONAL SERVICES		5,000,000	5,000,000	
3130B3-QX-4	FEDERAL HOME LOAN BANKS		11/13/2024	CAPITAL INSTITUTIONAL SERVICES		3,130,000	3,130,000	
3130B4-DH-1	FEDERAL HOME LOAN BANKS		12/19/2024	CAPITAL INSTITUTIONAL SERVICES		10,000,000	10,000,000	
3130B4-E6-4	FEDERAL HOME LOAN BANKS		12/20/2024	CAPITAL INSTITUTIONAL SERVICES		10,000,000	10,000,000	
3133EP-3W-3	FEDERAL FARM CREDIT BANKS FUNDING CORP		02/22/2024	CAPITAL INSTITUTIONAL SERVICES		5,000,000	5,000,000	
3133EP-5Y-7	FEDERAL FARM CREDIT BANKS FUNDING CORP		03/15/2024	CAPITAL INSTITUTIONAL SERVICES		5,000,000	5,000,000	
3133ER-GE-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		05/29/2024	CAPITAL INSTITUTIONAL SERVICES		3,000,000	3,000,000	
3133ER-JF-9	FEDERAL FARM CREDIT BANKS FUNDING CORP		06/20/2024	CAPITAL INSTITUTIONAL SERVICES		3,000,000	3,000,000	
3133ER-LY-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		07/17/2024	CAPITAL INSTITUTIONAL SERVICES		9,000,000	9,000,000	
3133ER-NA-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		07/25/2024	CAPITAL INSTITUTIONAL SERVICES		2,000,000	2,000,000	
3133ER-RJ-2	FEDERAL FARM CREDIT BANKS FUNDING CORP		08/26/2024	CAPITAL INSTITUTIONAL SERVICES		4,993,750	5,000,000	819
3133ER-SH-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/09/2024	CAPITAL INSTITUTIONAL SERVICES		10,000,000	10,000,000	
3133ER-UY-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/23/2024	CAPITAL INSTITUTIONAL SERVICES		5,000,000	5,000,000	
3133ER-YX-3	FEDERAL FARM CREDIT BANKS FUNDING CORP		10/23/2024	CAPITAL INSTITUTIONAL SERVICES		10,000,000	10,000,000	
3134HA-PW-7	FEDERAL HOME LOAN MORTGAGE CORP		10/01/2024	CAPITAL INSTITUTIONAL SERVICES		10,000,000	10,000,000	
3134HA-R5-4	FEDERAL HOME LOAN MORTGAGE CORP		12/16/2024	CAPITAL INSTITUTIONAL SERVICES		4,000,000	4,000,000	
3134HA-XD-0	FEDERAL HOME LOAN MORTGAGE CORP		11/04/2024	CAPITAL INSTITUTIONAL SERVICES		8,000,000	8,000,000	
0909999999. Subtotal - Bonds - U.S. Special Revenues						204,698,750	204,705,000	819
00206R-JJ-2	AT&T INC		11/13/2024	Stifel Nicolaus & Co.		1,901,040	2,000,000	44,286
00258Y-20-3	ABACUS LIFE INC		02/09/2024	Piper Jaffray & CO/ALGO		5,000,000	5,000,000	
01861E-AF-2	ALLIANCE FUNDING GROUP, INC.		09/27/2024	BREAN CAPITAL MBS		3,000,000	3,000,000	
02361D-BB-5	AMEREN ILLINOIS CO		06/17/2024	Wells Fargo Securities LLC		1,996,200	2,000,000	
036752-BE-2	ELEVANCE HEALTH INC		10/22/2024	CITIGROUP GLOBAL MARKETS INC.		2,983,590	3,000,000	
03881N-AG-2	ARBOR REALTY SR, INC.		10/10/2024	UMB Bank		2,000,000	2,000,000	
03938L-BH-6	ARCELORMITTAL SA	C	06/10/2024	JP MORGAN SECURITIES LLC		5,959,440	6,000,000	
04316J-AP-4	ARTHUR J. GALLAGHER & CO.		12/10/2024	Bank of America		2,981,280	3,000,000	
04686J-AH-4	ATHENE HOLDING LTD		07/15/2024	FIRST TENNESSEE SECURITIES CORP		10,215,800	10,000,000	197,917
055298-AC-7	BCB BANCORP INC		08/28/2024	PIPER SANDLER & CO.		4,000,000	4,000,000	
073952-AB-9	BEACON FUNDING TRUST		10/29/2024	TD Securities		2,000,000	2,000,000	
09261H-BT-3	BLACKSTONE PRIVATE CREDIT FUND		11/20/2024	Wells Fargo Securities LLC		4,939,700	5,000,000	
09261H-BV-8	BLACKSTONE PRIVATE CREDIT FUND		11/20/2024	Wells Fargo Securities LLC		2,930,940	3,000,000	
09290D-AK-7	BLACKROCK FUNDING INC		07/17/2024	JP MORGAN SECURITIES LLC		6,980,400	7,000,000	
097023-DM-4	BOEING CO		04/29/2024	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	
114259-AY-0	BROOKLYN UNION GAS CO		07/15/2024	Wells Fargo Securities LLC		5,000,000	5,000,000	
12530R-AA-2	CFG MERCHANT SOLUTIONS, LLC		03/04/2024	BREAN CAPITAL MBS		2,000,000	2,000,000	36,889
12630D-BB-9	COMM 2014-CCRE14 B - CMBS		01/16/2024	HILLTOP SECURITIES		58,953	65,504	138
126650-EA-4	CVS HEALTH CORP		02/13/2024	JP MORGAN SECURITIES LLC		1,001,689	1,011,000	12,469
12670V-AA-3	CSC LEASING CO		03/26/2024	PIPER SANDLER & CO.		2,000,000	2,000,000	12,326
127097-AN-3	COTERRA ENERGY INC		12/03/2024	TD Securities		4,967,750	5,000,000	
14149Y-BS-6	CARDINAL HEALTH INC		11/13/2024	Bank of America		5,983,140	6,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
14149Y-BT-4	CARDINAL HEALTH INC		11/13/2024	Bank of America		2,988,150	3,000,000	
144523-AG-2	CARRINGTON HOLDING COMPANY LLC		04/23/2024	PIPER SANDLER & CO.		10,000,000	10,000,000	
18469L-AC-3	CLEAR STREET HOLDINGS LLC		10/23/2024	DTC WITHDRAW, DRS ETC.		5,000,000	5,000,000	
200340-AW-7	COMERICA INC		01/25/2024	JP MORGAN SECURITIES LLC		3,000,000	3,000,000	
23311R-AA-4	DCP MIDSTREAM OPERATING LP		11/15/2024	BARCLAYS CAPITAL INC.		1,103,241	1,041,000	12,297
23422T-AE-8	DAKOTA FINANCIAL, LLC		05/22/2024	DTC WITHDRAW, DRS ETC.		3,000,000	3,000,000	
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	12/18/2024	JP MORGAN SECURITIES LLC		4,618,550	5,000,000	69,740
25179M-BH-5	DEVON ENERGY CORP		08/19/2024	CITIGROUP GLOBAL MARKETS INC.		17,978,760	18,000,000	
260543-DK-6	DOW CHEMICAL CO		02/07/2024	CITIGROUP GLOBAL MARKETS INC.		1,494,795	1,500,000	
26209X-AF-8	HONK 221 A2 - RMBS		03/06/2024	HILLTOP SECURITIES		1,004,010	987,500	9,734
26875P-AW-1	EOG RESOURCES INC		11/18/2024	JP MORGAN SECURITIES LLC		4,970,550	5,000,000	
268948-AC-0	EAGLE BANCORP INC		09/30/2024	PIPER SANDLER & CO.		5,000,000	5,000,000	
28504D-AD-5	ELECTRICITE DE FRANCE SA	C	12/04/2024	Various		19,055,800	17,000,000	253,575
29103D-AM-8	EMERA US FINANCE LP		08/19/2024	JP MORGAN SECURITIES LLC		4,354,950	5,000,000	42,882
292505-AE-4	OVINTIV INC		11/15/2024	BARCLAYS CAPITAL INC.		5,206,600	5,000,000	85,573
29273V-AW-0	ENERGY TRANSFER LP		01/10/2024	RBC CAPITAL MARKETS		1,990,460	2,000,000	
29273V-BB-5	ENERGY TRANSFER LP		06/06/2024	TD Securities		1,989,220	2,000,000	
29278G-BB-3	ENEL FINANCE INTERNATIONAL NV	C	01/04/2024	DAIWA CAPITAL MARKETS AMERICA		2,445,800	2,000,000	36,167
29670G-AG-7	ESSENTIAL UTILITIES INC		12/18/2024	DAIWA CAPITAL MARKETS AMERICA		1,889,380	2,000,000	14,133
29977G-AC-6	EVERBANK FINANCIAL CORP		08/28/2024	Piper Jaffray & CO/ALGO		7,000,000	7,000,000	
30161N-BL-4	EXELON CORP		11/14/2024	DAIWA CAPITAL MARKETS AMERICA		4,944,950	5,000,000	46,667
30303M-8V-7	META PLATFORMS INC		08/07/2024	JP MORGAN SECURITIES LLC		2,988,030	3,000,000	
303901-BQ-4	FAIRFAX FINANCIAL HOLDINGS LTD		06/18/2024	Bank of America		2,987,550	3,000,000	
375558-CD-3	GILEAD SCIENCES INC		11/13/2024	Bank of America		2,991,270	3,000,000	
37637L-AA-4	GITSIT SOLUTIONS, LLC		11/13/2024	DTC WITHDRAW, DRS ETC.		2,000,000	2,000,000	
39304D-AA-0	Green Dot Corporation		08/28/2024	RAYMOND JAMES/FI		3,960,080	4,000,000	
404119-CG-2	HCA INC		04/03/2024	DAVIDSON D.A. + COMPANY INC.		849,677	1,120,000	2,878
404119-CV-9	HCA INC		02/20/2024	Bank of America		2,982,690	3,000,000	
404121-AL-9	HCA INC		08/07/2024	CITIGROUP GLOBAL MARKETS INC.		2,998,050	3,000,000	
42824C-BW-8	HEWLETT PACKARD ENTERPRISE CO		09/12/2024	CITIGROUP GLOBAL MARKETS INC.		4,413,870	4,500,000	
43789T-AB-9	HOMETOWN FINANCIAL GROUP INC		03/05/2024	DTC WITHDRAW, DRS ETC.		7,000,000	7,000,000	
455434-BW-9	INDIANAPOLIS POWER & LIGHT CO		04/15/2024	BARCLAYS CAPITAL INC.		958,020	1,000,000	4,592
458140-CJ-7	INTEL CORP		09/17/2024	Stifel Nicolaus & Co.		2,005,720	2,000,000	12,033
48263C-BN-3	KDM FUNDING I LLC		12/18/2024	RBC CAPITAL MARKETS		2,100,000	2,100,000	
487836-CA-4	KELLANOVA		11/18/2024	DAIWA CAPITAL MARKETS AMERICA		5,144,750	5,000,000	2,396
49306C-AB-7	KEYBANK NA		01/25/2024	KEYBANC CAPITAL MARKETS INC		5,152,200	5,000,000	171,819
500472-AC-9	KONINKLIJKE PHILIPS NV	C	04/25/2024	FIRST TENNESSEE SECURITIES CORP		685,328	650,000	5,958
53015L-AA-3	LIBERTAS PARTNERS GP, LLC		11/14/2024	BREAN CAPITAL MBS		8,000,000	8,000,000	
534187-BA-6	LINCOLN NATIONAL CORP		10/18/2024	Stifel Nicolaus & Co.		2,277,640	2,000,000	49,000
55316U-AD-8	M1 BANCSHARES, INC.		12/12/2024	DTC WITHDRAW, DRS ETC.		2,000,000	2,000,000	
55330P-AA-7	MMP CAPITAL LLC		10/11/2024	BREAN CAPITAL MBS		4,000,000	4,000,000	
575634-AS-9	MASSACHUSETTS ELECTRIC CO		12/16/2024	HILLTOP SECURITIES		1,850,244	1,814,000	9,513
58155Q-AE-3	MCKESSON CORP		03/20/2024	HILLTOP SECURITIES		3,066,750	3,000,000	10,500
58278L-AC-0	MCREIF SUBREIT, LLC		06/25/2024	DTC WITHDRAW, DRS ETC.		72,865	72,865	
61747Y-FM-2	MORGAN STANLEY		02/05/2024	MORGAN STANLEY DEAN WITTER		4,000,000	4,000,000	
652526-88-0	NEWTEKONE INC		05/23/2024	Stifel Nicolaus & Co.		3,000,000	3,000,000	
65364U-AU-0	NIAGARA MOHAWK POWER CORP		01/11/2024	JP MORGAN SECURITIES LLC		1,000,000	1,000,000	
674599-EM-3	OCCIDENTAL PETROLEUM CORP		07/23/2024	Bank of America		2,986,560	3,000,000	
677050-AV-8	OGLETHORPE POWER CORP		06/18/2024	RBC CAPITAL MARKETS		997,360	1,000,000	
68233J-CT-9	ONCOR ELECTRIC DELIVERY COMPANY LLC		06/17/2024	MITSUBISHI UFJ SECURITIES (USA), INC.		1,999,160	2,000,000	
682680-CF-8	ONEOK INC		09/10/2024	JP MORGAN SECURITIES LLC		6,980,330	7,000,000	
69145D-AA-0	OXFINF 24A A2 - ABS		01/23/2024	Various		4,250,762	4,250,000	
712710-AC-6	PEOPLESBANCORP, MHC		12/18/2024	DTC WITHDRAW, DRS ETC.		2,000,000	2,000,000	
718547-AX-0	PHILLIPS 66 CO		09/09/2024	JP MORGAN SECURITIES LLC		1,997,640	2,000,000	
73742P-AE-4	POST BROTHERS HOLDINGS LLC		09/24/2024	DTC WITHDRAW, DRS ETC.		2,000,000	2,000,000	
74386T-AA-3	PROVIDENT FINANCIAL SERVICES INC		05/09/2024	Piper Jaffray & CO/ALGO		3,000,000	3,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
74432Q-BU-8	PRUDENTIAL FINANCIAL INC		08/22/2024	DAIWA CAPITAL MARKETS AMERICA		2,852,560	2,728,000	42,633
7591EP-AE-0	REGIONS FINANCIAL CORP		10/03/2024	KEY CAPITAL MARKETS		3,468,000	3,000,000	70,063
761713-AT-3	REYNOLDS AMERICAN INC		04/25/2024	HILLTOP SECURITIES		2,093,080	2,000,000	53,972
78081B-AS-2	ROYALTY PHARMA PLC		11/12/2024	DAIWA CAPITAL MARKETS AMERICA		1,203,432	1,200,000	30,090
832696-AZ-1	J M SMUCKER CO		11/15/2024	HILLTOP SECURITIES		5,425,550	5,000,000	2,708
845743-BW-2	SOUTHWESTERN PUBLIC SERVICE CO		07/11/2024	DAIWA CAPITAL MARKETS AMERICA		2,709,300	3,000,000	17,596
845743-BX-0	SOUTHWESTERN PUBLIC SERVICE CO		06/03/2024	MORGAN STANLEY DEAN WITTER		1,488,870	1,500,000	
86273N-AC-2	STRATEGIC FUNDING SOURCE, INC.		03/26/2024	BREAN CAPITAL MBS		6,000,000	6,000,000	
87161C-AM-7	SYNOVUS FINANCIAL CORP		12/13/2024	KEY CAPITAL MARKETS		3,112,020	3,000,000	81,034
87264A-DD-4	T-MOBILE USA INC		10/02/2024	Bank of America		4,406,880	4,000,000	72,000
893521-AB-0	TRANSATLANTIC HOLDINGS INC		06/12/2024	DAIWA CAPITAL MARKETS AMERICA		3,842,010	3,000,000	8,667
89642C-AE-0	TRINITAS CAPITAL MANAGEMENT, LLC		05/15/2024	PIPER SANDLER & CO.		2,000,000	2,000,000	
914090-AC-9	UNIVERSITY BANCORP, INC.		10/16/2024	Unknown		2,000,000	2,000,000	
91529Y-AT-3	UNUM GROUP		10/08/2024	Various		3,580,860	3,500,000	59,500
92257E-AA-4	VELOCITY PORTFOLIO GROUP INC		03/27/2024	PIPER SANDLER & CO.		2,500,000	2,500,000	17,604
92343V-GW-8	VERIZON COMMUNICATIONS INC		12/12/2024	PERSHING LLC		3,965,752	4,000,000	67,222
929160-BD-0	VULCAN MATERIALS CO		11/18/2024	TRUIST FINANCIAL CORP		4,972,100	5,000,000	
969457-CN-8	WILLIAMS COMPANIES INC		08/08/2024	Bank of America		4,989,200	5,000,000	
980236-AS-2	WOODSIDE FINANCE LTD	C	09/05/2024	JP MORGAN SECURITIES LLC		4,982,200	5,000,000	
G3265A-AC-8	APTIV PLC	C	09/09/2024	JP MORGAN SECURITIES LLC		2,984,280	3,000,000	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						362,207,777	358,539,869	1,666,569
2509999997. Total - Bonds - Part 3						569,406,527	565,744,869	1,667,389
2509999998. Total - Bonds - Part 5						31,500,000	31,500,000	
2509999999. Total - Bonds						600,906,527	597,244,869	1,667,389
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
5989999997. Total - Common Stocks - Part 3							XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks							XXX	
5999999999. Total - Preferred and Common Stocks							XXX	
6009999999 - Totals						600,906,527	XXX	1,667,389

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
642713-6J-5	NEW BRITAIN CONN		02/01/2024	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				37,840	02/01/2024
749845-WK-5	RACINE CNTY WIS		01/01/2024	Paydown		(5,000,000)	(5,000,000)	(5,000,000)	(5,000,000)						(5,000,000)				3,513	09/01/2039
873465-XS-2	TACOMA WASH		12/01/2024	Call @ 100.00		250,000	250,000	250,000	250,000						250,000				12,603	12/01/2025
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						(2,750,000)	(2,750,000)	(2,750,000)	(2,750,000)						(2,750,000)				53,956	XXX
130179-JZ-8	CALIFORNIA EDL FACS AUTH REV		04/01/2024	Maturity @ 100.00		750,000	750,000	750,000	750,000						750,000				10,031	04/01/2024
207758-KH-5	CONNECTICUT ST SPL TAX OBLIG REV		12/19/2024	Call @ 100.00		1,012,030	1,000,000	1,000,000	1,000,000						1,000,000				72,300	12/01/2029
3130AX-BK-3	FEDERAL HOME LOAN BANKS		09/25/2024	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				325,000	09/25/2043
3130AX-HR-2	FEDERAL HOME LOAN BANKS		10/30/2024	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				341,500	10/30/2043
3130AY-5C-6	FEDERAL HOME LOAN BANKS		12/20/2024	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				292,500	12/20/2033
3130AY-ZJ-8	FEDERAL HOME LOAN BANKS		08/23/2024	Call @ 100.00		1,750,000	1,750,000	1,750,000							1,750,000				54,688	02/23/2044
3130B0-7J-2	FEDERAL HOME LOAN BANKS		08/23/2024	Call @ 100.00		857,143	857,143	857,143							857,143				26,042	02/23/2044
3130B0-HF-9	FEDERAL HOME LOAN BANKS		12/18/2024	Call @ 100.00		6,000,000	6,000,000	6,000,000							6,000,000				257,143	03/18/2039
3133EN-5S-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/12/2024	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				345,806	01/10/2033
3133EN-6Y-1	FEDERAL FARM CREDIT BANKS FUNDING CORP		10/02/2024	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				122,456	01/24/2030
3133EP-DH-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		07/18/2024	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				266,131	03/20/2043
3133EP-EC-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		08/30/2024	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				273,439	03/28/2033
3133EP-EJ-0	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/13/2024	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				292,778	04/03/2043
3133EP-KT-1	FEDERAL FARM CREDIT BANKS FUNDING CORP		02/07/2024	Call @ 100.00		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				75,798	05/24/2038
3133EP-L5-2	FEDERAL FARM CREDIT BANKS FUNDING CORP		08/13/2024	Call @ 100.00		7,990,000	7,990,000	7,990,000	7,990,000						7,990,000				323,606	12/12/2033
3133EP-LT-0	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/26/2024	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				480,150	06/05/2035
3133EP-MD-4	FEDERAL FARM CREDIT BANKS FUNDING CORP		01/18/2024	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				36,046	06/07/2038
3133EP-Q2-4	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/30/2024	Call @ 100.00		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				333,638	12/21/2038
3133EP-QX-6	FEDERAL FARM CREDIT BANKS FUNDING CORP		08/22/2024	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				335,069	07/26/2038
3133EP-TB-1	FEDERAL FARM CREDIT BANKS FUNDING CORP		08/14/2024	Call @ 100.00		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				220,500	08/14/2043
3133EP-VH-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/05/2024	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				250,000	09/05/2034
3133EP-VT-9	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/18/2024	Call @ 100.00		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				388,200	09/18/2043
3133EP-YD-1	FEDERAL FARM CREDIT BANKS FUNDING CORP		10/16/2024	Call @ 100.00		2,000,000	2,000,000	1,997,500	1,997,513		48		48		1,997,561		2,439	2,439	137,000	10/16/2043
3133EP-ZJ-7	FEDERAL FARM CREDIT BANKS FUNDING CORP		10/30/2024	Call @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				556,000	10/30/2043
3135GA-EP-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		11/09/2024	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				320,313	02/09/2028
349507-AG-8	FORT WORTH TEX SPL TAX REV		03/01/2024	Maturity @ 100.00		690,000	690,000	690,000	690,000						690,000				10,102	03/01/2024
41978C-AG-0	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE		07/01/2024	Maturity @ 100.00		850,000	850,000	850,000	850,000						850,000				24,999	07/01/2024
437765-AG-5	HOMESTEAD FLA TRANSN SYS REV		07/01/2024	Maturity @ 100.00		175,000	175,000	175,000	175,000						175,000				5,184	07/01/2024
49151E-7C-1	KENTUCKY ST PPTY & BLDGS COMMN REVS		06/04/2024	Call @ 100.00		1,256,000	1,256,000	1,256,000	1,256,000						1,256,000				39,929	11/01/2025
611581-AP-4	MONROVIA CALIF PENSION OBLIG		05/01/2024	Maturity @ 100.00		2,600,000	2,600,000	2,600,000	2,600,000						2,600,000				39,806	05/01/2024
63968A-L6-0	NEBRASKA PUB PWR DIST REV		01/01/2024	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				12,760	01/01/2024
735389-YV-4	PORT SEATTLE WASH REV		05/01/2024	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				14,180	05/01/2024
735541-GH-1	PORT VANCOUVER WASH REV		12/01/2024	Maturity @ 100.00		300,000	300,000	300,000	300,000						300,000				9,348	12/01/2024
786005-PM-4	SACRAMENTO CALIF MUN UTIL DIST ELEC REV		04/11/2024	Call @ 100.00		2,668,659	2,500,000	2,500,000	2,500,000						2,500,000				232,757	05/15/2036
79854W-BQ-2	SAN LUIS ARIZ PLEDGED EXCISE TAX REV		07/01/2024	Maturity @ 100.00		300,000	300,000	296,718	299,736		264		264		300,000				8,250	07/01/2024
80182Y-CV-7	SANTA CRUZ CNTY CALIF REDEV SUCCESSOR AG		09/01/2024	Maturity @ 100.00		500,000	500,000	498,410	499,839		161		161		500,000				15,000	09/01/2024
837151-VD-8	SOUTH CAROLINA ST PUB SVC AUTH REV		01/01/2024	Call @ 100.00		10,000	10,000	10,000	10,000						10,000				311	01/01/2029
93730P-AJ-5	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L		07/01/2024	Call @ 100.00		120,000	120,000	120,000	120,000						120,000				7,699	07/01/2030
0909999999. Subtotal - Bonds - U.S. Special Revenues						128,328,832	128,148,143	128,140,771	119,538,087		474		474		128,145,704		2,439	2,439	6,556,455	XXX
00203Q-AD-9	AP MOELLER - MAERSK A/S	C	10/23/2024	Call @ 100.00		5,000,000	5,000,000	4,857,600	4,970,626		13,383		13,383		4,984,009		15,991	15,991	207,205	09/28/2025
00287Y-CV-9	ABBVIE INC		06/15/2024	Maturity @ 100.00		2,000,000	2,000,000	2,026,280	2,000,981		(981)		(981)		2,000,000				38,500	06/15/2024
01748D-AZ-9	STELLAR BANK		12/15/2024	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				260,531	12/15/2027
025816-BK-4	AMERICAN EXPRESS CO		11/04/2024	Call @ 100.00		8,500,000	8,500,000	8,607,455	8,514,109		(14,109)		(14,109)		8,500,000				281,592	12/05/2024
026874-CY-1	AMERICAN INTERNATIONAL GROUP INC		02/15/2024	Maturity @ 100.00		5,000,000	5,000,000	5,003,300	5,000,064		(64)		(64)		5,000,000				103,125	02/15/2024
03027X-AD-2	AMERICAN TOWER CORP		02/15/2024	Maturity @ 100.00		4,000,000	4,000,000	3,980,720	3,999,719		281		281		4,000,000				100,000	02/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		04/22/2024	Not Available		4,876,700	5,000,000	4,960,800	4,981,327		1,226		1,226		4,982,553		(105,853)	(105,853)	105,000	04/13/2028
03765H-AA-9	APOLLO MANAGEMENT HOLDINGS LP		05/30/2024	Maturity @ 100.00		3,000,000	3,000,000	2,991,660	2,999,593		407		407		3,000,000				60,000	05/30/2024
038923-AJ-7	ARBOR REALTY TRUST INC		04/01/2024	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				86,250	04/01/2024
038923-AL-2	ARBOR REALTY TRUST INC		10/15/2024	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				98,694	10/15/2024
04015C-AA-6	ARES FINANCE CO LLC		10/08/2024	Maturity @ 100.00		7,000,000	7,000,000	6,878,760	6,988,864		11,136		11,136		7,000,000				280,000	10/08/2024
042735-BG-4	ARROW ELECTRONICS INC		09/08/2024	Maturity @ 100.00		2,000,000	2,000,000	1,987,740	1,998,682		1,318		1,318		2,000,000				65,000	09/08/2024
05329W-AN-2	AUTONATION INC		11/15/2024	Maturity @ 100.00		7,000,000	7,000,000	6,991,320	6,998,840		1,160		1,160		7,000,000				245,000	11/15/2024
05526D-AZ-8	BAT CAPITAL CORP		08/15/2024	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				161,100	08/15/2024
055298-AA-1	BCB BANCORP INC		11/01/2024	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				253,033	08/01/2028
05551V-BF-9	BBCMS 2021-C10 A2 - CMBS		12/01/2024	Paydown		1,048,705	1,048,705	1,080,144	1,064,135		(15,430)		(15,430)		1,048,705				15,276	07/15/2054
05591Q-AA-4	BPR 21KEN A - CMBS		02/16/2024	Paydown		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				17,341	02/15/2029
06051G-FB-0	BANK OF AMERICA CORP		01/22/2024	Maturity @ 100.00		3,000,000	3,000,000	3,087,690	3,000,722		(722)		(722)		3,000,000				61,875	01/22/2024
06051G-FH-7	BANK OF AMERICA CORP		08/26/2024	Maturity @ 100.00		1,500,000	1,500,000	1,498,905	1,499,922		78		78		1,500,000				63,000	08/26/2024
066849-AC-4	BAR HARBOR BANKSHARES		12/01/2024	Call @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				69,375	12/01/2029
075887-BV-0	BECTON DICKINSON AND CO		06/06/2024	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				84,075	06/06/2024
096630-AD-0	BOARDWALK PIPELINES LP		12/15/2024	Maturity @ 100.00		6,000,000	6,000,000	5,959,020	5,995,226		4,774		4,774		6,000,000				297,000	12/15/2024
107015-AA-7	BREMER FINL CORP		12/30/2024	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				390,000	12/30/2024
118230-AN-1	BUCKEYE PARTNERS LP		10/15/2024	Maturity @ 100.00		2,000,000	2,000,000	1,996,500	1,999,694		306		306		2,000,000				87,000	10/15/2024
12325J-AF-8	FRANKLIN BSP LENDING CORP		12/15/2024	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				145,500	12/15/2024
12508E-AD-3	CDK GLOBAL II LLC		10/15/2024	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				65,000	10/15/2024
125523-BZ-2	CIGNA GROUP		02/22/2024	Adjustment		2,065,963	2,087,000	2,118,248	2,095,047		(574)		(574)		2,094,473		(28,510)	(28,510)	46,175	02/25/2026
12591K-AG-0	COMM 2013-CCRE12 AM - CMBS		12/01/2024	Paydown		346,778	346,778	357,157	346,778						346,778				5,208	10/15/2046
12591R-BD-1	COMM 2014-CCRE15 B - CMBS		12/01/2024	Paydown		962,401	962,401	991,200	962,401						962,401				7,634	02/12/2047
12591U-AJ-2	COMM 2014-UBS2 B - CMBS		09/12/2024	Paydown		1,000,000	1,000,000	1,029,956	999,245		755		755		1,000,000				14,836	03/12/2047
12591U-AL-7	COMM 2014-UBS2 C - CMBS		09/12/2024	Paydown		1,500,000	1,500,000	1,544,901	1,498,629		1,371		1,371		1,500,000				55,420	03/12/2047
12591V-AH-4	COMM 2014-CCRE16 B - CMBS		12/01/2024	Paydown		743,347	743,347	765,632	743,271		75		75		743,347				24,265	04/12/2047
12592B-AJ-3	CNH INDUSTRIAL CAPITAL LLC		01/15/2024	Maturity @ 100.00		2,500,000	2,500,000	2,492,525	2,499,941		59		59		2,500,000				52,500	01/15/2024
12592G-BG-7	COMM 2014-CCRE19 B - CMBS		08/12/2024	Paydown		3,000,000	3,000,000	3,089,895	3,002,761		(2,761)		(2,761)		3,000,000				86,347	08/12/2047
12593Q-BD-1	COMM 2015-CCRE26 A3 - CMBS		04/01/2024	Paydown		2,619	2,619	2,645	2,620		(1)		(1)		2,619				29	10/13/2048
12624N-AC-4	COMM 2012-LTRT A2 - CMBS		12/01/2024	Paydown		532,612	532,612	545,924	534,356		(1,744)		(1,744)		532,612				9,171	10/07/2030
12624X-AP-3	COMM 2013-CCRE6 B - CMBS		10/01/2024	Paydown		387,756	387,756	395,494	367,931		19,825		19,825		387,756				10,977	03/12/2046
12630D-BA-1	COMM 2014-CCRE14 AM - CMBS		01/12/2024	Paydown		2,500,000	2,500,000	2,574,845	2,500,000						2,500,000				9,265	02/12/2047
12630D-BB-9	COMM 2014-CCRE14 B - CMBS		12/01/2024	Paydown		513,391	513,391	519,352	512,197		119		119		513,391				2,120	02/12/2047
12631D-BE-2	COMM 2014-CCRE17 B - CMBS		12/01/2024	Paydown		597,077	597,077	614,989	597,227		(150)		(150)		597,077				19,337	05/10/2047
126650-BY-5	CVSPAS 2011 CTF - CMBS		12/10/2024	Paydown		46,155	46,155	46,155	46,155						46,155				1,495	01/10/2034
127387-AL-2	CADENCE DESIGN SYSTEMS INC		10/15/2024	Maturity @ 100.00		2,000,000	2,000,000	1,992,280	1,999,282		718		718		2,000,000				87,500	10/15/2024
12739A-AA-8	CADENCE BANK		06/30/2024	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				95,000	06/30/2029
14040H-BT-1	CAPITAL ONE FINANCIAL CORP		10/01/2024	Call @ 100.00		4,000,000	4,000,000	3,988,360	3,998,497		1,359		1,359		3,999,855		145	145	121,367	10/30/2024
14149Y-BH-0	CARDINAL HEALTH INC		06/15/2024	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				46,185	06/15/2024
142339-AG-5	CARLISLE COMPANIES INC		12/01/2024	Maturity @ 100.00		5,000,000	5,000,000	4,994,650	4,999,262		738		738		5,000,000				175,000	12/01/2024
144523-AC-1	CARRINGTON HOLDING COMPANY LLC		04/23/2024	Call @ 100.00		10,166,819	10,000,000	10,000,000	10,000,000						10,000,000				451,263	01/01/2026
15089Q-AR-5	CELANESE US HOLDINGS LLC		07/05/2024	Maturity @ 100.00		5,000,000	5,000,000	4,999,350	4,999,798		202		202		5,000,000				295,000	07/05/2024
17322A-AG-7	CGCMT 2014-GC19 B - CMBS		02/13/2024	Paydown		1,000,000	1,000,000	1,029,992	999,222		778		778		1,000,000				8,008	03/12/2047
17322A-AH-5	CGCMT 2014-GC19 C - CMBS		03/13/2024	Paydown		1,408,000	1,408,000	1,427,906	1,406,449		1,551		1,551		1,408,000				17,742	03/12/2047
23204G-AD-2	CUSTOMERS BANCORP INC		09/25/2024	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				225,000	09/25/2024
23305M-AE-5	DBCCR 2014-ARCP B - CMBS		01/11/2024	Paydown		2,240,000	2,240,000	2,307,186	2,240,000						2,240,000				8,567	01/12/2034
23305M-AG-0	DBCCR 2014-ARCP C - CMBS		01/11/2024	Paydown		3,000,000	3,000,000	3,046,715	3,000,000						3,000,000				12,747	01/12/2034
23317H-AE-2	SITE CENTERS CORP		08/23/2024	Call @ 100.00		2,000,000	2,000,000	1,981,880	1,995,643		1,305		1,305		1,996,948		3,052	3,052	90,194	02/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
23422T-AC-2	DAKOTA FINANCIAL, LLC		05/21/2024	Piper Jaffray & CO/ALGO		3,030,300	3,000,000	3,000,000	3,000,000						3,000,000		30,300	30,300	99,750	06/01/2025
24380@-AB-4	DEER DISTRICT LLC		06/03/2024	Call @ 100.00		79,675	79,675	79,675	79,675						79,675				2,008	06/01/2044
25470D-AM-1	DISCOVERY COMMUNICATIONS LLC		03/13/2024	Maturity @ 100.00		2,000,000	2,000,000	1,996,220	1,999,883		117		117		2,000,000				38,000	03/13/2024
25470D-BC-2	DISCOVERY COMMUNICATIONS LLC		11/15/2024	Maturity @ 100.00		2,000,000	2,000,000	1,985,320	1,998,505		1,495		1,495		2,000,000				78,000	11/15/2024
25470X-AW-5	DISH DBS CORP		09/24/2024	SEAPORT GROUP SECURITIES, LLC		242,500	250,000	250,000	250,000						250,000		(7,500)	(7,500)	12,648	11/15/2024
26078J-AE-0	DUPONT DE NEMOURS INC		06/15/2024	Call @ 100.00		826,165	782,000	782,000	782,000						782,000				39,421	11/15/2038
26209X-AF-8	HONK 221 A2 - ABS		10/20/2024	Paydown		31,149	31,149	31,669			(521)		(521)		31,149				1,603	10/21/2052
281020-AQ-0	EDISON INTERNATIONAL		11/15/2024	Maturity @ 100.00		2,000,000	2,000,000	1,997,280	1,999,489		511		511		2,000,000				71,000	11/15/2024
292480-AH-3	ENERGY TRANSFER LP		05/15/2024	Maturity @ 100.00		1,816,000	1,816,000	1,862,889	1,817,942		(1,942)		(1,942)		1,816,000				35,412	05/15/2024
29278G-AL-2	ENEL FINANCE INTERNATIONAL NV	C	09/10/2024	Maturity @ 100.00		5,000,000	5,000,000	4,993,950	4,999,118		882		882		5,000,000				132,500	09/10/2024
29977G-AB-8	EVERBANK FINANCIAL CORP		10/06/2024	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				424,373	03/15/2026
30288*-AA-8	FLNG LIQUEFACTION 2, LLC		09/30/2024	Paydown		183,600	183,600	183,600	183,600						183,600				6,302	03/31/2038
313747-AU-1	FEDERAL REALTY OP LP		01/15/2024	Maturity @ 100.00		5,000,000	5,000,000	4,950,900	4,999,779		221		221		5,000,000				98,750	01/15/2024
31847R-AF-9	FIRST AMERICAN FINANCIAL CORP		11/15/2024	Maturity @ 100.00		2,000,000	2,000,000	1,999,500	1,999,963		37		37		2,000,000				92,000	11/15/2024
35802X-AJ-2	FRESENIUS MEDICAL CARE US FINANCE II INC		10/15/2024	Maturity @ 100.00		2,000,000	2,000,000	2,143,780	2,013,382		(13,382)		(13,382)		2,000,000				95,000	10/15/2024
360271-AJ-9	FULTON FINANCIAL CORP		11/15/2024	Maturity @ 100.00		8,000,000	8,000,000	7,965,760	7,996,380		3,620		3,620		8,000,000				360,000	11/15/2024
361448-BD-4	GATX CORP		02/15/2024	Maturity @ 100.00		5,000,000	5,000,000	4,996,800	4,999,911		89		89		5,000,000				108,750	02/15/2024
36252W-BC-1	GSMS 2014-GC20 B - CMBS		10/11/2024	Paydown		2,000,000	2,000,000	2,059,981	1,999,842		159		159		2,000,000				41,615	04/12/2047
378272-AH-1	GLENCORE FUNDING LLC		04/29/2024	Maturity @ 100.00		5,000,000	5,000,000	4,979,800	4,999,207		793		793		5,000,000				115,625	04/29/2024
38141E-C2-3	GOLDMAN SACHS GROUP INC		07/08/2024	Maturity @ 100.00		6,500,000	6,500,000	6,629,220	6,505,464		(5,464)		(5,464)		6,500,000				250,250	07/08/2024
39121J-AH-3	GREAT RIVER ENERGY		07/01/2024	Call @ 100.00		420,000	420,000	420,000	420,000						420,000				18,808	07/01/2030
39808C-A*-6	GRIDIRON FUNDING, LLC		08/16/2024	Paydown		4,137,661	3,984,574	3,984,574	3,984,574						3,984,574		153,088	153,088	112,365	06/30/2027
42217K-BC-9	WELLTOWER OP LLC		01/15/2024	Maturity @ 100.00		3,000,000	3,000,000	2,968,740	2,999,860		140		140		3,000,000				67,500	01/15/2024
42234Q-AD-4	HEARTLAND FINANCIAL USA INC		12/30/2024	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				172,500	12/30/2024
44409M-AB-2	HUDSON PACIFIC PROPERTIES LP		05/28/2024	SEAPORT GROUP SECURITIES, LLC		785,000	1,000,000	986,630	992,290		531		531		992,821		(207,821)	(207,821)	30,742	04/01/2029
45384B-AA-4	INDEPENDENT BANK GROUP INC		08/01/2024	Maturity @ 100.00		3,000,000	3,000,000	2,947,500	2,995,337		4,663		4,663		3,000,000				176,250	08/01/2024
46134L-AB-1	INVESTAR HOLDING CORP		12/30/2024	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				128,125	12/30/2029
46640U-AH-5	JPMBB 2013-C17 AS - CMBS		02/16/2024	Paydown		3,102,082	3,102,082	3,195,120	3,102,082						3,102,082				22,942	01/17/2047
46641W-AZ-0	JPMBB 2014-C19 AS - CMBS		04/18/2024	Paydown		4,000,000	4,000,000	4,119,992	3,997,838		2,162		2,162		4,000,000				54,403	04/17/2047
46641W-BA-4	JPMBB 2014-C19 B - CMBS		04/18/2024	Paydown		2,360,000	2,360,000	2,430,788	2,358,330		1,670		1,670		2,360,000				34,567	04/17/2047
47102X-AJ-4	JANUS HENDERSON US (HOLDINGS) INC		11/07/2024	Call @ 100.00		5,002,050	5,000,000	4,951,250	4,990,647		4,937		4,937		4,995,584		4,416	4,416	310,800	08/01/2025
476556-DB-8	JERSEY CENTRAL POWER & LIGHT CO		04/01/2024	Maturity @ 100.00		2,000,000	2,000,000	1,989,620	1,999,705		295		295		2,000,000				47,000	04/01/2024
482480-AE-0	KLA CORP		11/01/2024	Maturity @ 100.00		7,000,000	7,000,000	7,326,010	7,032,500		(32,500)		(32,500)		7,000,000				325,500	11/01/2024
48263C-AC-8	KDM FUNDING I LLC		12/25/2024	Paydown		123,584	123,584	123,584	123,584						123,584				4,736	08/25/2027
494550-BS-4	KINDER MORGAN ENERGY PARTNERS LP		02/01/2024	Maturity @ 100.00		4,000,000	4,000,000	3,734,660	3,996,762		3,238		3,238		4,000,000				83,000	02/01/2024
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP		09/01/2024	Maturity @ 100.00		2,000,000	2,000,000	1,996,640	1,999,739		261		261		2,000,000				85,000	09/01/2024
496719-AB-1	KINGSTONE COMPANIES, INC.		09/12/2024	Call @ 100.00		232,081	232,081	232,081	232,081						232,081				133,421	12/30/2024
496719-AD-7	KINGSTONE COMPANIES, INC.		12/30/2024	Call @ 100.00		417,744	417,744	417,744							417,744				16,925	06/30/2026
50067H-AC-1	KORTH DIRECT MORTGAGE INC		12/25/2024	Call @ 100.00		57,654	57,654	57,654	57,654						57,654				1,658	11/25/2029
50067H-AE-7	KORTH DIRECT MORTGAGE INC		12/18/2024	RBC CAPITAL MARKETS		2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				110,542	10/25/2025
50067H-DU-8	KORTH DIRECT MORTGAGE INC - CMBS		11/19/2024	Call @ 100.00		170,648	170,648	170,648	170,648						170,648				10,066	07/25/2027
50540R-AT-9	LABORATORY CORPORATION OF AMERICA HOLDIN		09/01/2024	Maturity @ 100.00		3,000,000	3,000,000	2,993,250	2,999,307		693		693		3,000,000				97,500	09/01/2024
524901-AT-2	LEGG MASON INC		07/15/2024	Maturity @ 100.00		5,300,000	5,300,000	5,273,977	5,298,078		1,922		1,922		5,300,000				209,350	07/15/2024
529043-AD-3	LXP INDUSTRIAL TRUST		06/15/2024	Maturity @ 100.00		3,000,000	3,000,000	2,996,490	2,999,818		182		182		3,000,000				66,000	06/15/2024
55292J-AA-7	MBS SPV I, LLC		04/11/2024	Not Available		2,292,105	2,280,702	2,280,702	2,280,702						2,280,702		11,403	11,403	68,421	03/03/2026
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS		12/01/2024	Paydown		154,428	154,428	158,276	154,522		(94)		(94)		154,428				2,314	10/18/2030
561409-AC-7	FIRST BANK (HAMILTON)		02/15/2024	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				51,221	02/15/2027

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
579780-AM-9	MCCORMICK & COMPANY INC		08/15/2024	Maturity @ 100.00		2,000,000	2,000,000	1,998,740	1,999,882		118		118		2,000,000				63,000	08/15/2024
58278L-AA-4	MCREIF SUBREIT, LLC		07/15/2024	Maturity @ 100.00		(3,000,000)	(3,000,000)	(3,000,000)	(3,000,000)						(3,000,000)					11/06/2023
58278L-AA-4	MCREIF SUBREIT, LLC		11/06/2024	Paydown		3,444	3,444	2,242			1,212		1,212		3,444				138	12/31/2025
58278L-AC-0	MCREIF SUBREIT, LLC		11/07/2024	Call @ 100.00		3,328	3,328	2,163	3,328			1,165	(1,165)		2,163		1,165	1,165	315	10/15/2026
59408T-AA-8	MICHAEL KORS (USA) INC		11/01/2024	Maturity @ 100.00		2,000,000	2,000,000	1,990,160	1,998,745		1,255		1,255		2,000,000				85,000	11/01/2024
61690G-AJ-0	MSBAM 2014-C14 B - CMBS		01/18/2024	Paydown		3,324,000	3,324,000	3,423,541	3,324,000						3,324,000				13,820	02/15/2047
61690G-AL-5	MSBAM 2014-C14 C - CMBS		02/23/2024	Paydown		2,000,000	2,000,000	2,003,255	2,000,000						2,000,000				13,809	02/15/2047
61761J-VL-0	MORGAN STANLEY		10/23/2024	Maturity @ 100.00		8,300,000	8,300,000	8,559,650	8,330,357		(30,357)		(30,357)		8,300,000				307,100	10/23/2024
61762X-AX-5	MSBAM 2013-C12 B - CMBS		05/17/2024	Paydown		1,589,028	1,589,028	1,618,027	1,589,028						1,589,028				34,232	10/17/2046
61763K-BD-5	MSBAM 2014-C15 B - CMBS		01/18/2024	Paydown		766,918	766,918	789,897	766,918						766,918				2,917	04/17/2047
61763U-BC-5	MSBAM 2014-C17 B - CMBS		07/17/2024	Paydown		2,000,000	2,000,000	2,059,945	2,000,678		(678)		(678)		2,000,000				51,456	08/15/2047
61763U-BE-1	MSBAM 2014-C17 C - CMBS		07/17/2024	Paydown		2,619,000	2,619,000	2,618,915	2,613,805		5,195		5,195		2,619,000				68,321	08/15/2047
62854A-AN-4	UTAH ACQUISITION SUB INC		09/20/2024	Not Available		1,977,341	1,986,000	1,970,728	1,981,690		1,220		1,220		1,982,910		(5,569)	(5,569)	47,446	06/15/2026
637138-AC-2	TRUIST FINANCIAL CORP		09/30/2024	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				85,000	09/30/2024
64110D-AF-1	NETAPP INC		09/29/2024	Maturity @ 100.00		6,000,000	6,000,000	5,963,250	5,995,490		4,510		4,510		6,000,000				198,000	09/29/2024
652315-AA-0	NEWPORT REALTY TRUST INC		12/01/2024	Paydown		161,074	161,074	161,074	161,074						161,074				10,875	12/01/2025
680033-AC-1	OLD NATIONAL BANCORP		08/15/2024	Maturity @ 100.00		3,000,000	3,000,000	3,025,740	3,001,927		(1,927)		(1,927)		3,000,000				123,750	08/15/2024
680223-AJ-3	OLD REPUBLIC INTERNATIONAL CORP		10/01/2024	Maturity @ 100.00		7,000,000	7,000,000	7,008,200	7,000,523		(523)		(523)		7,000,000				341,250	10/01/2024
681936-BB-5	OMEGA HEALTHCARE INVESTORS INC		04/01/2024	Maturity @ 100.00		2,000,000	2,000,000	1,971,600	1,999,125		875		875		2,000,000				49,500	04/01/2024
690742-AE-1	OWENS CORNING		12/01/2024	Maturity @ 100.00		2,000,000	2,000,000	1,961,520	1,995,772		4,228		4,228		2,000,000				84,000	12/01/2024
71654Q-BH-4	PETROLEOS MEXICANOS	C	01/18/2024	Maturity @ 100.00		3,000,000	3,000,000	2,347,530	2,988,635		11,365		11,365		3,000,000				73,125	01/18/2024
720198-AD-2	PIEDMONT OPERATING PARTNERSHIP LP		03/15/2024	Maturity @ 100.00		3,000,000	3,000,000	2,993,730	2,999,852		148		148		3,000,000				66,750	03/15/2024
747262-AS-2	QVC INC		03/28/2024	Call @ 100.00		1,000,000	1,000,000	999,270	999,981		18		18		999,999		1	1	23,846	04/01/2024
75513E-CG-4	RTX CORP		03/15/2024	Maturity @ 100.00		3,000,000	3,000,000	2,991,360	2,999,733		267		267		3,000,000				48,000	03/15/2024
756109-BD-5	REALTY INCOME CORP		02/06/2024	Maturity @ 100.00		3,000,000	3,000,000	2,995,230	2,999,954		46		46		3,000,000				69,000	02/06/2024
75956B-AC-5	UNITED COMMUNITY BANKS INC		12/15/2024	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				153,750	12/15/2029
76131V-A@-2	RETAIL PROPERTIES OF AMERICA, INC.		06/30/2024	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				45,800	06/30/2024
76169#-AH-6	REYES HOLDINGS, L.L.C.		02/02/2024	Call @ 100.00		1,033,333	1,033,333	1,033,333	1,033,333						1,033,333					02/04/2025
80282K-AW-6	SANTANDER HOLDINGS USA INC		05/07/2024	Call @ 100.00		5,000,000	5,000,000	4,995,700	4,999,599		322		322		4,999,921		79	79	72,917	06/07/2024
813903-AB-7	SECURITY FEDERAL CORP		11/22/2024	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				102,375	11/22/2029
82436#-AA-6	THE SHERWIN-WILLIAMS COMPANY		12/15/2024	Paydown		98,822	98,822	99,811	99,565		(743)		(743)		98,822				2,356	03/15/2037
844741-BJ-6	SOUTHWEST AIRLINES CO		12/15/2024	Call @ 100.00		1,001,621	1,000,000	997,830	999,362		450		450		999,812		188	188	60,100	05/04/2025
860630-AD-4	STIFEL FINANCIAL CORP		07/18/2024	Maturity @ 100.00		5,000,000	5,000,000	4,959,800	4,997,341		2,659		2,659		5,000,000				212,500	07/18/2024
86273N-AB-4	STRATEGIC FUNDING SOURCE, INC.		03/28/2024	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				244,132	02/17/2028
86765B-AN-9	ENERGY TRANSFER LP		04/01/2024	Maturity @ 100.00		6,000,000	6,000,000	5,655,860	5,987,427		12,573		12,573		6,000,000				127,500	04/01/2024
87227L-AA-5	HUNTINGTON NATIONAL BANK		07/02/2024	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				82,500	07/02/2029
873050-CF-6	TTX CO		01/15/2024	Maturity @ 100.00		5,000,000	5,000,000	4,984,650	4,999,932		68		68		5,000,000				103,750	01/15/2024
896239-AA-8	TRIMBLE INC		12/01/2024	Maturity @ 100.00		3,000,000	3,000,000	2,976,150	2,997,340		2,660		2,660		3,000,000				142,500	12/01/2024
89679E-AB-8	TRIUMPH FINANCIAL INC		11/27/2024	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				146,250	11/27/2029
92345Y-AD-8	VERISK ANALYTICS INC		06/07/2024	Adjustment		2,523,002	2,556,000	2,542,274	2,553,689		672		672		2,554,361		(31,359)	(31,359)	48,848	06/15/2025
92556H-AA-5	PARAMOUNT GLOBAL		12/27/2024	Call @ 100.00		2,206,000	2,206,000	2,194,926	2,202,822		2,269		2,269		2,205,090		910	910	117,010	05/15/2025
92890F-AY-2	WFRBS 2014-C20 B - CMBS		11/01/2024	Paydown		451,741	451,741	465,291	451,591		150		150		451,741				13,247	05/17/2047
92890P-AG-9	WFRBS 2013-C14 AS - CMBS		12/01/2024	Paydown		329,416	329,416	339,277	329,416						329,416				5,513	06/15/2046
92936U-AA-7	WP CAREY INC		04/01/2024	Maturity @ 100.00		5,000,000	5,000,000	4,981,950	4,999,468		532		532		5,000,000				115,000	04/01/2024
92938V-AS-4	WFRBS 2014-C19 AS - CMBS		02/23/2024	Paydown		2,000,000	2,000,000	2,059,976	1,998,717		1,283		1,283		2,000,000				14,237	03/15/2047
92938V-AT-2	WFRBS 2014-C19 B - CMBS		03/15/2024	Paydown		1,000,000	1,000,000	1,029,943	999,294		706		706		1,000,000				10,316	03/15/2047
931427-AH-1	WALGREENS BOOTS ALLIANCE INC		11/18/2024	Maturity @ 100.00		7,000,000	7,000,000	7,166,600	7,017,408		(17,408)		(17,408)		7,000,000				266,000	11/18/2024
948741-AK-9	KIMCO REALTY OP LLC		01/15/2024	Maturity @ 100.00		2,000,000	2,000,000	1,991,660	1,999,964		36		36		2,000,000				44,500	01/15/2024

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
95040Q-AN-4	WELLTOWER OP LLC		08/19/2024	JP MORGAN SECURITIES LLC		4,472,700	5,000,000	4,985,750	4,990,261		1,174		1,174		4,991,435		(518,735)	(518,735)	112,465	01/15/2029
952845-AE-5	WEST FRASER TIMBER CO LTD		10/15/2024	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				130,500	10/15/2024
96145D-AB-1	WRKCO INC		09/15/2024	Maturity @ 100.00		5,000,000	5,000,000	4,985,550	4,998,458		1,542		1,542		5,000,000				150,000	09/15/2024
96221T-AK-3	WFRBS 2014-LC14 B - CMBS		02/16/2024	Paydown		4,000,000	4,000,000	4,119,848	3,994,335		5,665		5,665		4,000,000				28,078	03/15/2047
969457-BW-9	WILLIAMS COMPANIES INC		06/24/2024	Maturity @ 100.00		2,793,000	2,793,000	2,696,781	2,786,932		6,068		6,068		2,793,000				63,541	06/24/2024
97650W-AF-5	WINTRUST FINANCIAL CORP		06/13/2024	Maturity @ 100.00		2,000,000	2,000,000	2,045,000	2,003,080		(3,080)		(3,080)		2,000,000				50,000	06/13/2024
983130-AV-7	WYNN LAS VEGAS LLC		10/20/2024	Call @ 100.00		6,005,258	6,000,000	6,000,000	6,000,000						6,000,000				349,409	03/01/2025
983919-AJ-0	XILINX INC		06/01/2024	Maturity @ 100.00		7,000,000	7,000,000	6,992,090	6,999,492		508		508		7,000,000				103,250	06/01/2024
N7891*-AB-8	AVR AFVALVERWERKING B.V.	C	12/10/2024	Maturity @ 100.00		2,300,000	2,300,000	2,300,000	2,300,000						2,300,000				93,840	12/10/2024
P4368#-AC-1	FORTIS TCI LTD.	C	10/24/2024	Call @ 100.00		160,000	160,000	160,000	160,000						160,000				6,168	05/02/2031
Q3915*-AD-2	FLETCHER BUILDING HOLDINGS LIMITED	C	12/10/2024	Call @ 100.00		490,000	490,000	490,000	490,000						490,000				23,438	07/20/2028
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						440,411,778	440,932,868	441,215,224	440,408,732		16,188	1,165	15,023		440,876,474		(684,609)	(684,609)	15,265,927	XXX
2509999997. Total - Bonds - Part 4						565,990,610	566,331,011	566,605,995	557,196,819		16,662	1,165	15,497		566,272,178		(682,170)	(682,170)	21,876,337	XXX
2509999998. Total - Bonds - Part 5						31,500,000	31,500,000	31,500,000							31,500,000				635,806	XXX
2509999999. Total - Bonds						597,490,610	597,831,011	598,105,995	557,196,819		16,662	1,165	15,497		597,772,178		(682,170)	(682,170)	22,512,143	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks							XXX													XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX
6009999999 - Totals						597,490,610	XXX	598,105,995	557,196,819		16,662	1,165	15,497		597,772,178		(682,170)	(682,170)	22,512,143	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
3130B0-NC-9	FEDERAL HOME LOAN BANKS		03/26/2024	CAPITAL INSTITUTIONAL SERVICES	10/08/2024	Call @ 100.00	5,500,000	5,500,000	5,500,000	5,500,000									171,875	
3130B0-UZ-0	FEDERAL HOME LOAN BANKS		04/10/2024	CAPITAL INSTITUTIONAL SERVICES	07/18/2024	Call @ 100.00	5,000,000	5,000,000	5,000,000	5,000,000									80,000	
3130B2-B6-1	FEDERAL HOME LOAN BANKS		08/06/2024	CAPITAL INSTITUTIONAL SERVICES	09/13/2024	Call @ 100.00	5,000,000	5,000,000	5,000,000	5,000,000									15,556	
3133ER-HM-6	FEDERAL FARM CREDIT BANKS FUNDING CORP		06/14/2024	CAPITAL INSTITUTIONAL SERVICES	09/17/2024	Call @ 100.00	5,000,000	5,000,000	5,000,000	5,000,000									78,125	
3134H1-5G-4	FEDERAL HOME LOAN MORTGAGE CORP		07/01/2024	Not Available	10/10/2024	Call @ 100.00	4,000,000	4,000,000	4,000,000	4,000,000									66,250	
3134H1-L8-4	FEDERAL HOME LOAN MORTGAGE CORP		04/23/2024	CAPITAL INSTITUTIONAL SERVICES	11/06/2024	Call @ 100.00	7,000,000	7,000,000	7,000,000	7,000,000									224,000	
0909999999. Subtotal - Bonds - U.S. Special Revenues							31,500,000	31,500,000	31,500,000	31,500,000									635,806	
2509999998. Total - Bonds							31,500,000	31,500,000	31,500,000	31,500,000									635,806	
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								31,500,000	31,500,000	31,500,000									635,806	

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

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
FIFTH THIRD BANK	CINCINNATI, OHIO					39,041,265	XXX
US BANK	TORRANCE, CALIFORNIA					157,918	XXX
THE NORTHERN TRUST COMPANY	CHICAGO, ILLINOIS					250,000	XXX
JP MORGANCHASE	SAN ANTONIO, TEXAS					308,718	XXX
WELLS FARGO BANK	WINSTON SALEM, NORTH CAROLINA					186,439	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			39,944,340	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			39,944,340	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			39,944,340	XXX

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

1.	January	21,685,229	4.	April	19,496,790	7.	July	36,633,511	10.	October	44,856,026
2.	February	36,051,690	5.	May	33,478,857	8.	August	39,043,043	11.	November	33,345,618
3.	March	17,511,637	6.	June	32,218,056	9.	September	53,135,058	12.	December	39,944,340

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
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
38141W-27-3	GOLDMAN SACHS FS GOVT FUND/INST-465	%	11/01/2024	4.410		10,014,467		29,187
8309999999. Subtotal - All Other Money Market Mutual Funds						10,014,467		29,187
8609999999 - Total Cash Equivalents						10,014,467		29,187

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

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	POLICYHOLDER SECURITY	150,000	122,780		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	POLICYHOLDER SECURITY	50,000	45,446		
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	POLICYHOLDER SECURITY	998,034	998,285		
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	POLICYHOLDER SECURITY	250,000	227,230		
33. New York NY						
34. North Carolina NC	B	POLICYHOLDER SECURITY	1,000,006	842,056		
35. North Dakota ND						
36. Ohio OH	B	POLICYHOLDER SECURITY	2,100,000	1,710,450		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	POLICYHOLDER SECURITY	185,000	168,150		
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	4,733,040	4,114,397		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX				