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

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ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period) NAIC Company Code..... 67172 Employer's ID Number..... 31-0397080

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

Licensed as Business Type: Life, Accident & Health

Incorporated/Organized..... September 9, 1909 Commenced Business..... October 10, 1910

Statutory Home Office	One Financial Way .. Cincinnati .. OH .. US .. 45242 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	One Financial Way .. Cincinnati .. OH .. US .. 45242 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-794-6100 *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 237 .. Cincinnati .. OH .. US .. 45201 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	One Financial Way .. Cincinnati .. OH .. US .. 45242 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-794-6100-6015 *(Area Code) (Telephone Number)*
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts *(Name)*	513-794-6100-6015 *(Area Code) (Telephone Number) (Extension)*
	amber_roberts@ohionational.com *(E-Mail Address)*	513-794-4622 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
Barbara Ann Turner	President & Chief Operating Officer	Therese Susan McDonough	Secretary
Doris Lee Paul	Treasurer	Kush Vijay Kotecha	Senior Vice President & Chief Corporate Actuary

OTHER

Gary Thomas Huffman	Chairman & Chief Executive Officer	Rocky Coppola	Senior Vice President & Chief Financial Officer
Anthony Gerard Esposito	Senior Vice President & Chief Human Resources Officer	Paul Gerard	Senior Vice President & Chief Investment Officer
Kristal Elaine Hambrick	Executive Vice President & Chief Risk Officer	Dennis Lee Schoff	Senior Vice President & General Counsel, Assistant Secretary, Chief Compliance Officer

DIRECTORS OR TRUSTEES

Jack Elliott Brown	Victoria Buyniski Gluckman	John Weber Hayden	Gary Thomas Huffman
James Francis Orr	John Russell Phillips	John Michael Schlotman	James Charles Votruba
Gary Edward Wendlandt			

State of..... Ohio
County of..... Hamilton

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

(Signature)	(Signature)	(Signature)
Barbara Ann Turner	Therese Susan McDonough	Doris Lee Paul
(Printed Name)	(Printed Name)	(Printed Name)
President & Chief Operating Officer	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of February 2020

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 _____

Lucas A. Compton, Notary Public
December 23, 2023

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	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	92,569,663	1.1	92,569,663	0	92,569,663	1.1
1.02 All Other Governments	0	0.0	0	0	0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	564,503,561	6.7	564,503,561	0	564,503,561	6.7
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	7,604,929	0.1	7,604,929	0	7,604,929	0.1
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	389,966,753	4.6	389,966,753	0	389,966,753	4.6
1.06 Industrial and Miscellaneous	4,325,035,769	51.3	4,325,035,769	25,850,000	4,350,885,769	51.7
1.07 Hybrid Securities	3,000,000	0.0	3,000,000	0	3,000,000	0.0
1.08 Parent, Subsidiaries and Affiliates	0	0.0	0	0	0	0.0
1.09 SVO Identified Funds	0	0.0	0	0	0	0.0
1.10 Unaffiliated Bank Loans	0	0.0	0	0	0	0.0
1.11 Total Long-Term Bonds	5,382,680,675	63.9	5,382,680,675	25,850,000	5,408,530,675	64.2
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	5,101,234	0.1	5,101,234	0	5,101,234	0.1
2.02 Parent, Subsidiaries and Affiliates	0	0.0	0	0	0	0.0
2.03 Total Preferred Stock	5,101,234	0.1	5,101,234	0	5,101,234	0.1
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	41,721,221	0.5	41,721,221	0	41,721,221	0.5
3.02 Industrial and Miscellaneous Other (Unaffiliated)	0	0.0	0	0	0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded	0	0.0	0	0	0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	332,689,126	3.9	332,689,126	0	332,689,126	3.9
3.05 Mutual Funds	0	0.0	0	0	0	0.0
3.06 Unit Investment Trusts	0	0.0	0	0	0	0.0
3.07 Closed-End Funds	0	0.0	0	0	0	0.0
3.08 Total Common Stocks	374,410,347	4.4	374,410,347	0	374,410,347	4.4
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages	0	0.0	0	0	0	0.0
4.02 Residential Mortgages	0	0.0	0	0	0	0.0
4.03 Commercial Mortgages	930,631,556	11.0	930,631,556	0	930,631,556	11.0
4.04 Mezzanine Real Estate Loans	0	0.0	0	0	0	0.0
4.05 Total Mortgage Loans	930,631,556	11.0	930,631,556	0	930,631,556	11.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company	0	0.0	0	0	0	0.0
5.02 Properties Held for Production of Income	25,758,289	0.3	25,758,289	0	25,758,289	0.3
5.03 Properties Held for Sale	0	0.0	0	0	0	0.0
5.04 Total Real Estate	25,758,289	0.3	25,758,289	0	25,758,289	0.3
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	265,649,236	3.2	265,649,236	14,000	265,663,236	3.2
6.02 Cash Equivalents (Schedule E, Part 2)	93,683,191	1.1	93,683,191	78,908,279	172,591,470	2.0
6.03 Short-Term Investments (Schedule DA)	38,049,666	0.5	38,049,666	67,726,047	105,775,713	1.3
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	397,382,094	4.7	397,382,094	146,648,326	544,030,420	6.5
7. Contract Loans	744,694,184	8.8	744,592,647	0	744,592,647	8.8
8. Derivatives (Schedule DB)	111,720,663	1.3	111,720,663	0	111,720,663	1.3
9. Other Invested Assets (Schedule BA)	251,658,666	3.0	251,658,666	0	251,658,666	3.0
10. Receivables for Securities	528,314	0.0	528,314	0	528,314	0.0
11. Securities Lending (Schedule DL, Part 1)	172,498,326	2.0	172,498,326	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)	26,000,000	0.3	26,000,000	0	26,000,000	0.3
13. Total Invested Assets	8,423,064,348	100.0	8,422,962,811	172,498,326	8,422,962,811	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		26,406,596
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	381,658	381,658
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	1,029,964	
	8.2 Totals, Part 3, Column 9	0	1,029,964
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		25,758,290
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		25,758,290

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		859,830,166
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	181,355,122	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	157,082	181,512,204
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		7,723
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		110,717,521
8.	Deduct amortization of premium and mortgage interest points and commitment fees		1,015
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		930,631,557
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		930,631,557
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		930,631,557

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		76,569,917
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	250,000	
2.2	Additional investment made after acquisition (Part 2, Column 9)	140,284,728	140,534,728
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16	0	
3.2	Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	34,554,021	
5.2	Totals, Part 3, Column 9	0	34,554,021
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17	0	
9.2	Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15	0	
10.2	Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		251,658,666
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		251,658,666

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		7,436,284,874
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,018,321,905
3.	Accrual of discount		3,627,381
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	(10,566)	
4.2	Part 2, Section 1, Column 15	0	
4.3	Part 2, Section 2, Column 13	(28,726,420)	
4.4	Part 4, Column 11	(1,268,282)	(30,005,268)
5.	Total gain (loss) on disposals, Part 4, Column 19		133,710,869
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		2,794,114,112
7.	Deduct amortization of premium		7,148,886
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15	(156,800)	
8.2	Part 2, Section 1, Column 19	0	
8.3	Part 2, Section 2, Column 16	0	
8.4	Part 4, Column 15	0	(156,800)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14	1,749,050	
9.2	Part 2, Section 1, Column 17	0	
9.3	Part 2, Section 2, Column 14	0	
9.4	Part 4, Column 13	1,061,315	2,810,365
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		4,482,663
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		5,762,192,261
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		5,762,192,261

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	92,569,663	96,562,332	92,895,663	90,979,378
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	92,569,663	96,562,332	92,895,663	90,979,378
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	564,503,561	585,931,810	564,150,552	566,295,163
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	7,604,929	8,015,321	7,724,980	7,485,000
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	389,966,753	404,837,432	394,668,158	386,141,279
Industrial and Miscellaneous,	8. United States	3,270,924,686	3,456,659,374	3,281,771,507	3,260,070,897
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	136,572,712	142,593,005	136,663,842	135,335,605
and Hybrid Securities (Unaffiliated)	10. Other Countries	920,538,371	960,321,106	922,885,768	920,899,317
	11. Totals	4,328,035,769	4,559,573,485	4,341,321,117	4,316,305,819
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	5,382,680,675	5,654,920,380	5,400,760,470	5,367,206,639
PREFERRED STOCKS	14. United States	5,101,234	5,758,960	5,101,234	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	5,101,234	5,758,960	5,101,234	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	5,101,234	5,758,960	5,101,234	
COMMON STOCKS	20. United States	41,719,955	41,719,955	42,491,378	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	1,265	1,265	87	
	23. Totals	41,721,220	41,721,220	42,491,465	
Parent, Subsidiaries and Affiliates	24. Totals	332,689,126	332,689,126	191,911,975	
	25. Total Common Stocks	374,410,346	374,410,346	234,403,440	
	26. Total Stocks	379,511,580	380,169,306	239,504,674	
	27. Total Bonds and Stocks	5,762,192,255	6,035,089,686	5,640,265,144	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	10,222,852	43,853,986	27,128,730	10,417,562	946,531	XXX	92,569,661	1.7	163,424,670	2.3	77,347,248	15,222,413
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	10,222,852	43,853,986	27,128,730	10,417,562	946,531	XXX	92,569,661	1.7	163,424,670	2.3	77,347,248	15,222,413
2. **All Other Governments**												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	16,939,939	0.2	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	16,939,939	0.2	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	12,365,077	67,373,328	65,589,906	220,288,038	155,789,886	XXX	521,406,235	9.6	533,101,877	7.6	516,188,068	5,218,167
3.2 NAIC 2	0	780,972	13,568,937	8,080,000	17,667,418	XXX	40,097,327	0.7	23,119,813	0.3	40,097,327	0
3.3 NAIC 3	0	0	0	3,000,000	0	XXX	3,000,000	0.1	3,000,000	0.0	3,000,000	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	12,365,077	68,154,300	79,158,843	231,368,038	173,457,304	XXX	564,503,562	10.4	559,221,690	8.0	559,285,395	5,218,167
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	252,698	4,967,149	1,385,081	1,000,000	0	XXX	7,604,928	0.1	13,694,454	0.2	7,604,929	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	252,698	4,967,149	1,385,081	1,000,000	0	XXX	7,604,928	0.1	13,694,454	0.2	7,604,929	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	34,225,901	206,907,218	131,012,161	17,523,047	298,423	XXX	389,966,750	7.2	344,751,484	4.9	371,722,018	18,244,734
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	34,225,901	206,907,218	131,012,161	17,523,047	298,423	XXX	389,966,750	7.2	344,751,484	4.9	371,722,018	18,244,734

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	274,139,458	846,915,358	836,976,939	227,540,624	195,514,977	XXX	2,381,087,356	43.9	3,341,195,402	47.6	907,986,365	1,473,100,991
6.2 NAIC 2	133,962,462	586,742,337	776,108,339	226,108,634	116,832,105	XXX	1,839,753,877	33.9	2,416,979,739	34.4	920,292,766	919,461,111
6.3 NAIC 3	2,007,781	41,083,148	47,893,986	16,306,579	5,500,000	XXX	112,791,494	2.1	131,065,066	1.9	75,914,907	36,876,587
6.4 NAIC 4	215,989	1,970,712	4,492,131	3,760,209	4,002,600	XXX	14,441,641	0.3	22,977,504	0.3	12,712,709	1,728,931
6.5 NAIC 5	6,139,928	1,506,560	1,578,156	5,428,862	0	XXX	14,653,506	0.3	4,494,745	0.1	6,983,175	7,670,330
6.6 NAIC 6	16,005	69,925	271,633	0	0	XXX	357,563	0.0	397,923	0.0	159,883	197,680
6.7 Totals	416,481,623	1,478,288,040	1,667,321,184	479,144,908	321,849,682	XXX	4,363,085,437	80.5	5,917,110,379	84.3	1,924,049,805	2,439,035,630
7. **Hybrid Securities**												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	3,000,000	0	0	0	XXX	3,000,000	0.1	3,000,000	0.0	3,000,000	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	3,000,000	0	0	0	XXX	3,000,000	0.1	3,000,000	0.0	3,000,000	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 331,205,986	1,170,017,039	1,062,092,817	476,769,271	352,549,817	0	3,392,634,930	62.6	XXX	XXX	1,880,848,628	1,511,786,305
11.2 NAIC 2	(d) 133,962,462	590,523,309	789,677,276	234,188,634	134,499,523	0	1,882,851,204	34.7	XXX	XXX	963,390,093	919,461,111
11.3 NAIC 3	(d) 2,007,781	41,083,148	47,893,986	19,306,579	5,500,000	0	115,791,494	2.1	XXX	XXX	78,914,907	36,876,587
11.4 NAIC 4	(d) 215,989	1,970,712	4,492,131	3,760,209	4,002,600	0	14,441,641	0.3	XXX	XXX	12,712,709	1,728,931
11.5 NAIC 5	(d) 6,139,928	1,506,560	1,578,156	5,428,862	0	0	(c) 14,653,506	0.3	XXX	XXX	6,983,175	7,670,330
11.6 NAIC 6	(d) 16,005	69,925	271,633	0	0	0	(c) 357,563	0.0	XXX	XXX	159,883	197,680
11.7 Totals	473,548,151	1,805,170,693	1,906,005,999	739,453,555	496,551,940	0	(b) 5,420,730,338	100.0	XXX	XXX	2,943,009,395	2,477,720,944
11.8 Line 11.7 as a % of Col. 7	8.7	33.3	35.2	13.6	9.2	0.0	100.0	XXX	XXX	XXX	54.3	45.7
12. **Total Bonds Prior Year**												
12.1 NAIC 1	244,611,883	1,409,243,307	1,713,035,650	742,902,009	286,375,038	0	XXX	XXX	4,396,167,887	62.6	2,504,012,109	1,892,155,781
12.2 NAIC 2	106,837,774	739,809,833	1,275,447,230	219,732,372	118,212,282	0	XXX	XXX	2,460,039,491	35.1	1,454,790,997	1,005,248,495
12.3 NAIC 3	920,305	39,919,636	55,198,214	27,526,911	10,500,000	0	XXX	XXX	134,065,066	1.9	105,442,183	28,622,884
12.4 NAIC 4	489,469	8,209,290	4,822,068	5,454,077	4,002,600	0	XXX	XXX	22,977,504	0.3	13,670,743	9,306,762
12.5 NAIC 5	33,358	1,151,280	3,303,172	6,935	0	0	XXX	XXX	(c) 4,494,745	0.1	3,318,153	1,176,591
12.6 NAIC 6	0	0	197,680	0	200,243	0	XXX	XXX	(c) 397,923	0.0	0	397,923
12.7 Totals	352,892,789	2,198,333,346	3,052,004,014	995,622,304	419,290,163	0	XXX	XXX	(b) 7,018,142,616	100.0	4,081,234,185	2,936,908,436
12.8 Line 12.7 as a % of Col. 9	5.0	31.3	43.5	14.2	6.0	0.0	XXX	XXX	100.0	XXX	58.2	41.8
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	157,751,877	537,100,271	555,176,037	355,975,559	274,844,882	0	1,880,848,626	34.7	2,504,012,109	35.7	1,880,848,626	XXX
13.2 NAIC 2	52,426,180	223,311,148	418,652,293	142,570,324	126,430,147	0	963,390,092	17.8	1,454,790,997	20.7	963,390,092	XXX
13.3 NAIC 3	115,040	20,431,272	34,898,366	17,970,229	5,500,000	0	78,914,907	1.5	105,442,183	1.5	78,914,907	XXX
13.4 NAIC 4	55,496	627,532	4,266,873	3,760,209	4,002,600	0	12,712,710	0.2	13,670,743	0.2	12,712,710	XXX
13.5 NAIC 5	3,326	5,987	1,545,000	5,428,862	0	0	6,983,175	0.1	3,318,153	0.0	6,983,175	XXX
13.6 NAIC 6	16,005	69,925	73,953	0	0	0	159,883	0.0	0	0.0	159,883	XXX
13.7 Totals	210,367,924	781,546,135	1,014,612,522	525,705,183	410,777,629	0	2,943,009,393	54.3	4,081,234,185	58.2	2,943,009,393	XXX
13.8 Line 13.7 as a % of Col. 7	7.1	26.6	34.5	17.9	14.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	3.9	14.4	18.7	9.7	7.6	0.0	54.3	XXX	XXX	XXX	54.3	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	173,454,108	632,916,769	506,916,781	120,793,711	77,704,935	0	1,511,786,304	27.9	1,892,155,781	27.0	XXX	1,511,786,304
14.2 NAIC 2	81,536,281	367,212,161	371,024,983	91,618,311	8,069,376	0	919,461,112	17.0	1,005,248,495	14.3	XXX	919,461,112
14.3 NAIC 3	1,892,741	20,651,876	12,995,620	1,336,350	0	0	36,876,587	0.7	28,622,884	0.4	XXX	36,876,587
14.4 NAIC 4	160,493	1,343,180	225,259	0	0	0	1,728,932	0.0	9,306,762	0.1	XXX	1,728,932
14.5 NAIC 5	6,136,602	1,500,572	33,156	0	0	0	7,670,330	0.1	1,176,591	0.0	XXX	7,670,330
14.6 NAIC 6	0	0	197,680	0	0	0	197,680	0.0	397,923	0.0	XXX	197,680
14.7 Totals	263,180,225	1,023,624,558	891,393,479	213,748,372	85,774,311	0	2,477,720,945	45.7	2,936,908,436	41.8	XXX	2,477,720,945
14.8 Line 14.7 as a % of Col. 7	10.6	41.3	36.0	8.6	3.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	4.9	18.9	16.4	3.9	1.6	0.0	45.7	XXX	XXX	XXX	XXX	45.7

(a) Includes $.....1,534,930,930 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....29,500,000 current year of bonds with Z designations and $.....38,883,041 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 $.....1,848,085 current year of bonds with 5GI designations, $.....1,000,000 prior year of bonds with 5GI designations and $.....0 current year, $.....200,243 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 $.....36,432,270; NAIC 2 $.....1,617,395; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations	286,833	21,725,179	2,762,773	191,319	0	XXX	24,966,104	0.5	25,585,622	0.4	9,743,691	15,222,413
1.02 Residential Mortgage-Backed Securities	2,542,295	4,797,481	2,058,349	423,000	4,034	XXX	9,825,159	0.2	90,222,755	1.3	9,825,158	0
1.03 Commercial Mortgage-Backed Securities	7,393,723	17,331,327	22,307,609	9,803,243	942,497	XXX	57,778,399	1.1	47,616,294	0.7	57,778,399	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	10,222,851	43,853,987	27,128,731	10,417,562	946,531	XXX	92,569,662	1.7	163,424,671	2.3	77,347,248	15,222,413
2. **All Other Governments**												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	16,939,939	0.2	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	16,939,939	0.2	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	12,365,077	68,154,300	79,158,843	230,549,696	171,872,304	XXX	562,100,220	10.4	556,487,861	7.9	556,882,052	5,218,167
3.02 Residential Mortgage-Backed Securities	0	0	0	818,342	1,585,000	XXX	2,403,342	0.0	2,733,830	0.0	2,403,342	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	12,365,077	68,154,300	79,158,843	231,368,038	173,457,304	XXX	564,503,562	10.4	559,221,691	8.0	559,285,394	5,218,167
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	252,698	4,967,149	1,385,081	1,000,000	0	XXX	7,604,928	0.1	13,694,454	0.2	7,604,929	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	252,698	4,967,149	1,385,081	1,000,000	0	XXX	7,604,928	0.1	13,694,454	0.2	7,604,929	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	5,370,594	17,344,888	14,557,357	1,384,424	0	XXX	38,657,263	0.7	43,959,646	0.6	23,349,029	15,308,234
5.02 Residential Mortgage-Backed Securities	25,608,125	150,489,284	102,238,419	11,039,224	298,423	XXX	289,673,475	5.3	214,052,511	3.0	286,736,975	2,936,500
5.03 Commercial Mortgage-Backed Securities	3,247,182	19,579,557	9,926,849	5,099,399	0	XXX	37,852,987	0.7	62,862,613	0.9	37,852,987	0
5.04 Other Loan-Backed and Structured Securities	0	19,493,489	4,289,537	0	0	XXX	23,783,026	0.4	23,876,716	0.3	23,783,026	0
5.05 Totals	34,225,901	206,907,218	131,012,162	17,523,047	298,423	XXX	389,966,751	7.2	344,751,486	4.9	371,722,017	18,244,734
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	222,155,194	924,918,324	1,337,562,790	421,136,618	316,031,907	XXX	3,221,804,833	59.4	4,354,767,928	62.1	1,771,348,911	1,450,455,922
6.02 Residential Mortgage-Backed Securities	51,559,820	82,248,082	47,925,987	23,890,463	3,119,132	XXX	208,743,484	3.9	312,083,112	4.4	56,297,373	152,446,112
6.03 Commercial Mortgage-Backed Securities	17,239,868	64,728,810	25,413,668	5,909,831	0	XXX	113,292,177	2.1	235,640,057	3.4	44,061,587	69,230,590
6.04 Other Loan-Backed and Structured Securities	125,526,739	406,392,823	256,418,740	28,207,997	2,698,643	XXX	819,244,942	15.1	1,014,619,282	14.5	52,341,934	766,903,008
6.05 Totals	416,481,621	1,478,288,039	1,667,321,185	479,144,909	321,849,682	XXX	4,363,085,436	80.5	5,917,110,379	84.3	1,924,049,805	2,439,035,632
7. **Hybrid Securities**												
7.01 Issuer Obligations	0	3,000,000	0	0	0	XXX	3,000,000	0.1	3,000,000	0.0	3,000,000	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	3,000,000	0	0	0	XXX	3,000,000	0.1	3,000,000	0.0	3,000,000	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	240,430,396	1,040,109,840	1,435,426,844	654,262,057	487,904,211	XXX	3,858,133,348	71.2	XXX	XXX	2,371,928,612	1,486,204,736
11.02 Residential Mortgage-Backed Securities	79,710,240	237,534,847	152,222,755	36,171,029	5,006,589	XXX	510,645,460	9.4	XXX	XXX	355,262,848	155,382,612
11.03 Commercial Mortgage-Backed Securities	27,880,773	101,639,694	57,648,126	20,812,473	942,497	XXX	208,923,563	3.9	XXX	XXX	139,692,973	69,230,590
11.04 Other Loan-Backed and Structured Securities	125,526,739	425,886,312	260,708,277	28,207,997	2,698,643	XXX	843,027,968	15.6	XXX	XXX	76,124,960	766,903,008
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	473,548,148	1,805,170,693	1,906,006,002	739,453,556	496,551,940	0	5,420,730,339	100.0	XXX	XXX	2,943,009,393	2,477,720,946
11.09 Line 11.08 as a % of Col. 7	8.7	33.3	35.2	13.6	9.2	0.0	100.0	XXX	XXX	XXX	54.3	45.7
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	155,520,324	1,324,208,543	2,320,254,014	817,728,251	396,724,318	XXX	XXX	XXX	5,014,435,450	71.4	3,355,975,319	1,658,460,130
12.02 Residential Mortgage-Backed Securities	64,564,624	217,569,970	222,046,037	97,534,183	17,377,394	XXX	XXX	XXX	619,092,208	8.8	422,619,872	196,472,335
12.03 Commercial Mortgage-Backed Securities	12,988,775	132,407,617	164,681,576	34,188,592	1,852,404	XXX	XXX	XXX	346,118,964	4.9	188,780,097	157,338,867
12.04 Other Loan-Backed and Structured Securities	119,819,067	524,147,215	345,022,390	46,171,278	3,336,048	XXX	XXX	XXX	1,038,495,998	14.8	113,858,894	924,637,103
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	352,892,790	2,198,333,345	3,052,004,017	995,622,304	419,290,164	0	XXX	XXX	7,018,142,620	100.0	4,081,234,182	2,936,908,435
12.09 Line 12.08 as a % of Col. 9	5.0	31.3	43.5	14.2	6.0	0.0	XXX	XXX	100.0	XXX	58.2	41.8
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	133,489,536	486,550,251	853,131,608	491,264,125	407,493,093	XXX	2,371,928,613	43.8	3,355,975,319	47.8	2,371,928,613	XXX
13.02 Residential Mortgage-Backed Securities	41,597,268	174,616,169	119,482,990	17,237,171	2,329,250	XXX	355,262,848	6.6	422,619,872	6.0	355,262,848	XXX
13.03 Commercial Mortgage-Backed Securities	16,304,837	75,308,540	32,234,457	14,902,642	942,497	XXX	139,692,973	2.6	188,780,097	2.7	139,692,973	XXX
13.04 Other Loan-Backed and Structured Securities	18,976,283	45,071,176	9,763,466	2,301,245	12,789	XXX	76,124,959	1.4	113,858,894	1.6	76,124,959	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	210,367,924	781,546,136	1,014,612,521	525,705,183	410,777,629	0	2,943,009,393	54.3	4,081,234,182	58.2	2,943,009,393	XXX
13.09 Line 13.08 as a % of Col. 7	7.1	26.6	34.5	17.9	14.0	0.0	100.0	XXX	XXX	100.0	XXX	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	3.9	14.4	18.7	9.7	7.6	0.0	54.3	XXX	XXX	XXX	54.3	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	106,940,861	553,559,589	582,295,236	162,997,931	80,411,118	XXX	1,486,204,735	27.4	1,658,460,130	23.6	XXX	1,486,204,735
14.02 Residential Mortgage-Backed Securities	38,112,973	62,918,678	32,739,764	18,933,858	2,677,339	XXX	155,382,612	2.9	196,472,335	2.8	XXX	155,382,612
14.03 Commercial Mortgage-Backed Securities	11,575,937	26,331,154	25,413,668	5,909,831	0	XXX	69,230,590	1.3	157,338,867	2.2	XXX	69,230,590
14.04 Other Loan-Backed and Structured Securities	106,550,456	380,815,137	250,944,811	25,906,751	2,685,854	XXX	766,903,009	14.1	924,637,103	13.2	XXX	766,903,009
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	263,180,227	1,023,624,558	891,393,479	213,748,371	85,774,311	0	2,477,720,946	45.7	2,936,908,435	41.8	XXX	2,477,720,946
14.09 Line 14.08 as a % of Col. 7	10.6	41.3	36.0	8.6	3.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	4.9	18.9	16.4	3.9	1.6	0.0	45.7	XXX	XXX	XXX	XXX	45.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	67,380,111	67,380,111	0	0	0
3. Accrual of discount	6,370	6,370	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(21,347)	(21,347)	0	0	0
6. Deduct consideration received on disposals	29,265,000	29,265,000	0	0	0
7. Deduct amortization of premium	50,468	50,468	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	38,049,667	38,049,667	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	38,049,667	38,049,667	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)		100,158,656
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	24,934,662	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	14,532,007	39,466,669
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	(6,749,026)	
3.2	Section 2, Column 19	(36,690,913)	(43,439,939)
4.	SSAP No. 108 Adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		(77,132,353)
6.	Considerations received/(paid) on terminations, Section 2, Column 15		(35,657,002)
7.	Amortization:		
7.1	Section 1, Column 19	0	
7.2	Section 2, Column 21	0	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20	0	
8.2	Section 2, Column 23	0	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18	156,800	
9.2	Section 2, Column 20	0	156,800
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)		54,866,835
11.	Deduct nonadmitted assets		0
12	Statement value at end of current period (Line 10 minus Line 11)		54,866,835

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				4,039,749
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				(6,084,272)
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
3.11	Section 1, Column 15, current year minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in the valuation margin on open contracts - all other:				
3.13	Section 1, Column 18, current year minus	(2,044,523)			
3.14	Section 1, Column 18, prior year	4,039,749	(6,084,272)	(6,084,272)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(2,044,523)			
3.24	Section 1, Column 19, prior year plus	4,039,749			
3.25	SSAP No. 108 Adjustments	0	(6,084,272)	(6,084,272)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(1)
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(29,261,485)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
4.22	Amount recognized (Section 2, Column 16)	(29,261,485)			
4.23	SSAP No. 108 Adjustments	0	(29,261,485)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(0)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(2,044,523)
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(2,044,523)

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

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

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	54,866,836	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	(2,044,523)	
3.	Total (Line 1 plus Line 2)		52,822,313
4.	Part D, Section 1, Column 5	111,720,662	
5.	Part D, Section 1, Column 6	(58,898,349)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	54,866,836	
8.	Part B, Section 1, Column 13	(2,044,523)	
9.	Total (Line 7 plus Line 8)		52,822,313
10.	Part D, Section 1, Column 8	111,720,662	
11.	Part D, Section 1, Column 9	(58,898,349)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	99,696	
14.	Part B, Section 1, Column 20	5,818,950	
15.	Part D, Section 1, Column 11	5,918,646	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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	112,628,030	(0)	112,628,031	0
2. Cost of cash equivalents acquired	812,099,861	0	812,099,861	0
3. Accrual of discount	305,225	0	305,225	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	831,337,066	0	831,337,066	0
7. Deduct amortization of premium	12,860	0	12,860	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	93,683,190	(0)	93,683,191	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	93,683,190	(0)	93,683,191	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for the Production of Income																
RE 1160 Office		Springfield	OH	07/01/1956.	10/14/2011.	46,500	0	46,500	46,500	0	0	0	0	0	2,500	0
RE 1161 Filing & Service Station		Santa Fe	CA	08/19/1956.	10/14/2011.	1	0	1	1	0	0	0	0	0	2,069	0
RE 1210 Office		Springfield	OH	03/02/1965.	10/14/2011.	250,000	0	250,000	250,000	0	0	0	0	0	15,000	0
RE 1357 Home Office		Blue Ash	OH	12/19/2013.	11/25/2013.	24,587,747	0	20,481,690	20,481,690	773,579	0	0	(773,579)	0	1,537,811	1,350,050
RE 1358 Home Office		Blue Ash	OH	11/20/2014.	12/01/2014.	6,006,834	0	4,980,098	4,980,098	256,384	0	0	(256,384)	0	271,211	532,522
0499999. Total - Properties Held for the Production of Income						30,891,082	0	25,758,289	25,758,289	1,029,964	0	0	(1,029,964)	0	1,828,591	1,882,572
0699999. Totals						30,891,082	0	25,758,289	25,758,289	1,029,964	0	0	(1,029,964)	0	1,828,591	1,882,572

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
RE 1357 Home Office	Blue Ash	OH	12/19/2013.	JTF CONSTRUCTION	0	0	0	167,441
RE 1357 Home Office	Blue Ash	OH	12/19/2013.	JTF CONSTRUCTION	0	0	0	24,109
RE 1357 Home Office	Blue Ash	OH	12/19/2013.	TECHNICAL ASSURANCE INC, AND HOUSTON BROTHERS WATERPROOFING	0	0	0	190,108
0199999. Total - Acquired by Purchase					0	0	0	381,658
0399999. Totals					0	0	0	381,658

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
0024739		CHILLUM	MD		08/18/1997	8.38	1,100,143	0	0	0	0	0	12,550,000	12/31/2018
0024944		HEMPSTEAD	NY		10/04/2002	7.58	460,386	0	0	0	0	0	3,505,000	12/31/2018
0024953		TROUTVILLE	VA		11/08/2002	7.55	523,045	0	0	0	0	0	2,895,000	12/31/2018
0024957		BOYLSTON	MA		11/26/2002	7.50	946,935	0	0	0	0	0	6,055,000	12/31/2018
0024958		OGDEN	UT		11/26/2002	6.50	1,225,529	0	0	0	0	0	3,610,000	12/31/2018
0024965		CALUMET CITY	IL		12/19/2002	7.40	659,113	0	0	0	0	0	3,750,000	12/31/2018
0024966		AMARILLO	TX		12/19/2002	6.88	1,123,435	0	0	0	0	0	6,795,000	12/31/2018
0024970		BEVERLY HILLS	CA		12/23/2002	7.13	2,088,425	0	5,945	0	0	0	5,295,000	12/31/2018
0024971		VISALIA	CA		12/23/2002	7.11	1,866,995	0	762	0	0	0	5,000,000	12/31/2018
0125516		HUNTSVILLE	AL		07/20/2011	5.63	1,614,880	0	0	0	0	0	3,970,000	12/31/2018
0125539		TUSCALOOSA	AL		11/30/2011	5.50	1,421,395	0	0	0	0	0	6,460,000	12/31/2018
0125617		GREENVILLE	AL		05/02/2013	4.50	796,503	0	0	0	0	0	1,730,000	12/31/2018
0125814		BIRMINGHAM	AL		01/29/2016	4.66	2,367,514	0	0	0	0	0	12,000,000	12/31/2018
0125841		BIRMINGHAM	AL		07/08/2016	4.02	4,418,822	0	0	0	0	0	7,430,000	12/31/2018
0325410		TUCSON	AZ		08/29/2008	6.73	1,896,661	0	0	0	0	0	7,430,000	12/31/2018
0325424		TUCSON	AZ		10/30/2008	6.70	1,586,709	0	0	0	0	0	3,590,000	12/31/2018
0325559		PHOENIX	AZ		05/22/2012	5.00	544,977	0	0	0	0	0	1,815,000	12/31/2018
0325730		TUCSON	AZ		12/22/2014	4.75	2,335,045	0	0	0	0	0	2,630,000	12/31/2018
0325796		TUCSON	AZ		10/29/2015	4.25	5,751,522	0	0	0	0	0	6,425,000	12/31/2018
0325808		TEMPE	AZ		12/23/2015	4.37	2,209,723	0	0	0	0	0	4,775,000	12/31/2018
0325813		TUCSON	AZ		01/19/2016	4.23	1,842,950	0	0	0	0	0	2,595,000	12/31/2018
0325939		TUSCON	AZ		08/30/2017	4.53	1,084,725	0	0	0	0	0	2,010,000	12/31/2018
0325955		PHOENIX	AZ		11/09/2017	4.38	2,073,105	0	0	0	0	0	2,615,000	12/31/2018
0325987		PHOENIX	AZ		03/29/2018	4.47	4,091,626	0	0	0	0	0	7,150,000	12/31/2018
0326000		ORO VALLEY	AZ		05/23/2018	4.59	3,214,673	0	0	0	0	0	6,320,000	12/31/2018
0326069		TUCSON	AZ		04/22/2019	4.70	1,723,122	0	0	0	0	0	2,720,000	02/06/2019
0326073		MAUMELLE	AR		05/02/2019	4.86	3,152,035	0	0	0	0	0	5,050,000	03/19/2019
0326083		MESA	AZ		06/21/2019	4.63	2,215,377	0	0	0	0	0	4,330,000	04/01/2019
0326088		TUCSON	AZ		07/23/2019	4.70	1,979,735	0	0	0	0	0	2,885,000	06/06/2019
0326122		TUCSON	AZ		12/16/2019	3.90	4,000,000	0	0	0	0	0	11,200,000	10/31/2019
0425874		SPRINGDALE	AR		12/21/2016	3.88	3,382,749	0	0	0	0	0	7,375,000	12/31/2018
0426093		BENTON	AR		07/31/2019	4.28	4,242,204	0	0	0	0	0	9,400,000	06/03/2019
0426094		JONESBORO	AR		07/31/2019	4.28	2,495,992	0	0	0	0	0	5,700,000	06/03/2019
0426095		SPRINGDALE	AR		07/31/2019	4.28	2,910,346	0	0	0	0	0	6,800,000	05/31/2019
0426096		FAYETTEVILLE	AR		07/31/2019	4.28	5,302,752	0	0	0	0	0	13,000,000	05/31/2019
0426097		FORT SMITH	AR		07/31/2019	4.28	2,910,346	0	0	0	0	0	5,700,000	06/03/2019
0524998		SANTA ROSA	CA		05/15/2003	4.63	655,380	0	0	0	0	0	4,870,000	12/31/2018
0525147		TEMECULA	CA		06/15/2005	6.09	468,047	0	0	0	0	0	1,375,000	12/31/2018
0525175		HAYWARD	CA		09/30/2005	5.60	188,237	0	0	0	0	0	3,820,000	12/31/2018
0525238		ONTARIO	CA		05/25/2006	6.25	274,762	0	0	0	0	0	3,010,000	12/31/2018
0525346		CLOVIS	CA		09/14/2007	6.57	1,217,109	0	0	0	0	0	2,655,000	12/31/2018
0525441		MONTEREY PARK	CA		12/29/2009	6.13	2,090,956	0	0	0	0	0	12,730,000	12/31/2018
0525498		COSTA MESA	CA		04/26/2011	5.68	2,076,315	0	0	0	0	0	6,870,000	12/31/2018
0525527		GLENDALE	CA		09/28/2011	5.50	1,114,853	0	0	0	0	0	4,705,000	12/31/2018

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0525530		YUCCA VALLEY	CA		10/18/2011	5.63	1,526,299	0	0	0	0	0	4,360,000	12/31/2018
0525557		HUNTINGTON BEACH	CA		05/17/2012	5.13	4,764,585	0	0	0	0	0	13,035,000	12/31/2018
0525574		BAKERSFIELD	CA		09/25/2012	4.75	1,053,713	0	0	0	0	0	2,640,000	12/31/2018
0525580		CAMARILLO	CA		10/23/2012	5.00	1,486,315	0	0	0	0	0	8,930,000	12/31/2019
0525588		BERMUDA DUNES	CA		12/03/2012	4.88	694,915	0	0	0	0	0	4,665,000	12/31/2018
0525598		SAN PEDRO	CA		01/29/2013	4.75	2,148,138	0	0	0	0	0	16,150,000	12/31/2018
0525639		CARLSBAD	CA		08/01/2013	4.38	2,391,968	0	0	0	0	0	20,385,000	12/31/2018
0525661		SACRAMENTO	CA		11/06/2013	5.64	4,721,191	0	0	0	0	0	10,050,000	12/31/2018
0525690		CARDIFF BY THE SEA	CA		07/15/2014	4.77	3,068,763	0	0	0	0	0	7,005,000	12/31/2018
0525765		DOWNEY	CA		06/10/2015	4.40	4,239,236	0	0	0	0	0	7,505,000	12/31/2018
0525790		SEASIDE	CA		09/11/2015	4.42	2,182,005	0	0	0	0	0	5,175,000	12/31/2018
0525801		BARSTOW	CA		11/20/2015	4.50	2,505,210	0	0	0	0	0	6,395,000	12/13/2018
0525811		HOMEWOOD	CA		01/05/2016	4.75	4,850,340	0	0	0	0	0	12,430,000	12/31/2018
0525884		SCOTTS VALLEY	CA		01/27/2017	4.50	3,270,915	0	0	0	0	0	13,355,000	12/31/2018
0525895		LOS ANGELES	CA		03/22/2017	4.58	1,050,269	0	0	0	0	0	1,815,000	12/31/2018
0525900		ONTARIO	CA		04/06/2017	4.25	8,219,764	0	0	0	0	0	16,960,000	12/31/2018
0525972		CUPERTINO	CA		01/11/2018	4.48	6,821,359	0	0	0	0	0	10,270,000	12/31/2018
0525980		LYNWOOD	CA		03/08/2018	4.40	2,296,371	0	0	0	0	0	3,950,000	12/31/2018
0525988		SAN DIEGO	CA		04/06/2018	4.65	6,839,115	0	0	0	0	0	19,130,000	12/31/2018
0526016		LOS ALAMITOS	CA		07/31/2018	4.87	5,827,179	0	0	0	0	0	23,335,000	12/31/2018
0526021		LEMON GROVE	CA		08/14/2018	4.91	3,598,365	0	0	0	0	0	6,960,000	12/31/2018
0526033		OTAY MESA	CA		11/02/2018	4.79	2,859,869	0	0	0	0	0	4,805,000	12/31/2018
0526054		NEWPORT BEACH	CA		02/25/2019	4.92	3,504,914	0	0	0	0	0	8,200,000	01/31/2019
0526066		CARLSBAD	CA		04/16/2019	4.75	1,371,558	0	0	0	0	0	3,330,000	03/12/2019
0526119		BEAUMONT	CA		11/26/2019	4.25	7,200,000	0	0	0	0	0	14,800,000	09/15/2019
0526123		HAYWARD	CA		12/19/2019	3.85	17,000,000	0	0	0	0	0	28,500,000	11/11/2019
0625177		AURORA	CO		09/30/2005	5.02	1,809,139	0	0	0	0	0	6,780,000	12/31/2018
0625310		COLORADO SPRINGS	CO		03/19/2007	6.32	2,005,290	0	0	0	0	0	6,115,000	12/31/2018
0625990		LAKEWOOD	CO		04/26/2018	4.71	2,043,531	0	0	0	0	0	3,570,000	12/31/2018
0825978		NEWARK	DE		02/15/2018	4.38	3,619,263	0	0	0	0	0	4,570,000	12/31/2018
0R24396		WHITMORE LAKE	MI		08/26/1999	7.25	1,466,915	0	0	0	0	0	8,600,000	12/31/2018
0R24431		WHITMORE LAKE	MI		08/26/1999	7.25	131,870	0	0	0	0	0	775,000	12/31/2018
1025390		PENSACOLA BEACH	FL		04/11/2008	6.38	619,945	0	0	0	0	0	1,785,000	12/31/2018
1025400		ODESSA	FL		06/09/2008	6.27	1,964,050	0	0	0	0	0	4,760,000	12/31/2018
1025520		ORLANDO	FL		08/09/2011	5.75	2,796,480	0	0	0	0	0	8,085,000	12/31/2018
1025541		JACKSONVILLE	FL		12/20/2011	5.00	1,448,558	0	0	0	0	0	6,455,000	12/31/2018
1025549		APOPKA	FL		03/28/2012	5.38	605,984	0	0	0	0	0	1,805,000	12/31/2018
1025653		TAMPA	FL		10/11/2013	5.03	2,591,814	0	0	0	0	0	6,990,000	12/31/2018
1025668		DESTIN	FL		12/16/2013	4.13	885,537	0	0	0	0	0	4,910,000	12/31/2018
1025734		SANFORD	FL		01/06/2015	4.44	2,098,995	0	0	0	0	0	6,480,000	12/31/2018
1025748		NAPLES	FL		04/14/2015	4.38	4,205,738	0	0	0	0	0	12,655,000	12/31/2018
1025772		ROCKLEDGE	FL		06/30/2015	4.16	971,121	0	0	0	0	0	2,230,000	12/31/2018
1025777		JACKSONVILLE	FL		07/16/2015	4.13	1,728,832	0	0	0	0	0	4,380,000	12/31/2018
1025800		TALLAHASSEE	FL		11/19/2015	3.81	1,934,843	0	0	0	0	0	8,325,000	12/31/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1025810		HALEAH	FL		01/06/2016	4.38	5,059,150	0	0	0	0	0	10,400,000	12/31/2018
1025854		CAPE CANAVERAL	FL		09/19/2016	4.25	6,423,182	0	0	0	0	0	21,905,000	12/31/2018
1025855		CAPE CANAVERAL	FL		09/19/2016	4.25	229,730	0	0	0	0	0	21,905,000	12/31/2018
1025872		RIVERVIEW	FL		12/19/2016	4.13	1,135,642	0	0	0	0	0	2,405,000	12/31/2018
1025880		NAPLES	FL		01/18/2017	4.54	3,628,627	0	0	0	0	0	5,220,000	12/31/2018
1025920		MIAMI	FL		07/06/2017	4.53	5,681,367	0	0	0	0	0	4,360,000	12/31/2018
1025925		POMPANO BEACH	FL		07/13/2017	4.58	1,110,317	0	0	0	0	0	2,500,000	12/31/2018
1025934		PANAMA CITY BEACH	FL		08/10/2017	4.50	1,483,079	0	0	0	0	0	2,265,000	12/31/2018
1025935		WHARTON	NJ		08/11/2017	3.81	1,272,922	0	0	0	0	0	3,340,000	12/31/2018
1026044		CORAL GABLE	FL		12/19/2018	4.92	3,306,273	0	0	0	0	0	4,105,000	12/31/2018
1026084		PACE	FL		06/26/2019	4.70	1,029,699	0	0	0	0	0	1,710,000	05/16/2019
1026086		NAPLES	FL		06/27/2019	4.32	3,178,910	0	0	0	0	0	5,925,000	06/24/2019
1026102		NAPLES	FL		09/05/2019	4.38	1,489,164	0	0	0	0	0	13,800,000	08/01/2019
1026108		LARGO	FL		09/27/2019	4.15	16,112,992	0	0	0	0	0	39,100,000	08/28/2019
1125701		LAWRENCEVILLE	GA		09/18/2014	4.70	2,676,884	0	0	0	0	0	7,710,000	12/31/2018
1125929		MACON	GA		07/20/2017	4.55	1,019,031	0	0	0	0	0	2,035,000	12/31/2018
1126014		FORT OGLETHORPE	GA		07/31/2018	5.00	750,682	0	0	0	0	0	2,315,000	12/31/2018
1126020		ROSWELL	GA		08/13/2018	4.75	4,328,980	0	0	0	0	0	2,430,000	12/31/2018
1126127		MABLETON	GA		12/20/2019	3.95	4,000,000	0	0	0	0	0	6,200,000	12/04/2019
1325752		MERIDIAN	ID		05/01/2015	4.25	923,268	0	0	0	0	0	2,950,000	12/31/2018
1326091		CALDWELL	ID		07/30/2019	4.08	2,573,579	0	0	0	0	0	4,350,000	07/09/2019
1425512		WAUKEGAN	IL		06/30/2011	6.00	1,361,278	0	0	0	0	0	2,520,000	12/31/2018
1425518		WOODRIVER	IL		07/27/2011	5.50	647,018	0	0	0	0	0	2,965,000	12/31/2018
1425562		CHICAGO HEIGHTS	IL		06/28/2012	5.00	2,780,202	0	0	0	0	0	5,675,000	12/31/2018
1425589		BUFFALO GROVE	IL		12/12/2012	5.00	5,315,419	0	0	0	0	0	10,695,000	12/31/2018
1425821		CHICAGO	IL		03/30/2016	4.13	1,052,060	0	0	0	0	0	2,000,000	12/31/2018
1425882		SCHAUMBURG	IL		01/19/2017	4.13	1,038,689	0	0	0	0	0	1,770,000	12/31/2018
1425919		NAPERVILLE	IL		06/29/2017	4.52	1,128,671	0	0	0	0	0	1,790,000	12/31/2018
1425921		CHICAGO	IL		07/07/2017	4.00	1,441,842	0	0	0	0	0	5,230,000	12/31/2018
1425998		WHEELING	IL		05/14/2018	4.80	2,805,999	0	0	0	0	0	4,215,000	12/31/2018
1426056		WHEELING	IL		03/07/2019	4.73	979,629	0	0	0	0	0	1,430,000	02/01/2019
1525339		INDIANAPOLIS	IN		08/15/2007	6.38	806,273	0	0	0	0	0	3,135,000	12/31/2018
1525470		INDIANAPOLIS	IN		10/28/2010	5.50	1,359,123	0	0	0	0	0	6,905,000	12/31/2018
1525497		INDIANAPOLIS	IN		04/19/2011	5.60	1,460,061	0	0	0	0	0	3,390,000	12/31/2018
1525500		CARMEL	IN		04/28/2011	5.87	1,573,817	0	0	0	0	0	6,130,000	12/31/2018
1525586		FISHERS	IN		11/29/2012	4.75	976,373	0	0	0	0	0	1,920,000	12/31/2018
1525593		INDIANAPOLIS	IN		12/21/2012	4.50	1,304,290	0	0	0	0	0	4,815,000	12/31/2018
1525642		WEST LAFAYETTE	IN		08/07/2013	4.50	1,093,822	0	0	0	0	0	1,940,000	12/31/2018
1525663		FISHERS	IN		11/13/2013	5.65	919,698	0	0	0	0	0	1,350,000	12/31/2018
1525684		INDIANAPOLIS	IN		04/29/2014	4.75	707,519	0	0	0	0	0	415,000	12/31/2018
1525791		BROWNSBURG	IN		09/22/2015	4.29	1,069,730	0	0	0	0	0	2,900,000	12/31/2018
1525829		INDIANAPOLIS	IN		05/04/2016	3.80	4,374,782	0	0	0	0	0	7,900,000	12/31/2018
1525832		INDIANAPOLIS	IN		06/02/2016	4.25	879,752	0	0	0	0	0	1,620,000	12/31/2018
1525837		INDIANAPOLIS	IN		06/29/2016	4.30	2,444,633	0	0	0	0	0	5,255,000	12/31/2018
1525856		FISHERS	IN		09/19/2016	3.90	9,667,766	0	0	0	0	0	17,130,000	12/31/2018

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Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1525897		INDIANAPOLIS	IN		03/29/2017	4.51	2,312,456	0	0	0	0	0	4,590,000	12/31/2018
1525910		CARMEL	IN		06/02/2017	4.98	715,934	0	0	0	0	0	6,130,000	12/31/2018
1525918		FORT WAYNE	IN		06/29/2017	4.65	3,527,915	0	0	0	0	0	5,220,000	12/31/2018
1525930		BATESVILLE	IN		07/27/2017	4.81	2,440,832	0	0	0	0	0	5,585,000	12/31/2018
1525958		FT. WAYNE	IN		11/16/2017	4.54	2,947,337	0	0	0	0	0	4,750,000	12/31/2018
1625524		WEST DES MOINES	IA		09/26/2011	5.50	1,058,636	0	0	0	0	0	2,085,000	12/31/2018
1726064		WITCHITA	KS		04/09/2019	5.10	4,472,419	0	0	0	0	0	6,900,000	03/06/2019
1825386		LOUISVILLE	KY		03/14/2008	6.15	842,716	0	0	0	0	0	1,615,000	12/31/2018
1825479		LOUISVILLE	KY		12/14/2010	5.50	1,717,710	0	0	0	0	0	8,980,000	12/31/2018
1825608		LOUISVILLE	KY		03/19/2013	4.85	1,197,885	0	0	0	0	0	2,445,000	12/31/2018
1825624		LEXINGTON	KY		05/17/2013	4.50	1,326,697	0	0	0	0	0	4,210,000	12/31/2018
1825635		LOUISVILLE	KY		06/27/2013	4.50	1,267,685	0	0	0	0	0	2,960,000	12/31/2018
1825709		LEXINGTON	KY		10/10/2014	3.99	1,492,400	0	0	0	0	0	7,040,000	12/31/2018
1825723		LEXINGTON	KY		12/16/2014	4.20	2,709,647	0	0	0	0	0	5,795,000	12/31/2018
1825793		RICHMOND	KY		10/01/2015	4.36	1,430,676	0	0	0	0	0	2,945,000	12/31/2018
1825866		LEXINGTON	KY		11/21/2016	3.99	4,478,975	0	0	0	0	0	7,490,000	12/31/2018
1825913		CRESTWOOD	KY		06/13/2017	4.52	2,422,493	0	0	0	0	0	3,370,000	12/31/2018
1825956		LOUISVILLE	KY		11/10/2017	4.37	2,073,047	0	0	0	0	0	4,870,000	12/31/2018
1826051		HEBRON	KY		02/20/2019	5.13	1,622,270	0	0	0	0	0	2,820,000	01/23/2019
1925392		LAFAYETTE	LA		05/01/2008	6.10	511,157	0	0	0	0	0	1,650,000	12/31/2018
2025968		LEWISTON	ME		12/20/2017	4.62	1,444,949	0	0	0	0	0	4,325,000	12/31/2018
2125451		GAITHERSBURG	MD		06/10/2010	7.50	2,151,121	0	0	0	0	0	9,760,000	12/31/2018
2125601		BETHESDA	MD		01/30/2013	4.50	2,259,489	0	0	0	0	0	5,835,000	12/31/2018
2125731		FULTON	MD		12/22/2014	4.33	1,201,033	0	0	0	0	0	3,080,000	12/31/2018
2125769		HYATTSVILLE	MD		06/23/2015	4.13	1,392,589	0	0	0	0	0	2,970,000	12/31/2018
2125949		BELTSVILLE	MD		10/13/2017	4.38	6,586,804	0	0	0	0	0	12,815,000	12/31/2018
2126062		ANNAPOLIS	MD		03/29/2019	4.95	1,925,645	0	0	0	0	0	3,900,000	01/22/2019
2225747		SPENCER	MA		04/07/2015	3.13	787,627	0	0	0	0	0	12,830,000	12/31/2018
2225971		SPENCER	MA		01/04/2018	3.88	952,785	0	0	0	0	0	12,830,000	12/31/2018
2325533		WYOMING	MI		10/26/2011	5.60	1,129,706	0	0	0	0	0	3,290,000	12/31/2018
2325544		KALAMAZOO	MI		02/09/2012	5.00	744,183	0	0	0	0	0	8,540,000	12/31/2018
2325609		CLARKSTON	MI		03/28/2013	4.38	943,833	0	0	0	0	0	2,755,000	12/31/2018
2325619		EAST LANSING	MI		05/07/2013	5.10	1,101,038	0	0	0	0	0	3,005,000	12/31/2018
2325620		SOUTHFIELD	MI		05/07/2013	4.63	2,923,034	0	0	0	0	0	8,600,000	12/31/2018
2325678		INDEPENDENCE TWP	MI		03/07/2014	5.38	2,806,790	0	0	0	0	0	7,235,000	12/31/2018
2325681		LANSING	MI		04/16/2014	5.10	2,139,515	0	0	0	0	0	8,120,000	12/31/2018
2325743		SHELBY TOWNSHIP	MI		03/26/2015	4.25	2,309,324	0	0	0	0	0	3,450,000	12/31/2018
2325815		EASTPOINTE	MI		02/01/2016	3.76	2,575,019	0	0	0	0	0	8,730,000	12/31/2018
2325844		NOVI	MI		07/26/2016	4.13	4,139,420	0	0	0	0	0	11,700,000	12/31/2018
2325899		CLINTON TOWNSHIP	MI		04/04/2017	4.67	1,788,310	0	0	0	0	0	2,550,000	12/31/2018
2325954		LAKE ORION	MI		11/09/2017	4.63	936,239	0	0	0	0	0	1,995,000	12/31/2018
2325985		MADISON HEIGHTS	MI		03/29/2018	4.48	3,951,770	0	0	0	0	0	6,185,000	12/31/2018
2326009		SHELBY TOWNSHIP	MI		07/12/2018	4.48	2,603,483	0	0	0	0	0	4,070,000	12/31/2018
2326012		SHELBY TOWNSHIP	MI		07/25/2018	4.90	3,188,350	0	0	0	0	0	4,850,000	12/31/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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2326032		SOUTHGATE	MI		10/30/2018	4.96	1,351,529	0	0	0	0	0	2,070,000	12/31/2018
2425314		VADNAIS HEIGHTS	MN		04/09/2007	6.11	1,371,654	0	0	0	0	0	5,630,000	12/31/2018
2425517		EDEN PRAIRIE	MN		07/21/2011	6.38	2,510,527	0	0	0	0	0	8,755,000	12/31/2018
2425578		ST CLOUD	MN		10/15/2012	4.75	1,442,913	0	0	0	0	0	5,440,000	12/31/2018
2425638		MINNETONKA	MN		07/16/2013	4.13	1,868,139	0	0	0	0	0	17,230,000	12/31/2018
2425766		BLOOMINGTON	MN		06/12/2015	4.08	1,776,945	0	0	0	0	0	3,690,000	12/31/2018
2425858		VADNAIS HEIGHTS	MN		09/29/2016	3.88	742,189	0	0	0	0	0	5,630,000	12/31/2018
2525927		OLIVE BRANCH	MS		07/14/2017	4.45	1,225,276	0	0	0	0	0	3,300,000	12/31/2018
2625625		ST LOUIS	MO		05/24/2013	4.63	1,948,689	0	0	0	0	0	4,650,000	12/31/2018
2725476		KALISPELL	MT		11/23/2010	6.25	1,560,323	0	0	0	0	0	11,510,000	12/31/2018
2925245		LAS VEGAS	NV		06/20/2006	6.28	374,864	0	0	0	0	0	3,820,000	12/31/2018
2925798		LAS VEGAS	NV		11/18/2015	4.17	2,215,136	0	0	0	0	0	10,550,000	12/31/2018
2925950		LAS VEGAS	NV		10/24/2017	4.23	3,898,781	0	0	0	0	0	5,530,000	12/31/2018
2925951		LAS VEGAS	NV		10/24/2017	4.23	1,949,390	0	0	0	0	0	4,680,000	12/31/2018
3125306		OAKLAND	NJ		03/01/2007	6.32	691,879	0	0	0	0	0	5,660,000	12/31/2018
3125558		WILLIAMSTOWN	NJ		05/18/2012	5.13	1,308,303	0	0	0	0	0	3,925,000	12/31/2018
3125603		KEARNY	NJ		02/13/2013	5.00	2,221,882	0	0	0	0	0	3,050,000	12/31/2018
3125654		OLD BRIDGE	NJ		10/22/2013	5.13	730,235	0	0	0	0	0	2,600,000	12/31/2018
3125862		WILLINGBORO	NJ		10/12/2016	4.00	1,335,986	0	0	0	0	0	2,750,000	12/31/2018
3125889		BARRINGTON	NJ		02/28/2017	4.50	2,285,154	0	0	0	0	0	6,980,000	12/31/2018
3125996		WILLINGBORO	NJ		05/11/2018	4.38	5,242,443	0	0	0	0	0	9,730,000	12/31/2018
3225788		ALBUQUERQUE	NM		09/03/2015	5.88	3,294,998	0	0	0	0	0	6,065,000	12/31/2018
3325219		CLAY	NY		12/01/2010	6.50	1,192,148	0	0	0	0	0	3,160,000	12/31/2018
3325538		LATHAM	NY		11/28/2011	5.50	1,809,803	0	0	0	0	0	3,660,000	12/31/2018
3325794		WEST ISLIP	NY		10/14/2015	3.74	1,781,178	0	0	0	0	0	7,355,000	12/31/2018
3326070		COMMACK	NY		04/23/2019	4.88	982,508	0	0	0	0	0	2,300,000	02/21/2019
3425105		MATTHEWS	NC		11/08/2004	6.23	394,019	0	0	0	0	0	1,500,000	12/31/2018
3425106		WINSTON-SALEM	NC		11/08/2004	6.47	405,017	0	0	0	0	0	1,570,000	12/31/2018
3425474		GRAHAM	NC		11/17/2010	5.95	1,207,343	0	0	0	0	0	2,605,000	12/31/2018
3425482		CARRBORO	NC		12/20/2010	5.15	2,573,903	0	0	0	0	0	9,860,000	12/31/2018
3425529		GREENSBORO	NC		09/29/2011	5.50	648,133	0	0	0	0	0	4,240,000	12/31/2018
3425579		DURHAM	NC		10/19/2012	4.75	1,636,776	0	0	0	0	0	5,165,000	12/31/2018
3425584		INDIAN TRAIL	NC		11/27/2012	4.75	2,164,500	0	0	0	0	0	4,540,000	12/31/2018
3425591		MONROE	NC		12/18/2012	4.50	1,193,537	0	0	0	0	0	2,550,000	12/31/2018
3425594		MOORESVILLE	NC		12/21/2012	4.88	2,072,505	0	0	0	0	0	4,680,000	12/31/2018
3425643		HILLSBOROUGH	NC		08/07/2013	4.59	3,114,565	0	0	0	0	0	6,940,000	12/31/2018
3425751		FAYETTEVILLE	NC		05/01/2015	3.56	1,142,921	0	0	0	0	0	6,800,000	12/31/2018
3425754		CONCORD	NC		05/07/2015	4.25	3,370,228	0	0	0	0	0	8,345,000	12/31/2018
3425768		KERNERSVILLE	NC		06/18/2015	4.25	3,129,304	0	0	0	0	0	4,275,000	12/31/2018
3425875		RALEIGH	NC		12/22/2016	3.70	745,414	0	0	0	0	0	1,535,000	12/31/2018
3426078		SUNSET BEACH	NC		06/06/2019	4.63	1,258,236	0	0	0	0	0	1,910,000	04/24/2019
3426080		WILMINGTON	NC		06/13/2019	4.75	5,233,118	0	0	0	0	0	8,070,000	04/26/2019
3426081		FAYETTEVILLE	NC		06/20/2019	4.63	1,001,012	0	0	0	0	0	1,520,000	04/24/2019
3625130		VANDALIA	OH		03/29/2005	5.75	106,827	0	0	0	0	0	4,625,000	12/31/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3625201		PLAIN CITY	OH		12/29/2005	5.94	555,639	0	0	0	0	0	2,460,000	12/31/2018
3625443		MARYSVILLE	OH		02/18/2010	6.00	291,595	0	0	0	0	0	12,440,000	12/31/2018
3625445		WADSWORTH	OH		03/09/2010	6.63	1,043,698	0	0	0	0	0	3,985,000	12/31/2018
3625484		WESTLAKE	OH		12/27/2010	5.50	1,059,091	0	0	0	0	0	8,475,000	12/31/2018
3625547		LIBERTY TOWNSHIP	OH		02/29/2012	4.83	2,135,787	0	0	0	0	0	5,530,000	12/31/2018
3625566		COLUMBUS	OH		07/13/2012	4.50	1,013,838	0	0	0	0	0	7,875,000	12/31/2018
3625605		BROADVIEW HEIGHTS	OH		03/14/2013	5.00	2,770,390	0	0	0	0	0	5,725,000	12/31/2018
3625626		WESTLAKE	OH		05/29/2013	4.72	1,367,527	0	0	0	0	0	4,695,000	12/31/2018
3625671		MONTGOMERY	OH		12/26/2013	4.00	22,481,869	0	0	0	0	0	32,250,000	12/31/2018
3625680		HUDSON	OH		03/21/2014	5.06	1,222,873	0	0	0	0	0	3,930,000	12/31/2018
3625688		MASON	OH		06/09/2014	4.73	1,685,193	0	0	0	0	0	4,540,000	12/31/2018
3625764		DAYTON	OH		06/10/2015	4.00	2,982,958	0	0	0	0	0	5,665,000	12/31/2018
3625773		MASON	OH		07/09/2015	4.13	1,774,217	0	0	0	0	0	6,125,000	12/31/2018
3625786		PERRYSBURG	OH		08/27/2015	4.63	1,840,967	0	0	0	0	0	4,960,000	12/31/2018
3625835		DAYTON	OH		06/17/2016	4.00	965,767	0	0	0	0	0	1,225,000	12/31/2018
3625845		WELLINGTON	OH		08/02/2016	4.41	4,678,057	0	0	0	0	0	9,135,000	12/31/2018
3625850		MORAINE	OH		09/09/2016	4.14	1,158,552	0	0	0	0	0	2,285,000	12/31/2018
3625851		SPRINGBORO	OH		09/09/2016	4.14	1,158,552	0	0	0	0	0	2,765,000	12/31/2018
3625883		CINCINNATI	OH		01/19/2017	4.13	1,966,927	0	0	0	0	0	3,340,000	12/31/2018
3625886		MENTOR	OH		02/07/2017	4.13	3,086,039	0	0	0	0	0	5,245,000	12/31/2018
3625909		COLUMBUS	OH		05/16/2017	4.02	943,502	0	0	0	0	0	5,090,000	12/31/2018
3625922		BLUE ASH	OH		07/07/2017	4.14	20,820,854	0	0	0	0	0	39,060,000	12/31/2018
3625933		GAHANNA	OH		08/08/2017	5.25	1,785,563	0	0	0	0	0	8,125,000	12/31/2018
3625961		HILLIARD	OH		11/29/2017	4.30	3,456,032	0	0	0	0	0	5,220,000	12/31/2018
3625986		HILLIARD	OH		03/29/2018	4.50	4,922,153	0	0	0	0	0	6,030,000	12/31/2018
3625992		MENTOR	OH		05/02/2018	4.85	1,907,724	0	0	0	0	0	2,690,000	12/31/2018
3626018		ELYRIA	OH		08/07/2018	4.98	7,024,949	0	0	0	0	0	11,565,000	12/31/2018
3626019		ELYRIA	OH		08/07/2018	4.83	899,702	0	0	0	0	0	11,565,000	12/31/2018
3626024		WORTHINGTON	OH		08/31/2018	5.16	2,768,881	0	0	0	0	0	4,005,000	12/31/2018
3626037		VANDALIA	OH		12/06/2018	4.99	4,182,352	0	0	0	0	0	5,040,000	12/31/2018
3626040		MIAMISBURG	OH		12/13/2018	5.16	4,181,705	0	0	0	0	0	3,985,000	12/31/2018
3626041		LORAIN	OH		12/14/2018	5.01	1,650,187	0	0	0	0	0	2,415,000	12/31/2018
3626045		ONTARIO	OH		12/20/2018	4.95	2,873,430	0	0	0	0	0	5,810,000	12/31/2018
3626059		FAIRBORN	OH		03/21/2019	4.93	707,690	0	0	0	0	0	1,180,000	03/19/2019
3626125		COLUMBUS	OH		12/20/2019	4.00	1,800,000	0	0	0	0	0	6,590,000	10/21/2019
3725792		TULSA	OK		09/29/2015	4.39	2,518,351	0	0	0	0	0	5,190,000	12/31/2018
3725834		OKLAHOMA CITY	OK		06/15/2016	4.13	775,076	0	0	0	0	0	2,430,000	12/31/2018
3726011		DUNCAN	OK		07/24/2018	5.25	3,073,028	0	0	0	0	0	5,220,000	12/31/2018
3825455		SPRINGFIELD	OR		07/01/2010	6.88	923,135	0	0	0	0	0	7,985,000	12/31/2018
3825521		MCMINNVILLE	OR		08/17/2011	5.50	3,577,471	0	0	0	0	0	11,055,000	12/31/2018
3825692		SALEM	OR		07/25/2014	4.00	1,291,064	0	0	0	0	0	4,775,000	12/31/2018
3825787		FLORENCE	OR		08/31/2015	4.00	623,124	0	0	0	0	0	1,480,000	12/31/2018
3825842		TUALATIN	OR		07/14/2016	4.20	2,868,740	0	0	0	0	0	7,405,000	12/31/2018
3825869		SALEM	OR		12/02/2016	4.30	1,491,681	0	0	0	0	0	4,255,000	12/31/2018
3825915		MCMINNVILLE	OR		06/23/2017	4.45	2,417,132	0	0	0	0	0	4,745,000	12/31/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3825967		PORTLAND	OR		12/20/2017	4.30	1,357,666	0	0	0	0	0	3,600,000	12/31/2018
3826039		PORTLAND	OR		12/12/2018	4.79	1,914,525	0	0	0	0	0	2,835,000	12/31/2018
3925757		LANGHORNE	PA		05/15/2015	3.55	630,961	0	0	0	0	0	6,075,000	12/31/2018
3925776		MERCER	PA		07/15/2015	4.13	1,118,528	0	0	0	0	0	5,495,000	12/31/2018
3925908		ASTON TOWNSHIP	PA		05/12/2017	4.38	1,782,994	0	0	0	0	0	5,385,000	12/31/2018
3925926		DOYLESTOWN	PA		07/14/2017	4.45	1,238,528	0	0	0	0	0	3,475,000	12/31/2018
3925976		CRANBERRY TOWNSHIP	PA		02/01/2018	4.35	6,033,785	0	0	0	0	0	9,000,000	12/31/2018
3926013		PITTSBURGH	PA		07/26/2018	5.00	5,471,041	0	0	0	0	0	7,785,000	12/31/2018
3926079		BLOOMSBURG	PA		06/13/2019	4.88	1,961,887	0	0	0	0	0	3,800,000	05/22/2019
3926101		PITTSBURGH	PA		08/28/2019	4.25	3,285,145	0	0	0	0	0	5,525,000	08/07/2019
4124976		LEXINGTON	SC		01/14/2003	7.25	350,581	0	0	0	0	0	2,895,000	12/31/2018
4125556		ROCK HILL	SC		05/17/2012	5.00	3,509,136	0	0	0	0	0	9,990,000	12/31/2018
4125576		SPARTANBURG	SC		10/05/2012	4.75	1,711,520	0	0	0	0	0	3,905,000	12/31/2018
4125712		ROCK HILL	SC		10/23/2014	4.63	1,323,201	0	0	0	0	0	3,020,000	12/31/2018
4125782		FLORENCE	SC		07/30/2015	4.31	4,101,724	0	0	0	0	0	10,950,000	12/31/2018
4125797		LEXINGTON	SC		11/10/2015	4.27	871,555	0	0	0	0	0	2,235,000	12/31/2018
4125896		PAWLEY'S ISLAND	SC		03/29/2017	4.72	1,005,904	0	0	0	0	0	1,870,000	12/31/2018
4125979		PAWLEYS ISLAND	SC		02/26/2018	4.33	6,599,734	0	0	0	0	0	5,020,000	12/31/2018
4324986		SEVIERVILLE	TN		03/21/2003	7.00	399,967	0	0	0	0	0	3,135,000	12/31/2018
4325577		CHATTANOOGA	TN		10/09/2012	4.50	1,465,029	0	0	0	0	0	4,300,000	12/31/2018
4325739		NASHVILLE	TN		02/25/2015	3.79	1,429,789	0	0	0	0	0	5,380,000	12/31/2018
4325820		KNOXVILLE	TN		03/23/2016	3.75	473,145	0	0	0	0	0	1,795,000	12/31/2018
4326090		COLUMBIA	TN		07/30/2019	4.52	17,869,349	0	0	0	0	0	30,200,000	07/22/2019
4425173		EL PASO	TX		09/28/2005	5.50	199,959	0	0	0	0	0	5,510,000	12/31/2018
4425277		SAN ANTONIO	TX		11/21/2006	6.58	856,699	0	0	0	0	0	2,325,000	12/31/2018
4425327		AUSTIN	TX		06/11/2007	4.08	1,649,308	0	0	0	0	0	4,655,000	12/31/2018
4425405		HOUSTON	TX		07/10/2008	6.00	711,758	0	0	0	0	0	2,450,000	12/31/2018
4425421		HOUSTON	TX		10/15/2008	5.00	5,917,279	0	0	0	0	0	16,295,000	12/31/2018
4425456		CORPUS CHRISTI	TX		07/01/2010	6.00	163,704	0	0	0	0	0	3,740,000	12/31/2018
4425463		EL PASO	TX		09/16/2010	6.00	994,602	0	0	0	0	0	3,660,000	12/31/2018
4425464		SAN ANTONIO	TX		10/05/2010	6.00	1,563,016	0	0	0	0	0	13,640,000	12/31/2018
4425478		EL PASO	TX		12/06/2010	5.75	1,429,353	0	0	0	0	0	4,110,000	12/31/2018
4425567		FREDERICKSBURG	TX		07/16/2012	4.88	2,434,138	0	0	0	0	0	8,465,000	12/31/2018
4425611		SAN ANTONIO	TX		04/11/2013	4.75	1,082,896	0	0	0	0	0	5,480,000	12/31/2018
4425633		KATY	TX		06/26/2013	4.50	1,631,503	0	0	0	0	0	4,835,000	12/31/2018
4425652		CONROE	TX		09/30/2013	5.04	837,754	0	0	0	0	0	2,275,000	12/31/2018
4425660		EL PASO	TX		10/31/2013	4.40	1,309,502	0	0	0	0	0	2,655,000	12/31/2018
4425667		SAN ANTONIO	TX		12/11/2013	4.85	5,168,816	0	0	0	0	0	11,060,000	12/31/2018
4425670		CARROLLTON	TX		12/23/2013	5.11	3,166,723	0	0	0	0	0	8,365,000	12/31/2018
4425686		GRAND PRAIRIE	TX		05/23/2014	4.89	2,396,595	0	0	0	0	0	4,965,000	12/31/2018
4425713		KERRVILLE	TX		10/27/2014	4.37	3,256,721	0	0	0	0	0	11,035,000	12/31/2018
4425779		AUSTIN	TX		07/27/2015	4.30	892,098	0	0	0	0	0	2,735,000	12/31/2018
4425799		HOUSTON	TX		11/19/2015	4.22	969,842	0	0	0	0	0	2,480,000	12/31/2018
4425804		ALAMO HEIGHTS	TX		12/04/2015	4.20	1,592,284	0	0	0	0	0	10,160,000	12/31/2018

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4425833		SAN ANTONIO	TX		06/09/2016	3.68	1,816,693	0	0	0	0	0	8,340,000	12/31/2018
4425840		SAN ANTONIO	TX		07/08/2016	4.00	2,000,488	0	0	0	0	0	2,575,000	12/31/2018
4425847		LAREDO	TX		08/24/2016	4.00	4,078,543	0	0	0	0	0	7,790,000	12/31/2018
4425857		HUMBLE	TX		09/28/2016	4.00	877,443	0	0	0	0	0	1,555,000	12/31/2018
4425868		KINGSVILLE	TX		11/30/2016	3.90	3,399,072	0	0	0	0	0	6,080,000	12/31/2018
4425892		SAN ANTONIO	TX		03/09/2017	4.60	1,111,772	0	0	0	0	0	1,375,000	12/31/2018
4425893		AUSTIN	TX		03/15/2017	4.34	3,188,956	0	0	0	0	0	3,570,000	12/31/2018
4425906		SAN ANTONIO	TX		05/11/2017	4.46	2,662,284	0	0	0	0	0	3,660,000	12/31/2018
4425912		CORPUS CHRISTI	TX		06/09/2017	4.28	1,591,918	0	0	0	0	0	3,785,000	12/31/2018
4425948		LAREDO	TX		10/10/2017	4.32	6,321,295	0	0	0	0	0	12,140,000	12/31/2018
4425973		LEWISVILLE	TX		01/18/2018	4.00	1,088,866	0	0	0	0	0	1,795,000	12/31/2018
4425993		HOUSTON	TX		05/08/2018	4.84	1,526,129	0	0	0	0	0	4,480,000	12/31/2018
4425995		CORPUS CHRISTI	TX		05/10/2018	4.52	3,142,369	0	0	0	0	0	6,335,000	12/31/2018
4426002		HOUSTON	TX		06/20/2018	4.76	2,962,321	0	0	0	0	0	2,465,000	12/31/2018
4426007		PLANO	TX		07/11/2018	4.73	1,897,291	0	0	0	0	0	3,955,000	12/31/2018
4426035		EL PASO	TX		11/29/2018	5.00	7,751,749	0	0	0	0	0	11,590,000	12/31/2018
4426047		SAN ANTONIO	TX		01/24/2019	4.99	3,705,649	0	0	0	0	0	6,760,000	01/10/2019
4426048		SAN ANTONIO	TX		02/14/2019	4.91	4,344,762	0	0	0	0	0	8,500,000	01/28/2019
4426052		SAN ANTONIO	TX		02/21/2019	4.80	1,934,913	0	0	0	0	0	3,420,000	01/10/2019
4426071		DALLAS	TX		04/26/2019	5.05	1,347,979	0	0	0	0	0	4,000,000	02/04/2019
4426105		SAN ANTONIO	TX		09/18/2019	4.13	1,735,897	0	0	0	0	0	5,000,000	08/26/2019
4426107		BOERNE	TX		09/24/2019	4.02	1,904,396	0	0	0	0	0	4,970,000	08/09/2019
4426114		EL PASO	TX		11/05/2019	4.00	5,450,000	0	0	0	0	0	11,000,000	09/17/2019
4426120		AUSTIN	TX		12/10/2019	4.00	2,275,000	0	0	0	0	0	4,540,000	10/03/2019
4525762		MURRAY	UT		05/29/2015	3.65	929,478	0	0	0	0	0	3,945,000	12/31/2018
4526004		ST. GEORGE	UT		06/22/2018	4.22	2,201,229	0	0	0	0	0	8,465,000	12/31/2018
4526113		LINDON	UT		10/28/2019	4.00	998,054	0	0	0	0	0	2,850,000	09/24/2019
4625460		BARRE	VT		08/26/2010	5.75	534,598	0	0	0	0	0	21,390,000	12/31/2018
4725354		DALE CITY	VA		10/29/2007	6.45	782,790	0	0	0	0	0	2,340,000	12/31/2018
4725492		WOODBRIDGE	VA		04/06/2011	5.50	1,060,845	0	0	0	0	0	3,865,000	12/31/2018
4725501		CHARLOTTESVILLE	VA		05/05/2011	4.00	3,457,117	0	0	0	0	0	9,200,000	10/31/2019
4725563		RICHMOND	VA		06/28/2012	5.00	2,237,149	0	0	0	0	0	4,380,000	12/31/2018
4725662		WILLIAMSBURG	VA		11/08/2013	5.29	2,938,547	0	0	0	0	0	6,535,000	12/31/2018
4725693		GREAT FALLS	VA		07/29/2014	4.50	3,540,960	0	0	0	0	0	8,020,000	12/31/2018
4725702		RICHMOND	VA		09/18/2014	4.31	2,442,884	0	0	0	0	0	5,150,000	12/31/2018
4725705		RICHMOND	VA		09/30/2014	4.13	708,541	0	0	0	0	0	3,820,000	12/31/2018
4725733		FALLS CHURCH	VA		12/31/2014	4.43	2,077,267	0	0	0	0	0	5,190,000	12/31/2018
4725865		RICHMOND	VA		11/21/2016	3.61	1,158,289	0	0	0	0	0	5,415,000	12/31/2018
4726006		CHESTER	VA		06/28/2018	4.78	4,747,527	0	0	0	0	0	6,515,000	12/31/2018
4726075		HAMPTON	VA		05/03/2019	4.60	3,790,587	0	0	0	0	0	6,000,000	03/15/2019
4726121		NORFOLK	VA		12/10/2019	4.25	3,355,000	0	0	0	0	0	17,000,000	11/08/2019
4825448		SNOHOMISH	WA		05/28/2010	6.63	2,200,709	0	0	0	0	0	17,640,000	12/31/2018
4825636		VANCOUVER	WA		06/27/2013	4.50	956,415	0	0	0	0	0	1,930,000	12/31/2018
4825710		NEWCASTLE	WA		10/21/2014	4.25	4,100,881	0	0	0	0	0	12,465,000	12/31/2018
4825717		RENTON	WA		11/14/2014	4.60	2,402,710	0	0	0	0	0	4,825,000	12/31/2018

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4825760		SPOKANE	WA		05/21/2015	4.25	4,549,837	0	0	0	0	0	15,500,000	12/31/2018
4825825		BELLINGHAM	WA		04/28/2016	4.30	1,564,917	0	0	0	0	0	2,770,000	12/31/2018
4825826		VANCOUVER	WA		04/28/2016	4.38	782,658	0	0	0	0	0	1,810,000	12/31/2018
4826118		KIRKLAND	WA		11/21/2019	3.91	1,350,000	0	0	0	0	0	4,570,000	08/29/2019
4926038		BRIDGEPORT	WV		12/10/2018	5.01	3,739,295	0	0	0	0	0	4,705,000	12/31/2018
5025877		MILWAUKEE	WI		12/28/2016	3.90	2,333,086	0	0	0	0	0	4,390,000	12/31/2018
5025947		VARIOUS	WI		10/05/2017	4.00	9,126,769	0	0	0	0	0	19,075,000	12/31/2018
5025994		MILWAUKEE	WI		05/10/2018	4.80	9,914,572	0	0	0	0	0	16,325,000	12/31/2018
5325336		MT PLEASANT	SC		08/03/2007	6.14	427,085	0	0	0	0	0	3,130,000	12/31/2018
5325494		SEDALIA	MO		04/07/2011	5.57	492,601	0	0	0	0	0	6,315,000	12/31/2018
5325587		TURNERSVILLE	NJ		11/30/2012	4.50	679,735	0	0	0	0	0	1,980,000	12/31/2018
5325613		MANCHESTER	NH		04/17/2013	4.50	1,454,420	0	0	0	0	0	4,105,000	12/31/2018
5325965		LUBBOCK	TX		12/19/2017	4.21	5,941,004	0	0	0	0	0	7,425,000	12/31/2018
5326017		MILLEDGEVILLE	GA		08/06/2018	4.70	4,991,398	0	0	0	0	0	8,980,000	12/31/2018
5326116		VIRGINIA BEACH	VA		11/13/2019	3.83	10,465,000	0	0	0	0	0	16,735,000	11/12/2019
5326128		COLUMBIA	SC		12/20/2019	4.40	5,500,000	0	0	0	0	0	16,550,000	11/11/2019
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							930,631,556	0	6,707	0	0	0	2,356,455,000	XXX
0899999. Total - Mortgages in Good Standing							930,631,556	0	6,707	0	0	0	2,356,455,000	XXX
3399999. Totals							930,631,556	0	6,707	0	0	0	2,356,455,000	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0326069	TUCSON	AZ		04/22/2019	4.70	1,750,000	0	2,720,000
0326073	MAUMELLE	AR		05/02/2019	4.86	3,200,000	0	5,050,000
0326083	MESA	AZ		06/21/2019	4.63	2,250,000	0	4,330,000
0326088	TUCSON	AZ		07/23/2019	4.70	2,000,000	0	2,885,000
0326122	TUCSON	AZ		12/16/2019	3.90	4,000,000	0	11,200,000
0426093	BENTON	AR		07/31/2019	4.28	4,300,000	0	9,400,000
0426094	JONESBORO	AR		07/31/2019	4.28	2,530,000	0	5,700,000
0426095	SPRINGDALE	AR		07/31/2019	4.28	2,950,000	0	6,800,000
0426096	FAYETTEVILLE	AR		07/31/2019	4.28	5,375,000	0	13,000,000
0426097	FORT SMITH	AR		07/31/2019	4.28	2,950,000	0	5,700,000
0526054	NEWPORT BEACH	CA		02/25/2019	4.92	3,600,000	0	8,200,000
0526066	CARLSBAD	CA		04/16/2019	4.75	1,400,000	0	3,330,000
0526119	BEAUMONT	CA		11/26/2019	4.25	7,200,000	0	14,800,000
0526123	HAYWARD	CA		12/19/2019	3.85	17,000,000	0	28,500,000
1026084	PACE	FL		06/26/2019	4.70	1,050,000	0	1,710,000
1026086	NAPLES	FL		06/27/2019	4.32	3,250,000	0	5,925,000
1026102	NAPLES	FL		09/05/2019	4.38	1,500,000	0	13,800,000
1026108	LARGO	FL		09/27/2019	4.15	16,200,000	0	39,100,000
1126127	MABLETON	GA		12/20/2019	3.95	4,000,000	0	6,200,000
1326091	CALDWELL	ID		07/30/2019	4.08	2,625,000	0	4,350,000
1426056	WHEELING	IL		03/07/2019	4.73	1,000,000	0	1,430,000
1726064	WITCHITA	KS		04/09/2019	5.10	4,550,000	0	6,900,000
1826051	HEBRON	KY		02/20/2019	5.13	1,650,000	0	2,820,000
2126062	ANNAPOLIS	MD		03/29/2019	4.95	2,000,000	0	3,900,000
3326070	COMMACK	NY		04/23/2019	4.88	1,000,000	0	2,300,000
3426078	SUNSET BEACH	NC		06/06/2019	4.63	1,281,000	0	1,910,000
3426080	WILMINGTON	NC		06/13/2019	4.75	5,300,000	0	8,070,000
3426081	FAYETTEVILLE	NC		06/20/2019	4.63	1,019,122	0	1,520,000
3626059	FAIRBORN	OH		03/21/2019	4.93	730,000	0	1,180,000
3626125	COLUMBUS	OH		12/20/2019	4.00	1,800,000	0	6,590,000
3926079	BLOOMSBURG	PA		06/13/2019	4.88	2,000,000	0	3,800,000
3926101	PITTSBURGH	PA		08/28/2019	4.25	3,325,000	0	5,525,000
4326090	COLUMBIA	TN		07/30/2019	4.52	18,000,000	0	30,200,000
4426047	SAN ANTONIO	TX		01/24/2019	4.99	3,800,000	0	6,760,000
4426048	SAN ANTONIO	TX		02/14/2019	4.91	4,500,000	0	8,500,000
4426052	SAN ANTONIO	TX		02/21/2019	4.80	1,980,000	0	3,420,000
4426071	DALLAS	TX		04/26/2019	5.05	1,375,000	0	4,000,000
4426105	SAN ANTONIO	TX		09/18/2019	4.13	1,750,000	0	5,000,000
4426107	BOERNE	TX		09/24/2019	4.02	1,920,000	0	4,970,000
4426114	EL PASO	TX		11/05/2019	4.00	5,450,000	0	11,000,000
4426120	AUSTIN	TX		12/10/2019	4.00	2,275,000	0	4,540,000
4526113	LINDON	UT		10/28/2019	4.00	1,000,000	0	2,850,000
4725501	CHARLOTTESVILLE	VA		05/05/2011	4.00	0	95,000	9,200,000
4725563	RICHMOND	VA		06/28/2012	5.00	0	62,082	4,380,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
4726075	HAMPTON	VA		05/03/2019	4.60	3,850,000	0	6,000,000
4726121	NORFOLK	VA		12/10/2019	4.25	3,355,000	0	17,000,000
4826118	KIRKLAND	WA		11/21/2019	3.91	1,350,000	0	4,570,000
5326116	VIRGINIA BEACH	VA		11/13/2019	3.83	10,465,000	0	16,735,000
5326128	COLUMBIA	SC		12/20/2019	4.40	5,500,000	0	16,550,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						181,355,122	157,082	394,320,000
0899999. Total - Mortgages in Good Standing						181,355,122	157,082	394,320,000
3399999. Totals						181,355,122	157,082	394,320,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024834	STANLEY	VA		02/24/1999.	03/01/2019.	55,770	0	0	0	0	0	0	18,383	18,383	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999.	12/05/2019.	230,853	0	0	0	0	0	0	19,789	19,789	0	0	0
0325344	GLENDALE	AZ		08/30/2007.	04/16/2019.	747,868	0	0	0	0	0	0	718,155	718,155	0	0	0
0325345	TUCSON	AZ		08/30/2007.	04/16/2019.	799,459	0	0	0	0	0	0	767,698	767,698	0	0	0
0425045	ROGERS	AR		12/05/2003.	02/12/2019.	3,777,063	0	0	0	0	0	0	3,730,357	3,730,357	0	0	0
0525471	SAN DIEGO	CA		10/28/2010.	09/26/2019.	451,458	0	0	0	0	0	0	313,702	313,702	0	0	0
0525689	DINUBA	CA		07/10/2014.	07/19/2019.	996,624	0	0	0	0	0	0	787,854	787,854	0	0	0
0525716	SAN LEANDRO	CA		11/10/2014.	10/25/2019.	2,078,732	0	0	0	0	0	0	2,004,033	2,004,033	0	0	0
0525828	SACRAMENTO	CA		04/29/2016.	11/14/2019.	2,275,179	0	0	0	0	0	0	1,435,169	1,435,169	0	0	0
1025758	NAPLES	FL		05/20/2015.	12/23/2019.	686,372	0	0	0	0	0	0	666,388	666,388	0	0	0
1325086	POCATELLO	ID		07/30/2004.	08/08/2019.	94,009	0	0	0	0	0	0	11,745	11,745	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004.	11/07/2019.	103,672	0	0	0	0	0	0	8,801	8,801	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007.	02/15/2019.	1,001,236	0	0	0	0	0	0	993,826	993,826	0	0	0
1725590	WITITA	KS		12/13/2012.	04/09/2019.	1,868,640	0	0	0	0	0	0	1,845,176	1,845,176	0	0	0
1725818	LAWRENCE	KS		03/11/2016.	02/28/2019.	2,460,962	0	0	0	0	0	0	2,445,078	2,445,078	0	0	0
1925561	KENNER	LA		06/11/2012.	11/15/2019.	2,127,946	0	0	0	0	0	0	1,978,948	1,978,948	0	0	0
2325216	NOVI	MI		03/01/2006.	05/16/2019.	4,238,843	0	0	0	0	0	0	4,140,662	4,140,662	0	0	0
2325770	SALINE	MI		06/26/2015.	03/07/2019.	698,493	0	0	0	0	0	0	686,575	686,575	0	0	0
3225781	ALBUQUERQUE	NM		07/29/2015.	01/23/2019.	568,956	0	0	0	0	0	0	562,764	562,764	0	0	0
3625100	DAYTON	OH		10/14/2004.	12/02/2019.	72,684	0	0	0	0	0	0	6,658	6,658	0	0	0
3625300	FAIRBORN	OH		01/23/2007.	01/30/2019.	1,084,060	0	0	0	0	0	0	1,078,070	1,078,070	0	0	0
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013.	11/18/2019.	2,929,548	0	0	0	0	0	0	2,402,913	2,402,913	0	0	0
4125311	CHARLESTON	SC		03/28/2007.	12/12/2019.	5,136,463	0	0	0	0	0	0	4,653,146	4,653,146	0	0	0
4125480	CHARLESTON	SC		12/14/2010.	12/12/2019.	337,794	0	0	0	0	0	0	243,997	243,997	0	0	0
4125991	BLYTHEWOOD	SC		05/02/2018.	12/20/2019.	2,324,532	0	0	0	0	0	0	2,168,206	2,168,206	0	0	0
4325078	BRISTOL	TN		06/04/2004.	07/01/2019.	140,613	0	0	0	0	0	0	20,350	20,350	0	0	0
4425297	HOUSTON	TX		01/17/2007.	02/20/2019.	490,528	0	0	0	0	0	0	467,112	467,112	0	0	0
4425543	HOUSTON	TX		12/29/2011.	04/16/2019.	2,490,757	0	0	0	0	0	0	2,408,389	2,408,389	0	0	0
4425612	MCALLEN	TX		04/15/2013.	11/12/2019.	1,193,460	0	0	0	0	0	0	964,821	964,821	0	0	0
4425657	SAN ANTONIO	TX		10/30/2013.	02/22/2019.	728,343	0	0	0	0	0	0	706,196	706,196	0	0	0
4425876	HOUSTON	TX		12/22/2016.	07/12/2019.	2,488,676	0	0	0	0	0	0	2,334,723	2,334,723	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010.	01/31/2019.	198,621	0	0	0	0	0	0	153,408	153,408	0	0	0
5025072	OSHKOSH	WI		05/04/2004.	05/31/2019.	2,123,024	0	0	0	0	0	0	2,062,569	2,062,569	0	0	0
5025087	OSHKOSH	WI		08/11/2004.	07/01/2019.	2,331,078	0	0	0	0	0	0	2,131,084	2,131,084	0	0	0
5025795	JOHNSON CREEK	WI		10/23/2015.	02/28/2019.	790,886	0	0	0	0	0	0	778,758	778,758	0	0	0
0199999. Total - Mortgages Closed by Repayment						50,123,202	0	0	0	0	0	0	45,715,503	45,715,503	0	0	0
Mortgages With Partial Repayments																	
0024739	CHILLUM	MD		08/18/1997.		1,441,725	0	0	0	0	0	0	0	341,582	0	0	0
0024834	STANLEY	VA		02/24/1999.		55,770	0	0	0	0	0	0	0	37,387	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999.		230,853	0	0	0	0	0	0	0	211,065	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002.		596,373	0	0	0	0	0	0	0	135,987	0	0	0
0024953	TROUTVILLE	VA		11/08/2002.		682,680	0	0	0	0	0	0	0	159,635	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024957	BOYLSTON	MA		11/26/2002.		1,249,332	0	0	0	0	0	0	0	302,397	0	0	0
0024958	OGDEN	UT		11/26/2002.		1,338,740	0	0	0	0	0	0	0	113,211	0	0	0
0024965	CALUMET CITY	IL		12/19/2002.		842,751	0	0	0	0	0	0	0	183,638	0	0	0
0024966	AMARILLO	TX		12/19/2002.		1,439,706	0	0	0	0	0	0	0	316,271	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002.		2,346,479	0	0	0	0	0	0	0	263,999	0	0	0
0024971	VISALIA	CA		12/23/2002.		2,143,798	0	0	0	0	0	0	0	277,566	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011.		1,710,209	0	0	0	0	0	0	0	95,330	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011.		1,583,485	0	0	0	0	0	0	0	162,090	0	0	0
0125617	GREENVILLE	AL		05/02/2013.		883,845	0	0	0	0	0	0	0	87,342	0	0	0
0125814	BIRMINGHAM	AL		01/29/2016.		2,696,491	0	0	0	0	0	0	0	328,977	0	0	0
0125841	BIRMINGHAM	AL		07/08/2016.		4,601,409	0	0	0	0	0	0	0	182,587	0	0	0
0325344	GLENDALE	AZ		08/30/2007.		747,868	0	0	0	0	0	0	0	29,713	0	0	0
0325345	TUCSON	AZ		08/30/2007.		799,459	0	0	0	0	0	0	0	31,762	0	0	0
0325410	TUCSON	AZ		08/29/2008.		2,361,757	0	0	0	0	0	0	0	465,096	0	0	0
0325424	TUCSON	AZ		10/30/2008.		1,761,314	0	0	0	0	0	0	0	174,605	0	0	0
0325559	PHOENIX	AZ		05/22/2012.		620,980	0	0	0	0	0	0	0	67,778	0	0	0
0325730	TUCSON	AZ		12/22/2014.		2,438,587	0	0	0	0	0	0	0	103,542	0	0	0
0325796	TUCSON	AZ		10/29/2015.		5,999,211	0	0	0	0	0	0	0	247,689	0	0	0
0325808	TEMPE	AZ		12/23/2015.		2,277,790	0	0	0	0	0	0	0	68,068	0	0	0
0325813	TUCSON	AZ		01/19/2016.		1,969,409	0	0	0	0	0	0	0	126,459	0	0	0
0325939	TUSCON	AZ		08/30/2017.		1,123,697	0	0	0	0	0	0	0	38,972	0	0	0
0325955	PHOENIX	AZ		11/09/2017.		2,189,029	0	0	0	0	0	0	0	115,924	0	0	0
0325987	PHOENIX	AZ		03/29/2018.		4,258,084	0	0	0	0	0	0	0	166,459	0	0	0
0326000	ORO VALLEY	AZ		05/23/2018.		3,289,064	0	0	0	0	0	0	0	74,391	0	0	0
0326069	TUCSON	AZ		04/22/2019.		0	0	0	0	0	0	0	0	26,878	0	0	0
0326073	MAUMELLE	AR		05/02/2019.		0	0	0	0	0	0	0	0	47,965	0	0	0
0326083	MESA	AZ		06/21/2019.		0	0	0	0	0	0	0	0	34,623	0	0	0
0326088	TUCSON	AZ		07/23/2019.		0	0	0	0	0	0	0	0	20,265	0	0	0
0425045	ROGERS	AR		12/05/2003.		3,777,063	0	0	0	0	0	0	0	46,706	0	0	0
0425874	SPRINGDALE	AR		12/21/2016.		3,687,622	0	0	0	0	0	0	0	304,874	0	0	0
0426093	BENTON	AR		07/31/2019.		0	0	0	0	0	0	0	0	57,796	0	0	0
0426094	JONESBORO	AR		07/31/2019.		0	0	0	0	0	0	0	0	34,008	0	0	0
0426095	SPRINGDALE	AR		07/31/2019.		0	0	0	0	0	0	0	0	39,654	0	0	0
0426096	FAYETTEVILLE	AR		07/31/2019.		0	0	0	0	0	0	0	0	72,248	0	0	0
0426097	FORT SMITH	AR		07/31/2019.		0	0	0	0	0	0	0	0	39,654	0	0	0
0524998	SANTA ROSA	CA		05/15/2003.		678,205	0	0	0	0	0	0	0	22,825	0	0	0
0525147	TEMECULA	CA		06/15/2005.		515,216	0	0	0	0	0	0	0	47,170	0	0	0
0525175	HAYWARD	CA		09/30/2005.		403,049	0	0	0	0	0	0	0	214,811	0	0	0
0525238	ONTARIO	CA		05/25/2006.		444,207	0	0	0	0	0	0	0	169,444	0	0	0
0525346	CLOVIS	CA		09/14/2007.		1,275,668	0	0	0	0	0	0	0	58,559	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009.		2,431,249	0	0	0	0	0	0	0	340,294	0	0	0
0525471	SAN DIEGO	CA		10/28/2010.		451,458	0	0	0	0	0	0	0	137,756	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0525498	COSTA MESA	CA		04/26/2011.		2,337,165	0	0	0	0	0	0	0	260,850	0	0	0
0525527	GLENDALE	CA		09/28/2011.		1,245,709	0	0	0	0	0	0	0	130,856	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011.		1,701,940	0	0	0	0	0	0	0	175,640	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012.		5,098,775	0	0	0	0	0	0	0	334,189	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012.		1,156,342	0	0	0	0	0	0	0	90,465	0	0	0
0525580	CAMARILLO	CA		10/23/2012.		1,635,683	0	0	0	0	0	0	0	149,368	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012.		1,006,156	0	0	0	0	0	0	0	283,894	0	0	0
0525598	SAN PEDRO	CA		01/29/2013.		2,290,675	0	0	0	0	0	0	0	142,538	0	0	0
0525639	CARLSBAD	CA		08/01/2013.		2,517,181	0	0	0	0	0	0	0	125,212	0	0	0
0525661	SACRAMENTO	CA		11/06/2013.		4,936,746	0	0	0	0	0	0	0	215,555	0	0	0
0525689	DINUBA	CA		07/10/2014.		996,624	0	0	0	0	0	0	0	208,770	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014.		3,210,007	0	0	0	0	0	0	0	141,244	0	0	0
0525716	SAN LEANDRO	CA		11/10/2014.		2,078,732	0	0	0	0	0	0	0	74,698	0	0	0
0525765	DOWNEY	CA		06/10/2015.		4,424,629	0	0	0	0	0	0	0	185,393	0	0	0
0525790	SEASIDE	CA		09/11/2015.		2,335,704	0	0	0	0	0	0	0	153,699	0	0	0
0525801	BARSTOW	CA		11/20/2015.		2,677,425	0	0	0	0	0	0	0	172,215	0	0	0
0525811	HOMEWOOD	CA		01/05/2016.		5,045,289	0	0	0	0	0	0	0	194,949	0	0	0
0525828	SACRAMENTO	CA		04/29/2016.		2,275,179	0	0	0	0	0	0	0	840,010	0	0	0
0525884	SCOTTS VALLEY	CA		01/27/2017.		3,355,117	0	0	0	0	0	0	0	84,202	0	0	0
0525895	LOS ANGELES	CA		03/22/2017.		1,089,101	0	0	0	0	0	0	0	38,831	0	0	0
0525900	ONTARIO	CA		04/06/2017.		8,531,974	0	0	0	0	0	0	0	312,210	0	0	0
0525972	CUPERTINO	CA		01/11/2018.		7,059,509	0	0	0	0	0	0	0	238,151	0	0	0
0525980	LYNWOOD	CA		03/08/2018.		2,420,333	0	0	0	0	0	0	0	123,961	0	0	0
0525988	SAN DIEGO	CA		04/06/2018.		7,198,137	0	0	0	0	0	0	0	359,022	0	0	0
0526016	LOS ALAMITOS	CA		07/31/2018.		6,120,387	0	0	0	0	0	0	0	293,208	0	0	0
0526021	LEMON GROVE	CA		08/14/2018.		3,760,655	0	0	0	0	0	0	0	162,290	0	0	0
0526033	OTAY MESA	CA		11/02/2018.		3,000,000	0	0	0	0	0	0	0	140,131	0	0	0
0526054	NEWPORT BEACH	CA		02/25/2019.		0	0	0	0	0	0	0	0	95,086	0	0	0
0526066	CARLSBAD	CA		04/16/2019.		0	0	0	0	0	0	0	0	28,442	0	0	0
0625177	AURORA	CO		09/30/2005.		2,091,456	0	0	0	0	0	0	0	282,317	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007.		2,211,589	0	0	0	0	0	0	0	206,299	0	0	0
0625990	LAKEWOOD	CO		04/26/2018.		2,111,694	0	0	0	0	0	0	0	68,162	0	0	0
0825978	NEWARK	DE		02/15/2018.		3,856,117	0	0	0	0	0	0	0	236,854	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999.		1,716,741	0	0	0	0	0	0	0	249,825	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999.		154,322	0	0	0	0	0	0	0	22,452	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008.		703,195	0	0	0	0	0	0	0	83,250	0	0	0
1025400	ODESSA	FL		06/09/2008.		2,133,788	0	0	0	0	0	0	0	169,738	0	0	0
1025520	ORLANDO	FL		08/09/2011.		3,074,988	0	0	0	0	0	0	0	278,508	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011.		1,500,975	0	0	0	0	0	0	0	52,418	0	0	0
1025549	APOPKA	FL		03/28/2012.		671,660	0	0	0	0	0	0	0	65,677	0	0	0
1025653	TAMPA	FL		10/11/2013.		2,816,594	0	0	0	0	0	0	0	224,780	0	0	0
1025668	DESTIN	FL		12/16/2013.		1,149,435	0	0	0	0	0	0	0	263,898	0	0	0
1025734	SANFORD	FL		01/06/2015.		2,258,852	0	0	0	0	0	0	0	159,856	0	0	0

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1025748	NAPLES	FL		04/14/2015.		4,392,837	0	0	0	0	0	0	0	187,100	0	0	0
1025758	NAPLES	FL		05/20/2015.		686,372	0	0	0	0	0	0	0	19,983	0	0	0
1025772	ROCKLEDGE	FL		06/30/2015.		1,014,542	0	0	0	0	0	0	0	43,421	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015.		1,916,729	0	0	0	0	0	0	0	187,897	0	0	0
1025800	TALLAHASSEE	FL		11/19/2015.		2,216,518	0	0	0	0	0	0	0	281,675	0	0	0
1025810	HALEAH	FL		01/06/2016.		5,403,134	0	0	0	0	0	0	0	343,984	0	0	0
1025854	CAPE CANAVERAL	FL		09/19/2016.		6,818,098	0	0	0	0	0	0	0	394,917	0	0	0
1025855	CAPE CANAVERAL	FL		09/19/2016.		328,850	0	0	0	0	0	0	0	99,120	0	0	0
1025872	RIVERVIEW	FL		12/19/2016.		1,206,707	0	0	0	0	0	0	0	71,065	0	0	0
1025880	NAPLES	FL		01/18/2017.		3,765,182	0	0	0	0	0	0	0	136,555	0	0	0
1025920	MIAMI	FL		07/06/2017.		5,822,045	0	0	0	0	0	0	0	140,678	0	0	0
1025925	POMPANO BEACH	FL		07/13/2017.		1,199,614	0	0	0	0	0	0	0	89,297	0	0	0
1025934	PANAMA CITY BEACH	FL		08/10/2017.		1,536,505	0	0	0	0	0	0	0	53,426	0	0	0
1025935	WHARTON	NJ		08/11/2017.		1,467,253	0	0	0	0	0	0	0	194,332	0	0	0
1026044	CORAL GABLE	FL		12/19/2018.		3,400,000	0	0	0	0	0	0	0	93,727	0	0	0
1026084	PACE	FL		06/26/2019.		0	0	0	0	0	0	0	0	20,301	0	0	0
1026086	NAPLES	FL		06/27/2019.		0	0	0	0	0	0	0	0	71,090	0	0	0
1026102	NAPLES	FL		09/05/2019.		0	0	0	0	0	0	0	0	10,836	0	0	0
1026108	LARGO	FL		09/27/2019.		0	0	0	0	0	0	0	0	87,008	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014.		2,798,910	0	0	0	0	0	0	0	122,026	0	0	0
1125929	MACON	GA		07/20/2017.		1,077,217	0	0	0	0	0	0	0	58,186	0	0	0
1126014	FORT OGLETHORPE	GA		07/31/2018.		818,224	0	0	0	0	0	0	0	67,543	0	0	0
1126020	ROSWELL	GA		08/13/2018.		4,547,073	0	0	0	0	0	0	0	218,093	0	0	0
1325086	POCATELLO	ID		07/30/2004.		94,009	0	0	0	0	0	0	0	82,263	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004.		103,672	0	0	0	0	0	0	0	94,871	0	0	0
1325752	MERIDIAN	ID		05/01/2015.		964,811	0	0	0	0	0	0	0	41,543	0	0	0
1326091	CALDWELL	ID		07/30/2019.		0	0	0	0	0	0	0	0	51,421	0	0	0
1425512	WAUKEGAN	IL		06/30/2011.		1,440,363	0	0	0	0	0	0	0	79,086	0	0	0
1425518	WOODRIVER	IL		07/27/2011.		784,588	0	0	0	0	0	0	0	137,569	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012.		3,074,427	0	0	0	0	0	0	0	294,225	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012.		5,596,346	0	0	0	0	0	0	0	280,927	0	0	0
1425821	CHICAGO	IL		03/30/2016.		1,123,434	0	0	0	0	0	0	0	71,374	0	0	0
1425882	SCHAUMBURG	IL		01/19/2017.		1,079,466	0	0	0	0	0	0	0	40,777	0	0	0
1425919	NAPERVILLE	IL		06/29/2017.		1,169,808	0	0	0	0	0	0	0	41,138	0	0	0
1425921	CHICAGO	IL		07/07/2017.		1,599,433	0	0	0	0	0	0	0	157,591	0	0	0
1425998	WHEELING	IL		05/14/2018.		2,936,876	0	0	0	0	0	0	0	130,876	0	0	0
1426056	WHEELING	IL		03/07/2019.		0	0	0	0	0	0	0	0	20,371	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007.		908,050	0	0	0	0	0	0	0	101,776	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007.		1,001,236	0	0	0	0	0	0	0	7,409	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010.		1,548,327	0	0	0	0	0	0	0	189,204	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011.		1,644,061	0	0	0	0	0	0	0	184,000	0	0	0
1525500	CARMEL	IN		04/28/2011.		1,714,358	0	0	0	0	0	0	0	140,540	0	0	0
1525586	FISHERS	IN		11/29/2012.		1,029,433	0	0	0	0	0	0	0	53,059	0	0	0

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1525593	INDIANAPOLIS	IN		12/21/2012		1,435,165	0	0	0	0	0	0	0	130,875	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,193,626	0	0	0	0	0	0	0	99,805	0	0	0
1525663	FISHERS	IN		11/13/2013		961,776	0	0	0	0	0	0	0	42,078	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014		765,750	0	0	0	0	0	0	0	58,232	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		1,115,970	0	0	0	0	0	0	0	46,241	0	0	0
1525829	INDIANAPOLIS	IN		05/04/2016		4,561,965	0	0	0	0	0	0	0	187,183	0	0	0
1525832	INDIANAPOLIS	IN		06/02/2016		962,943	0	0	0	0	0	0	0	83,191	0	0	0
1525837	INDIANAPOLIS	IN		06/29/2016		2,646,494	0	0	0	0	0	0	0	201,860	0	0	0
1525856	FISHERS	IN		09/19/2016		10,567,237	0	0	0	0	0	0	0	899,471	0	0	0
1525897	INDIANAPOLIS	IN		03/29/2017		2,449,637	0	0	0	0	0	0	0	137,181	0	0	0
1525910	CARMEL	IN		06/02/2017		751,947	0	0	0	0	0	0	0	36,014	0	0	0
1525918	FORT WAYNE	IN		06/29/2017		3,729,694	0	0	0	0	0	0	0	201,780	0	0	0
1525930	BATESVILLE	IN		07/27/2017		2,577,580	0	0	0	0	0	0	0	136,748	0	0	0
1525958	FT. WAYNE	IN		11/16/2017		3,050,962	0	0	0	0	0	0	0	103,625	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,120,485	0	0	0	0	0	0	0	61,849	0	0	0
1725590	WITITA	KS		12/13/2012		1,868,640	0	0	0	0	0	0	0	23,464	0	0	0
1725818	LAWRENCE	KS		03/11/2016		2,460,962	0	0	0	0	0	0	0	15,884	0	0	0
1726064	WITCHITA	KS		04/09/2019		0	0	0	0	0	0	0	0	77,581	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		948,330	0	0	0	0	0	0	0	105,614	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		2,281,379	0	0	0	0	0	0	0	563,669	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,275,342	0	0	0	0	0	0	0	77,457	0	0	0
1825624	LEXINGTON	KY		05/17/2013		1,669,006	0	0	0	0	0	0	0	342,310	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		1,404,911	0	0	0	0	0	0	0	137,226	0	0	0
1825709	LEXINGTON	KY		10/10/2014		1,766,916	0	0	0	0	0	0	0	274,516	0	0	0
1825723	LEXINGTON	KY		12/16/2014		2,801,300	0	0	0	0	0	0	0	91,654	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,492,128	0	0	0	0	0	0	0	61,452	0	0	0
1825866	LEXINGTON	KY		11/21/2016		4,659,612	0	0	0	0	0	0	0	180,637	0	0	0
1825913	CRESTWOOD	KY		06/13/2017		2,562,355	0	0	0	0	0	0	0	139,861	0	0	0
1825956	LOUISVILLE	KY		11/10/2017		2,188,999	0	0	0	0	0	0	0	115,952	0	0	0
1826051	HEBRON	KY		02/20/2019		0	0	0	0	0	0	0	0	27,730	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		609,060	0	0	0	0	0	0	0	97,902	0	0	0
1925561	KENNER	LA		06/11/2012		2,127,946	0	0	0	0	0	0	0	148,998	0	0	0
2025968	LEWISTON	ME		12/20/2017		1,524,262	0	0	0	0	0	0	0	79,313	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		2,450,283	0	0	0	0	0	0	0	299,162	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,382,552	0	0	0	0	0	0	0	123,063	0	0	0
2125731	FULTON	MD		12/22/2014		1,294,048	0	0	0	0	0	0	0	93,015	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,455,037	0	0	0	0	0	0	0	62,448	0	0	0
2125949	BELTSVILLE	MD		10/13/2017		6,789,831	0	0	0	0	0	0	0	203,028	0	0	0
2126062	ANNAPOLIS	MD		03/29/2019		0	0	0	0	0	0	0	0	74,355	0	0	0
2225747	SPENCER	MA		04/07/2015		1,357,215	0	0	0	0	0	0	0	569,587	0	0	0
2225971	SPENCER	MA		01/04/2018		977,856	0	0	0	0	0	0	0	25,070	0	0	0
2325216	NOVI	MI		03/01/2006		4,238,843	0	0	0	0	0	0	0	98,181	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2325533	WYOMING	MI		10/26/2011.		1,259,837	0	0	0	0	0	0	0	130,131	0	0	0
2325544	KALAMAZOO	MI		02/09/2012.		949,951	0	0	0	0	0	0	0	205,768	0	0	0
2325609	CLARKSTON	MI		03/28/2013.		1,113,040	0	0	0	0	0	0	0	169,207	0	0	0
2325619	EAST LANSING	MI		05/07/2013.		1,156,349	0	0	0	0	0	0	0	55,311	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013.		3,197,476	0	0	0	0	0	0	0	274,442	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014.		2,952,971	0	0	0	0	0	0	0	146,181	0	0	0
2325681	LANSING	MI		04/16/2014.		2,312,148	0	0	0	0	0	0	0	172,633	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015.		2,405,478	0	0	0	0	0	0	0	96,154	0	0	0
2325770	SALINE	MI		06/26/2015.		698,493	0	0	0	0	0	0	0	11,919	0	0	0
2325815	EASTPOINTE	MI		02/01/2016.		2,939,254	0	0	0	0	0	0	0	364,235	0	0	0
2325844	NOVI	MI		07/26/2016.		4,410,119	0	0	0	0	0	0	0	270,699	0	0	0
2325899	CLINTON TOWNSHIP	MI		04/04/2017.		1,873,294	0	0	0	0	0	0	0	84,983	0	0	0
2325954	LAKE ORION	MI		11/09/2017.		968,855	0	0	0	0	0	0	0	32,616	0	0	0
2325985	MADISON HEIGHTS	MI		03/29/2018.		4,163,812	0	0	0	0	0	0	0	212,042	0	0	0
2326009	SHELBY TOWNSHIP	MI		07/12/2018.		2,789,742	0	0	0	0	0	0	0	186,259	0	0	0
2326012	SHELBY TOWNSHIP	MI		07/25/2018.		3,348,374	0	0	0	0	0	0	0	160,024	0	0	0
2326032	SOUTHGATE	MI		10/30/2018.		1,442,611	0	0	0	0	0	0	0	91,083	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007.		1,634,227	0	0	0	0	0	0	0	262,573	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011.		2,958,270	0	0	0	0	0	0	0	447,743	0	0	0
2425578	ST CLOUD	MN		10/15/2012.		1,504,959	0	0	0	0	0	0	0	62,046	0	0	0
2425638	MINNETONKA	MN		07/16/2013.		2,154,915	0	0	0	0	0	0	0	286,775	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015.		1,831,014	0	0	0	0	0	0	0	54,069	0	0	0
2425858	VADNAIS HEIGHTS	MN		09/29/2016.		835,268	0	0	0	0	0	0	0	93,079	0	0	0
2525927	OLIVE BRANCH	MS		07/14/2017.		1,295,761	0	0	0	0	0	0	0	70,485	0	0	0
2625625	ST LOUIS	MO		05/24/2013.		2,131,650	0	0	0	0	0	0	0	182,961	0	0	0
2725476	KALISPELL	MT		11/23/2010.		1,928,823	0	0	0	0	0	0	0	368,500	0	0	0
2925245	LAS VEGAS	NV		06/20/2006.		593,301	0	0	0	0	0	0	0	218,437	0	0	0
2925798	LAS VEGAS	NV		11/18/2015.		2,443,705	0	0	0	0	0	0	0	228,569	0	0	0
2925950	LAS VEGAS	NV		10/24/2017.		3,997,576	0	0	0	0	0	0	0	98,795	0	0	0
2925951	LAS VEGAS	NV		10/24/2017.		1,998,788	0	0	0	0	0	0	0	49,398	0	0	0
3125306	OAKLAND	NJ		03/01/2007.		969,284	0	0	0	0	0	0	0	277,405	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012.		1,447,853	0	0	0	0	0	0	0	139,549	0	0	0
3125603	KEARNY	NJ		02/13/2013.		2,337,306	0	0	0	0	0	0	0	115,424	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013.		793,251	0	0	0	0	0	0	0	63,016	0	0	0
3125862	WILLINGBORO	NJ		10/12/2016.		1,421,820	0	0	0	0	0	0	0	85,833	0	0	0
3125889	BARRINGTON	NJ		02/28/2017.		2,545,918	0	0	0	0	0	0	0	260,764	0	0	0
3125996	WILLINGBORO	NJ		05/11/2018.		5,820,373	0	0	0	0	0	0	0	577,930	0	0	0
3225781	ALBUQUERQUE	NM		07/29/2015.		568,956	0	0	0	0	0	0	0	6,192	0	0	0
3225788	ALBUQUERQUE	NM		09/03/2015.		3,506,492	0	0	0	0	0	0	0	211,494	0	0	0
3325219	CLAY	NY		12/01/2010.		1,341,952	0	0	0	0	0	0	0	149,804	0	0	0
3325538	LATHAM	NY		11/28/2011.		1,913,524	0	0	0	0	0	0	0	103,721	0	0	0
3325794	WEST ISLIP	NY		10/14/2015.		2,045,230	0	0	0	0	0	0	0	264,052	0	0	0
3326070	COMMACK	NY		04/23/2019.		0	0	0	0	0	0	0	0	17,492	0	0	0

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	2	3					8	9	10	11	12	13					
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3425105	MATTHEWS	NC		11/08/2004.		459,206	0	0	0	0	0	0	0	65,188	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004.		471,522	0	0	0	0	0	0	0	66,506	0	0	0
3425474	GRAHAM	NC		11/17/2010.		1,282,905	0	0	0	0	0	0	0	75,562	0	0	0
3425482	CARRBORO	NC		12/20/2010.		2,965,073	0	0	0	0	0	0	0	391,170	0	0	0
3425529	GREENSBORO	NC		09/29/2011.		853,900	0	0	0	0	0	0	0	205,767	0	0	0
3425579	DURHAM	NC		10/19/2012.		1,688,992	0	0	0	0	0	0	0	52,216	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012.		2,381,818	0	0	0	0	0	0	0	217,318	0	0	0
3425591	MONROE	NC		12/18/2012.		1,285,062	0	0	0	0	0	0	0	91,525	0	0	0
3425594	MOORESVILLE	NC		12/21/2012.		2,183,088	0	0	0	0	0	0	0	110,584	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013.		3,260,149	0	0	0	0	0	0	0	145,585	0	0	0
3425751	FAYETTEVILLE	NC		05/01/2015.		1,587,804	0	0	0	0	0	0	0	444,883	0	0	0
3425754	CONCORD	NC		05/07/2015.		3,520,745	0	0	0	0	0	0	0	150,518	0	0	0
3425768	KERNERSVILLE	NC		06/18/2015.		3,268,039	0	0	0	0	0	0	0	138,734	0	0	0
3425875	RALEIGH	NC		12/22/2016.		835,807	0	0	0	0	0	0	0	90,394	0	0	0
3426078	SUNSET BEACH	NC		06/06/2019.		0	0	0	0	0	0	0	0	22,764	0	0	0
3426080	WILMINGTON	NC		06/13/2019.		0	0	0	0	0	0	0	0	66,882	0	0	0
3426081	FAYETTEVILLE	NC		06/20/2019.		0	0	0	0	0	0	0	0	18,110	0	0	0
3625100	DAYTON	OH		10/14/2004.		72,684	0	0	0	0	0	0	0	66,026	0	0	0
3625130	VANDALIA	OH		03/29/2005.		415,839	0	0	0	0	0	0	0	309,013	0	0	0
3625201	PLAIN CITY	OH		12/29/2005.		629,333	0	0	0	0	0	0	0	73,694	0	0	0
3625300	FAIRBORN	OH		01/23/2007.		1,084,060	0	0	0	0	0	0	0	5,990	0	0	0
3625443	MARYSVILLE	OH		02/18/2010.		798,450	0	0	0	0	0	0	0	506,855	0	0	0
3625445	WADSWORTH	OH		03/09/2010.		1,201,675	0	0	0	0	0	0	0	157,977	0	0	0
3625484	WESTLAKE	OH		12/27/2010.		1,430,421	0	0	0	0	0	0	0	371,331	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012.		2,306,868	0	0	0	0	0	0	0	171,081	0	0	0
3625566	COLUMBUS	OH		07/13/2012.		1,363,822	0	0	0	0	0	0	0	349,984	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013.		2,913,085	0	0	0	0	0	0	0	142,694	0	0	0
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013.		2,929,548	0	0	0	0	0	0	0	526,635	0	0	0
3625626	WESTLAKE	OH		05/29/2013.		1,495,314	0	0	0	0	0	0	0	127,786	0	0	0
3625671	MONTGOMERY	OH		12/26/2013.		23,256,895	0	0	0	0	0	0	0	775,027	0	0	0
3625680	HUDSON	OH		03/21/2014.		1,292,557	0	0	0	0	0	0	0	69,684	0	0	0
3625688	MASON	OH		06/09/2014.		1,821,048	0	0	0	0	0	0	0	135,856	0	0	0
3625764	DAYTON	OH		06/10/2015.		3,204,976	0	0	0	0	0	0	0	222,018	0	0	0
3625773	MASON	OH		07/09/2015.		1,904,008	0	0	0	0	0	0	0	129,791	0	0	0
3625786	PERRYSBURG	OH		08/27/2015.		2,007,860	0	0	0	0	0	0	0	166,893	0	0	0
3625835	DAYTON	OH		06/17/2016.		1,037,661	0	0	0	0	0	0	0	71,894	0	0	0
3625845	WELLINGTON	OH		08/02/2016.		4,862,831	0	0	0	0	0	0	0	184,774	0	0	0
3625850	MORAINE	OH		09/09/2016.		1,205,234	0	0	0	0	0	0	0	46,682	0	0	0
3625851	SPRINGBORO	OH		09/09/2016.		1,205,234	0	0	0	0	0	0	0	46,682	0	0	0
3625883	CINCINNATI	OH		01/19/2017.		2,088,944	0	0	0	0	0	0	0	122,017	0	0	0
3625886	MENTOR	OH		02/07/2017.		3,242,021	0	0	0	0	0	0	0	155,982	0	0	0
3625909	COLUMBUS	OH		05/16/2017.		1,049,197	0	0	0	0	0	0	0	105,696	0	0	0

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3625922	BLUE ASH	OH		07/07/2017.		23,636,337	0	0	0	0	0	0	0	2,815,483	0	0	0
3625933	GAHANNA	OH		08/08/2017.		1,844,977	0	0	0	0	0	0	0	59,415	0	0	0
3625961	HILLIARD	OH		11/29/2017.		3,580,634	0	0	0	0	0	0	0	124,601	0	0	0
3625986	HILLIARD	OH		03/29/2018.		5,091,349	0	0	0	0	0	0	0	169,195	0	0	0
3625992	MENTOR	OH		05/02/2018.		1,969,982	0	0	0	0	0	0	0	62,258	0	0	0
3626018	ELYRIA	OH		08/07/2018.		7,246,347	0	0	0	0	0	0	0	221,398	0	0	0
3626019	ELYRIA	OH		08/07/2018.		980,420	0	0	0	0	0	0	0	80,719	0	0	0
3626024	WORTHINGTON	OH		08/31/2018.		2,854,320	0	0	0	0	0	0	0	85,438	0	0	0
3626037	VANDALIA	OH		12/06/2018.		4,300,000	0	0	0	0	0	0	0	117,648	0	0	0
3626040	MIAMISBURG	OH		12/13/2018.		4,280,000	0	0	0	0	0	0	0	98,295	0	0	0
3626041	LORAIN	OH		12/14/2018.		1,750,000	0	0	0	0	0	0	0	99,813	0	0	0
3626045	ONTARIO	OH		12/20/2018.		3,000,000	0	0	0	0	0	0	0	126,570	0	0	0
3626059	FAIRBORN	OH		03/21/2019.		0	0	0	0	0	0	0	0	22,310	0	0	0
3725792	TULSA	OK		09/29/2015.		2,590,713	0	0	0	0	0	0	0	72,362	0	0	0
3725834	OKLAHOMA CITY	OK		06/15/2016.		875,498	0	0	0	0	0	0	0	100,422	0	0	0
3726011	DUNCAN	OK		07/24/2018.		3,282,560	0	0	0	0	0	0	0	209,532	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010.		1,142,800	0	0	0	0	0	0	0	219,665	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011.		3,787,745	0	0	0	0	0	0	0	210,274	0	0	0
3825692	SALEM	OR		07/25/2014.		1,537,775	0	0	0	0	0	0	0	246,711	0	0	0
3825787	FLORENCE	OR		08/31/2015.		717,639	0	0	0	0	0	0	0	94,515	0	0	0
3825842	TUALATIN	OR		07/14/2016.		2,986,036	0	0	0	0	0	0	0	117,295	0	0	0
3825869	SALEM	OR		12/02/2016.		1,583,910	0	0	0	0	0	0	0	92,229	0	0	0
3825915	MCMINNVILLE	OR		06/23/2017.		2,505,860	0	0	0	0	0	0	0	88,728	0	0	0
3825967	PORTLAND	OR		12/20/2017.		1,433,387	0	0	0	0	0	0	0	75,721	0	0	0
3826039	PORTLAND	OR		12/12/2018.		2,000,000	0	0	0	0	0	0	0	85,475	0	0	0
3925757	LANGHORNE	PA		05/15/2015.		868,121	0	0	0	0	0	0	0	237,160	0	0	0
3925776	MERCER	PA		07/15/2015.		1,200,353	0	0	0	0	0	0	0	81,825	0	0	0
3925908	ASTON TOWNSHIP	PA		05/12/2017.		1,913,964	0	0	0	0	0	0	0	130,970	0	0	0
3925926	DOYLESTOWN	PA		07/14/2017.		1,309,784	0	0	0	0	0	0	0	71,256	0	0	0
3925976	CRANBERRY TOWNSHIP	PA		02/01/2018.		6,181,617	0	0	0	0	0	0	0	147,832	0	0	0
3926013	PITTSBURGH	PA		07/26/2018.		5,644,180	0	0	0	0	0	0	0	173,139	0	0	0
3926079	BLOOMSBURG	PA		06/13/2019.		0	0	0	0	0	0	0	0	38,113	0	0	0
3926101	PITTSBURGH	PA		08/28/2019.		0	0	0	0	0	0	0	0	39,855	0	0	0
4124976	LEXINGTON	SC		01/14/2003.		445,637	0	0	0	0	0	0	0	95,057	0	0	0
4125311	CHARLESTON	SC		03/28/2007.		5,136,463	0	0	0	0	0	0	0	483,316	0	0	0
4125480	CHARLESTON	SC		12/14/2010.		337,794	0	0	0	0	0	0	0	93,797	0	0	0
4125556	ROCK HILL	SC		05/17/2012.		3,757,170	0	0	0	0	0	0	0	248,034	0	0	0
4125576	SPARTANBURG	SC		10/05/2012.		1,843,568	0	0	0	0	0	0	0	132,049	0	0	0
4125712	ROCK HILL	SC		10/23/2014.		1,426,040	0	0	0	0	0	0	0	102,839	0	0	0
4125782	FLORENCE	SC		07/30/2015.		4,398,385	0	0	0	0	0	0	0	296,660	0	0	0
4125797	LEXINGTON	SC		11/10/2015.		932,368	0	0	0	0	0	0	0	60,813	0	0	0
4125896	PAWLEY'S ISLAND	SC		03/29/2017.		1,042,581	0	0	0	0	0	0	0	36,677	0	0	0
4125979	PAWLEYS ISLAND	SC		02/26/2018.		6,832,160	0	0	0	0	0	0	0	232,426	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4125991	BLYTHEWOOD	SC		05/02/2018		2,324,532	0	0	0	0	0	0	0	156,326	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		502,927	0	0	0	0	0	0	0	102,961	0	0	0
4325078	BRISTOL	TN		06/04/2004		140,613	0	0	0	0	0	0	0	120,263	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		1,615,724	0	0	0	0	0	0	0	150,695	0	0	0
4325739	NASHVILLE	TN		02/25/2015		1,671,361	0	0	0	0	0	0	0	241,572	0	0	0
4325820	KNOXVILLE	TN		03/23/2016		538,134	0	0	0	0	0	0	0	64,989	0	0	0
4326090	COLUMBIA	TN		07/30/2019		0	0	0	0	0	0	0	0	130,651	0	0	0
4425173	EL PASO	TX		09/28/2005		428,212	0	0	0	0	0	0	0	228,253	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		950,029	0	0	0	0	0	0	0	93,329	0	0	0
4425297	HOUSTON	TX		01/17/2007		490,528	0	0	0	0	0	0	0	23,416	0	0	0
4425327	AUSTIN	TX		06/11/2007		1,748,508	0	0	0	0	0	0	0	99,199	0	0	0
4425405	HOUSTON	TX		07/10/2008		814,170	0	0	0	0	0	0	0	102,412	0	0	0
4425421	HOUSTON	TX		10/15/2008		6,241,186	0	0	0	0	0	0	0	274,123	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		431,538	0	0	0	0	0	0	0	267,834	0	0	0
4425463	EL PASO	TX		09/16/2010		1,132,926	0	0	0	0	0	0	0	138,323	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		2,039,135	0	0	0	0	0	0	0	476,120	0	0	0
4425478	EL PASO	TX		12/06/2010		1,620,193	0	0	0	0	0	0	0	190,840	0	0	0
4425543	HOUSTON	TX		12/29/2011		2,490,757	0	0	0	0	0	0	0	82,368	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		2,689,851	0	0	0	0	0	0	0	255,713	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		1,185,157	0	0	0	0	0	0	0	102,260	0	0	0
4425612	MCALLEN	TX		04/15/2013		1,193,460	0	0	0	0	0	0	0	228,639	0	0	0
4425633	KATY	TX		06/26/2013		1,783,846	0	0	0	0	0	0	0	152,344	0	0	0
4425652	CONROE	TX		09/30/2013		878,634	0	0	0	0	0	0	0	40,881	0	0	0
4425657	SAN ANTONIO	TX		10/30/2013		728,343	0	0	0	0	0	0	0	22,147	0	0	0
4425660	EL PASO	TX		10/31/2013		1,426,884	0	0	0	0	0	0	0	117,382	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		5,611,134	0	0	0	0	0	0	0	442,318	0	0	0
4425670	CARROLLTON	TX		12/23/2013		3,458,966	0	0	0	0	0	0	0	292,243	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014		2,535,924	0	0	0	0	0	0	0	139,329	0	0	0
4425713	KERRVILLE	TX		10/27/2014		3,357,216	0	0	0	0	0	0	0	100,495	0	0	0
4425779	AUSTIN	TX		07/27/2015		931,187	0	0	0	0	0	0	0	39,089	0	0	0
4425799	HOUSTON	TX		11/19/2015		1,037,717	0	0	0	0	0	0	0	67,875	0	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015		1,702,829	0	0	0	0	0	0	0	110,545	0	0	0
4425833	SAN ANTONIO	TX		06/09/2016		2,056,212	0	0	0	0	0	0	0	239,519	0	0	0
4425840	SAN ANTONIO	TX		07/08/2016		2,139,357	0	0	0	0	0	0	0	138,869	0	0	0
4425847	LAREDO	TX		08/24/2016		4,246,257	0	0	0	0	0	0	0	167,714	0	0	0
4425857	HUMBLE	TX		09/28/2016		934,310	0	0	0	0	0	0	0	56,867	0	0	0
4425868	KINGSVILLE	TX		11/30/2016		3,641,869	0	0	0	0	0	0	0	242,797	0	0	0
4425876	HOUSTON	TX		12/22/2016		2,488,676	0	0	0	0	0	0	0	153,954	0	0	0
4425892	SAN ANTONIO	TX		03/09/2017		1,177,283	0	0	0	0	0	0	0	65,511	0	0	0
4425893	AUSTIN	TX		03/15/2017		3,309,825	0	0	0	0	0	0	0	120,869	0	0	0
4425906	SAN ANTONIO	TX		05/11/2017		2,760,558	0	0	0	0	0	0	0	98,274	0	0	0
4425912	CORPUS CHRISTI	TX		06/09/2017		1,765,909	0	0	0	0	0	0	0	173,990	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425948	LAREDO	TX		10/10/2017.		6,679,245	0	0	0	0	0	0	0	357,950	0	0	0
4425973	LEWISVILLE	TX		01/18/2018.		1,150,492	0	0	0	0	0	0	0	61,626	0	0	0
4425993	HOUSTON	TX		05/08/2018.		1,575,969	0	0	0	0	0	0	0	49,840	0	0	0
4425995	CORPUS CHRISTI	TX		05/10/2018.		3,248,638	0	0	0	0	0	0	0	106,269	0	0	0
4426002	HOUSTON	TX		06/20/2018.		3,113,926	0	0	0	0	0	0	0	151,606	0	0	0
4426007	PLANO	TX		07/11/2018.		1,993,822	0	0	0	0	0	0	0	96,532	0	0	0
4426035	EL PASO	TX		11/29/2018.		8,125,000	0	0	0	0	0	0	0	373,251	0	0	0
4426047	SAN ANTONIO	TX		01/24/2019.		0	0	0	0	0	0	0	0	94,351	0	0	0
4426048	SAN ANTONIO	TX		02/14/2019.		0	0	0	0	0	0	0	0	155,238	0	0	0
4426052	SAN ANTONIO	TX		02/21/2019.		0	0	0	0	0	0	0	0	45,087	0	0	0
4426071	DALLAS	TX		04/26/2019.		0	0	0	0	0	0	0	0	27,021	0	0	0
4426105	SAN ANTONIO	TX		09/18/2019.		0	0	0	0	0	0	0	0	14,103	0	0	0
4426107	BOERNE	TX		09/24/2019.		0	0	0	0	0	0	0	0	15,604	0	0	0
4525762	MURRAY	UT		05/29/2015.		1,083,706	0	0	0	0	0	0	0	154,228	0	0	0
4526004	ST. GEORGE	UT		06/22/2018.		2,627,585	0	0	0	0	0	0	0	426,356	0	0	0
4526113	LINDON	UT		10/28/2019.		0	0	0	0	0	0	0	0	1,946	0	0	0
4625460	BARRE	VT		08/26/2010.		1,143,353	0	0	0	0	0	0	0	608,754	0	0	0
4725354	DALE CITY	VA		10/29/2007.		856,260	0	0	0	0	0	0	0	73,470	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010.		198,621	0	0	0	0	0	0	0	45,214	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011.		1,144,595	0	0	0	0	0	0	0	83,750	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011.		3,473,243	0	0	0	0	0	0	0	85,696	0	0	0
4725563	RICHMOND	VA		06/28/2012.		2,247,762	0	0	0	0	0	0	0	72,694	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013.		3,186,963	0	0	0	0	0	0	0	248,415	0	0	0
4725693	GREAT FALLS	VA		07/29/2014.		3,707,774	0	0	0	0	0	0	0	166,815	0	0	0
4725702	RICHMOND	VA		09/18/2014.		2,558,929	0	0	0	0	0	0	0	116,046	0	0	0
4725705	RICHMOND	VA		09/30/2014.		838,321	0	0	0	0	0	0	0	129,780	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014.		2,237,246	0	0	0	0	0	0	0	159,979	0	0	0
4725865	RICHMOND	VA		11/21/2016.		1,328,138	0	0	0	0	0	0	0	169,849	0	0	0
4726006	CHESTER	VA		06/28/2018.		4,902,556	0	0	0	0	0	0	0	155,029	0	0	0
4726075	HAMPTON	VA		05/03/2019.		0	0	0	0	0	0	0	0	59,413	0	0	0
4825448	SNOHOMISH	WA		05/28/2010.		2,554,003	0	0	0	0	0	0	0	353,294	0	0	0
4825636	VANCOUVER	WA		06/27/2013.		1,025,454	0	0	0	0	0	0	0	69,039	0	0	0
4825710	NEWCASTLE	WA		10/21/2014.		4,229,165	0	0	0	0	0	0	0	128,284	0	0	0
4825717	RENTON	WA		11/14/2014.		2,511,504	0	0	0	0	0	0	0	108,794	0	0	0
4825760	SPOKANE	WA		05/21/2015.		4,753,029	0	0	0	0	0	0	0	203,192	0	0	0
4825825	BELLINGHAM	WA		04/28/2016.		1,649,354	0	0	0	0	0	0	0	84,437	0	0	0
4825826	VANCOUVER	WA		04/28/2016.		824,647	0	0	0	0	0	0	0	41,989	0	0	0
4926038	BRIDGEPORT	WV		12/10/2018.		3,875,000	0	0	0	0	0	0	0	135,705	0	0	0
5025072	OSHKOSH	WI		05/04/2004.		2,123,024	0	0	0	0	0	0	0	60,454	0	0	0
5025087	OSHKOSH	WI		08/11/2004.		2,331,078	0	0	0	0	0	0	0	199,995	0	0	0
5025795	JOHNSON CREEK	WI		10/23/2015.		790,886	0	0	0	0	0	0	0	12,128	0	0	0
5025877	MILWAUKEE	WI		12/28/2016.		2,481,392	0	0	0	0	0	0	0	148,306	0	0	0
5025947	VARIOUS	WI		10/05/2017.		9,935,037	0	0	0	0	0	0	0	808,274	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5025994	MILWAUKEE	WI		05/10/2018		10,376,978	0	0	0	0	0	0	0	462,394	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		651,416	0	0	0	0	0	0	0	224,330	0	0	0
5325494	SEDALIA	MO		04/07/2011		693,471	0	0	0	0	0	0	0	200,870	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		759,430	0	0	0	0	0	0	0	79,695	0	0	0
5325613	MANCHESTER	NH		04/17/2013		1,627,343	0	0	0	0	0	0	0	172,923	0	0	0
5325965	LUBBOCK	TX		12/19/2017		6,277,422	0	0	0	0	0	0	0	336,417	0	0	0
5326017	MILLEDGEVILLE	GA		08/06/2018		5,718,528	0	0	0	0	0	0	0	727,130	0	0	0
0299999. Total - Mortgages With Partial Repayments						859,953,115	0	0	0	0	0	0	0	65,002,018	0	0	0
0599999. Total Mortgages						910,076,317	0	0	0	0	0	0	45,715,503	110,717,521	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation and Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Mineral Rights - Unaffiliated																			
	BEAVER COUNTY, OK MINERAL RIGHTS		BEAVER COUNTY	OK	BEAVER COUNTY, OK MINERAL RIGHTS		01/01/1932	0	0	0	0	0	0	0	0	0	0	0	0.000
	HARPER COUNTY, OK MINERAL RIGHTS		HARPER COUNTY	OK	HARPER COUNTY, OK MINERAL RIGHTS		01/01/1932	0	0	0	0	0	0	0	0	0	0	0	0.000
	NOWATA COUNTY, OK MINERAL RIGHTS		NOWATA COUNTY	OK	NOWATA COUNTY, OK MINERAL RIGHTS		01/01/1932	0	0	0	0	0	0	0	0	0	289	0	0.000
0599999. Total - Mineral Rights - Unaffiliated									0	0	0	0	0	0	0	0	289	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
46332# 12 4	IRONWOOD MEZZANINE FUND IV-B LP		WILMINGTON	DE	IRONWOOD MEZZANINE MANAGEMENT IV LLC	2	01/01/2018	2	5,357,138	5,357,138	5,357,138	656,843	0	0	0	0	215,143	10,299,705	3.540
1799999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Desig Not Assigned - Unaffiliated									5,357,138	5,357,138	5,357,138	656,843	0	0	0	0	215,143	10,299,705	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
61411* AB 1	MONTGOMERY RE INC SURPLUS NOTE		BURLINGTON	VT	MONTGOMERY RE, INCORPORATED	2FE	06/14/2012	0	75,000,000	80,628,750	75,000,000	0	0	0	0	0	5,156,250	0	100.000
1899999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income -NAIC Desig Not Assigned - Affiliated									75,000,000	80,628,750	75,000,000	0	0	0	0	0	5,156,250	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																			
86773# 10 0	SUNRISE CAPTIVE RE, LLC		CINCINNATI	OH	THE OHIO NATIONAL LIFE INSURANCE CO		12/312018	0	137,404,350	171,301,528	171,301,528	33,897,178	0	0	0	0	0	0	100.000
2099999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated									137,404,350	171,301,528	171,301,528	33,897,178	0	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated									5,357,138	5,357,138	5,357,138	656,843	0	0	0	0	215,432	10,299,705	XXX
4999999. Subtotal - Affiliated									212,404,350	251,930,278	246,301,528	33,897,178	0	0	0	0	5,156,250	0	XXX
5099999. Totals									217,761,488	257,287,416	251,658,666	34,554,021	0	0	0	0	5,371,682	10,299,705	XXX

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
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
46332# 12 4	IRONWOOD MEZZANINE FUND IV-B LP	WILMINGTON	DE	IRONWOOD MEZZANINE MANAGEMENT IV LLC	01/01/2018.	2	0	3,130,378	0	3.540
1799999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated							0	3,130,378	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated										
86773# 10 0	SUNRISE CAPTIVE RE, LLC	CINCINNATI	OH	THE OHIO NATIONAL LIFE INSURANCE CO	12/31/2018.	0	250,000	137,154,350	0	100.000
2099999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated							250,000	137,154,350	0	XXX
4899999. Subtotal - Unaffiliated							0	3,130,378	0	XXX
4999999. Subtotal - Affiliated							250,000	137,154,350	0	XXX
5099999. Totals							250,000	140,284,728	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
233244 AD 4	US DEPT OF TRANSPORTATION 144A LEASE FXD				1	10,219,320	106.960	12,835,200	12,000,000	11,971,590	0	13,433	0	0	6.001	6.210	MON	48,008	720,120	06/30/2004.	12/07/2021.
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L			4	1	3,250,823	111.030	3,609,382	3,250,823	3,250,823	0	0	0	0	4.730	4.777	MON	6,834	153,764	09/09/2010.	06/15/2030.
912810 EQ 7	US TREAS BOND	SD		1	1	10,141,300	116.162	9,339,425	8,040,000	8,574,398	0	(130,164)	0	0	6.250	4.260	FA	186,758	502,500	03/28/2017.	08/15/2023.
912810 EQ 7	US TREAS BOND			1	1	107,215	116.162	98,738	85,000	90,650	0	(1,376)	0	0	6.250	4.260	FA	1,974	5,313	03/28/2017.	08/15/2023.
912828 V9 8	US TREASURY NOTES	C		1	1	1,073,273	102.710	1,129,810	1,100,000	1,078,644	0	2,845	0	0	2.250	2.550	FA	9,199	24,750	01/12/2018.	02/15/2027.
0199999. U.S. Government - Issuer Obligations						24,791,931	XXX	27,012,555	24,475,823	24,966,105	0	(115,262)	0	0	XXX	XXX	XXX	252,773	1,406,447	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
38373V M3 1	GNMA 2002-87 Z			4	1	4,252,143	107.050	4,655,062	4,348,493	4,312,319	0	427	0	0	5.500	5.728	MON	19,931	239,167	11/08/2002.	11/20/2032.
38373X L2 0	GNMA 2002-55 PE	CF		4	1	1,430,667	99.980	1,377,435	1,377,711	1,389,657	0	1,315	0	0	6.000	5.726	MON	6,889	82,663	12/19/2002.	07/20/2032.
38375C BD 1	GNMA 2012-57 DA	CF		4	1	1,366,124	111.615	1,393,302	1,248,314	1,296,815	0	(4,060)	0	0	5.387	4.359	MON	5,611	67,252	08/03/2012.	04/20/2042.
38377G S7 5	GNMA 2010-89 PD	CF		4	1	2,202,586	103.496	2,158,190	2,085,288	2,117,632	0	(9,086)	0	0	4.000	3.167	MON	6,951	83,412	04/16/2014.	07/20/2040.
38377X AL 6	GNMA 2011-100 PX	CF		4	1	745,743	100.595	710,650	706,447	708,736	0	(4,920)	0	0	4.000	2.984	MON	2,355	28,258	04/22/2014.	12/20/2039.
0299999. U.S. Government - Residential Mortgage-Backed Securities						9,997,263	XXX	10,294,639	9,766,253	9,825,159	0	(16,324)	0	0	XXX	XXX	XXX	41,737	500,752	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
36194N LU 1	GN AU1239			4	1	4,952,078	100.886	4,971,089	4,927,441	4,946,183	0	(1,666)	0	0	2.850	2.789	MON	11,703	140,432	04/25/2016.	07/01/2033.
36194S PD 4	GN AU4920 GN AU4920	CF		4	1	5,572,667	100.965	5,524,558	5,471,781	5,546,726	0	(7,509)	0	0	3.020	2.887	MON	7,344	165,248	08/23/2016.	09/15/2041.
36197J ZL 2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147	CF		4	1	4,695,678	107.252	4,862,981	4,534,149	4,651,931	0	(14,725)	0	0	3.940	3.615	MON	14,887	178,646	01/26/2017.	03/15/2037.
36230M FL 6	GN 752871	CF		4	1	4,340,021	107.222	4,474,479	4,173,097	4,300,604	0	(7,252)	0	0	3.850	3.451	MON	13,389	160,664	05/21/2014.	07/15/2036.
38373M 2F 6	GNMA 2008-80 IO			4	1	269,235	18.978	739,844	0	255,985	0	(1,258)	0	0	1.546	20.834	MON	5,012	59,398	11/17/2009.	04/16/2050.
38376G 2H 2	GNMA 2011-92 C	CF		4	1	7,528,196	102.801	7,842,919	7,629,224	7,576,056	0	10,510	0	0	3.841	3.995	MON	24,422	294,287	12/31/2013.	04/16/2052.
38376G A7 5	GNMA 2011-10 AC	CF		4	1	859,283	101.133	800,075	791,112	846,213	0	(1,917)	0	0	3.640	3.019	MON	2,400	28,413	02/13/2013.	11/16/2044.
38376G S2 7	GNMA 2011-67 CA	CF		4	1	665,042	101.609	664,225	653,707	666,643	0	1,751	0	0	3.935	0.949	MON	2,144	25,963	12/31/2013.	12/16/2051.
38376G S3 5	GNMA 2011-67 D	CF		4	1	3,020,010	102.022	3,060,660	3,000,000	3,023,418	0	3,513	0	0	3.935	2.625	MON	9,837	119,150	12/31/2013.	12/16/2051.
38376G U2 4	GNMA 2011-77 D	CF		4	1	2,755,825	103.008	2,854,522	2,771,166	2,765,479	0	1,050	0	0	4.177	4.265	MON	9,647	132,632	12/31/2013.	10/16/2045.
38378N F3 2	GNMA 2014-50 C			4	1	7,242,813	102.606	7,182,420	7,000,000	7,139,280	0	(14,990)	0	0	3.400	3.018	MON	19,833	238,000	03/26/2015.	02/16/2047.
38376G ZC 7	GNMA 2010-161 C	CF		4	1	8,631,563	102.684	8,471,430	8,250,000	8,503,832	0	(49,877)	0	0	3.874	3.187	MON	26,651	326,461	05/01/2017.	10/16/2044.
38378N KA 0	GNMA 2013-173 VB			4	1	2,411,254	104.142	2,511,128	2,411,254	2,411,254	0	0	0	0	3.500	3.504	MON	7,033	84,394	03/26/2014.	10/16/2033.
38378X 6B 2	GNMA 2015-5 KV	CF		4	1	5,162,804	103.326	5,294,808	5,124,371	5,144,795	0	(2,824)	0	0	3.250	3.168	MON	13,879	166,542	07/09/2015.	05/16/2042.
0399999. U.S. Government - Commercial Mortgage-Backed Securities						58,106,469	XXX	59,255,138	56,737,302	57,778,399	0	(85,194)	0	0	XXX	XXX	XXX	168,181	2,120,230	XXX	XXX
0599999. Total - U.S. Government						92,895,663	XXX	96,562,332	90,979,378	92,569,663	0	(216,780)	0	0	XXX	XXX	XXX	462,691	4,027,429	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
01026C AD 3	ALABAMA ECON SETTLEMENT AUTH B			1	1FE	2,110,000	110.954	2,341,129	2,110,000	2,110,000	0	0	0	0	4.263	4.263	MS	26,485	89,949	11/20/2018.	09/15/2032.
01030L DS 1	ALABAMA ST INCENTIVES FING AUT GENERAL			2	1FE	4,000,000	98.038	3,921,520	4,000,000	4,000,000	0	0	0	0	3.542	3.542	MS	37,781	0	09/13/2019.	09/01/2042.
01170R EF 5	ALASKA ST HSG FIN CORP MTG REV SERIES A	CF		2	1FE	995,370	102.356	1,038,913	1,015,000	999,138	0	581	0	0	4.125	4.251	JD	3,489	41,869	05/25/2012.	12/01/2037.
011770 2D 5	STATE OF ALASKA			2	1FE	1,000,000	103.940	1,039,400	1,000,000	1,000,000	0	0	0	0	3.858	3.858	FA	16,075	38,580	01/16/2013.	08/01/2037.
040484 GK 7	ARIZONA BOARD OF REGENTS UNIV ARIZONA SY				1FE	1,300,000	104.130	1,353,690	1,300,000	1,300,000	0	0	0	0	3.036	3.036	JD	3,289	39,468	12/20/2012.	06/01/2024.
040507 NB 7	ARIZONA ST HLTH FACS AUTH BANN				1FE	1,000,000	111.048	1,110,480	1,000,000	1,000,000	0	0	0	0	4.162	4.162	JJ	20,810	41,620	10/18/2012.	01/01/2030.
04300D AD 2	ART INSTITUTE OF CHICAGO				1FE	2,300,000	108.440	2,494,120	2,300,000	2,300,000	0	0	0	0	3.782	3.782	MS	28,995	86,986	10/11/2012.	03/01/2027.
10115C AA 2	BOSTON UNIVERSITY			2	1FE	3,908,981	130.506	5,181,084	3,970,000	3,914,569	0	992	0	0	5.200	5.300	AO	51,610	206,440	12/31/2013.	10/01/2045.
114894 ZW 1	BROWARD CNTY FL ARPT SYS REVEN AIRPORT			1	1FE	7,986,860	100.527	8,042,160	8,000,000	7,986,872	0	12	0	0	3.477	3.487	AO	30,907	0	11/07/2019.	10/01/2043.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A	CF..	..	2	1FE	365,957	100.219	366,759	365,957	365,957	0	0	0	0	2.900	2.900	MON...	884	10,613	04/19/2013.	02/01/2042.
13034P UH 8	CALIFORNIA ST HSG FIN AGY REV	CF..	..	2	1FE	2,135,000	104.616	2,233,552	2,135,000	2,135,000	0	0	0	0	3.650	3.650	FA...	32,470	77,928	04/08/2015.	08/01/2025.
13034P UJ 4	CALIFORNIA ST HSG FIN AGY REV	CF..	..	2	1FE	3,000,000	105.501	3,165,030	3,000,000	3,000,000	0	0	0	0	4.050	4.050	FA...	50,625	121,500	04/08/2015.	08/01/2030.
16772P AK 2	CHICAGO ILLINOIS TRANSIT AUTH		..		1FE	3,000,000	102.574	3,077,220	3,000,000	3,000,000	0	0	0	0	5.070	5.070	JD...	12,675	152,100	03/24/2010.	12/01/2020.
196479 K3 2	COLORADO HSG & FIN AUTH		..	2	1FE	470,000	104.797	492,546	470,000	470,000	0	0	0	0	3.900	3.900	AO...	4,583	18,330	03/07/2018.	10/01/2032.
196479 XM 6	COLORADO HSG & FIN AUTH	CF..	..	2	1FE	1,265,000	101.911	1,289,174	1,265,000	1,265,000	0	0	0	0	3.193	3.193	MN...	6,732	40,391	01/16/2015.	11/01/2027.
19647P BQ 5	COLORADO ST HSG FIN AUTH MF HS		..		1FE	5,317,085	101.804	5,413,005	5,317,085	5,317,085	0	0	0	0	3.400	3.400	JJ...	90,390	15,065	12/05/2016.	11/01/2045.
19647P BS 1	COLORADO ST HSG FIN AUTH MF HS	CF..	..	2	1FE	3,947,452	106.933	4,221,129	3,947,452	3,947,452	0	0	0	0	3.850	3.850	MON...	12,665	151,977	05/12/2017.	07/01/2057.
19954K AQ 4	COLUMBUS OH REGL ARPT AUTH CUS AIRPORT		..	2	1FE	2,000,000	104.268	2,085,360	2,000,000	2,000,000	0	0	0	0	4.059	4.059	JD...	3,608	50,287	04/18/2019.	12/15/2039.
20281P KL 5	CMWLTH FING AUTH PA		..	1	1FE	7,777,641	110.450	8,504,650	7,700,000	7,767,996	0	(3,793)	0	0	4.014	3.929	JD...	25,757	309,078	04/12/2017.	06/01/2033.
20281P KT 8	CMWLTH FING AUTH PA		..	1	1FE	4,000,000	107.407	4,296,280	4,000,000	4,000,000	0	0	0	0	3.864	3.864	JD...	12,880	154,560	01/11/2018.	06/01/2038.
20282E AS 5	CMWLTH FING AUTH PA		..	2	1FE	7,971,250	110.600	8,848,000	8,000,000	7,972,545	0	874	0	0	4.000	4.026	JD...	26,667	320,000	02/15/2018.	06/01/2039.
207758 KK 8	CONNECTICUT ST SPL TAX OBLIG		..		1FE	5,000,000	104.098	5,204,900	5,000,000	5,000,000	0	0	0	0	4.376	4.376	MN...	36,467	218,800	10/28/2010.	11/01/2021.
207758 KL 6	CONNECTICUT ST SPL TAX OBLIG		..		1FE	3,000,000	106.515	3,195,450	3,000,000	3,000,000	0	0	0	0	4.576	4.576	MN...	22,880	137,280	10/28/2010.	11/01/2022.
219764 SF 5	CORONA-NORCO CA UNIF SCH DIST SCHOOL DIS		..	2	1FE	5,000,000	98.270	4,913,500	5,000,000	5,000,000	0	0	0	0	3.191	3.191	FA...	29,694	0	10/03/2019.	08/01/2039.
230563 AS 7	CUMBERLAND COUNTY NJ		..		1FE	1,000,000	100.932	1,009,320	1,000,000	1,000,000	0	0	0	0	5.094	5.094	AO...	10,754	50,940	10/09/2009.	04/15/2020.
246412 EC 0	DELAWARE ST SOLID WASTE AUTH		..		1FE	1,000,000	101.319	1,013,190	1,000,000	1,000,000	0	0	0	0	5.120	5.120	JD...	4,267	51,200	06/11/2010.	06/01/2020.
246412 ED 8	DELAWARE ST SOLID WASTE AUTH		..	2	1FE	2,000,000	101.343	2,026,860	2,000,000	2,000,000	0	0	0	0	5.270	5.270	JD...	8,783	105,400	06/11/2010.	06/01/2021.
249174 SQ 7	DENVER SCHOOL DIST NO 1 2012C		..		1FE	845,990	110.380	1,103,800	1,000,000	873,426	0	5,137	0	0	3.773	4.930	JD...	3,144	37,730	12/31/2013.	12/01/2035.
24917N AR 2	DENVER CO CITY & CNTY HSG AUTH GENERAL		..	1	1FE	3,900,000	98.773	3,852,147	3,900,000	3,900,000	0	0	0	0	3.237	3.237	JD...	10,520	16,131	10/04/2019.	12/01/2038.
249218 BA 5	DENVER COLORADO PUBLIC SCHOOL DISTRICT C		..		1FE	2,500,000	107.008	2,675,200	2,500,000	2,500,000	0	0	0	0	3.598	3.598	JD...	3,998	89,950	04/18/2013.	12/15/2027.
249218 BC 1	DENVER COLORADO PUBLIC SCHOOL DISTRICT C		..	4	1FE	1,000,000	111.414	1,114,140	1,000,000	1,000,000	0	0	0	0	4.242	4.242	JD...	1,885	42,420	04/18/2013.	12/15/2037.
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A		..		1FE	2,212,710	103.366	2,287,190	2,212,710	2,212,710	0	0	0	0	3.875	3.875	MON...	3,811	85,873	05/19/2014.	06/15/2045.
283770 LB 9	EL PASO TX INDEP SCH DIST		..	2	1FE	5,000,000	106.260	5,313,000	5,000,000	5,000,000	0	0	0	0	4.050	4.050	FA...	76,500	202,500	12/13/2017.	08/15/2037.
29270C YT 6	ENERGY NORTHWEST		..		1FE	1,000,000	105.885	1,058,850	1,000,000	1,000,000	0	0	0	0	3.403	3.403	JJ...	17,015	34,030	08/16/2012.	07/01/2025.
34074H FQ 0	FLORIDA ST HSG FIN CORP MF REV 2013 SERI		..	2	1FE	857,653	103.586	999,605	965,000	893,167	0	6,153	0	0	3.450	4.440	AO...	8,323	33,293	07/08/2013.	04/01/2029.
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES	CF..	..	2	1FE	495,000	101.156	500,722	495,000	495,000	0	0	0	0	4.450	4.450	JJ...	11,014	22,028	10/19/2011.	01/01/2030.
34074M ND 9	FLORIDA ST HSG FIN CORP REV 2016 Series		..	2	1FE	1,479,533	101.850	1,506,904	1,479,533	1,479,533	0	0	0	0	3.125	3.125	MON...	3,853	46,235	03/23/2016.	07/01/2037.
353187 EK 9	FRANKLIN CNTY OH HOSP FACS REV MEDICAL		..	2	1FE	5,000,000	97.632	4,881,600	5,000,000	5,000,000	0	0	0	0	3.382	3.382	MN...	28,653	0	10/17/2019.	11/01/2050.
36005F DU 6	FULTON CNTY GA DEV AUTH REVENU HIGHER ED		..	1	1FE	5,559,630	95.414	5,324,101	5,580,000	5,559,797	0	167	0	0	3.135	3.158	AO...	43,733	15,550	09/09/2019.	10/01/2041.
365298 Z8 4	GARDEN GROVE CA UNIF SCH DIST SCHOOL DIS		..	2	1FE	5,000,000	98.571	4,928,550	5,000,000	5,000,000	0	0	0	0	3.237	3.237	FA...	33,719	0	09/25/2019.	08/01/2040.
372546 AS 0	GEORGE WASHINGTON UNIVERSITY		..		1FE	1,000,000	109.794	1,097,940	1,000,000	1,000,000	0	0	0	0	4.363	4.363	MS...	12,847	43,630	02/05/2013.	09/15/2043.
373384 J6 4	STATE OF GEORGIA Series E		..	2	1FE	2,500,000	106.115	2,652,875	2,500,000	2,500,000	0	0	0	0	4.280	4.280	FA...	44,583	107,000	06/28/2013.	02/01/2030.
376087 GL 0	GILROY CA UNIF SCH DIST SCHOOL DISTRICT		..	2	1FE	3,000,000	98.628	2,958,840	3,000,000	3,000,000	0	0	0	0	3.214	3.214	FA...	16,338	0	10/09/2019.	08/01/2039.
376087 GM 8	GILROY CA UNIF SCH DIST SCHOOL DISTRICT		..	2	1FE	3,000,000	98.179	2,945,370	3,000,000	3,000,000	0	0	0	0	3.364	3.364	FA...	17,100	0	10/09/2019.	08/01/2047.
40727T DK 7	HAMILTON CNTY OH HLTH CARE FAC MEDICAL		..	1	1FE	5,000,000	100.513	5,025,650	5,000,000	5,000,000	0	0	0	0	3.756	3.756	JD...	522	0	12/19/2019.	06/01/2042.
41978C AR 6	HAWAII ST ARPTS SYS CUSTOMER		..	2	1FE	2,125,000	104.953	2,230,251	2,125,000	2,125,000	0	0	0	0	3.894	3.894	JJ...	41,374	82,748	07/13/2017.	07/01/2037.
41978C BJ 3	HAWAII ST ARPTS SYS CUSTOMER AIRPORT		..	2	1FE	5,946,000	96.605	5,796,300	6,000,000	5,946,557	0	557	0	0	2.970	3.031	JJ...	61,380	0	09/10/2019.	07/01/2039.
419792 KM 7	STATE OF HAWAII		..	2	1FE	2,000,000	102.303	2,046,060	2,000,000	2,000,000	0	0	0	0	2.902	2.902	AO...	14,510	58,040	04/01/2016.	10/01/2028.
432275 AJ 4	HILLBOROUGH CNTY FL AVIATION		..	2	1FE	2,785,000	108.351	3,017,575	2,785,000	2,785,000	0	0	0	0	4.151	4.151	AO...	28,901	115,605	08/19/2015.	10/01/2026.
434682 AA 8	HOKE CNTY NC LMTD OBLIG TXBL QUALIFIED S		..		1FE	1,000,000	120.901	1,209,010	1,000,000	1,000,000	0	0	0	0	4.914	4.914	JD...	4,095	49,140	06/21/2012.	06/01/2032.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
45204E	E5	3	ILLINOIS ST FIN AUTH REVENUE			1	1FE	4,500,000	111.199	5,003,955	4,500,000	4,500,000	0	0	0	0	3.951	3.951	AO	44,449	177,795	02/23/2018.	10/01/2040.
452152	QV	6	ILLINOIS ST GOV OBLIGATION				2FE	2,000,000	104.067	2,081,340	2,000,000	2,000,000	0	0	0	0	5.010	5.010	AO	25,050	100,200	04/02/2013.	04/01/2028.
452227	GF	2	ILLINOIS ST SALES TAX REVENUE			1	2FE	8,251,075	99.973	8,747,638	8,750,000	8,349,909	0	64,556	0	0	3.000	3.940	JD	11,667	262,500	06/13/2018.	06/15/2025.
462590	MH	0	IOWA ST STUDENT LOAN LIQUIDITY STUDENT L			2	1FE	2,000,000	96.364	1,927,280	2,000,000	2,000,000	0	0	0	0	2.989	2.989	JD	11,292	0	10/09/2019.	12/01/2039.
472149	BE	2	JACKSONVILLE ELECTRIC AUTHORIT				1FE	750,000	105.258	789,435	750,000	750,000	0	0	0	0	5.050	5.050	AO	9,469	37,875	03/19/2010.	10/01/2021.
478718	J5	9	JOHNSON COUNTY SCHOOL DISTRICT 2013B			2	1FE	1,988,260	102.216	2,044,320	2,000,000	1,991,263	0	391	0	0	4.050	4.088	MS	27,000	81,000	03/08/2013.	09/01/2035.
491034	AP	9	KENTON CNTY KY ARPT BRD SENIOR AIRPORT			2	1FE	1,500,000	108.115	1,621,725	1,500,000	1,500,000	0	0	0	0	4.489	4.489	JJ	33,668	18,891	03/06/2019.	01/01/2039.
49130N	EW	5	KENTUCKY ST HGR EDU STUDENT LO			2	1FE	4,920,000	106.059	5,218,103	4,920,000	4,920,000	0	0	0	0	3.835	3.835	JD	15,724	120,547	04/05/2019.	06/01/2034.
49130T	PQ	3	KENTUCKY ST HSG CORP HSG REV 2012 SERIES			2	1FE	1,195,000	102.700	1,227,265	1,195,000	1,195,000	0	0	0	0	4.268	4.268	JJ	25,501	51,003	06/06/2012.	01/01/2028.
49130T	PS	9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES			2	1FE	2,145,000	100.625	2,158,406	2,145,000	2,145,000	0	0	0	0	3.000	3.000	MON	5,363	64,350	04/19/2013.	11/01/2041.
49151E	7A	5	COMMONWEALTH OF KENTUCKY				1FE	2,000,000	101.833	2,036,660	2,000,000	2,000,000	0	0	0	0	4.403	4.403	MN	14,677	88,060	10/26/2010.	11/01/2020.
516391	DU	0	LANSING MICH BRD WTR & LT UTIL POWER			1	1FE	9,395,000	100.566	9,448,176	9,395,000	9,395,000	0	0	0	0	3.525	3.524	JJ	11,039	0	12/13/2019.	07/01/2041.
517840	2N	3	LAS VEGAS VLY NV WTR DIST			2	1FE	2,393,632	103.416	2,414,764	2,335,000	2,347,476	0	(8,429)	0	0	4.138	3.747	JD	8,052	96,622	12/31/2013.	06/01/2022.
519741	FL	1	LAWRENCE CNTY SCH DIST 2012	CF		2	1FE	2,975,000	102.651	3,053,867	2,975,000	2,975,000	0	0	0	0	4.000	4.000	JD	9,917	119,000	12/05/2012.	12/01/2035.
53945C	HK	9	LOS ANGELES CA WSTWTR SYS REVE			1	1FE	3,225,000	107.391	3,463,360	3,225,000	3,225,000	0	0	0	0	4.029	4.029	JD	10,828	129,935	05/10/2017.	06/01/2039.
544445	BD	0	LOS ANGELES CA DEPT OF ARPTS A			1	1FE	2,000,000	107.728	2,154,560	2,000,000	2,000,000	0	0	0	0	3.887	3.887	MN	9,933	77,740	11/16/2016.	05/15/2038.
544525	NV	6	LOS ANGELES DEP WATER & POWER				1FE	2,000,000	104.898	2,097,960	2,000,000	2,000,000	0	0	0	0	5.081	5.081	JJ	50,810	101,620	11/20/2009.	07/01/2021.
544712	2E	1	LOS ANGELES CNTY CALIF MET TRANSN AUTH S				1FE	1,500,000	103.414	1,551,210	1,500,000	1,500,000	0	0	0	0	4.280	4.280	JD	5,350	64,200	11/05/2010.	06/01/2021.
544712	2F	8	LOS ANGELES CNTY CALIF MET TRANSN AUTH S				1FE	2,150,000	106.358	2,286,697	2,150,000	2,150,000	0	0	0	0	4.530	4.530	JD	8,116	97,395	11/05/2010.	06/01/2022.
54626X	BD	9	LOUISIANA ST HSG FIN AGY REV	CF		2	1FE	2,031,575	104.050	2,101,810	2,020,000	2,023,017	0	(1,618)	0	0	4.750	4.660	AO	23,988	95,950	12/31/2013.	10/01/2029.
57419R	L7	8	MARYLAND ST CMNTY DEV ADMIN DE	CF		2	1FE	4,620,000	106.124	4,902,929	4,620,000	4,620,000	0	0	0	0	4.416	4.416	MS	68,006	204,019	04/07/2017.	09/01/2037.
57419R	L8	6	MARYLAND ST CMNTY DEV ADMIN DE			2	1FE	1,960,000	101.809	1,995,456	1,960,000	1,960,000	0	0	0	0	3.242	3.242	MS	21,181	63,543	04/07/2017.	09/01/2048.
57419R	M2	8	MARYLAND ST CMNTY DEV ADMIN DE			2	1FE	3,107,187	106.396	3,305,922	3,107,187	3,107,187	0	0	0	0	3.750	3.750	MON	9,710	116,519	05/01/2017.	03/01/2059.
57420P	GS	9	MARYLAND ST ECON DEV CORP LEASE REVENUE	CF		2	1FE	2,985,930	101.829	3,054,870	3,000,000	2,992,617	0	1,021	0	0	3.150	3.193	JD	7,875	94,500	12/19/2012.	06/01/2026.
574218	NU	3	MARYLAND ST HLTH & HGR EDUCTNL FACS AUTH			2	1FE	2,365,638	108.275	2,474,084	2,285,000	2,316,496	0	(8,005)	0	0	4.000	3.591	FA	34,529	91,400	03/14/2013.	08/15/2028.
574300	JN	0	MARYLAND TRANS AUTHORITY BUILD AMERICA B			4	1FE	500,000	110.902	554,510	500,000	500,000	0	0	0	0	5.164	5.164	JJ	12,910	25,820	07/14/2010.	07/01/2025.
57563R	JN	0	MASSACHUSETTS EDL ING AUTH ED LN REV SER			2	1FE	1,203,000	104.888	1,258,656	1,200,000	1,200,563	0	(351)	0	0	5.500	5.467	JJ	33,000	66,000	07/21/2011.	07/01/2026.
57563R	KF	5	MASSACHUSETTS EDL ING AUTH ED LN REV SER			2	1FE	700,000	104.679	732,753	700,000	700,000	0	0	0	0	4.900	4.900	JJ	17,150	34,300	06/01/2012.	07/01/2028.
57563R	QK	8	MASSACHUSETTS EDL ING AUTH			2	1FE	2,500,000	101.870	2,546,750	2,500,000	2,500,000	0	0	0	0	3.775	3.775	JJ	51,906	0	05/03/2019.	07/01/2035.
57586N	GX	3	MASSACHUSETTS ST HSG FIN AGY			2	1FE	640,000	101.127	647,213	640,000	640,000	0	0	0	0	5.100	5.100	JD	2,720	32,640	10/28/2011.	12/01/2030.
57586Y	DD	6	MASSACHUSETTS ST HSG FIN AGY 2011 SERIES	CF		2	1FE	2,593,523	103.915	2,696,594	2,595,000	2,590,003	0	(433)	0	0	4.750	4.742	JD	10,272	123,263	12/31/2013.	06/01/2035.
57587A	P3	6	MASSACHUSETTS ST HSG FIN AGYHS SINGLE FA			2	1FE	2,000,000	104.306	2,086,120	2,000,000	2,000,000	0	0	0	0	3.800	3.800	JD	6,333	42,644	05/01/2019.	06/01/2035.
576000	XQ	1	MASSACHUSETTS ST SCH BLDG AUTH EDUCATION			2	1FE	7,000,000	100.064	7,004,480	7,000,000	7,000,000	0	0	0	0	3.395	3.395	AO	27,066	0	11/07/2019.	10/15/2040.
58506Y	AK	8	MEDSTAR HEALTH INC				1FE	2,000,000	101.909	2,038,180	2,000,000	2,000,000	0	0	0	0	3.099	3.099	FA	23,415	61,980	01/29/2015.	08/15/2025.
58506Y	AM	4	MEDSTAR HEALTH INC				1FE	2,000,000	103.014	2,060,280	2,000,000	2,000,000	0	0	0	0	3.399	3.399	FA	25,681	67,980	01/29/2015.	08/15/2027.
59259Y	BD	0	METROPOLITAN TRANS AUTH NY				1FE	3,000,000	102.642	3,079,260	3,000,000	3,000,000	0	0	0	0	5.013	5.013	MN	19,217	150,390	10/07/2009.	11/15/2020.
59333H	CT	1	MIAMI-DADE CNTY FL PROFESSIONA			1	1FE	5,000,000	108.215	5,410,750	5,000,000	5,000,000	0	0	0	0	4.265	4.265	AO	53,313	228,651	08/09/2018.	10/01/2039.
59333P	3V	8	MIAMI-DADE CNTY FL AVIATION RE			2	1FE	3,500,000	108.524	3,798,340	3,500,000	3,500,000	0	0	0	0	4.162	4.162	AO	36,418	145,670	08/16/2018.	10/01/2033.
59333P	V8	8	MIAMI-DADE CNTY FL AVIATION RE			2	1FE	6,000,000	103.063	6,183,780	6,000,000	6,000,000	0	0	0	0	3.706	3.706	AO	55,590	222,360	08/04/2016.	10/01/2035.
59333P	W2	0	MIAMI-DADE CNTY FL AVIATION RE			2	1FE	966,690	103.572	1,035,720	1,000,000	968,306	0	891	0	0	3.856	4.077	AO	9,640	38,560	03/06/2018.	10/01/2041.
59334D	LS	1	MIAMI DADE CNTY FL WTR & SWR WATER			2	1FE	7,000,000	100.435	7,030,450	7,000,000	7,000,000	0	0	0	0	3.490	3.490	AO	37,324	0	10/24/2019.	10/01/2042.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
593490	ME	2	MIAMI FL SPL OBLG			2	1FE	4,000,000	110.723	4,428,920	4,000,000	4,000,000	0	0	0	0	4.808	4.808	JJ	96,160	120,734	11/05/2018.	01/01/2039.
594610	7A	9	MICHIGAN STATE			2	1FE	2,495,075	103.651	2,591,275	2,500,000	2,498,756	0	504	0	0	4.650	4.673	AO	24,542	116,250	04/14/2011.	04/15/2022.
594654	HF	5	MICHIGAN ST HSG DEV AUTH SF MT SINGLE FA			2	1FE	5,000,000	98.878	4,943,900	5,000,000	5,000,000	0	0	0	0	3.330	3.330	JD	28,213	0	10/09/2019.	12/01/2039.
59465M	W9	2	MICHIGAN ST HSG DEV AUTH MULTIFAMILY HSG	CF		2	1FE	5,940,000	104.856	6,228,446	5,940,000	5,940,000	0	0	0	0	3.736	3.736	AO	55,480	221,918	08/12/2016.	10/01/2033.
597495	BV	1	MIDLAND CNTY TX FRESH WTR SPLY WATER			1	1FE	5,000,000	100.288	5,014,400	5,000,000	5,000,000	0	0	0	0	3.310	3.310	MS	9,194	0	11/21/2019.	09/15/2040.
603827	YB	6	MINNEAPOLIS-SAINT PAUL MN META			1	1FE	2,000,000	106.617	2,132,340	2,000,000	2,000,000	0	0	0	0	4.096	4.096	JJ	40,960	81,920	12/07/2016.	01/01/2032.
60416Q	EP	5	MINNESOTA ST HSG FIN AGY 2011 SERIES E	CF		2	1FE	855,000	102.843	879,308	855,000	855,000	0	0	0	0	4.450	4.450	JJ	19,024	38,048	08/26/2011.	07/01/2031.
60416Q	GV	0	MINNESOTA ST HSG FIN AGY	CF		2	1FE	1,578,419	102.270	1,614,249	1,578,419	1,578,419	0	0	0	0	3.200	3.200	MON	4,209	50,509	05/11/2017.	06/01/2047.
60416Q	HR	8	MINNESOTA ST HSG FIN AGY SINGLE FAMILY H			2	1FE	2,237,702	102.465	2,292,862	2,237,702	2,237,702	0	0	0	0	3.230	3.230	MON	6,023	24,293	07/17/2019.	08/01/2049.
605360	SE	7	MISSISSIPPI ST HOSP EQUIPMENT			1	2FE	3,000,000	100.573	3,017,190	3,000,000	3,000,000	0	0	0	0	3.720	3.720	MS	37,200	111,600	09/16/2016.	09/01/2026.
605580	6J	3	STATE OF MISSISSIPPI				1FE	417,992	104.074	437,111	420,000	419,601	0	206	0	0	3.931	3.985	MN	2,752	16,510	10/27/2010.	11/01/2021.
60636Y	HM	6	MISSOURI ST HSG 2012 SERIES 1	CF		2	1FE	1,080,000	102.350	1,105,380	1,080,000	1,080,000	0	0	0	0	4.156	4.156	JJ	22,442	44,885	10/17/2012.	07/01/2033.
60637B	CN	8	MISSOURI HOUSING 2013 SERIES A			2	1FE	925,000	99.751	922,697	925,000	925,000	0	0	0	0	2.650	2.650	MON	2,043	24,513	01/18/2013.	11/01/2040.
60637B	CP	3	MISSOURI HOUSING 2013 SERIES B			2	1FE	850,000	99.751	847,884	850,000	850,000	0	0	0	0	2.650	2.650	MON	1,877	22,525	01/18/2013.	11/01/2041.
60637B	CR	9	MISSOURI HOUSING 2013 SERIES D			2	1FE	650,778	99.344	720,963	725,724	667,567	0	3,029	0	0	2.550	3.256	MON	1,542	18,506	12/31/2013.	10/01/2034.
61212L	RA	9	MONTANA ST BRD OF RGTS HGR EDU HIGHER ED			2	1FE	3,000,000	99.169	2,975,070	3,000,000	3,000,000	0	0	0	0	3.075	3.075	MN	24,344	0	09/06/2019.	11/15/2039.
61212R	T8	9	MONTANA ST BRD OF HSG 2011 SERIES B	CF		2	1FE	1,239,975	102.111	1,266,176	1,240,000	1,240,001	0	0	0	0	4.625	4.625	JD	4,779	57,350	10/14/2011.	12/01/2026.
631294	4D	4	NASHUA NH TXBL-PENNICHUCK CORP			4	1FE	2,730,780	114.614	3,438,420	3,000,000	2,761,971	0	5,845	0	0	4.376	4.973	JJ	60,535	131,280	12/31/2013.	01/15/2042.
641279	JT	2	NEVADA HSG DIV SINGLE FAMILY SERIES 2011	CF		2	1FE	238,180	100.634	236,490	235,000	235,820	0	(441)	0	0	4.750	4.540	AO	2,791	11,163	12/31/2013.	10/01/2033.
64469D	B5	9	NEW HAMPSHIRE HOUSING	CF		2	1FE	1,475,000	105.740	1,559,665	1,475,000	1,475,000	0	0	0	0	4.077	4.077	JJ	30,068	60,136	04/27/2017.	01/01/2034.
64469D	B6	7	NEW HAMPSHIRE HOUSING	CF		2	1FE	1,840,000	101.606	1,869,550	1,840,000	1,840,000	0	0	0	0	3.220	3.220	JJ	29,624	59,248	04/27/2017.	01/01/2040.
64469D	US	8	NEW HAMPSHIRE HOUSING 2013 SERIES A	CF		2	1FE	1,361,750	101.861	1,324,193	1,300,000	1,323,373	0	(6,214)	0	0	3.750	3.203	JJ	24,375	48,750	03/14/2013.	07/01/2034.
64577B	8M	9	NEW JERSEY ST ECON DEV AUTH RE GENERAL			1	2FE	5,000,000	98.111	4,905,550	5,000,000	5,000,000	0	0	0	0	4.097	4.097	JD	23,899	0	11/07/2019.	06/15/2037.
646080	MY	4	NEW JERSEY ST HIGHER ED ASSIST 2011-1			2	1FE	442,940	106.306	446,485	420,000	426,385	0	(3,106)	0	0	5.750	4.908	JD	2,013	24,150	12/31/2013.	12/01/2027.
646080	NC	1	NEW JERSEY ST HIGHER ED ASSIST 2011-1			2	1FE	834,556	105.975	895,489	845,000	837,990	0	509	0	0	5.750	5.862	JD	4,049	48,588	06/08/2011.	12/01/2029.
646080	SS	1	NEW JERSEY ST HIGHER ED ASSIST			2	1FE	5,079,100	110.666	5,533,300	5,000,000	5,060,293	0	(7,489)	0	0	4.000	3.800	JD	16,667	200,000	05/16/2017.	12/01/2030.
646080	UN	9	NEW JERSEY ST HIGHER ED ASSIST STUDENT L			2	1FE	497,030	101.796	508,980	500,000	497,083	0	53	0	0	3.250	3.290	JD	1,354	7,628	06/05/2019.	12/01/2039.
646108	QL	7	NEW JERESEY HOUSING 2015 SERIES E	CF		1	1FE	3,000,000	107.130	3,213,900	3,000,000	3,000,000	0	0	0	0	4.272	4.272	MN	21,360	128,160	03/06/2015.	11/01/2030.
646136	6S	5	NEW JERSEY ST TRANSPRTN TRUST GENERAL			1	2FE	5,000,000	99.330	4,966,500	5,000,000	5,000,000	0	0	0	0	4.131	4.131	JD	7,459	0	12/05/2019.	06/15/2042.
647200	5U	4	NEW MEXICO ST MTGE FIN AUTH	CF		2	1FE	1,863,888	100.544	1,874,027	1,863,888	1,863,888	0	0	0	0	2.980	2.980	MON	4,629	55,544	05/03/2017.	08/01/2038.
647200	W8	3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3			2	1FE	1,300,000	102.287	1,329,731	1,300,000	1,300,000	0	0	0	0	3.550	3.550	MS	15,383	46,150	08/15/2012.	09/01/2032.
64763F	QD	4	NEW ORLEANS, LOUISIANA			2	1FE	3,000,000	105.300	3,159,000	3,000,000	3,000,000	0	0	0	0	4.242	4.242	MS	42,420	127,260	10/12/2012.	09/01/2025.
64971W	G2	0	NYC NY TRANSITIONAL FIN AUTH			2	1FE	4,000,000	102.350	4,094,000	4,000,000	4,000,000	0	0	0	0	2.960	2.960	FA	49,333	118,400	04/13/2016.	02/01/2028.
64972C	FS	7	NY HSG DEV CORP MF HSG REV 2014 Series H	CF		2	1FE	5,025,000	105.036	5,251,800	5,000,000	5,013,261	0	(3,121)	0	0	4.320	4.244	MN	36,000	216,000	12/03/2015.	11/01/2035.
649883	TM	7	NEW YORK HOUSING 2012 SERIES 172	CF		2	1FE	2,095,000	102.751	2,152,633	2,095,000	2,095,000	0	0	0	0	4.203	4.203	AO	22,013	88,053	07/12/2012.	10/01/2027.
64988R	FL	1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE			2	1FE	491,635	101.810	483,598	475,000	480,132	0	(1,789)	0	0	2.625	2.218	AO	3,117	12,469	02/13/2013.	04/01/2041.
64988Y	CT	2	NEW YORK ST MTGE AGY HOMEOWNER SINGLE FA			2	1FE	3,000,000	98.867	2,966,010	3,000,000	3,000,000	0	0	0	0	3.000	3.000	AO	23,750	0	09/12/2019.	10/01/2033.
649902	P3	1	THE DORMITORY AUTH OF STATE NY BUILD AME				1FE	984,450	102.674	1,026,740	1,000,000	997,883	0	1,796	0	0	4.554	4.750	FA	17,204	45,540	01/24/2011.	02/15/2021.
649902	S7	9	THE DORMITORY AUTH OF STATE NY BUILD AME				1FE	2,001,000	105.630	2,112,600	2,000,000	2,000,226	0	(95)	0	0	4.750	4.745	MS	27,972	95,000	07/14/2010.	03/15/2022.
64990C	7J	4	NEW YORK ST DORM AUTH REVENUES			2	1FE	3,000,000	105.979	3,179,370	3,000,000	3,000,000	0	0	0	0	4.071	4.071	JJ	61,065	137,057	05/04/2018.	07/01/2040.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64990G	UE	0	NEW YORK ST DORM AUTH REVENUES HIGHER ED			2	1FE	4,000,000	98.187	3,927,480	4,000,000	4,000,000	0	0	0	0	3.439	3.439	JJ	31,715	0	09/20/2019.	07/01/2042.
650009	S6	1	NEW YORK ST THRUWAY AUTH TRANSPORTATION			2	1FE	4,000,000	99.755	3,990,200	4,000,000	4,000,000	0	0	0	0	3.500	3.500	JJ	23,722	0	10/18/2019.	01/01/2042.
650119	AP	5	NEW YORK UNIVERSITY				1FE	2,000,000	101.917	2,038,340	2,000,000	2,000,000	0	0	0	0	3.271	3.271	JJ	32,710	65,420	04/10/2015.	07/01/2027.
65819W	AK	9	NORTH CAROLINA ST ESTRN PWR			1	1FE	3,000,000	108.497	3,254,910	3,000,000	3,000,000	0	0	0	0	4.058	4.058	JJ	60,870	121,740	07/16/2015.	07/01/2025.
658203	Z2	3	NORTH CAROLINA ST MUNI PWR AGY			1	1FE	2,000,000	101.974	2,039,480	2,000,000	2,000,000	0	0	0	0	3.340	3.340	JJ	33,400	66,800	07/09/2015.	01/01/2022.
658207	PA	7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3			2	1FE	190,000	102.802	195,324	190,000	190,000	0	0	0	0	4.319	4.319	JJ	4,103	8,206	07/10/2012.	01/01/2029.
658289	B7	7	NORTH CAROLINA ST UNIVERSITY			4	1FE	1,000,000	110.239	1,102,390	1,000,000	1,000,000	0	0	0	0	3.825	3.825	AO	9,563	38,250	02/13/2013.	10/01/2033.
672319	CE	8	OAKLAND CA PENSION OBLG				1FE	2,953,320	106.916	3,207,480	3,000,000	2,980,972	0	4,302	0	0	4.350	4.527	JD	5,800	130,500	07/13/2012.	12/15/2023.
677555	UT	9	STATE OF OHIO 144A OHIO ENTERPRISE BOND			2	1FE	325,000	100.465	326,511	325,000	325,000	0	0	0	0	8.570	8.662	MJSD	2,321	27,852	06/15/2000.	06/01/2020.
677561	LN	0	OHIO ST HOSP FAC REVENUE MEDICAL			1	1FE	3,000,000	100.649	3,019,470	3,000,000	3,000,000	0	0	0	0	3.276	3.276	JJ	15,288	0	10/30/2019.	01/01/2042.
67756D	FA	9	UNIVERSITY OF DAYTON			1	1FE	1,765,000	108.389	1,913,066	1,765,000	1,765,000	0	0	0	0	3.900	3.900	JD	5,736	68,835	03/04/2015.	12/01/2027.
678553	AS	7	OKLAHOMA CITY ECONOMIC DEV 2013A			2	1FE	2,000,000	104.367	2,087,340	2,000,000	2,000,000	0	0	0	0	3.804	3.804	MS	25,360	76,080	03/27/2013.	03/01/2027.
678553	AT	5	OKLAHOMA CITY ECONOMIC DEV 2013A			2	1FE	3,000,000	104.830	3,144,900	3,000,000	3,000,000	0	0	0	0	4.297	4.297	MS	42,970	128,910	03/27/2013.	03/01/2032.
686343	CM	4	ORLAND IL FIRE PROTECTION DIST				1FE	1,089,430	103.025	1,220,846	1,185,000	1,149,097	0	11,100	0	0	3.500	4.609	JD	1,843	41,475	12/31/2013.	12/15/2022.
686343	CX	0	ORLAND IL FIRE PROTECTION DIST			2	1FE	2,665,000	105.327	2,806,965	2,665,000	2,665,000	0	0	0	0	4.950	4.950	JD	5,863	131,918	12/20/2012.	12/15/2032.
707631	AA	5	PENN STATE HEALTH			1	1FE	5,000,000	102.297	5,114,850	5,000,000	5,000,000	0	0	0	0	3.806	3.806	MN	28,545	0	10/29/2019.	11/01/2049.
70914P	PG	1	PENNSYLVANIA (COMMONWEALTH OF)	CF		2	1FE	3,500,000	101.580	3,555,300	3,500,000	3,500,000	0	0	0	0	4.750	4.750	JJ	76,660	166,250	01/26/2011.	07/15/2022.
724581	ME	0	PITTSBURG CA UNIF SCH DIST TXBL ELEC 201	CF			1FE	4,548,960	114.525	5,439,938	4,750,000	4,585,833	0	7,031	0	0	4.920	5.256	FA	97,375	233,700	12/31/2013.	08/01/2034.
73358W	TZ	7	PORT AUTH OF NY & NJ			2	1FE	3,131,000	108.648	3,368,088	3,100,000	3,116,726	0	(3,082)	0	0	4.426	4.300	AO	28,966	137,206	12/02/2014.	10/15/2034.
73358W	UG	7	PORT AUTH OF NY & NJ			2	1FE	2,700,000	106.067	2,863,809	2,700,000	2,700,000	0	0	0	0	3.771	3.771	AO	21,495	101,817	10/29/2014.	10/15/2027.
735000	SX	0	PORT OF OAKLAND CA			2	1FE	23,300	107.480	26,870	25,000	23,416	0	90	0	0	4.500	5.202	MN	188	1,125	09/18/2018.	05/01/2032.
735000	SY	8	PORT OF OAKLAND CA			2	1FE	3,238,741	106.692	3,707,547	3,475,000	3,254,872	0	12,457	0	0	4.500	5.202	MN	26,063	156,375	09/18/2018.	05/01/2032.
76222R	HP	0	RHODE ISLAND ST & PROVIDENCE PLANTATIONS	CF		2	1FE	1,000,000	100.754	1,007,540	1,000,000	1,000,000	0	0	0	0	4.863	4.863	AO	12,158	48,630	05/13/2010.	04/01/2022.
762315	QL	6	RHODE ISLAND ST STUDENT LOAN			2	1FE	2,120,000	108.140	2,292,568	2,120,000	2,120,000	0	0	0	0	4.250	4.250	JD	7,508	90,100	04/06/2017.	12/01/2033.
762323	AL	7	RHODE ISLAND ST STUDENT LOAN A			2	1FE	1,225,000	106.906	1,309,599	1,225,000	1,225,000	0	0	0	0	4.283	4.283	JD	4,372	53,786	06/28/2018.	12/01/2034.
783186	UJ	6	RUTGERS ST UNIV NJ HIGHER EDUCATION			1	1FE	5,000,000	99.105	4,955,250	5,000,000	5,000,000	0	0	0	0	3.270	3.270	MN	30,429	0	10/18/2019.	05/01/2043.
791078	BB	3	ST LAWRENCE CNTY NY IDA CDC			4	1FE	340,000	100.772	342,625	340,000	340,000	0	0	0	0	2.752	2.752	JJ	4,678	9,357	12/12/2012.	07/01/2021.
791697	CJ	2	ST LOUIS MO SPL AD BRD SCH DST				1FE	1,000,000	116.092	1,160,920	1,000,000	1,000,000	0	0	0	0	4.700	4.700	AO	11,750	47,000	09/21/2011.	04/01/2028.
79467B	AN	5	SALES TAX SECURITIZATION CORP			1	1FE	3,803,920	103.218	4,128,720	4,000,000	3,824,806	0	11,272	0	0	3.422	3.882	JJ	68,440	136,880	02/15/2018.	01/01/2032.
79467B	BN	4	SALES TAX SECURITIZATION CORP			1	1FE	4,000,000	100.881	4,035,240	4,000,000	4,000,000	0	0	0	0	3.820	3.820	JJ	76,400	152,800	01/25/2018.	01/01/2048.
79742G	AF	8	SAN DIEGO COUNTY CA AIRPORT AUTHORITY SE			2	1FE	3,000,000	113.276	3,398,280	3,000,000	3,000,000	0	0	0	0	5.594	5.594	JJ	83,910	167,820	02/06/2014.	07/01/2043.
797669	UP	1	SAN FRANCISCO CA BAY AREA 2012 SER B (R			2	1FE	4,000,000	105.567	4,222,680	4,000,000	4,000,000	0	0	0	0	4.087	4.087	JJ	81,740	163,480	09/21/2012.	07/01/2032.
79772E	BH	1	SAN FRANCISCO CITY & CNTY CA C			2	1FE	1,783,248	105.284	1,942,490	1,845,000	1,789,436	0	3,324	0	0	3.625	3.929	MS	22,294	66,881	02/08/2018.	09/01/2032.
79772E	BJ	7	SAN FRANCISCO CITY & CNTY CA C			2	1FE	961,670	104.532	1,045,320	1,000,000	964,210	0	1,365	0	0	3.750	4.035	MS	12,500	37,500	02/08/2018.	09/01/2037.
798165	KV	7	SAN JOSE CA MF HSG REVENUE 2011 A-1			2	1FE	3,572,215	104.089	3,705,568	3,560,000	3,563,132	0	(1,690)	0	0	4.350	4.297	AO	38,715	154,860	12/31/2013.	10/01/2028.
798186	YW	6	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION	CF		2	1FE	1,956,629	103.437	2,280,786	2,205,000	2,057,706	0	18,790	0	0	3.374	4.560	FA	30,999	74,397	12/31/2013.	08/01/2026.
798186	YX	4	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION	CF		2	1FE	3,129,300	104.687	3,580,295	3,420,000	3,217,326	0	16,406	0	0	3.924	4.699	FA	55,917	134,201	12/31/2013.	08/01/2029.
798186	YY	2	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION	CF		2	1FE	3,750,000	105.602	3,960,075	3,750,000	3,750,000	0	0	0	0	4.469	4.469	FA	69,828	167,588	01/17/2013.	08/01/2034.
799017	KX	5	SAN MATEO CA UNION HS DISTRICT				1FE	875,000	103.837	908,574	875,000	875,000	0	0	0	0	3.070	3.070	MS	8,954	26,863	10/25/2012.	09/01/2023.
837123	KU	1	SOUTH CAROLINA ST PORTS AUTH P TRANSPORT			2	1FE	5,000,000	99.322	4,966,100	5,000,000	5,000,000	0	0	0	0	3.641	3.641	JJ	45,007	0	09/18/2019.	07/01/2051.
837123	LD	8	SOUTH CAROLINA ST PORTS AUTH P TRANSPORT			2	1FE	3,000,000	100.599	3,017,970	3,000,000	3,000,000	0	0	0	0	3.875	3.874	JJ	13,240	0	11/14/2019.	07/01/2055.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA	CF..	..	2	1FE	1,525,463	103.931	1,527,786	1,470,000	1,500,462	0	(5,225)	0	0	4.000	3.191	JJ	29,400	58,800	06/25/2015.	07/01/2037.
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1		..	2	1FE	1,525,000	100.000	1,525,000	1,525,000	1,525,000	0	0	0	0	2.950	2.950	MON	3,749	44,988	04/12/2013.	01/01/2041.
83756C MM 4	SOUTH DAKOTA HSG DEV AUTH MTGE		..	2	1FE	1,105,000	100.426	1,109,707	1,105,000	1,105,000	0	0	0	0	2.700	2.700	MN	4,973	29,835	05/18/2016.	11/01/2036.
838536 JZ 4	S JERSEY NJ TRANSPRTN AUTH TRA TRANSPORT		..	2	2FE	3,080,000	98.491	3,033,523	3,080,000	3,080,000	0	0	0	0	3.936	3.936	MN	22,562	0	10/11/2019.	11/01/2035.
843146 3Q 2	SOUTHERN ILLINOIS UNIV 2012B-2		..		3FE	3,000,000	90.273	2,708,190	3,000,000	3,000,000	0	0	0	0	4.400	4.400	AO	33,000	132,000	12/06/2012.	04/01/2035.
843375 ZG 4	SOUTHERN MINNESOTA MUNICIPAL POWER AGENC		..		1FE	1,790,000	100.000	1,790,000	1,790,000	1,790,000	0	0	0	0	3.974	3.974	JJ	35,567	71,135	10/14/2010.	01/01/2020.
85732G WJ 5	STATE PUBLIC SCH BLDG AUTH PA EDUCATION		..		1FE	5,000,000	99.451	4,972,550	5,000,000	5,000,000	0	0	0	0	3.196	3.196	AO	18,199	0	10/18/2019.	04/01/2031.
86768M AQ 5	SUNRISE FL SPL ASSMNT		..	4	2FE	1,000,000	104.913	1,049,130	1,000,000	1,000,000	0	0	0	0	4.800	4.798	MN	8,000	48,000	02/26/2015.	05/01/2025.
875301 FF 5	TAMPA-HILLSBOROUGH CNTY FL EXP		..	2	1FE	1,000,000	102.967	1,029,670	1,000,000	1,000,000	0	0	0	0	3.420	3.420	JJ	17,100	34,200	12/13/2012.	07/01/2023.
875301 FG 3	TAMPA-HILLSBOROUGH CNTY FL EXP		..	2	1FE	1,000,000	103.022	1,030,220	1,000,000	1,000,000	0	0	0	0	3.590	3.590	JJ	17,950	35,900	12/13/2012.	07/01/2024.
882667 AZ 1	TEXAS ST PRIV ACTIVITY BOND SU TRANSPORT		..	1	2FE	12,667,425	100.686	12,585,750	12,500,000	12,667,418	0	(7)	0	0	3.922	3.846	JD	20,046	0	12/30/2019.	12/31/2049.
882722 VK 4	TEXAS TRANSPORTATION COMMISSIO		..		1FE	4,500,000	105.594	4,751,730	4,500,000	4,500,000	0	0	0	0	3.823	3.823	AO	43,009	172,035	09/22/2010.	04/01/2023.
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B	CF..	..	2	1FE	2,190,792	102.338	2,236,085	2,185,000	2,185,935	0	(897)	0	0	4.450	4.406	JJ	48,616	97,233	12/31/2013.	01/01/2030.
88275F NX 3	TX DEPT OF HSG & COMM AFFAIRS		..	2	1FE	2,425,000	101.157	2,453,057	2,425,000	2,425,000	0	0	0	0	3.180	3.180	MS	25,705	77,115	01/15/2016.	03/01/2039.
88278P ZM 9	TEXAS ST UNIV SYS FING REVENUE HIGHER ED		..	2	1FE	5,488,900	98.913	5,440,215	5,500,000	5,488,916	0	16	0	0	3.289	3.303	MS	20,099	0	10/29/2019.	03/15/2040.
914072 4J 9	UNIV OF ARKANSAS AR UNIV REVEN HIGHER ED		..	1	1FE	3,000,000	100.212	3,006,360	3,000,000	3,000,000	0	0	0	0	3.350	3.350	MS	18,704	0	10/11/2019.	03/01/2038.
914072 4K 6	UNIV OF ARKANSAS AR UNIV REVEN HIGHER ED		..	1	1FE	3,000,000	99.680	2,990,400	3,000,000	3,000,000	0	0	0	0	3.450	3.449	MS	19,263	0	10/11/2019.	03/01/2042.
914119 V7 4	UNIV OF CINCINNATI OH RECPTS HIGHER EDUC		..	2	1FE	5,000,000	98.053	4,902,650	5,000,000	5,000,000	0	0	0	0	3.254	3.254	JD	8,587	0	11/21/2019.	06/01/2039.
91412G QL 2	UNIVERSITY OF CALIFORNIA		..	2	1FE	4,000,000	105.322	4,212,880	4,000,000	4,000,000	0	0	0	0	4.062	4.062	MN	20,761	162,480	02/28/2013.	05/15/2033.
91412G XE 0	UNIVERSITY OF CALIFORNIA HIGHER EDUCATIO		..	1	1FE	5,054,300	107.368	5,368,400	5,000,000	5,052,354	0	(1,197)	0	0	3.931	3.866	MN	25,115	196,550	02/23/2018.	05/15/2045.
91417K N3 1	UNIV OF COLORADO CO ENTERPRISE		..	2	1FE	2,500,000	103.874	2,596,850	2,500,000	2,500,000	0	0	0	0	3.039	3.039	JD	6,331	75,975	01/16/2015.	06/01/2027.
915183 M5 3	UNIV OF UTAH UT REVENUES HIGHER EDUCATIO		..	1	1FE	5,000,000	100.850	5,042,500	5,000,000	5,000,000	0	0	0	0	3.351	3.351	FA	9,308	0	11/14/2019.	08/01/2039.
917567 EX 3	UTAH ST TRANSIT AUTH SALES TAX GENERAL		..	1	1FE	5,000,000	101.611	5,080,550	5,000,000	5,000,000	0	0	0	0	3.443	3.443	JD	16,737	0	11/07/2019.	12/15/2042.
92419R AQ 5	VERMONT ST HSG FIN AGY PROPERT		..	1	1FE	1,375,000	108.079	1,486,086	1,375,000	1,375,000	0	0	0	0	3.800	3.800	MN	8,708	52,250	01/09/2018.	11/01/2037.
92428C JE 5	VERMONT STUDENT ASSISTANCE COR		..	2	1FE	1,400,718	105.901	1,509,089	1,425,000	1,410,729	0	1,908	0	0	3.750	3.927	JD	2,375	53,438	05/29/2014.	06/15/2026.
92812Q V2 0	VIRGINIA ST HSG AUTH DEV AUTH SERIES D	CF..	..	2	1FE	3,500,000	103.541	3,623,935	3,500,000	3,500,000	0	0	0	0	5.051	5.051	JJ	88,393	176,785	11/17/2011.	01/01/2034.
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B		..		1FE	663,281	100.751	668,262	663,281	663,281	0	0	0	0	2.750	2.756	MON	1,520	18,240	04/25/2013.	04/25/2042.
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A		..		1FE	2,946,271	102.483	3,019,427	2,946,271	2,946,271	0	0	0	0	3.250	3.250	MON	1,596	95,754	10/29/2015.	06/25/2042.
92812V MA 1	VIRGINIA ST HSG DEV AUTH	CF..	..		1FE	2,000,259	101.920	2,038,664	2,000,259	2,000,259	0	0	0	0	3.125	3.125	MON	1,042	62,508	05/24/2017.	11/25/2039.
928181 GY 6	VIRGINIA RES AUTH WTR & SEWER		..	4	1FE	1,000,000	109.034	1,090,340	1,000,000	1,000,000	0	0	0	0	3.820	3.820	MN	6,367	38,200	11/07/2012.	11/01/2029.
92818M B9 0	VIRGINIA RES AUTH INF REV BND SERIES 20		..	2	1FE	943,239	101.606	970,337	955,000	946,594	0	2,760	0	0	3.830	4.335	MN	6,096	23,938	12/02/2019.	11/01/2021.
92818M D2 3	VIRGINIA RES AUTH INF REV BND SERIES 20		..	2	1FE	44,459	101.810	45,815	45,000	44,682	0	164	0	0	3.830	4.236	MN	287	1,724	08/24/2018.	11/01/2021.
93265P BT 5	WALNUT ENERGY CENTER AUTHORITY		..		1FE	1,466,713	103.183	1,501,313	1,455,000	1,456,403	0	(1,334)	0	0	5.200	5.100	JJ	37,830	75,660	05/21/2010.	01/01/2021.
93978X EK 2	WASHINGTON ST HSG FIN COMMN 2011 SERIES	CF..	..	2	1FE	771,989	103.163	794,355	770,000	770,391	0	(298)	0	0	4.500	4.458	AO	8,663	34,650	12/31/2013.	10/01/2031.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						561,759,414	XXX	583,478,461	563,840,468	562,100,219	0	125,645	0	0	XXX	XXX	XXX	4,828,106	14,921,318	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
419818 HM 4	HAWAII HOUSING 2013 SERIES A		..		1FE	806,138	99.180	862,564	869,695	818,342	0	2,191	0	0	2.600	3.055	MON	1,884	22,612	12/31/2013.	07/01/2037.
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES		..	2	1FE	1,585,000	100.365	1,590,785	1,585,000	1,585,000	0	0	0	0	2.720	2.720	MON	3,593	43,112	03/13/2013.	11/01/2041.
1299999. U.S. States, Territories - Residential Mortgage-Backed Securities						2,391,138	XXX	2,453,349	2,454,695	2,403,342	0	2,191	0	0	XXX	XXX	XXX	5,477	65,724	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						564,150,552	XXX	585,931,810	566,295,163	564,503,561	0	127,836	0	0	XXX	XXX	XXX	4,833,583	14,987,042	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
004284	B5	3	ACALANES CA UNION HIGH SCH DIS				1FE	2,645,000	102.772	2,718,319	2,645,000	2,645,000	0	0	0	0	2.781	2.781	FA	30,649	73,557	05/03/2013.	08/01/2023.
213248	BB	2	COOK CNTY IL SALES TAX REV			2	1FE	1,000,000	109.488	1,094,880	1,000,000	1,000,000	0	0	0	0	5.354	5.354	MN	6,841	53,540	07/12/2013.	11/15/2035.
623040	HH	8	MT SAN ANTONIO CA CMNTY CLG DI 2013 SERI				1FE	1,000,000	107.460	1,074,600	1,000,000	1,000,000	0	0	0	0	4.103	4.103	FA	17,096	41,030	07/10/2013.	08/01/2023.
736688	FN	7	PORTLAND COMMUNITY COLLEGE DIS			4	1FE	3,079,980	110.124	3,127,522	2,840,000	2,959,929	0	(15,673)	0	0	4.810	3.744	JD	11,384	136,604	01/30/2014.	06/01/2027.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations								7,724,980	XXX	8,015,321	7,485,000	7,604,929	0	(15,673)	0	0	XXX	XXX	XXX	65,970	304,731	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions								7,724,980	XXX	8,015,321	7,485,000	7,604,929	0	(15,673)	0	0	XXX	XXX	XXX	65,970	304,731	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																							
05914F	JL	5	BALTIMORE COUNTY MARYLAND				1FE	6,897,792	106.010	7,314,690	6,900,000	6,899,214	0	187	0	0	3.810	3.813	MN	43,815	262,890	11/03/2010.	11/01/2023.
313373	KN	1	FEDERAL HOME LOAN BANK	CF		1		4,140,640	114.000	4,560,000	4,000,000	4,070,299	0	(9,566)	0	0	4.375	4.057	AO	30,625	175,000	06/22/2011.	04/28/2026.
33803W	AA	7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC			4	1FE	6,245,990	104.702	6,416,307	6,128,161	6,193,963	0	(5,823)	0	0	3.666	3.475	MON	16,225	224,658	12/16/2014.	08/05/2030.
452024	HF	2	ILLINOIS MUNICIPAL ELEC AGENCY				1FE	3,000,000	103.568	3,107,040	3,000,000	3,000,000	0	0	0	0	5.599	5.599	FA	69,988	167,970	11/19/2010.	02/01/2021.
48730P	AB	6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE			4	1FE	9,114,271	124.963	11,389,466	9,114,271	9,114,271	0	0	0	0	8.000	8.002	JJ	336,215	729,142	02/25/2002.	07/15/2028.
658203	V6	8	NORTH CAROLINA ST MUNI PWR AGY #1 CATAWB				1FE	1,000,000	105.420	1,054,200	1,000,000	1,000,000	0	0	0	0	3.672	3.672	JJ	18,360	36,720	11/30/2012.	01/01/2028.
677521	HL	3	STATE OF OHIO ULT GO				1FE	4,000,000	101.315	4,052,600	4,000,000	4,000,000	0	0	0	0	4.061	4.061	FA	67,683	162,440	11/23/2010.	08/01/2020.
677521	HN	9	STATE OF OHIO ULT GO				1FE	1,000,000	106.392	1,063,920	1,000,000	1,000,000	0	0	0	0	4.461	4.461	FA	18,588	44,610	11/23/2010.	08/01/2022.
911551	AA	7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR			4	1	3,379,510	130.280	4,402,826	3,379,510	3,379,516	0	0	0	0	7.467	7.584	MON	21,029	252,348	05/20/2002.	05/01/2032.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations								38,778,203	XXX	43,361,049	38,521,942	38,657,263	0	(15,202)	0	0	XXX	XXX	XXX	622,528	2,055,778	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																							
313399	EK	9	FHLMC 2348 ZK			4	1	410,607	116.505	474,334	407,136	407,029	0	(95)	0	0	6.000	6.014	MON	2,036	24,428	11/13/2002.	08/15/2031.
31339D	7A	0	FHLMC 2417 KZ			4	1	728,266	112.092	834,153	744,170	737,699	0	42	0	0	6.000	6.206	MON	3,721	44,650	09/05/2002.	02/15/2032.
31339G	JU	6	FHLMC 2367 ZK			4	1	489,248	112.020	545,778	487,216	486,580	0	(267)	0	0	6.000	6.038	MON	2,436	29,233	09/26/2002.	10/15/2031.
31339M	FE	3	FHLMC 2389 ZB			4	1	455,574	112.256	541,290	482,192	477,647	0	6,129	0	0	6.000	6.505	MON	2,411	28,932	08/01/2002.	12/15/2031.
31339N	5V	4	FHLMC 2403 DZ			4	1	363,094	103.044	407,043	395,018	382,626	0	(112)	0	0	5.500	6.163	MON	1,811	21,726	08/19/2002.	01/15/2032.
31339W	XR	2	FHLMC 2439 EZ			4	1	886,742	111.366	1,023,214	918,785	912,454	0	4,933	0	0	6.000	6.364	MON	4,594	55,127	08/20/2002.	04/15/2032.
3133T2	DL	1	FHLMC REMIC 1642 PJ			4	1	180,674	105.110	209,877	199,674	196,805	0	173	0	0	6.000	6.838	MON	998	11,981	02/15/1994.	11/15/2023.
3133TH	TM	9	FHLMC 2116 ZA			4	1	479,158	111.060	560,788	504,942	498,901	0	(92)	0	0	6.000	6.384	MON	2,525	30,296	08/07/2002.	01/15/2029.
3133TJ	HS	5	FHLMC 2125 JZ			4	1	510,884	108.466	578,389	533,245	527,229	0	(607)	0	0	6.000	6.319	MON	2,666	31,995	08/12/2002.	02/15/2029.
31359F	AM	0	FNMA REMIC 1993-208 K			4	1	120,381	111.036	140,933	126,925	125,495	0	82	0	0	6.500	6.982	MON	688	8,250	02/25/1994.	11/25/2023.
31359G	B8	8	FNMA REMIC 1994-30 K	CF		4	1	97,459	106.181	108,573	102,253	101,207	0	139	0	0	6.500	6.945	MON	554	6,646	02/28/1994.	02/25/2024.
31359G	B8	8	FNMA REMIC 1994-30 K			4	1	175,092	106.181	195,058	183,703	181,826	0	250	0	0	6.500	6.945	MON	995	11,941	02/28/1994.	02/25/2024.
3136A1	NZ	4	FANNIE MAE 2011-96 NB	CF		4	1	2,192,960	101.955	2,174,009	2,132,322	2,139,131	0	(8,622)	0	0	4.000	3.522	MON	7,108	85,293	02/07/2014.	09/25/2040.
3136A4	AE	9	FANNIE MAE 2012-22 NY	CF		4	1	2,623,864	103.389	2,516,938	2,434,435	2,522,174	0	(16,195)	0	0	3.500	2.780	MON	7,100	85,205	08/27/2012.	03/25/2027.
3136A7	XG	2	FNR 2012-87 CV			4	1	10,404,688	100.107	10,010,700	10,000,000	10,122,234	0	(62,243)	0	0	3.000	2.559	MON	25,000	300,000	07/30/2012.	08/25/2032.
3136A8	DP	2	FANNIE MAE 2012-104 V			4	1	6,326,005	102.444	5,983,255	5,840,513	5,935,165	0	(72,853)	0	0	3.500	2.453	MON	17,035	204,418	08/06/2012.	02/25/2038.
3136A9	2Q	0	FNR 2012-118 VD			4	1	6,904,462	99.602	6,594,648	6,621,000	6,721,201	0	(47,477)	0	0	3.000	2.547	MON	16,553	198,630	10/05/2012.	10/25/2032.
3136A9	2W	7	FNR 2012-118 VB			4	1	5,200,000	100.310	5,015,500	5,000,000	5,071,118	0	(32,604)	0	0	3.000	2.578	MON	12,500	150,000	10/15/2012.	10/25/2032.
3136A9	LC	0	FNR 2012-114 VG			4	1	4,061,668	103.379	3,913,929	3,786,000	3,876,367	0	(46,175)	0	0	3.500	2.696	MON	11,043	132,510	10/17/2012.	09/25/2029.
3136AA	3R	4	FANNIE MAE 2012-149 LV	CF		4	1	4,948,644	101.171	4,860,770	4,804,509	4,843,617	0	(10,440)	0	0	3.000	2.638	MON	12,011	144,135	01/10/2013.	03/25/2036.
3136AA	MC	6	FANNIE MAE 2012-139 WV			4	1	1,746,148	101.553	1,828,543	1,800,580	1,783,862	0	4,701	0	0	3.000	3.441	MON	4,501	54,017	12/31/2013.	02/25/2036.
3136AB	MY	6	FANNIE MAE 2012-148 VB	CF		4	1	10,138,828	100.816	10,081,600	10,000,000	10,058,153	0	(25,974)	0	0	3.000	2.802	MON	25,000	300,000	10/15/2015.	12/25/2032.
3136AB	P9	8	FANNIE MAE 2013-6 VN	CF		4	1	2,995,520	104.862	2,952,914	2,816,000	2,897,452	0	(28,472)	0	0	3.500	2.873	MON	8,213	98,560	01/25/2013.	01/25/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136AB YJ 6	FANNIE MAE 2013-1 VB	CF..	..	4	1	5,227,718	101.389	5,164,756	5,094,000	5,141,343	0	(20,450)	0	0	3.000	2.716	MON...	12,735	152,820	01/10/2013.	02/25/2033.
3136AB ZF 3	FANNIE MAE 2013-1 VD	.....	..	4	1	4,123,750	101.495	4,059,800	4,000,000	4,031,005	0	(21,536)	0	0	3.000	2.622	MON...	10,000	120,000	01/24/2013.	01/25/2033.
3136AE TT 4	FANNIE MAE 2013-54 BA	CF..	..	4	1	2,473,499	102.226	2,443,790	2,390,576	2,433,686	0	1,947	0	0	3.000	2.679	MON...	5,976	71,717	04/26/2013.	06/25/2043.
3136AF BT 0	FANNIE MAE 2013-72 YA	.....	..	4	1	3,899,255	100.633	3,931,309	3,906,580	3,899,009	0	(127)	0	0	3.000	3.017	MON...	1,953	117,197	04/21/2016.	06/25/2033.
3136AF VV 3	FANNIE MAE 2013-66 VM	CF..	..	4	1	2,452,933	100.119	2,513,988	2,511,000	2,471,829	0	5,494	0	0	3.000	3.246	MON...	1,256	75,330	07/02/2015.	04/25/2032.
3136AG HV 7	FANNIE MAE 2013-94 CV	CF..	..	4	1	3,737,582	104.877	3,944,672	3,761,237	3,748,700	0	1,950	0	0	3.500	3.583	MON...	10,970	131,643	08/14/2013.	07/25/2033.
3136AJ LN 4	FANNIE MAE 2014-21 KW	CF..	..	4	1	4,397,899	105.542	4,439,097	4,206,000	4,307,204	0	(29,958)	0	0	4.000	3.508	MON...	14,020	168,240	05/19/2014.	04/25/2041.
3136AJ PY 6	FANNIE MAE 2014-19 VK	CF..	..	4	1	3,228,750	107.417	3,222,510	3,000,000	3,093,914	0	(19,590)	0	0	4.500	3.533	MON...	11,250	135,000	04/17/2014.	04/25/2034.
3136AL CF 6	FANNIE MAE 2015-63 VG	CF..	..	4	1	2,320,313	106.204	2,389,590	2,250,000	2,289,813	0	(11,189)	0	0	3.500	3.130	MON...	1,313	78,750	07/20/2015.	05/25/2031.
3136AL H3 8	FANNIE MAE 2014-79 LC	CF..	..	4	1	1,905,396	103.287	2,017,195	1,953,000	1,920,016	0	4,883	0	0	3.000	3.251	MON...	977	58,590	07/20/2015.	09/25/2044.
3136B0 ML 7	FANNIE MAE 2017-105 VK	CF..	..	4	1	6,641,901	100.253	6,520,151	6,503,697	6,608,788	0	(21,451)	0	0	3.500	3.199	MON...	18,969	227,629	12/28/2017.	05/25/2038.
3136B0 ZA 7	FANNIE MAE 2018-2 VJ	CF..	..	2	1	6,116,884	100.120	6,033,719	6,026,487	6,096,725	0	(13,746)	0	0	3.500	3.291	MON...	17,577	210,927	01/09/2018.	06/25/2038.
3137A0 LY 9	FHR 3698 GL	CF..	..	4	1	4,632,449	109.101	4,909,545	4,500,000	4,571,435	0	(13,759)	0	0	4.500	4.205	MON...	16,875	202,500	12/31/2013.	07/15/2030.
3137A2 NL 1	FHR 3756 PC	CF..	..	4	1	1,852,024	107.660	1,945,257	1,806,852	1,825,542	0	(10,389)	0	0	4.000	3.712	MON...	6,023	72,274	10/23/2013.	11/15/2040.
3137A8 UG 1	FHR 3837 DB	CF..	..	4	1	1,081,796	108.099	1,125,415	1,041,097	1,070,886	0	(1,774)	0	0	4.500	4.208	MON...	3,904	46,849	12/31/2013.	04/15/2041.
3137AB X7 1	FANNIE MAE 3870 MG	CF..	..	4	1	4,993,690	107.439	5,371,950	5,000,000	4,993,601	0	(176)	0	0	4.000	4.030	MON...	16,667	200,000	12/31/2013.	06/15/2041.
3137AF X3 1	FHR 3944 LM	.....	..	4	1	8,845,682	101.968	8,497,939	8,333,927	8,486,881	0	(1,978)	0	0	3.000	2.325	MON...	20,835	250,018	07/26/2012.	10/15/2026.
3137AJ JK 1	FHR 3962 EB	CF..	..	4	1	3,227,978	103.136	3,087,070	2,993,199	3,096,814	0	(18,581)	0	0	3.500	2.760	MON...	8,730	104,762	08/27/2012.	11/15/2026.
3137AR HC 3	FHR 4057 DV	.....	..	4	1	10,768,750	104.749	10,474,901	10,000,000	10,272,489	0	(87,192)	0	0	3.500	2.697	MON...	29,167	350,000	08/07/2012.	04/15/2031.
3137AR WS 1	FHR 4073 HC	.....	..	4	1	4,138,947	104.302	3,990,291	3,825,716	3,900,269	0	(16,959)	0	0	3.500	2.523	MON...	11,158	133,900	08/06/2012.	03/15/2035.
3137AV 3T 2	FHR 4122 VN	CF..	..	4	1	5,542,667	107.671	5,529,983	5,136,000	5,347,807	0	(29,422)	0	0	3.500	2.800	MON...	14,980	179,760	12/18/2012.	09/15/2029.
3137AV 6P 7	FHR 4121 MV	.....	..	4	1	6,010,984	101.627	5,798,044	5,705,220	5,797,359	0	(31,726)	0	0	3.000	2.395	MON...	14,263	171,157	10/05/2012.	12/15/2035.
3137AX EE 9	FHR 4147 VN	CF..	..	4	1	3,699,838	101.284	3,960,198	3,910,000	3,780,405	0	15,227	0	0	3.000	3.548	MON...	9,775	117,300	06/10/2014.	10/15/2029.
3137B2 PC 8	FHR 4212 CB	CF..	..	4	1	3,155,625	103.196	3,095,880	3,000,000	3,043,885	0	(24,741)	0	0	4.000	3.241	MON...	10,000	120,000	05/21/2014.	02/15/2039.
3137BJ MX 8	FREDDIE MAC 4468 UB	CF..	..	4	1	3,509,733	106.484	3,679,801	3,455,737	3,494,342	0	(7,043)	0	0	3.500	3.373	MON...	5,376	120,951	07/20/2015.	08/15/2044.
3137BN 3M 4	FHR 4550 VB	.....	..	4	1	6,644,673	101.243	6,536,285	6,456,036	6,588,189	0	(19,589)	0	0	3.000	2.710	MON...	8,608	193,681	04/04/2016.	03/15/2038.
3137BN W2 6	FHR 4571 GV	.....	..	4	1	7,908,144	101.375	7,849,466	7,743,000	7,858,465	0	(18,133)	0	0	3.000	2.787	MON...	10,324	232,290	03/31/2016.	06/15/2039.
3137BY CH 1	FREDDIE MAC 4680 YV	CF..	..	4	1	4,864,480	105.508	4,975,773	4,716,000	4,831,289	0	(20,149)	0	0	3.500	3.100	MON...	13,755	165,060	10/27/2017.	09/15/2037.
3137F4 MG 4	FHR 4776 CV	CF..	..	4	1	5,187,228	105.090	5,376,480	5,116,082	5,167,030	0	(16,211)	0	0	4.000	3.723	MON...	17,054	204,643	06/12/2018.	08/15/2035.
3137F4 R8 7	FREDDIE MAC 4776 QV	CF..	..	4	1	10,225,000	104.846	10,484,625	10,000,000	10,166,488	0	(45,579)	0	0	4.000	3.603	MON...	33,333	400,000	04/20/2018.	07/15/2038.
3137FC NZ 3	FREDDIE MAC 4744 TH	.....	..	4	1	9,540,296	104.815	9,794,973	9,345,000	9,502,228	0	(25,204)	0	0	3.500	3.250	MON...	27,256	327,075	01/03/2018.	01/15/2047.
3137FH DK 6	FREDDIE MAC 4821 BU	CF..	..	4	1	10,109,375	104.658	10,465,812	10,000,000	10,079,742	0	(26,665)	0	0	4.000	3.757	MON...	33,333	400,000	08/30/2018.	12/15/2044.
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1	.....	..	4	1	1,955,949	101.887	1,960,389	1,924,082	1,936,013	0	(7,937)	0	0	3.500	3.234	MON...	5,612	67,343	07/23/2015.	05/25/2045.
313920 SU 5	FNMA 2001-35 ZG	.....	..	4	1	314,554	113.655	369,731	325,310	321,586	0	(396)	0	0	6.500	6.771	MON...	1,762	21,145	06/18/2002.	08/25/2031.
31392E H6 0	FNMA 2002-69 Z	.....	..	4	1	396,297	108.959	452,498	415,292	407,841	0	(2,433)	0	0	5.500	5.873	MON...	1,903	22,841	09/26/2002.	10/25/2032.
31392K HM 1	FHLMC 2445 0Z	.....	..	4	1	508,608	111.081	575,911	518,461	514,433	0	(550)	0	0	6.500	6.703	MON...	2,808	33,700	07/31/2002.	05/15/2032.
31392M U4 2	FHLMC 2463 Z	.....	..	4	1	220,735	109.781	251,187	228,807	226,729	0	(123)	0	0	6.000	6.281	MON...	610	13,728	08/21/2002.	06/15/2032.
31392M U5 9	FHLMC 2463 ZB	.....	..	4	1	532,818	114.315	613,034	536,267	534,326	0	(34)	0	0	6.500	6.614	MON...	2,905	34,857	08/19/2002.	06/15/2032.
31392P HP 3	FHLMC 2459 LZ	.....	..	4	1	856,746	112.069	996,356	889,056	878,964	0	808	0	0	6.500	6.791	MON...	4,816	57,789	06/04/2002.	06/15/2032.
31392P RL 1	FHLMC 2484 Z	.....	..	4	1	457,802	112.972	562,644	498,038	483,968	0	1,644	0	0	6.000	6.692	MON...	2,490	29,882	07/09/2002.	07/15/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31392R RJ 2	FHLMC 2468 ZA	CF..	..		4	1	1,195,410	114.270	1,417,635	1,240,601	1,227,249	0	1,223	0	0	6.000	6.341	MON...	6,203	74,436	08/21/2002.	07/15/2032.
31392R WT 4	FHLMC 2492 Z		..		4	1	460,681	109.065	556,862	510,578	496,265	0	2,973	0	0	5.500	6.308	MON...	2,340	28,082	08/19/2002.	08/15/2032.
31392U EE 0	FHLMC 2504 Z		..		4	1	602,175	112.829	705,173	624,993	619,162	0	2,413	0	0	6.000	6.298	MON...	3,125	37,500	09/04/2002.	09/15/2032.
31392U JL 9	FHLMC 2499 VZ		..		4	1	516,456	111.402	585,723	525,774	521,503	0	330	0	0	6.000	6.186	MON...	2,629	31,547	10/01/2002.	09/15/2032.
31392W JU 5	FHLMC 2509 ZQ		..		4	1	449,192	109.462	514,822	470,320	465,402	0	197	0	0	5.500	5.937	MON...	2,156	25,868	10/10/2002.	10/15/2032.
31393A VK 0	FNMA 2003-30 HY	CF..	..		4	1	167,697	109.338	193,452	176,931	172,857	0	(297)	0	0	5.500	5.966	MON...	811	9,731	09/03/2003.	04/25/2033.
31393C LX 9	FNMA 2003-48 GH		..		4	1	1,953,141	112.343	2,246,159	1,999,376	1,980,046	0	1,609	0	0	5.500	5.729	MON...	9,164	109,966	09/18/2003.	06/25/2033.
31393N 4A 4	FHLMC 2589 GM	CF..	..		4	1	547,362	111.618	607,442	544,215	544,318	0	192	0	0	5.500	5.498	MON...	2,494	29,932	04/24/2003.	03/15/2033.
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2		..		4	1	675,992	101.181	711,992	703,682	699,528	0	(60)	0	0	5.500	5.797	MON...	3,225	38,702	09/08/2004.	07/25/2034.
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2	CF..	..		4	1	1,377,365	101.181	1,423,984	1,407,363	1,400,644	0	(59)	0	0	5.500	5.797	MON...	6,450	77,405	09/08/2004.	07/25/2034.
31397S SJ 4	FANNIE MAE 2011-24 GY	CF..	..		4	1	2,708,521	107.893	2,814,238	2,608,360	2,659,439	0	7,747	0	0	4.500	4.075	MON...	1,956	117,376	12/31/2013.	04/25/2041.
31397U YM 5	FNR 2011-68 CB		..		4	1	3,968,249	101.701	3,813,212	3,749,434	3,798,570	0	(14,773)	0	0	3.000	2.289	MON...	9,374	112,483	08/03/2012.	07/25/2026.
31398N Y2 4	FANNIE MAE 2010-123 PM	CF..	..		4	1	2,254,319	104.318	2,478,693	2,376,093	2,335,510	0	6,005	0	0	4.000	4.606	MON...	1,584	95,044	07/14/2011.	07/25/2040.
31398Q TQ 0	FREDDIE MAC 3747 HX	CF..	..		4	1	5,284,375	105.671	5,283,550	5,000,000	5,088,619	0	(58,131)	0	0	4.500	3.744	MON...	18,750	225,000	11/01/2013.	11/15/2039.
31398Q UG 0	FREDDIE MAC 3747 PW	CF..	..		4	1	3,090,000	105.856	3,175,680	3,000,000	3,034,353	0	(12,871)	0	0	4.000	3.637	MON...	10,000	120,000	12/18/2013.	10/15/2039.
31398R NW 1	FANNIE MAE 2010-59 BP	CF..	..		4	1	9,372,694	107.973	9,413,058	8,717,974	9,052,740	0	(9,348)	0	0	5.000	4.147	MON...	7,265	435,899	12/31/2013.	06/25/2040.
3140J6 GP 6	FNMA P/T POOL BM2005		..		4	1	7,308,855	105.040	7,463,816	7,105,677	7,232,430	0	(38,494)	0	0	4.000	3.343	MON...	23,686	284,227	02/02/2018.	12/01/2047.
3140Q9 UA 9	FANNIE MAE POOL CA2376	CF..	..		4	1	7,572,444	104.001	7,841,078	7,539,459	7,571,349	0	(708)	0	0	4.000	3.810	MON...	25,132	301,578	10/03/2018.	09/01/2048.
31418C XN 9	FANNIE MAE POOL MA3384	CF..	..		4	1	7,227,935	104.374	7,549,973	7,233,586	7,227,593	0	(217)	0	0	4.000	3.961	MON...	24,112	289,343	10/05/2018.	06/01/2048.
35563P HF 9	Freddie Mac - SCRT 2018-4 MA		..		4	1	4,369,714	103.607	4,634,309	4,472,969	4,382,389	0	11,140	0	0	3.500	3.884	MON...	13,046	156,554	11/08/2018.	11/25/2057.
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1		..		1FE		2,984,413	102.668	2,991,903	2,914,153	2,936,500	0	(15,583)	0	0	3.000	2.738	MON...	7,285	87,425	07/30/2012.	01/27/2038.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						294,235,704	XXX	297,387,005	286,263,912	289,673,476	0	(985,328)	0	0	XXX	XXX	XXX	793,604	10,567,419	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
30293M AJ 3	FRESB 2015-SB6 A10 2015-SB6 A10		..		4	1	3,549,771	103.997	3,691,685	3,549,800	3,546,583	0	(785)	0	0	3.220	3.196	MON...	9,525	114,303	10/26/2015.	08/25/2035.
3137B1 U7 5	FHLMC MULTIFAM STRU PASS THRU KSO1 A2		..		4	1	3,949,541	100.876	3,906,099	3,872,178	3,890,285	0	(9,514)	0	0	2.522	2.270	MON...	8,138	97,656	05/02/2013.	01/25/2023.
3137B3 4W 5	FHR 4215 LV	CF..	..		4	1	5,192,708	102.501	5,345,112	5,214,707	5,202,952	0	311	0	0	3.500	3.564	MON...	15,210	182,515	08/21/2013.	04/15/2033.
3137BK GJ 3	FHLMC MULTIFAMILY STRUCTURED P K151 A2	CF..	..		4	1	6,119,742	106.576	6,394,560	6,000,000	6,077,047	0	(10,148)	0	0	3.399	3.200	MON...	16,995	203,940	07/08/2015.	10/25/2029.
3137BK GK 0	FHLMC MULTIFAMILY STRUCTURED P K151 A3	CF..	..		4	1	4,079,592	106.724	4,268,960	4,000,000	4,056,809	0	(5,428)	0	0	3.511	3.341	MON...	11,703	140,440	07/08/2015.	04/25/2030.
3138L2 V4 6	FANNIE MAE AM2434		..		2	1	2,189,838	102.022	2,125,195	2,083,081	2,131,006	0	(9,853)	0	0	3.050	2.383	MON...	5,295	63,534	01/30/2015.	05/01/2027.
3138L4 EQ 2	FANNIE MAE AM3742	CF..	..		4	1	4,586,777	104.392	5,112,537	4,897,460	4,778,398	0	31,780	0	0	3.150	3.973	MON...	12,856	156,414	08/15/2013.	09/01/2025.
3138L4 J3 8	FANNIE MAE AM3881	CF..	..		4	1	2,810,735	107.891	3,078,359	2,853,199	2,832,986	0	2,763	0	0	3.830	4.021	MON...	1,821	110,796	09/05/2013.	08/01/2025.
3138L4 S2 0	FANNIE MAE AM4136	CF..	..		4	1	2,892,656	102.657	3,079,695	3,000,000	2,951,921	0	10,364	0	0	3.370	3.799	MON...	1,685	102,504	09/05/2013.	08/01/2023.
43232E CU 1	HSG FIN AUTH OF HILLSBOROUGH		..		2	1FE	2,385,000	102.058	2,434,083	2,385,000	2,385,000	0	0	0	0	3.600	3.600	JD.....	7,155	85,860	12/19/2012.	12/01/2032.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						37,756,360	XXX	39,436,285	37,855,425	37,852,987	0	9,490	0	0	XXX	XXX	XXX	90,383	1,257,962	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
3137F4 N6 5	FREDDIE MAC 4776 DW	CF..	..		4	1	5,124,414	104.499	5,224,950	5,000,000	5,083,409	0	(32,422)	0	0	4.000	3.466	MON...	16,667	200,000	04/12/2018.	09/15/2044.
3137F4 N6 5	FREDDIE MAC 4776 DW		..		4	1	5,124,414	104.499	5,224,950	5,000,000	5,083,409	0	(32,422)	0	0	4.000	3.466	MON...	16,667	200,000	04/12/2018.	09/15/2044.
3137F5 BD 0	FHR 4792 VB	CF..	..		4	1	6,552,813	104.775	6,810,375	6,500,000	6,540,304	0	(11,102)	0	0	4.000	3.846	MON...	21,667	260,000	09/18/2018.	08/15/2038.
3137FH 5X 7	FHR 4825 AV	CF..	..		4	1	7,096,250	105.612	7,392,818	7,000,000	7,075,905	0	(17,744)	0	0	4.000	3.751	MON...	23,333	280,000	09/12/2018.	02/15/2037.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						23,897,891	XXX	24,653,093	23,500,000	23,783,027	0	(93,690)	0	0	XXX	XXX	XXX	78,334	940,000	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						394,668,158	XXX	404,837,432	386,141,279	389,966,753	0	(1,084,730)	0	0	XXX	XXX	XXX	1,584,849	14,821,159	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00003# AB 9	A&E TELEVISION NETWORKS LLC				1	5,542,315	103.148	5,673,140	5,500,000	5,517,521	0	(6,235)	0	0	3.630	3.503	FA	71,541	199,650	10/07/2015.	08/22/2022.
00037B AB 8	ABB FINANCE USA INC				1FE	3,939,760	102.106	4,084,240	4,000,000	3,984,148	0	6,402	0	0	2.875	3.051	MN	16,931	115,000	05/04/2012.	05/08/2022.
00038A AB 9	ABB TREASURY CENTER USA 144A				1FE	1,025,720	103.163	1,031,630	1,000,000	1,005,568	0	(3,666)	0	0	4.000	3.603	JD	1,778	40,000	12/31/2013.	06/15/2021.
00101J AF 3	ADT CORP				3FE	1,924,323	102.062	2,041,240	2,000,000	1,975,403	0	8,913	0	0	3.500	4.011	JJ	32,278	70,000	06/25/2013.	07/15/2022.
001055 AJ 1	AFLAC INC				1FE	1,025,940	104.356	1,043,560	1,000,000	1,006,427	0	(2,861)	0	0	4.000	3.682	FA	15,111	40,000	04/16/2012.	02/15/2022.
00115A AF 6	AEP TRANSMISSION CO LLC				1	2,611,075	111.146	2,778,650	2,500,000	2,606,777	0	(2,336)	0	0	4.000	3.744	JD	8,333	100,000	01/31/2018.	12/01/2046.
00115A AH 2	AEP TRANSMISSION CO LLC				1FE	2,353,251	107.458	2,686,450	2,500,000	2,357,707	0	2,690	0	0	3.750	4.094	JD	7,813	93,750	05/10/2018.	12/01/2047.
00122@ AA 9	AES SOUTHLAND ENERGY LLC SENIOR SECURED				2PL	6,000,000	106.792	6,407,490	6,000,000	6,000,000	0	0	0	0	4.500	4.525	FMAN	23,250	262,644	02/28/2019.	02/29/2040.
00139P AA 6	AIG SUNAMERICA GLOBAL FIN IX 144A				1FE	6,354,600	140.144	7,007,200	5,000,000	5,813,114	0	(46,998)	0	0	6.900	5.094	MS	101,583	345,000	06/16/2003.	03/15/2032.
00182@ AA 6	AZ ROMULUS MI LANDLORD LLC				4	1	5,680,229	104.702	5,947,308	5,680,229	5,680,229	0	0	0	3.497	3.522	MON	552	198,672	12/01/2017.	10/31/2038.
00184* AA 6	AZ RANDALL OH LANDLORD LLC				4	1	5,989,509	105.931	6,344,753	5,989,509	5,989,509	0	0	0	3.610	3.637	MON	601	206,011	01/01/2018.	03/31/2039.
00184@ AA 4	AMZN (Euclid OH) CTL Pass-Thru CTL - LEA				4	1	2,045,389	110.762	2,265,520	2,045,389	2,045,389	0	0	0	4.095	4.129	MON	233	80,296	09/17/2018.	07/31/2039.
00191# AA 3	AMZN (Tucson AZ) CTL Pass-Thru CTL - LEA				4	1	2,279,542	110.530	2,519,581	2,279,542	2,279,542	0	0	0	4.095	4.130	MON	259	89,459	10/16/2018.	08/31/2039.
00194@ AA 2	APH FINANCE 1 LLC SENIOR SECURED GUARANT				1PL	3,000,000	114.003	3,420,075	3,000,000	3,000,000	0	0	0	0	4.770	4.770	JAJO	33,390	44,123	06/10/2019.	07/07/2029.
00206R CN 0	AT&T INC				2FE	1,994,080	104.821	2,096,420	2,000,000	1,996,591	0	568	0	0	3.400	3.435	MN	8,689	68,000	04/23/2015.	05/15/2025.
00206R DH 2	AT&T INC				2FE	2,361,760	116.762	2,335,240	2,000,000	2,361,411	0	(349)	0	0	5.150	3.923	MS	30,328	0	12/17/2019.	03/15/2042.
00206R JG 8	AT&T INC				2FE	1,008,342	119.104	1,191,040	1,000,000	1,008,297	0	(45)	0	0	5.375	5.310	AO	11,347	26,875	06/05/2019.	10/15/2041.
00226@ AA 4	ATC HOLDING LLC SENIOR NOTES				2	8,000,000	106.854	8,548,320	8,000,000	8,000,000	0	0	0	0	4.180	4.180	JD	10,218	334,400	12/20/2018.	12/20/2025.
00228# AA 0	AV CINGULAR LLC CTL - CINGULAR WIRELESS				4	1	2,623,262	105.819	2,703,822	2,555,146	2,565,102	0	(4,739)	0	0	7.450	7.219	MON	8,460	190,358	04/01/2004.	08/15/2021.
00287Y AQ 2	ABBVIE INC				2	2FE	998,250	105.544	1,055,440	1,000,000	998,983	0	169	0	0	3.600	3.621	MN	4,700	36,000	05/05/2015.	05/14/2025.
00287Y BR 9	ABBVIE INC 144A				1	2FE	9,964,700	106.039	10,603,900	10,000,000	9,964,831	0	131	0	0	4.050	4.076	MN	45,000	0	11/12/2019.	11/21/2039.
00287Y BS 7	ABBVIE INC 144A				1	2FE	4,978,150	105.693	5,284,650	5,000,000	4,978,191	0	41	0	0	4.250	4.276	MN	23,611	0	11/12/2019.	11/21/2049.
00287Y BW 8	ABBVIE INC 144A				1	2FE	999,750	101.793	1,017,930	1,000,000	999,752	0	2	0	0	3.200	3.203	MN	3,556	0	11/12/2019.	11/21/2029.
00440E AC 1	ACE INA HOLDINGS INC				1FE	5,914,700	148.638	7,431,900	5,000,000	5,532,472	0	(37,060)	0	0	8.875	7.314	FA	167,639	443,750	06/10/2002.	08/15/2029.
00751Y AC 0	ADVANCE AUTO PARTS INC				2	2FE	2,042,300	107.174	2,143,480	2,000,000	2,018,322	0	(4,499)	0	0	4.500	4.229	JD	7,500	90,000	01/29/2014.	12/01/2023.
008252 AM 0	AFFILIATED MANAGERS GROUP INC					1FE	1,002,340	107.088	1,070,880	1,000,000	1,001,086	0	(237)	0	0	4.250	4.221	FA	16,056	42,500	02/07/2014.	02/15/2024.
00914A AE 2	AIR LEASE CORP				1	2FE	7,910,640	99.540	7,963,200	8,000,000	7,912,857	0	2,217	0	0	3.250	3.382	AO	75,833	0	09/09/2019.	10/01/2029.
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP				4	4FE	47,144	99.688	46,710	46,856	46,864	0	(11)	0	0	8.627	8.538	AO	1,011	4,042	12/07/1999.	10/01/2020.
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP	LS			4	4FE	1,002	99.688	997	1,000	1,000	0	0	0	8.627	8.538	AO	22	86	12/07/1999.	10/01/2020.
010392 FF 0	ALABAMA POWER CO				1	1FE	1,061,390	122.206	1,222,060	1,000,000	1,053,852	0	(1,417)	0	0	5.200	4.795	JD	4,333	52,000	12/31/2013.	06/01/2041.
013078 AA 8	ALBERTO-CULVER COMPANY				1	1FE	999,590	101.235	1,012,350	1,000,000	999,980	0	48	0	0	5.150	5.155	JD	4,292	51,500	05/18/2010.	06/01/2020.
018522 E# 5	ALLETE INC				1	1	4,000,000	101.504	4,060,160	4,000,000	4,000,000	0	0	0	0	3.200	3.200	JJ	59,022	128,000	07/02/2012.	07/15/2026.
018522 J* 4	ALLETE INC				1	1	1,000,000	104.073	1,040,730	1,000,000	1,000,000	0	0	0	0	3.740	3.740	MS	11,012	37,400	09/16/2014.	09/15/2029.
018522 L* 1	ALLETE INC FIRST MORTAGE BOND				1	1	3,000,000	108.898	3,266,937	3,000,000	3,000,000	0	0	0	0	4.080	4.080	MS	40,800	61,200	03/01/2019.	03/01/2029.
020002 AP 6	ALLSTATE CORP				1FE	4,593,510	125.457	5,645,565	4,500,000	4,560,285	0	(3,013)	0	0	6.125	5.975	JD	12,250	275,625	12/27/2002.	12/15/2032.
02005N AV 2	ALLY FINANCIAL INC				2FE	1,471,275	110.487	1,657,305	1,500,000	1,484,484	0	2,798	0	0	5.125	5.375	MS	19,432	76,875	09/24/2014.	09/30/2024.
02209S AU 7	ALTRIA GROUP INC	LS			1	2FE	99,590	98.902	98,902	100,000	99,713	0	38	0	0	2.625	2.672	MS	766	2,625	09/13/2016.	09/16/2026.
02209S AU 7	ALTRIA GROUP INC				1	2FE	2,489,750	98.902	2,472,550	2,500,000	2,492,832	0	962	0	0	2.625	2.672	MS	19,141	65,625	09/13/2016.	09/16/2026.
02209S BD 4	ALTRIA GROUP INC				1	2FE	2,016,320	111.411	2,228,220	2,000,000	2,015,183	0	(1,137)	0	0	4.800	4.695	FA	36,533	48,000	02/20/2019.	02/14/2029.
02209S BE 2	ALTRIA GROUP INC				1	2FE	997,650	117.605	1,176,050	1,000,000	997,707	0	57	0	0	5.800	5.820	FA	22,072	29,000	02/12/2019.	02/14/2039.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
023765 AA 8	AMERICAN AIRLINES 2016-2 AA			1	1FE	2,554,331	103.082	2,642,507	2,563,500	2,556,326	0	609	0	0	3.200	3.247	JD	3,646	82,032	08/01/2017.	06/15/2028.
023770 AA 8	AMERICAN AIRLINES 2015-1 A			1	1FE	4,682,559	103.924	4,848,123	4,665,065	4,678,231	0	(1,331)	0	0	3.375	3.317	MN	26,241	157,446	04/21/2016.	05/01/2027.
023770 AB 6	AMERICAN AIRLINES 2015-1 B			4	2FE	597,825	100.793	602,566	597,825	597,825	0	0	0	0	3.700	3.698	MN	3,687	22,120	03/02/2015.	05/01/2023.
02377A AA 6	AMERICAN AIRLINES 2014-1 A PT TRUST			4	1FE	1,089,793	105.385	1,148,478	1,089,793	1,089,793	0	0	0	0	3.700	3.700	AO	10,081	40,322	09/02/2014.	10/01/2026.
02377B AB 2	AMERICAN AIRLINES 2015-2 AA			1	1FE	2,502,705	105.609	2,643,082	2,502,705	2,502,705	0	0	0	0	3.600	3.600	MS	24,777	90,097	09/10/2015.	03/22/2029.
02377L AA 2	AMER AIRLINE 19-1AA PTT			1	1FE	3,000,000	102.929	3,087,870	3,000,000	3,000,000	0	0	0	0	3.150	3.149	FA	35,700	0	08/01/2019.	08/15/2033.
02380# AA 0	AMERICAN AIRLINES 2012-1B(R) EETC			4	2PL	5,000,000	102.379	5,118,950	5,000,000	5,000,000	0	0	0	0	3.530	3.529	AO	46,576	0	09/26/2019.	10/01/2024.
02401@ AA 7	AMERICAN ASSETS TRUST LP SNR UNSEC NOTES				2	5,000,000	102.214	5,110,675	5,000,000	5,000,000	0	0	0	0	4.040	4.040	JAJO	34,228	202,000	10/31/2014.	10/31/2021.
025676 AM 9	AMERICAN EQUITY INVESTMENT			1	2FE	4,683,765	106.737	4,803,165	4,500,000	4,649,911	0	(17,235)	0	0	5.000	4.455	JD	10,000	225,000	01/22/2018.	06/15/2027.
025816 BJ 7	AMERICAN EXPRESS			2	3FE	1,000,000	100.500	1,005,000	1,000,000	1,000,000	0	0	0	0	5.200	5.200	MN	6,789	52,000	11/05/2014.	01/01/9999.
025816 BW 8	AMERICAN EXPRESS	LS		2	1FE	2,997,630	105.130	3,153,900	3,000,000	2,998,255	0	446	0	0	3.700	3.717	FA	45,633	111,000	08/01/2018.	08/03/2023.
025816 BW 8	AMERICAN EXPRESS			2	1FE	999,210	105.130	1,051,300	1,000,000	999,418	0	149	0	0	3.700	3.717	FA	15,211	37,000	08/01/2018.	08/03/2023.
025932 AK 0	AMERICAN FINANCIAL GROUP			1	2FE	6,530,558	103.000	6,901,000	6,700,000	6,559,524	0	18,006	0	0	3.500	3.858	FA	88,589	234,500	10/02/2018.	08/15/2026.
026609 AC 1	WYETH DEBENTURES				1FE	14,796,685	115.705	17,268,971	14,925,000	14,890,426	0	9,264	0	0	7.250	7.333	MS	360,687	1,082,063	07/19/2002.	03/01/2023.
02665W BF 7	AMERICAN HONDA FINANCE			1	1FE	2,971,541	99.805	2,994,150	3,000,000	2,976,612	0	5,071	0	0	1.650	2.171	JJ	23,238	0	08/30/2019.	07/12/2021.
02665W CE 9	AMERICAN HONDA FINANCE			1	1FE	1,994,140	107.716	2,154,320	2,000,000	1,995,090	0	514	0	0	3.500	3.535	FA	26,444	70,000	02/12/2018.	02/15/2028.
02666Q J7 9	AMERICAN HONDA FINANCE 144A				1FE	2,032,620	103.358	2,067,160	2,000,000	2,008,057	0	(4,469)	0	0	3.800	3.556	MS	21,322	76,000	12/31/2013.	09/20/2021.
03027W AK 8	AMERICAN TOWER TRUST I 144A				1FE	4,000,000	104.713	4,188,520	4,000,000	4,000,000	0	0	0	0	3.652	3.680	MON	6,492	146,080	03/27/2018.	03/23/2028.
03063# AA 2	AMERICOLD REALTY OPERATING PRT GUARANTEE			1	2PL	4,000,000	108.721	4,348,848	4,000,000	4,000,000	0	0	0	0	4.680	4.680	JJ	89,960	111,280	12/04/2018.	01/08/2026.
03076C AE 6	AMERIPRISE FINANCIAL INC				1FE	4,795,568	100.645	4,780,638	4,750,000	4,751,167	0	(5,601)	0	0	5.300	5.176	MS	74,126	251,750	03/09/2010.	03/15/2020.
03076C AF 3	AMERIPRISE FINANCIAL INC			1	1FE	2,021,960	107.173	2,143,460	2,000,000	2,009,624	0	(2,331)	0	0	4.000	3.862	AO	16,889	80,000	02/05/2014.	10/15/2023.
031100 L* 9	AMETEK INC SERIES J SNR NOTES				2	3,000,000	104.461	3,133,824	3,000,000	3,000,000	0	0	0	0	3.730	3.730	MS	28,286	111,900	09/30/2014.	09/30/2024.
031100 P* 5	AMETEK INC SERIES W SENIOR NOTE			1	2	7,000,000	107.313	7,511,889	7,000,000	7,000,000	0	0	0	0	4.180	4.180	JD	14,630	292,600	12/13/2018.	12/13/2025.
031162 BG 4	AMGEN INC			2	2FE	1,001,070	102.769	1,027,690	1,000,000	1,000,182	0	(119)	0	0	4.100	4.087	JD	1,822	41,000	06/28/2011.	06/15/2021.
035229 CG 6	ANHEUSER-BUSCH COS INC DEBENTURES				2FE	5,830,100	130.206	6,510,300	5,000,000	5,481,684	0	(30,789)	0	0	6.800	5.617	JJ	156,778	340,000	12/27/2002.	01/15/2031.
035229 CQ 4	ANHEUSER-BUSCH COS INC DEBENTURES				2FE	5,106,290	125.207	6,135,143	4,900,000	5,031,127	0	(6,652)	0	0	5.950	5.657	JJ	134,437	291,550	12/27/2002.	01/15/2033.
035240 AM 2	ANHEUSER-BUSCH INBEV			1	2FE	7,476,130	112.248	7,857,360	7,000,000	7,476,998	0	(197)	0	0	4.375	3.829	AO	64,653	131,250	12/09/2019.	04/15/2038.
036752 AB 9	ANTHEM INC			1	2FE	6,055,850	105.861	6,351,660	6,000,000	6,045,637	0	(5,073)	0	0	3.650	3.536	JD	18,250	219,000	12/05/2017.	12/01/2027.
037411 AW 5	APACHE CORP			2	2FE	1,051,450	101.757	1,017,570	1,000,000	1,042,703	0	(1,237)	0	0	5.100	4.768	MS	17,000	51,000	08/25/2011.	09/01/2040.
037411 BE 4	APACHE CORP	LS		1	2FE	7,987,600	104.486	8,358,880	8,000,000	7,989,578	0	1,424	0	0	4.375	4.393	AO	73,889	400,556	08/14/2018.	10/15/2028.
037411 BF 1	APACHE CORP	LS		1	2FE	2,969,615	103.710	3,085,373	2,975,000	2,969,927	0	312	0	0	4.250	4.271	JJ	67,433	0	06/05/2019.	01/15/2030.
037411 BF 1	APACHE CORP			1	2FE	24,955	103.710	25,928	25,000	24,957	0	3	0	0	4.250	4.271	JJ	567	0	06/05/2019.	01/15/2030.
037833 AS 9	APPLE INC			1	1FE	2,097,280	106.178	2,123,560	2,000,000	2,063,773	0	(13,654)	0	0	3.450	2.668	MN	10,542	69,000	06/27/2017.	05/06/2024.
037833 BY 5	APPLE INC INC			1	1FE	997,800	105.885	1,058,850	1,000,000	998,565	0	208	0	0	3.250	3.276	FA	11,556	32,500	02/16/2016.	02/23/2026.
038222 AF 2	APPLIED MATERIALS INC				1FE	2,007,690	103.483	2,069,660	2,000,000	2,001,340	0	(876)	0	0	4.300	4.252	JD	3,822	86,000	06/30/2011.	06/15/2021.
03842* BU 9	AQUA PENNSYLVANIA INC			1	1Z	8,000,000	100.253	8,020,272	8,000,000	8,000,000	0	0	0	0	3.410	3.410	JJ	8,336	0	12/20/2019.	01/01/2053.
039483 AS 1	ARCHER-DANIELS-MIDLAND DEBENTURES				1FE	6,363,800	135.953	6,797,650	5,000,000	5,778,395	0	(51,016)	0	0	7.000	5.140	FA	145,833	350,000	06/12/2003.	02/01/2031.
039483 BL 5	ARCHER-DANIELS-MIDLAND			1	1FE	1,921,480	101.448	2,028,960	2,000,000	1,940,202	0	8,063	0	0	2.500	3.002	FA	19,444	50,000	09/20/2017.	08/11/2026.
03968@ AJ 1	ARCTIC SLOPE REGIONAL CORP SENIOR NOTE			1	3	7,000,000	103.361	7,235,249	7,000,000	7,000,000	0	0	0	0	3.620	3.620	JD	7,039	253,400	12/21/2016.	12/21/2026.
042735 BE 9	ARROW ELECTRONICS			1	2FE	3,069,270	105.394	3,161,820	3,000,000	3,047,952	0	(8,568)	0	0	4.000	3.648	AO	30,000	120,000	06/01/2017.	04/01/2025.
042735 BF 6	ARROW ELECTRONICS			1	2FE	995,750	102.433	1,024,330	1,000,000	996,650	0	349	0	0	3.875	3.924	JJ	18,191	38,750	06/01/2017.	01/12/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
042735 BG 4	ARROW ELECTRONICS			1	2FE	2,981,610	102.808	3,084,240	3,000,000	2,987,230	0	2,475	0	0	3.250	3.349	MS	30,604	97,500	09/05/2017.	09/08/2024.
04317@ AF 5	ARTHUR J GALLAGHER & CO SERIES H			2		4,000,000	106.300	4,252,000	4,000,000	4,000,000	0	0	0	0	4.580	4.580	FA	63,102	183,200	02/27/2014.	02/27/2024.
04317@ BD 9	ARTHUR J GALLAGHER & CO SENIOR NOTES			1	2	5,000,000	105.619	5,280,940	5,000,000	5,000,000	0	0	0	0	4.340	4.340	JD	10,850	217,000	06/13/2018.	06/13/2028.
04621W AC 4	ASSURED GUARANTY				2FE	2,516,460	111.220	2,780,500	2,500,000	2,508,385	0	(1,632)	0	0	5.000	4.916	JJ	62,500	125,000	06/17/2014.	07/01/2024.
05279# AG 4	AUTOLIV ASP INC SER C GTD SR NT				2FE	3,000,000	105.600	3,168,000	3,000,000	3,000,000	0	0	0	0	4.090	4.090	AO	23,177	122,700	04/23/2014.	04/23/2024.
05279# AJ 8	AUTOLIV ASP INC SER E GTD SR NT				2FE	2,500,000	109.080	2,727,000	2,500,000	2,500,000	0	0	0	0	4.440	4.440	AO	20,967	111,000	04/23/2014.	04/23/2029.
053611 AF 6	AVERY DENNISON CORP				2FE	3,009,610	100.798	3,023,940	3,000,000	3,000,350	0	(1,184)	0	0	5.375	5.333	AO	34,042	161,250	04/08/2010.	04/15/2020.
053611 AG 4	AVERY DENNISON CORP				2FE	2,979,383	101.762	3,154,622	3,100,000	3,052,989	0	13,090	0	0	3.350	3.844	AO	21,924	103,850	10/08/2013.	04/15/2023.
05369A AA 9	AVIATION CAPITAL GROUP 144A			1	2FE	2,860,680	100.645	3,019,350	3,000,000	2,883,972	0	12,333	0	0	3.500	4.082	MN	17,500	105,000	02/01/2018.	11/01/2027.
05523U AK 6	BAE SYSTEMS HOLDINGS INC 144A				2FE	2,991,090	105.714	3,171,420	3,000,000	2,995,333	0	876	0	0	3.800	3.836	AO	26,600	114,000	09/30/2014.	10/07/2024.
05523U AP 5	BAE SYSTEMS HOLDINGS INC 144A			1	2FE	1,534,395	106.118	1,591,770	1,500,000	1,521,940	0	(3,395)	0	0	3.850	3.565	JD	2,567	57,750	02/12/2016.	12/15/2025.
05526D BJ 3	BAT CAPITAL CORP	LS		1	2FE	3,000,000	100.802	3,024,060	3,000,000	3,000,000	0	0	0	0	3.215	3.215	MS	30,810	0	09/03/2019.	09/06/2026.
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES 20			4	1	395,421	110.000	434,963	395,421	395,319	0	(58)	0	0	7.105	7.094	MN	4,682	28,095	12/28/2001.	05/01/2026.
05565E AL 9	BMW US CAPITAL LLC 144A			1	1FE	3,285,080	99.787	3,309,935	3,317,000	3,290,288	0	5,208	0	0	1.850	2.335	MS	18,068	30,682	08/30/2019.	09/15/2021.
05565E AY 1	BMW US CAPITAL LLC 144A			1	1FE	4,995,850	107.960	5,398,000	5,000,000	4,996,459	0	358	0	0	3.750	3.760	AO	41,146	187,500	04/05/2018.	04/12/2028.
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru CTL			1	1	3,665,247	104.683	3,836,890	3,665,247	3,665,247	0	0	0	0	3.540	3.566	MON	5,767	129,750	11/21/2017.	11/15/2032.
057224 AZ 0	BAKER HUGHES A GE CO LLC				1FE	4,573,128	117.742	5,004,035	4,250,000	4,519,448	0	(7,607)	0	0	5.125	4.645	MS	64,134	217,813	09/15/2011.	09/15/2040.
05723K AE 0	BAKER HUGHES A GE CO LLC			1	1FE	7,929,562	104.354	8,348,320	8,000,000	7,941,666	0	6,271	0	0	3.337	3.443	JD	11,865	266,960	02/01/2018.	12/15/2027.
058498 AV 8	BALL CORP			1	3FE	2,003,750	108.685	2,173,700	2,000,000	2,003,023	0	(415)	0	0	4.875	4.846	MS	28,708	97,500	03/07/2018.	03/15/2026.
06051G GF 0	BANK OF AMERICA			1	1FE	2,924,370	107.628	3,228,840	3,000,000	2,932,144	0	5,564	0	0	3.824	4.119	JJ	51,305	114,720	09/28/2018.	01/20/2028.
06051G HA 0	BANK OF AMERICA			1	1FE	3,000,000	113.089	3,392,670	3,000,000	3,000,000	0	0	0	0	3.946	3.931	JJ	51,956	118,380	01/18/2018.	01/23/2049.
06051G HD 4	BANK OF AMERICA			1	1FE	1,942,058	104.953	2,099,060	2,000,000	1,948,459	0	3,130	0	0	3.419	3.713	JD	2,089	68,380	05/23/2018.	12/20/2028.
06051G HX 0	BANK OF AMERICA			1	1FE	1,000,000	100.850	1,008,500	1,000,000	1,000,000	0	0	0	0	2.884	2.884	AO	5,528	0	10/17/2019.	10/22/2030.
064058 AD 2	BANK OF NEW YORK MELLON			2	2FE	2,992,500	101.023	3,030,690	3,000,000	2,992,500	0	0	0	0	4.950	4.962	JD	4,538	148,500	10/13/2015.	01/01/9999.
06406H BY 4	BANK OF NEW YORK MELLON			2	1FE	1,023,140	102.738	1,027,380	1,000,000	1,005,497	0	(3,195)	0	0	3.550	3.205	MS	9,664	35,500	12/31/2013.	09/23/2021.
06406H CQ 0	BANK OF NEW YORK MELLON			2	1FE	2,992,890	109.514	3,285,420	3,000,000	2,996,099	0	578	0	0	3.950	3.975	MN	14,154	118,500	11/13/2013.	11/18/2025.
06406H CX 5	BANK OF NEW YORK MELLON				1FE	3,487,855	105.067	3,677,345	3,500,000	3,493,808	0	1,200	0	0	3.250	3.291	MS	34,757	113,750	09/04/2014.	09/11/2024.
070101 E@ 5	BASIN ELECTRIC POWER COOP 2011 SERIES A			4	1	1,547,961	106.319	1,645,777	1,547,961	1,547,961	0	0	0	0	4.000	4.000	AO	15,480	61,918	10/31/2011.	10/01/2031.
070101 F# 2	BASIN ELECTRIC POWER COOP 2015 SERIES B			1	1	5,000,000	106.942	5,347,100	5,000,000	5,000,000	0	0	0	0	4.100	4.100	JD	9,111	205,000	07/07/2015.	06/15/2034.
07177M AB 9	BAXALTA INC			1	2FE	581,691	107.730	642,071	596,000	586,705	0	1,475	0	0	4.000	4.323	JD	530	23,840	06/03/2016.	06/23/2025.
07274E AG 8	BAYER US FINANCE LLC 144A				2FE	2,970,330	103.056	3,091,680	3,000,000	2,984,576	0	2,922	0	0	3.375	3.493	AO	23,344	101,250	10/01/2014.	10/08/2024.
07274N AW 3	BAYER US FINANCE II LLC 144A			1	2FE	2,457,577	103.195	2,579,875	2,500,000	2,467,120	0	6,541	0	0	3.375	3.692	JJ	38,906	84,375	07/12/2018.	07/15/2024.
07274N BA 0	BAYER US FINANCE II LLC 144A	LS		1	2FE	192,716	114.842	210,161	183,000	192,168	0	(380)	0	0	5.500	5.032	JJ	4,222	10,065	07/12/2018.	07/30/2035.
07274N BA 0	BAYER US FINANCE II LLC 144A			1	2FE	4,019,649	114.842	4,383,519	3,817,000	4,008,226	0	(7,932)	0	0	5.500	5.032	JJ	88,056	209,935	07/12/2018.	07/30/2035.
072863 AE 3	BAYLOR SCOTT & WHITE HOLDING	LS		1	1FE	100,000	99.430	99,430	100,000	100,000	0	0	0	0	2.650	2.649	MN	339	2,650	04/06/2016.	11/15/2026.
072863 AE 3	BAYLOR SCOTT & WHITE HOLDING			1	1FE	5,900,000	99.430	5,866,370	5,900,000	5,900,000	0	0	0	0	2.650	2.649	MN	19,978	156,350	04/06/2016.	11/15/2026.
072868 AC 6	BAYLOR UNIVERSITY			1	1FE	5,000,000	110.011	5,500,550	5,000,000	5,000,000	0	0	0	0	4.019	4.019	MS	66,983	200,950	02/08/2018.	03/01/2038.
07330M AB 3	BRANCH BANKING & TRUST CO			2	1FE	509,025	106.557	532,785	500,000	506,204	0	(998)	0	0	3.625	3.378	MS	5,286	18,125	01/24/2017.	09/16/2025.
078167 AZ 6	BELL TELEPHONE CO PENNSYLVANIA DEBENTURE				2FE	1,117,820	136.944	1,369,440	1,000,000	1,073,877	0	(4,268)	0	0	8.350	7.356	JD	3,711	83,500	06/19/2002.	12/15/2030.
080555 AE 5	BELO CORPORATION DEBENTURES				3FE	4,621,730	115.822	5,791,100	5,000,000	4,802,124	0	18,522	0	0	7.750	8.480	JD	32,292	387,500	04/01/2002.	06/01/2027.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
081437 AM 7	BEMIS COMPANY INC 144A			1	2FE	3,010,686	103.048	3,091,440	3,000,000	3,007,877	0	(2,809)	0	0	4.500	4.325	AO	28,500	45,750	06/13/2019.	10/15/2021.
084423 40 9	BERKLEY (WR) CORPORATION				2FE	3,000,000	102.000	3,060,000	3,000,000	3,000,000	0	0	0	0	5.625	5.625	JAJO	28,594	168,750	04/25/2013.	04/30/2053.
084423 AR 3	BERKLEY (WR) CORPORATION				2FE	3,081,480	102.247	3,067,410	3,000,000	3,007,152	0	(9,755)	0	0	5.375	5.025	MS	47,479	161,250	09/22/2010.	09/15/2020.
084423 AS 1	BERKLEY (WR) CORPORATION				2FE	1,011,460	105.452	1,054,520	1,000,000	1,003,511	0	(1,483)	0	0	4.625	4.456	MS	13,618	46,250	12/31/2013.	03/15/2022.
092113 AQ 2	BLACK HILLS CORP			1	2FE	1,009,710	110.901	1,109,010	1,000,000	1,008,986	0	(503)	0	0	4.350	4.260	MN	7,250	43,500	08/22/2018.	05/01/2033.
09247X AH 4	BLACKROCK INC				1FE	4,019,830	103.279	4,131,160	4,000,000	4,005,655	0	(3,947)	0	0	4.250	4.144	MN	17,472	170,000	12/31/2013.	05/24/2021.
09256B AJ 6	BLACKSTONE HOLDINGS 144A			1	1FE	2,984,040	102.754	3,082,620	3,000,000	2,987,200	0	1,431	0	0	3.150	3.213	AO	23,363	94,500	09/27/2017.	10/02/2027.
097023 AD 7	BOEING CO DEBENTURES				1FE	10,348,064	110.734	10,575,097	9,550,000	9,665,016	0	(64,244)	0	0	8.750	7.942	FA	315,681	835,625	09/24/2001.	08/15/2021.
097023 AG 0	BOEING CO DEBENTURES				1FE	5,715,240	149.612	5,984,480	4,000,000	5,041,365	0	(60,395)	0	0	8.625	5.594	MN	44,083	345,000	06/12/2003.	11/15/2031.
097023 BP 9	BOEING CO			1	1FE	1,981,160	101.354	2,027,080	2,000,000	1,986,403	0	2,123	0	0	2.600	2.727	AO	8,811	52,000	06/28/2017.	10/30/2025.
097023 BY 0	BOEING CO			1	1FE	3,851,330	103.657	4,146,280	4,000,000	3,860,738	0	5,224	0	0	3.550	3.817	MS	47,333	142,000	03/09/2018.	03/01/2038.
097023 BZ 7	BOEING CO			1	1FE	927,850	103.125	1,031,250	1,000,000	930,254	0	1,309	0	0	3.625	4.042	MS	12,083	36,250	02/21/2018.	03/01/2048.
097023 CP 8	BOEING CO			1	1FE	4,992,150	102.310	5,115,500	5,000,000	4,992,317	0	167	0	0	3.250	3.263	FA	68,160	0	07/29/2019.	02/01/2035.
100743 AK 9	BOSTON GAS 144A			1	1FE	3,500,375	103.578	3,625,230	3,500,000	3,500,788	0	69	0	0	3.150	3.146	FA	45,938	102,375	06/18/2019.	08/01/2027.
10112R AU 8	BOSTON PROPERTIES LP			2	1FE	1,995,580	104.786	2,095,720	2,000,000	1,998,504	0	448	0	0	3.850	3.876	FA	32,083	77,000	05/31/2012.	02/01/2023.
10112R BA 1	BOSTON PROPERTIES LP			1	2FE	1,992,820	113.342	2,266,840	2,000,000	1,993,465	0	593	0	0	4.500	4.545	JD	7,500	90,750	11/13/2018.	12/01/2028.
10112R BB 9	BOSTON PROPERTIES LP			1	2FE	2,994,450	104.470	3,134,100	3,000,000	2,994,699	0	249	0	0	3.400	3.422	JD	2,833	51,000	06/12/2019.	06/21/2029.
10240* AA 7	BOWIE ACQUISITIONS LLC			4	2PL	4,000,000	101.614	4,064,564	4,000,000	4,000,000	0	0	0	0	3.920	3.919	JD	6,533	0	12/16/2019.	09/30/2038.
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP			4	1	3,083,333	115.135	3,549,996	3,083,333	3,083,333	0	0	0	0	6.540	6.540	JD	560	201,650	11/04/2009.	06/30/2024.
110122 AA 6	BRISTOL-MYERS SQUIBB DEBENTURES				1FE	146,365	116.544	145,680	125,000	130,807	0	(1,483)	0	0	7.150	5.650	JD	397	8,938	11/30/2004.	06/15/2023.
110122 BD 9	BRISTOL-MYERS SQUIBB 144A			1	1FE	2,493,774	101.499	2,540,700	2,500,000	2,494,489	0	715	0	0	3.950	4.230	AO	20,847	0	11/25/2019.	10/15/2020.
110122 BL 1	BRISTOL-MYERS SQUIBB 144A			1	1FE	1,973,852	106.539	2,130,780	2,000,000	1,974,604	0	752	0	0	4.000	4.382	FA	30,222	0	11/22/2019.	08/15/2023.
110122 BQ 0	BRISTOL-MYERS SQUIBB 144A			1	1FE	7,894,257	110.207	8,816,560	8,000,000	7,895,512	0	1,255	0	0	3.900	4.090	FA	113,533	0	11/25/2019.	02/20/2028.
11042T AA 1	BRITISH AIR 18-1 AA PTT 144A			4	1FE	4,692,133	106.163	4,981,309	4,692,133	4,692,133	0	0	0	0	3.800	3.817	MJSD	5,448	178,301	03/14/2018.	09/20/2031.
11043X AA 1	BRITISH AIR 19-1 AA PTT 144A			1	1FE	4,999,527	103.812	5,190,109	4,999,527	4,999,527	0	0	0	0	3.300	3.313	MJSD	7,333	64,161	07/15/2019.	12/15/2032.
118230 AR 2	BUCKEYE PARTNERS LP			1	3FE	2,985,090	96.636	2,899,080	3,000,000	2,987,775	0	1,278	0	0	4.125	4.186	JD	10,313	123,750	11/09/2017.	12/01/2027.
124857 AM 5	CBS CORP	LS		2	2FE	743,212	105.852	788,597	745,000	744,089	0	177	0	0	3.700	3.729	FA	10,413	27,565	08/11/2014.	08/15/2024.
124857 AM 5	CBS CORP			2	2FE	1,251,988	105.852	1,328,443	1,255,000	1,253,466	0	299	0	0	3.700	3.729	FA	17,542	46,435	08/11/2014.	08/15/2024.
12503M AA 6	CBOE HOLDINGS INC	LS		1	1FE	955,747	107.376	1,068,391	995,000	960,987	0	4,083	0	0	3.650	4.217	JJ	17,049	36,318	09/18/2018.	01/12/2027.
12503M AA 6	CBOE HOLDINGS INC			1	1FE	965,353	107.376	1,079,129	1,005,000	970,645	0	4,124	0	0	3.650	4.217	JJ	17,220	36,683	09/18/2018.	01/12/2027.
12527G AH 6	CF INDUSTRIES INC 144A			1	2FE	3,501,030	108.862	3,810,170	3,500,000	3,501,065	0	(129)	0	0	4.500	4.495	JD	13,125	157,500	08/16/2018.	12/01/2026.
12542R F# 2	CHS INC SERIES M			2		3,000,000	102.412	3,072,363	3,000,000	3,000,000	0	0	0	0	4.520	4.520	JD	8,287	135,600	09/04/2015.	06/09/2021.
125523 AN 0	CIGNA CORP 144A			1	2FE	2,002,869	103.235	2,064,700	2,000,000	2,002,649	0	(220)	0	0	4.000	3.927	FA	30,222	0	10/15/2019.	02/15/2022.
125523 BY 5	CIGNA CORP 144A			1	2FE	2,970,264	109.768	3,293,040	3,000,000	2,971,210	0	946	0	0	4.500	4.681	FA	47,250	0	10/15/2019.	02/25/2026.
125523 CA 6	CIGNA CORP 144A			1	2FE	1,991,046	103.976	2,079,520	2,000,000	1,991,304	0	258	0	0	3.400	3.469	MS	22,667	0	10/15/2019.	03/01/2027.
12592B AJ 3	CNH INDUSTRIAL CAP LLC			1	2FE	2,005,340	105.936	2,118,720	2,000,000	2,004,049	0	(909)	0	0	4.200	4.145	JJ	38,733	77,233	08/13/2018.	01/15/2024.
12610# AA 1	CBRE U.S. CORE PARTNERS LP			1	2IF	7,000,000	100.487	7,034,062	7,000,000	7,000,000	0	0	0	0	3.380	3.380	AO	40,091	0	10/30/2019.	10/30/2029.
12636Y AA 0	CRH AMERICA FINANCE INC 144A	LS		1	2FE	397,084	103.945	415,780	400,000	397,760	0	263	0	0	3.400	3.487	MN	1,964	13,600	05/02/2017.	05/09/2027.
12636Y AA 0	CRH AMERICA FINANCE INC 144A			1	2FE	2,581,046	103.945	2,702,570	2,600,000	2,585,443	0	1,708	0	0	3.400	3.487	MN	12,769	88,400	05/02/2017.	05/09/2027.
126408 GW 7	CSX CORP			1	2FE	2,200,531	117.974	2,188,418	1,855,000	2,200,071	0	(460)	0	0	4.750	3.524	MN	7,587	0	12/12/2019.	05/30/2042.
126408 GY 3	CSX CORP			1	2FE	1,949,860	109.159	2,183,180	2,000,000	1,951,962	0	1,116	0	0	4.100	4.260	MS	24,144	82,000	02/15/2018.	03/15/2044.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126408	HF 3	CSX CORP			1	2FE	3,344,458	104.700	3,297,003	3,149,000	3,344,219	0	(239)	0	0	3.800	3.440	MN	19,944	0	12/10/2019.	11/01/2046.
126408	HK 2	CSX CORP			1	2FE	4,983,200	113.490	5,674,500	5,000,000	4,983,806	0	290	0	0	4.300	4.320	MS	71,667	215,000	02/15/2018.	03/01/2048.
126410	LK 3	CSX TRANSPORTATION DEBENTURES				1FE	2,359,347	103.339	2,170,119	2,100,000	2,112,960	0	(26,979)	0	0	9.750	8.333	JD	9,100	204,750	08/27/2004.	06/15/2020.
126650	CX 6	CVS CORP CTL	LS		1	2FE	2,079,541	109.212	2,297,820	2,104,000	2,083,240	0	2,045	0	0	4.300	4.449	MS	24,126	90,472	03/06/2018.	03/25/2028.
126650	CX 6	CVS CORP CTL			1	2FE	4,836,649	109.212	5,347,020	4,896,000	4,845,618	0	4,961	0	0	4.300	4.449	MS	56,141	210,528	03/06/2018.	03/25/2028.
126650	CY 4	CVS CORP CTL			1	2FE	5,952,730	113.527	6,811,620	6,000,000	5,955,538	0	1,484	0	0	4.780	4.842	MS	76,480	286,800	03/07/2018.	03/25/2038.
12673P	AE 5	CA INC			2	2FE	2,993,150	105.158	3,154,740	3,000,000	2,997,159	0	707	0	0	4.500	4.529	FA	51,000	135,000	08/14/2013.	08/15/2023.
127055	AH 4	CABOT CORP				2FE	1,798,056	102.932	1,852,776	1,800,000	1,799,439	0	207	0	0	3.700	3.713	JJ	30,710	66,600	07/09/2012.	07/15/2022.
127055	AK 7	CABOT CORP			1	2FE	1,996,980	101.406	2,028,120	2,000,000	1,997,865	0	279	0	0	3.400	3.418	MS	20,022	68,000	09/06/2016.	09/15/2026.
12705Q	AN 5	CABOT CORP				2FE	1,967,740	111.696	2,233,920	2,000,000	1,993,388	0	2,290	0	0	8.360	8.510	JD	7,431	167,200	10/08/1992.	08/17/2022.
127097	D* 1	CABOT OIL & GAS CORP				2	2,000,000	102.835	2,056,700	2,000,000	2,000,000	0	0	0	0	5.420	5.420	JJ	49,984	108,400	12/30/2010.	01/15/2021.
13052@	AA 6	CALIFORNIA PACIFIC ELECTRIC CO				2PL	2,000,000	102.429	2,048,580	2,000,000	2,000,000	0	0	0	0	5.190	5.190	JD	288	103,800	12/29/2010.	12/29/2020.
133434	AD 2	CAMERON LNG LLC 144A			1	1FE	5,000,000	102.132	5,106,600	5,000,000	5,000,000	0	0	0	0	3.701	3.701	JJ	9,253	0	12/05/2019.	01/15/2039.
134429	BA 6	CAMPBELL SOUP COMPANY			1	2FE	3,994,600	103.031	4,121,240	4,000,000	3,996,964	0	524	0	0	3.300	3.316	MS	37,400	132,000	03/16/2015.	03/19/2025.
134429	BH 1	CAMPBELL SOUP COMPANY			1	2FE	2,985,810	115.678	3,470,340	3,000,000	2,986,204	0	226	0	0	4.800	4.830	MS	42,400	144,000	03/12/2018.	03/15/2048.
14040H	BH 7	CAPITAL ONE FINANCIAL CORP			2	3FE	1,000,000	101.508	1,015,080	1,000,000	1,000,000	0	0	0	0	3.800	3.800	JD	4,625	55,500	05/11/2015.	01/01/9999.
14040H	BW 4	CAPITAL ONE FINANCIAL CORP	LS		2	2FE	2,030,971	107.485	2,187,320	2,035,000	2,031,630	0	350	0	0	3.800	3.824	JJ	32,436	77,330	01/25/2018.	01/31/2028.
14040H	BW 4	CAPITAL ONE FINANCIAL CORP			2	2FE	2,609,822	107.485	2,810,733	2,615,000	2,610,670	0	449	0	0	3.800	3.824	JJ	41,680	99,370	01/25/2018.	01/31/2028.
14149Y	BJ 6	CARDINAL HEALTH	LS		1	2FE	6,000,000	102.261	6,135,660	6,000,000	6,000,000	0	0	0	0	3.410	3.410	JD	9,093	204,600	06/01/2017.	06/15/2027.
141781	AE 4	CARGILL INC 144A SENIOR NOTES				1FE	12,563,958	124.891	12,395,432	9,925,000	11,040,427	0	(135,197)	0	0	7.500	5.465	MS	248,125	744,375	06/03/2003.	09/01/2026.
141781	BK 9	CARGILL INC 144A			1	1FE	6,965,070	105.327	7,372,890	7,000,000	6,966,882	0	1,812	0	0	3.250	3.309	MN	24,014	113,750	05/20/2019.	05/23/2029.
141781	G# 5	CARGILL INC SR NOTE			4	1	800,000	115.808	926,461	800,000	800,000	0	0	0	0	7.280	7.280	JD	162	58,240	06/30/1993.	06/30/2023.
149123	BF 7	CATERPILLAR INC				1FE	5,966,096	129.155	6,360,884	4,925,000	5,433,185	0	(46,420)	0	0	6.625	5.118	JJ	150,452	326,281	06/23/2003.	07/15/2028.
151895	E@ 4	CENTERPOINT PROPERTIES TRUST			1	2Z	5,000,000	98.988	4,949,375	5,000,000	5,000,000	0	0	0	0	3.320	3.320	MN	25,361	0	11/06/2019.	11/06/2031.
156686	AJ 6	CENTURYTEL INC SENIOR NOTES SERIES D				4FE	131,815	105.291	131,614	125,000	127,937	0	(393)	0	0	7.200	6.712	JD	750	9,000	11/30/2004.	12/01/2025.
161175	AY 0	CHARTER COMM OPT LLC			1	2FE	3,957,842	110.155	4,406,200	4,000,000	3,970,035	0	4,150	0	0	4.908	5.055	JJ	86,163	196,320	12/06/2016.	07/23/2025.
165087	AN 7	VERIZON VIRGINIA INC FORMERLY BELL ATLAN				1FE	145,833	110.264	137,830	125,000	128,776	0	(1,687)	0	0	7.875	6.272	JJ	4,539	9,844	11/30/2004.	01/15/2022.
166754	AP 6	CHEVRON PHILLIPS CHEM CO 144A			1	1FE	996,370	104.882	1,048,820	1,000,000	997,372	0	331	0	0	3.400	3.443	JD	2,833	34,000	11/18/2016.	12/01/2026.
166754	AS 0	CHEVRON PHILLIPS CHEM CO 144A			1	1FE	5,979,680	105.869	6,352,140	6,000,000	5,982,533	0	1,735	0	0	3.700	3.741	JD	18,500	222,000	02/28/2018.	06/01/2028.
166764	BL 3	CHEVRON CORP			1	1FE	2,003,340	104.523	2,090,460	2,000,000	2,002,499	0	(356)	0	0	2.954	2.932	MN	7,385	59,080	06/27/2017.	05/16/2026.
167885	A@ 1	CHICAGO PARKING METERS INC SENIOR SECURE			1	2PL	7,000,000	109.240	7,646,821	7,000,000	7,000,000	0	0	0	0	4.930	4.930	MJSD	959	316,342	01/30/2019.	12/30/2025.
171232	AE 1	CHUBB CORP DEBENTURES				1FE	443,585	137.345	583,716	425,000	436,710	0	(639)	0	0	6.800	6.464	MN	3,693	28,900	10/01/2002.	11/15/2031.
172062	AF 8	CINCINNATI FINANCIAL CORP DEBENTURES				1FE	14,748,303	129.309	19,299,368	14,925,000	14,827,724	0	8,291	0	0	6.920	7.024	MN	131,970	1,032,810	05/09/2005.	05/15/2028.
17252M	AK 6	CINTAS CORPORATION NO 2				1FE	1,557,255	103.253	1,548,795	1,500,000	1,512,166	0	(8,223)	0	0	4.300	3.706	JD	5,375	64,500	12/31/2013.	06/01/2021.
172967	JM 4	CITIGROUP INC SERIES P				3FE	2,500,000	109.210	2,730,250	2,500,000	2,500,000	0	0	0	0	5.950	5.950	MN	19,007	148,750	04/20/2015.	01/01/9999.
172967	LS 8	CITIGROUP INC			1	1FE	7,077,690	105.244	7,367,080	7,000,000	7,077,252	0	(5,727)	0	0	3.520	3.313	AO	43,804	211,200	09/05/2019.	10/27/2028.
172967	ME 8	CITIGROUP INC	LS		1	1FE	1,648,000	109.402	1,802,945	1,648,000	1,648,000	0	0	0	0	3.980	3.923	MS	18,402	32,795	03/13/2019.	03/20/2030.
172967	ME 8	CITIGROUP INC			1	1FE	352,000	109.402	385,095	352,000	352,000	0	0	0	0	3.980	3.923	MS	3,930	7,005	03/13/2019.	03/20/2030.
17308C	C5 3	CITIGROUP INC			1	1FE	2,000,000	101.531	2,030,620	2,000,000	2,000,000	0	0	0	0	2.976	2.976	MN	9,259	0	10/28/2019.	11/05/2030.
18055#	AM 4	CLARION LION PROPERITES FUND			1	1	4,000,000	107.267	4,290,684	4,000,000	4,000,000	0	0	0	0	4.600	4.600	FA	70,022	184,000	02/14/2014.	02/14/2024.
18055#	BB 7	CLARION LION PROPERITES FUND SENIOR NOTE			1	1	3,000,000	110.132	3,303,960	3,000,000	3,000,000	0	0	0	0	4.390	4.390	FA	54,875	65,850	02/01/2019.	02/01/2030.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
184496	AP	2	CLEAN HARBORS INC 144A			1	3FE	2,020,625	107.544	2,150,880	2,000,000	2,019,411	0	(1,214)	0	0	5.125	4.949	JJ	50,965	0	06/19/2019.	07/15/2029.
18469P	A*	1	CLEARBRIDGE ENERGY MLP OPP FND				1FE	2,742,038	100.082	2,744,292	2,742,038	2,742,038	0	0	0	0	3.270	3.270	FA	35,866	89,665	02/07/2013.	02/07/2020.
195674	J#	4	COLONIAL GAS COMPANY SENIOR UNSECURED NO			1	1	3,000,000	101.371	3,041,115	3,000,000	3,000,000	0	0	0	0	3.130	3.130	AO	22,432	93,900	10/05/2017.	10/05/2027.
195869	AG	7	COLONIAL PIPELINE CO 144A SENIOR NOTES				1FE	11,033,671	145.640	16,020,400	11,000,000	11,025,115	0	(1,136)	0	0	7.630	7.602	MN	72,273	839,300	04/02/2002.	04/15/2032.
198280	AF	6	COLUMBIA PIPELINE GROUP	LS		1	1FE	978,477	109.698	1,096,980	1,000,000	986,053	0	2,206	0	0	4.500	4.796	JD	3,750	45,000	05/12/2016.	06/01/2025.
198280	AF	6	COLUMBIA PIPELINE GROUP			1	1FE	1,956,954	109.698	2,193,960	2,000,000	1,972,107	0	4,412	0	0	4.500	4.796	JD	7,500	90,000	05/12/2016.	06/01/2025.
20030N	BN	0	COMCAST CORP			2	1FE	2,996,250	106.112	3,183,360	3,000,000	2,997,717	0	363	0	0	3.375	3.390	FA	38,250	101,250	05/19/2015.	08/15/2025.
20030N	BS	9	COMCAST CORP			2	1FE	998,120	104.818	1,048,180	1,000,000	998,778	0	176	0	0	3.150	3.172	MS	10,500	31,500	02/16/2016.	03/01/2026.
20030N	CJ	8	COMCAST CORP			1	1FE	2,985,450	110.700	3,321,000	3,000,000	2,986,469	0	501	0	0	3.900	3.935	MS	39,000	117,000	02/01/2018.	03/01/2038.
20030N	CT	6	COMCAST CORP			1	1FE	999,500	112.578	1,125,780	1,000,000	999,562	0	48	0	0	4.150	4.156	AO	8,761	42,653	10/02/2018.	10/15/2028.
20030N	CY	5	COMCAST CORP			1	1FE	4,990,500	101.531	5,076,550	5,000,000	4,990,549	0	49	0	0	3.250	3.263	MN	25,278	0	10/29/2019.	11/01/2039.
20268J	AB	9	COMMONSPIRIT HEALTH			1	2FE	2,400,000	100.670	2,416,080	2,400,000	2,400,000	0	0	0	0	3.347	3.347	AO	29,007	0	08/07/2019.	10/01/2029.
20268J	AD	5	COMMONSPIRIT HEALTH			1	1FE	2,987,010	97.688	2,930,640	3,000,000	2,987,178	0	168	0	0	3.817	3.841	AO	41,351	0	09/12/2019.	10/01/2049.
205887	CB	6	CONAGRA BRANDS INC			1	2FE	598,992	110.447	662,682	600,000	599,148	0	132	0	0	4.600	4.628	MN	4,600	28,290	10/15/2018.	11/01/2025.
20605P	AH	4	CONCHO RESOURCES INC			1	2FE	3,454,776	105.135	3,784,860	3,600,000	3,475,047	0	13,320	0	0	3.750	4.281	AO	33,750	135,000	06/29/2018.	10/01/2027.
209111	FC	2	CONSOLIDATED EDISON CO NY INC			1	1FE	3,157,350	108.252	3,247,560	3,000,000	3,154,447	0	(1,614)	0	0	3.950	3.613	MS	39,500	79,000	12/16/2019.	03/01/2043.
209111	FH	1	CONSOLIDATED EDISON CO NY INC			1	1FE	969,390	107.604	1,076,040	1,000,000	970,567	0	614	0	0	3.850	4.032	JD	1,711	38,500	02/14/2018.	06/15/2046.
209111	FW	8	CONSOLIDATED EDISON CO NY INC			1	1FE	6,937,770	103.255	7,227,850	7,000,000	6,937,874	0	104	0	0	3.700	3.743	MN	38,131	0	11/05/2019.	11/15/2059.
21036P	AS	7	CONSTELLATION BRANDS			1	2FE	2,821,800	104.437	3,133,110	3,000,000	2,849,048	0	17,100	0	0	3.500	4.306	MN	15,167	105,000	05/18/2018.	05/09/2027.
21036P	BB	3	CONSTELLATION BRANDS			1	2FE	1,996,240	109.240	2,184,800	2,000,000	1,996,828	0	512	0	0	4.400	4.431	MN	11,244	91,911	10/22/2018.	11/15/2025.
21036P	BC	1	CONSTELLATION BRANDS			1	2FE	1,994,400	112.483	2,249,660	2,000,000	1,994,975	0	499	0	0	4.650	4.685	MN	11,883	97,133	10/22/2018.	11/15/2028.
210795	QB	9	CONTINENTAL AIRLINES 2012-2 A EETC			4	1FE	3,549,504	105.662	3,695,051	3,497,048	3,526,513	0	(4,651)	0	0	4.000	3.770	AO	24,091	139,882	02/05/2014.	04/29/2026.
21871@	AA	8	CORESITE L.P. SENIOR UNSECURED NOTES			1	2	2,000,000	103.908	2,078,150	2,000,000	2,000,000	0	0	0	0	4.190	4.190	JD	3,724	83,800	06/15/2016.	06/15/2023.
21871@	AB	6	CORESITE L.P. SENIOR NOTE			1	2	3,000,000	103.259	3,097,776	3,000,000	3,000,000	0	0	0	0	3.910	3.906	JD	5,213	117,300	04/20/2017.	04/20/2024.
21871@	AC	4	CORESITE L.P. SERIES A SENIOR NOTE			1	2PL	2,000,000	104.209	2,084,170	2,000,000	2,000,000	0	0	0	0	4.110	4.107	FA	57,997	0	04/17/2019.	04/17/2026.
219023	AF	5	CORN PRODUCTS INTERNATIONAL				2FE	8,094,480	102.064	8,165,120	8,000,000	8,011,076	0	(12,816)	0	0	4.625	4.453	MN	61,667	370,000	12/31/2013.	11/01/2020.
219350	AW	5	CORNING INC	LS			2FE	712,694	113.514	840,004	740,000	715,857	0	583	0	0	4.750	4.995	MS	10,350	35,150	12/31/2013.	03/15/2042.
219350	AW	5	CORNING INC				2FE	250,406	113.514	295,136	260,000	251,517	0	205	0	0	4.750	4.995	MS	3,636	12,350	12/31/2013.	03/15/2042.
22279#	AE	4	COUSINS PROPERTIES INCORPORATE SENIOR NO			1	2	10,000,000	105.091	10,509,100	10,000,000	10,000,000	0	0	0	0	3.950	3.950	JJ	210,667	0	06/19/2019.	07/06/2029.
224044	CA	3	COX COMMUNICATIONS INC 144A			1	2FE	1,883,600	101.883	2,037,660	2,000,000	1,939,370	0	15,901	0	0	2.950	3.886	JD	164	59,000	04/20/2016.	06/30/2023.
224044	CG	0	COX COMMUNICATIONS INC 144A			1	2FE	2,994,930	103.282	3,098,460	3,000,000	2,996,424	0	467	0	0	3.350	3.370	MS	29,592	100,500	09/08/2016.	09/15/2026.
22541L	AE	3	CREDIT SUISSE FB USA INC				1FE	14,576,925	146.772	21,905,721	14,925,000	14,691,161	0	11,089	0	0	7.125	7.318	JJ	490,348	1,063,406	07/19/2002.	07/15/2032.
22822R	BD	1	CROWN CASTLE TOWERS LLC 144A			1	1FE	8,547,978	103.982	8,734,488	8,400,000	8,488,299	0	(20,614)	0	0	3.663	3.379	MON	13,675	289,377	04/15/2019.	05/15/2025.
22970*	AA	8	BGS BNSF CTL - Series 2015-1 PT			4	1FE	2,788,979	110.283	3,075,767	2,788,979	2,788,979	0	0	0	0	4.070	4.105	MON	5,045	113,511	03/12/2015.	05/15/2034.
23157#	AF	6	CURTISS-WRIGHT CORPORATION			2		2,700,000	103.106	2,783,862	2,700,000	2,700,000	0	0	0	0	3.700	3.700	FA	34,688	99,900	02/26/2013.	02/26/2023.
23204G	AC	4	CUSTOMERS BANCORP INC			2	2FE	2,993,250	101.927	3,057,810	3,000,000	2,996,465	0	1,322	0	0	3.950	4.000	JD	329	118,500	06/28/2017.	06/30/2022.
23338V	AC	0	DTE ELECTRIC CO			2	1FE	3,994,440	105.423	4,216,920	4,000,000	3,997,187	0	490	0	0	3.375	3.390	MS	45,000	135,000	06/23/2014.	03/01/2025.
23355L	AA	4	DXC TECHNOLOGY CO			1	2FE	1,974,735	104.996	2,099,920	2,000,000	1,985,914	0	4,771	0	0	4.450	4.731	MS	26,206	89,000	08/09/2017.	09/15/2022.
23386#	AR	3	DAIRY FARMERS OF AMERICA INC SENIOR NOTE			1	2FE	4,000,000	108.595	4,343,780	4,000,000	4,000,000	0	0	0	0	4.660	4.656	JJ	90,611	94,753	01/03/2019.	01/03/2026.
23389@	AA	9	DAIRYLAND POWER COOPERATIVE			4	1	2,325,000	92.125	2,141,906	2,325,000	2,325,000	0	0	0	0	3.420	3.419	MJSD	221	79,515	03/12/2013.	03/30/2043.
24736X	AA	6	DELTA AIRLINES 2015-1 AA			1	1FE	3,377,208	106.336	3,516,678	3,307,138	3,363,070	0	(5,433)	0	0	3.625	3.306	JJ	50,285	119,894	06/01/2017.	07/30/2027.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
24736Y	AA 4	DELTA AIRLINES 2015-1 A			1	1FE	6,704,579	105.056	6,948,764	6,614,343	6,690,372	0	(7,326)	0	0	3.875	3.655	JJ	107,506	256,306	03/16/2018.	07/30/2027.
249030	AC 1	DENTSPLY INTERNATIONAL			2	2FE	996,530	102.836	1,028,360	1,000,000	999,333	0	390	0	0	4.125	4.168	FA	15,583	41,250	08/16/2011.	08/15/2021.
250847	H* 4	DETROIT EDISON COMPANY 2011 SERIES D			1		8,000,000	106.512	8,520,960	8,000,000	8,000,000	0	0	0	0	4.310	4.310	MS	114,933	344,800	09/01/2011.	09/01/2023.
25087*	AE 3	DETROIT INTL BRIDGE COMPANY SERIES B			4	2FE	0	0.000	0	0	0	0	0	0	0	5.190	0.000	MON	0	166	06/29/2010.	07/02/2020.
25272K	AD 5	DIAMOND 1 FINANCE CORP 144A			1	2FE	2,999,130	102.912	3,087,360	3,000,000	2,999,748	0	165	0	0	4.420	4.426	JD	5,893	132,600	05/17/2016.	06/15/2021.
25272K	AG 8	DIAMOND 1 FINANCE CORP 144A			1	2FE	1,999,140	108.466	2,169,320	2,000,000	1,999,570	0	110	0	0	5.450	5.457	JD	4,844	109,000	05/17/2016.	06/15/2023.
25272K	AK 9	DIAMOND 1 FINANCE CORP 144A			1	2FE	1,999,040	115.096	2,301,920	2,000,000	1,999,371	0	78	0	0	6.020	6.026	JD	5,351	120,400	05/17/2016.	06/15/2026.
25278X	AN 9	DIAMONDBACK ENERGY INC			1	2FE	997,410	101.945	1,019,450	1,000,000	997,426	0	16	0	0	3.500	3.531	JD	2,528	0	11/20/2019.	12/01/2029.
25389J	AL 0	DIGITAL REALTY TRUST LP			2	2FE	1,488,540	104.111	1,561,665	1,500,000	1,495,549	0	1,659	0	0	3.950	4.076	JJ	29,625	59,250	06/18/2015.	07/01/2022.
25389J	AQ 9	DIGITAL REALTY TRUST LP			1	2FE	3,917,139	111.104	4,444,160	4,000,000	3,945,674	0	7,959	0	0	4.750	5.025	AO	47,500	190,000	03/08/2016.	10/01/2025.
25389J	AT 3	DIGITAL REALTY TRUST LP	LS		1	2FE	927,625	110.696	1,028,366	929,000	927,826	0	114	0	0	4.450	4.468	JJ	19,063	44,097	06/14/2018.	07/15/2028.
25389J	AT 3	DIGITAL REALTY TRUST LP			1	2FE	1,069,415	110.696	1,185,554	1,071,000	1,069,647	0	131	0	0	4.450	4.468	JJ	21,976	50,837	06/14/2018.	07/15/2028.
25466A	AD 3	DISCOVER BANK				2FE	996,120	106.337	1,063,370	1,000,000	998,411	0	400	0	0	4.200	4.248	FA	16,683	42,000	08/05/2013.	08/08/2023.
25466A	AJ 0	DISCOVER BANK			2	2FE	2,996,730	103.844	3,115,320	3,000,000	2,997,728	0	303	0	0	3.450	3.463	JJ	44,275	103,500	07/21/2016.	07/27/2026.
254687	CK 0	WALT DISNEY COMPANY (THE)			1	1FE	3,939,165	103.053	4,122,120	4,000,000	3,944,002	0	4,837	0	0	4.500	5.802	FA	68,000	0	11/26/2019.	02/15/2021.
25470D	AE 9	DISCOVERY COMMUNICATIONS				2FE	1,993,920	103.278	2,065,560	2,000,000	1,998,940	0	691	0	0	4.375	4.413	JD	3,889	87,500	06/13/2011.	06/15/2021.
25470D	BC 2	DISCOVERY COMMUNICATIONS			1	2FE	2,418,859	106.234	2,655,850	2,500,000	2,428,588	0	9,729	0	0	3.900	4.561	MN	12,458	97,500	04/03/2019.	11/15/2024.
257375	AE 5	DOMINION GAS HLDGS LLC			2	2FE	1,997,812	103.685	2,073,700	2,000,000	1,999,041	0	230	0	0	3.550	3.564	MN	11,833	71,000	08/06/2014.	11/01/2023.
260543	BA 0	DOW CHEMICAL CO				2FE	5,397,406	108.699	5,353,426	4,925,000	4,974,820	0	(36,503)	0	0	9.000	8.130	AO	110,813	443,250	10/07/1992.	04/01/2021.
26078J	AE 0	DUPONT DE NEMOURS INC			1	2FE	10,576,953	119.289	10,736,010	9,000,000	10,575,082	0	(1,871)	0	0	5.319	3.960	MN	61,169	51,269	12/20/2019.	11/15/2038.
263901	AD 2	DUKE ENERGY INDIANA INC			1	1FE	3,327,000	110.766	3,322,980	3,000,000	3,325,114	0	(1,886)	0	0	4.200	3.484	MS	37,100	0	10/21/2019.	03/15/2042.
26439R	AK 2	ENBRIDGE INC SENIOR NOTES				2FE	968,810	123.613	1,236,130	1,000,000	979,801	0	1,031	0	0	6.750	7.000	FA	25,500	67,500	06/17/2002.	02/15/2032.
26442C	AR 5	DUKE ENERGY CAROLINAS			1	1FE	2,937,480	110.816	3,324,480	3,000,000	2,939,470	0	1,287	0	0	3.875	4.000	MS	34,229	116,250	07/13/2018.	03/15/2046.
26442R	AD 3	DUKE ENERGY PROGRESS INC			1	1FE	2,050,360	112.872	2,257,440	2,000,000	2,048,371	0	(1,153)	0	0	4.150	3.994	JD	6,917	83,000	02/26/2018.	12/01/2044.
26444G	AC 7	DUKE ENERGY FL PROJ FIN	LS		4	1FE	1,297,948	100.279	1,301,621	1,298,000	1,298,002	0	0	0	0	2.538	2.538	MS	10,981	32,943	06/15/2016.	09/01/2029.
26444G	AC 7	DUKE ENERGY FL PROJ FIN			4	1FE	5,701,772	100.279	5,717,909	5,702,000	5,702,008	0	(1)	0	0	2.538	2.538	MS	48,239	144,717	06/15/2016.	09/01/2029.
268648	AN 2	EMC CORP	LS		2	3FE	2,474,627	102.249	2,632,912	2,575,000	2,535,644	0	10,582	0	0	3.375	3.857	JD	7,242	86,906	08/19/2013.	06/01/2023.
268648	AN 2	EMC CORP			2	3FE	1,369,454	102.249	1,457,048	1,425,000	1,403,221	0	5,856	0	0	3.375	3.857	JD	4,008	48,094	08/19/2013.	06/01/2023.
26875P	AM 3	EOG RESOURCES INC			1	1FE	1,999,980	104.980	2,099,600	2,000,000	2,000,000	0	0	0	0	3.150	3.150	AO	15,750	63,000	03/12/2015.	04/01/2025.
26884T	AD 4	ERAC USA FINANCE COMPANY 144A				2FE	1,042,150	103.849	1,038,490	1,000,000	1,010,044	0	(5,881)	0	0	4.500	3.856	FA	16,875	45,000	12/31/2013.	08/16/2021.
26884T	AR 3	ERAC USA FINANCE COMPANY 144A	LS		1	2FE	384,203	102.937	391,161	380,000	383,005	0	(396)	0	0	3.300	3.168	JD	1,045	12,540	11/08/2016.	12/01/2026.
26884T	AR 3	ERAC USA FINANCE COMPANY 144A			1	2FE	1,132,387	102.937	1,152,894	1,120,000	1,128,856	0	(1,167)	0	0	3.300	3.168	JD	3,080	36,960	11/08/2016.	12/01/2026.
26884U	A* 0	EPR PROPERTIES SERIES A GTD SENIOR NOTES			1	2FE	5,000,000	105.387	5,269,330	5,000,000	5,000,000	0	0	0	0	4.350	4.350	FA	77,938	217,500	08/22/2016.	08/22/2024.
26884U	A@ 8	EPR PROPERTIES SERIES B GTD SENIOR NOTES			1	2FE	7,500,000	107.074	8,030,573	7,500,000	7,500,000	0	0	0	0	4.560	4.560	FA	122,550	342,000	08/22/2016.	08/22/2026.
26885B	AA 8	EQT MIDSTREAM PARTNERS			2	2FE	1,988,440	97.301	1,946,020	2,000,000	1,994,122	0	1,144	0	0	4.000	4.071	FA	33,333	80,000	07/29/2014.	08/01/2024.
269246	BQ 6	E*TRADE FINANCIAL CORP			1	2FE	1,997,040	103.964	2,079,280	2,000,000	1,997,640	0	261	0	0	3.800	3.818	FA	26,811	76,000	08/15/2017.	08/24/2027.
26986*	AA 1	EAGLE SOLAR LLC SENIOR SECURED NOTE			1	2PL	3,813,590	109.209	4,164,772	3,813,590	3,813,590	0	0	0	0	4.820	4.819	JD	511	213,940	11/01/2018.	12/31/2042.
277432	AN 0	EASTMAN CHEMICAL CO				2FE	3,979,910	103.496	4,139,840	4,000,000	3,994,204	0	2,069	0	0	3.600	3.658	FA	54,400	144,000	05/30/2012.	08/15/2022.
278058	AM 4	EATON CORP DEBENTURES				2FE	7,471,729	114.061	7,898,724	6,925,000	7,046,783	0	(40,726)	0	0	8.100	7.350	FA	211,905	560,925	12/03/2001.	08/15/2022.
280792	AA 0	ENBRIDGE INC GUAR LEASE REV BD TAX SER 1			4	2FE	5,452,012	108.157	5,551,082	5,132,429	5,265,342	0	(10,871)	0	0	8.180	7.505	MN	69,972	419,833	03/13/2002.	11/01/2028.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
28501*	BB	0	ELECTRIC TRANSMISSION TEXAS LL SENIOR UN			1	2	2,000,000	101.883	2,037,660	2,000,000	2,000,000	0	0	0	0	3.550	3.550	JD	3,747	35,500	06/12/2019.	06/12/2029.
292480	AH	3	ENABLE MIDSTREAM PARTNER			2	2FE	995,002	102.434	1,024,340	1,000,000	997,212	0	573	0	0	3.900	3.970	MN	4,983	39,000	12/22/2015.	05/15/2024.
29273R	BD	0	ENERGY TRANSFER PARTNERS			2	2FE	999,180	105.102	1,051,020	1,000,000	999,535	0	79	0	0	4.050	4.060	MS	11,925	40,500	03/05/2015.	03/15/2025.
29348Q	AB	8	ENOGEX LLC 144A				2FE	3,153,300	100.728	3,021,840	3,000,000	3,004,966	0	(23,839)	0	0	6.250	5.415	MS	55,208	187,500	12/31/2013.	03/15/2020.
29364D	AU	4	ENTERGY ARKANSAS INC			1	1FE	2,071,820	105.471	2,109,420	2,000,000	2,054,015	0	(8,085)	0	0	3.500	3.005	AO	17,500	70,000	10/03/2017.	04/01/2026.
29364G	AJ	2	ENTERGY CORP			1	2FE	997,750	101.590	1,015,900	1,000,000	998,438	0	209	0	0	2.950	2.976	MS	9,833	29,500	08/16/2016.	09/01/2026.
29364N	AU	2	ENTERGY MISSISSIPPI INC			1	1FE	4,982,950	104.348	5,217,400	5,000,000	4,986,172	0	1,506	0	0	3.250	3.290	JD	13,542	162,500	11/09/2017.	12/01/2027.
29364W	BA	5	ENTERGY LOUISIANA LLC			1	1FE	2,995,320	113.051	3,391,530	3,000,000	2,995,718	0	241	0	0	4.000	4.014	MS	35,333	120,000	03/20/2018.	03/15/2033.
29366W	AA	4	ENTERGY MISSISSIPPI LLC	LS		1	1FE	3,240,300	109.146	3,274,380	3,000,000	3,239,751	0	(549)	0	0	3.850	3.413	JD	9,625	56,467	11/13/2019.	06/01/2049.
29379V	AP	8	ENTERPRISE PRODUCTS OPERATING				2FE	1,112,380	102.088	1,020,880	1,000,000	1,012,331	0	(18,040)	0	0	5.200	3.307	MS	17,333	52,000	12/31/2013.	09/01/2020.
29379V	AY	9	ENTERPRISE PRODUCTS OPERATING			1	2FE	3,105,084	109.962	3,078,936	2,800,000	3,104,868	0	(216)	0	0	4.450	3.733	FA	47,071	0	12/20/2019.	02/15/2043.
29379V	BA	0	ENTERPRISE PRODUCTS OPERATING			1	2FE	1,741,935	116.159	1,742,385	1,500,000	1,741,738	0	(197)	0	0	4.850	3.811	MS	21,421	0	12/18/2019.	03/15/2044.
29379V	BE	2	ENTERPRISE PRODUCTS OPERATING			2	2FE	1,007,590	106.714	1,067,140	1,000,000	1,004,016	0	(732)	0	0	3.750	3.660	FA	14,167	37,500	10/10/2014.	02/15/2025.
29379V	BN	2	ENTERPRISE PRODUCTS OPERATING			2	2FE	2,000,000	101.350	2,027,000	2,000,000	2,000,000	0	0	0	0	5.250	5.077	FA	39,375	105,000	08/07/2017.	08/16/2077.
30161M	AH	6	EXELON GENERATION CO LLC			2	2FE	5,999,680	100.975	6,058,500	6,000,000	5,999,953	0	34	0	0	4.000	4.001	AO	60,000	240,000	09/28/2010.	10/01/2020.
30161N	AN	1	EXELON CORP			1	2FE	2,507,526	107.529	2,688,225	2,500,000	2,504,634	0	(849)	0	0	3.950	3.907	JD	4,389	98,750	05/13/2016.	06/15/2025.
30212P	AJ	4	EXPEDIA INC			2	2FE	1,988,880	106.732	2,134,640	2,000,000	1,994,228	0	1,098	0	0	4.500	4.570	FA	34,000	90,000	08/13/2014.	08/15/2024.
30212P	AP	0	EXPEDIA INC			1	2FE	2,917,787	101.991	3,059,730	3,000,000	2,925,262	0	5,855	0	0	3.800	4.164	FA	43,067	76,000	04/22/2019.	02/15/2028.
30212P	AQ	8	EXPEDIA INC 144A			1	2FE	2,976,750	96.305	2,889,150	3,000,000	2,977,242	0	492	0	0	3.250	3.339	FA	27,625	0	09/11/2019.	02/15/2030.
30231G	AT	9	EXXON MOBIL CORP			1	1FE	2,022,980	104.893	2,097,860	2,000,000	2,016,792	0	(2,549)	0	0	3.043	2.888	MS	20,287	60,860	06/29/2017.	03/01/2026.
30288*	AA	8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED N			1	2FE	4,919,500	110.076	5,415,189	4,919,500	4,919,500	0	0	0	0	4.540	4.541	MS	56,457	223,345	11/29/2016.	03/31/2038.
30958Q	AA	9	FARMERS EXCHANGE CAP III 144A			2	2FE	5,242,480	115.146	5,757,300	5,000,000	5,224,714	0	(10,052)	0	0	5.454	5.019	AO	63,630	272,700	03/13/2018.	10/15/2054.
309601	AE	2	FARMERS INS EXCH 144A			2	2FE	3,518,025	104.406	3,654,210	3,500,000	3,516,785	0	(616)	0	0	4.747	4.706	MN	27,691	166,145	10/12/2017.	11/01/2057.
31331F	BB	6	FED EXPRESS CORP SERIES 1999-1 CLASS B			4	2FE	39,931	100.069	39,959	39,931	39,931	0	0	0	0	7.900	7.899	JJ	1,455	3,155	07/01/1999.	01/15/2020.
316773	CV	0	FIFTH THIRD BANCORP			2	2FE	4,991,000	109.933	5,496,650	5,000,000	4,992,371	0	772	0	0	3.950	3.972	MS	58,701	197,500	03/12/2018.	03/14/2028.
31677Q	BM	0	FIFTH THIRD BANK			2	1FE	1,000,000	108.729	1,087,290	1,000,000	1,000,000	0	0	0	0	3.950	3.947	JJ	17,007	39,719	07/23/2018.	07/28/2025.
319383	AB	1	FIRST BUSEY CORPORATION				2FE	2,000,000	99.990	1,999,800	2,000,000	2,000,000	0	0	0	0	3.750	3.750	MN	7,500	75,000	05/18/2017.	05/25/2022.
319383	AC	9	FIRST BUSEY CORPORATION			2	2FE	2,000,000	101.839	2,036,780	2,000,000	2,000,000	0	0	0	0	4.750	4.749	MN	9,500	95,000	05/18/2017.	05/25/2027.
31953*	AL	6	BNSF RAILWAY COMPANY SERIES A			4	1	220,908	112.795	249,172	220,908	220,908	0	0	0	0	5.960	5.959	MN	1,682	13,166	10/16/2007.	10/15/2027.
31953*	AM	4	BNSF RAILWAY COMPANY SERIES B			4	1	21,908	112.795	24,711	21,908	21,908	0	0	0	0	5.960	5.959	MN	167	1,306	10/16/2007.	10/15/2027.
31953*	AN	2	BNSF RAILWAY COMPANY SERIES C			4	1	138,263	112.795	155,953	138,263	138,263	0	0	0	0	5.960	5.959	MN	1,053	8,253	10/16/2007.	10/15/2027.
31953*	AP	7	BNSF RAILWAY COMPANY SERIES D			4	1	56,292	112.795	63,494	56,292	56,292	0	0	0	0	5.960	5.959	MN	429	3,355	10/16/2007.	10/15/2027.
31953*	AQ	5	BNSF RAILWAY COMPANY SERIES E			4	1	74,908	112.795	84,492	74,908	74,908	0	0	0	0	5.960	5.959	MN	570	4,465	10/16/2007.	10/15/2027.
31953*	AR	3	BNSF RAILWAY COMPANY SERIES F			4	1	266,035	112.795	300,074	266,035	266,035	0	0	0	0	5.960	5.951	MN	2,026	15,831	12/13/2007.	12/13/2027.
32055R	A@	6	FIRST INDUSTRIAL LP SERIES A GTED SENIOR			1	2FE	3,000,000	107.373	3,221,190	3,000,000	3,000,000	0	0	0	0	4.300	4.300	AO	25,442	129,000	04/20/2017.	04/20/2027.
32055R	B#	3	FIRST INDUSTRIAL LP SERIES E GTED SENIOR			1	2FE	3,000,000	105.274	3,158,211	3,000,000	3,000,000	0	0	0	0	3.970	3.970	JJ	52,272	0	07/23/2019.	07/23/2029.
32055R	B*	7	FIRST INDUSTRIAL LP SERIES C GTED SENIOR			1	2FE	8,000,000	104.384	8,350,696	8,000,000	8,000,000	0	0	0	0	3.860	3.860	FA	116,658	308,800	02/15/2018.	02/15/2028.
32485*	AD	9	CATALYST OLD RIVER HYDRO LA OLD RIVER HY			4	2PL	1,371,128	103.216	1,415,217	1,371,128	1,371,128	0	0	0	0	12.480	12.474	MN	28,519	171,117	08/23/1990.	05/01/2020.
337358	BD	6	FIRST UNION CORP (WACHOVIA) SUB DEBENTUR				1FE	11,951,189	130.998	13,001,552	9,925,000	11,317,646	0	(55,576)	0	0	6.550	5.233	AO	137,241	650,088	06/18/2003.	10/15/2035.
337738	AU	2	FISERV INC			1	2FE	2,994,960	105.167	3,155,010	3,000,000	2,995,198	0	238	0	0	3.500	3.520	JJ	54,542	0	06/10/2019.	07/01/2029.
33972P	AA	7	FLNG LIQUEFACTION 2 LLC 144A			1	2FE	1,972,600	95.338	1,880,637	1,972,600	1,972,600	0	0	0	0	4.125	4.125	MS	20,568	81,370	07/12/2016.	03/31/2038.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
341081	FM	4	FLORIDA PWR & LT CO			1	1FE	2,056,040	105.042	2,100,840	2,000,000	2,039,619	0	(6,699)	0	0	3.125	2.729	JD	5,208	62,500	06/27/2017.	12/01/2025.
341081	FQ	5	FLORIDA PWR & LT CO			1	1FE	3,978,400	113.906	4,556,240	4,000,000	3,979,122	0	396	0	0	3.950	3.981	MS	52,667	158,000	02/26/2018.	03/01/2048.
343498	AB	7	FLOWERS FOODS INC			1	2FE	2,977,500	102.035	3,061,050	3,000,000	2,983,068	0	2,178	0	0	3.500	3.595	AO	26,250	105,000	05/31/2017.	10/01/2026.
344868	AA	2	NFL FOOTBALL CLUB TRUST V 144A				1FE	1,667,665	102.256	1,705,289	1,667,665	1,667,665	0	0	0	0	5.350	5.350	OCT	21,314	90,955	03/24/2010.	10/05/2020.
345397	WF	6	FORD MOTOR CREDIT CO LLC				3FE	495,550	103.428	517,140	500,000	498,593	0	477	0	0	4.250	4.361	MS	5,962	21,250	09/20/2012.	09/20/2022.
345397	WK	5	FORD MOTOR CREDIT				2FE	990,660	103.982	1,039,820	1,000,000	996,155	0	964	0	0	4.375	4.492	FA	17,622	43,750	08/01/2013.	08/06/2023.
345397	WW	9	FORD MOTOR CREDIT				2FE	3,500,000	100.530	3,518,550	3,500,000	3,500,000	0	0	0	0	3.664	3.664	MS	40,253	128,240	09/03/2014.	09/08/2024.
345397	XU	2	FORD MOTOR CREDIT				2FE	2,860,110	101.626	3,048,780	3,000,000	2,872,506	0	12,396	0	0	4.389	5.221	JJ	63,275	65,835	04/22/2019.	01/08/2026.
345397	YT	4	FORD MOTOR CREDIT	LS		2	2FE	187,000	96.949	181,295	187,000	187,000	0	0	0	0	3.815	3.815	MN	1,169	7,134	10/30/2017.	11/02/2027.
345397	YT	4	FORD MOTOR CREDIT			2	2FE	4,063,000	96.949	3,939,038	4,063,000	4,063,000	0	0	0	0	3.815	3.815	MN	25,403	155,003	10/30/2017.	11/02/2027.
35671D	BL	8	FREEPORT-MCMORAN COPPER & GOLD	LS		2	3FE	2,997,150	105.916	3,177,480	3,000,000	2,998,453	0	278	0	0	4.550	4.562	MN	17,821	136,500	11/10/2014.	11/14/2024.
35671D	BL	8	FREEPORT-MCMORAN COPPER & GOLD			2	3FE	999,050	105.916	1,059,160	1,000,000	999,484	0	93	0	0	4.550	4.562	MN	5,940	45,500	11/10/2014.	11/14/2024.
361448	AN	3	GATX CAPITAL CORPORATION SENIOR NOTE				2FE	2,987,640	105.682	3,170,460	3,000,000	2,996,408	0	1,347	0	0	4.750	4.802	JD	6,333	142,500	06/06/2012.	06/15/2022.
361448	BD	4	GATX CAPITAL CORPORATION			1	2FE	7,994,880	106.921	8,553,680	8,000,000	7,995,538	0	658	0	0	4.350	4.365	FA	131,467	270,667	11/01/2018.	02/15/2024.
362338	AQ	8	GTE SOUTHWEST INC 1ST MORTGAGE				4FE	3,890,355	102.500	3,587,500	3,500,000	3,757,377	0	(13,029)	0	0	8.500	7.551	MN	38,014	297,500	05/15/2002.	11/15/2031.
369550	BC	1	GENERAL DYNAMICS			1	1FE	3,985,200	110.057	4,402,280	4,000,000	3,987,273	0	1,268	0	0	3.750	3.795	MN	19,167	150,000	05/08/2018.	05/15/2028.
36962G	6F	6	GENERAL ELECTRIC CAPITAL CORP				2FE	857,754	102.215	878,027	859,000	858,627	0	131	0	0	3.150	3.167	MS	8,569	27,059	09/04/2012.	09/07/2022.
36966T	HT	2	GENERAL ELECTRIC CO				2FE	1,832,824	100.420	2,008,400	2,000,000	1,870,555	0	36,301	0	0	2.894	6.007	MJSD	2,572	70,383	12/13/2018.	03/15/2023.
370334	BP	8	GENERAL MILLS INC			1	2FE	4,451,172	107.531	4,408,771	4,100,000	4,450,844	0	(328)	0	0	4.150	3.594	FA	64,279	0	12/18/2019.	02/15/2043.
370334	CG	7	GENERAL MILLS INC			1	2FE	2,993,940	111.423	3,342,690	3,000,000	2,994,805	0	513	0	0	4.200	4.225	AO	25,900	126,000	04/03/2018.	04/17/2028.
37045X	AZ	9	GENERAL MOTORS FINL CO	LS		1	2FE	642,408	106.893	659,530	617,000	633,365	0	(2,756)	0	0	4.300	3.741	JJ	12,381	26,531	07/21/2016.	07/13/2025.
37045X	AZ	9	GENERAL MOTORS FINL CO			1	2FE	1,439,952	106.893	1,478,330	1,383,000	1,419,681	0	(6,178)	0	0	4.300	3.741	JJ	27,752	59,469	07/21/2016.	07/13/2025.
37045X	BK	1	GENERAL MOTORS FINL CO			1	2FE	1,994,860	103.117	2,062,340	2,000,000	1,997,371	0	722	0	0	3.700	3.742	MN	10,689	74,000	05/04/2016.	05/09/2023.
37045X	BT	2	GENERAL MOTORS FINL CO			1	2FE	2,030,180	105.104	2,102,080	2,000,000	2,023,088	0	(2,937)	0	0	4.350	4.151	JJ	39,633	87,000	06/27/2017.	01/17/2027.
37045X	CA	2	GENERAL MOTORS FINL CO	LS		2	3FE	1,000,000	101.902	1,019,020	1,000,000	1,000,000	0	0	0	0	5.750	5.750	MS	14,535	57,500	09/13/2017.	01/01/9999.
37045X	CG	9	GENERAL MOTORS FINL CO			1	2FE	2,780,310	101.999	3,059,970	3,000,000	2,795,813	0	15,503	0	0	3.850	4.887	JJ	56,467	57,750	03/29/2019.	01/05/2028.
375558	AZ	6	GILEAD SCIENCES INC				1FE	2,009,560	106.119	2,122,380	2,000,000	2,005,272	0	(934)	0	0	3.500	3.443	FA	29,167	70,000	11/13/2014.	02/01/2025.
377372	AN	7	GLAXOSMITHKLINE CAPITAL INC	LS		1	1FE	2,499,800	110.408	2,760,200	2,500,000	2,499,828	0	17	0	0	3.875	3.876	MN	12,378	96,875	05/10/2018.	05/15/2028.
38141E	C2	3	GOLDMAN SACHS			2	1FE	998,920	105.743	1,057,430	1,000,000	999,464	0	107	0	0	3.850	3.863	JJ	18,501	38,500	07/11/2014.	07/08/2024.
38141G	CU	6	GOLDMAN SACHS GROUP INC				1FE	125,971	135.188	168,985	125,000	125,657	0	(32)	0	0	6.125	6.066	FA	2,892	7,656	11/30/2004.	02/15/2033.
38148B	AC	2	GOLDMAN SACHS GROUP INC			2	3FE	2,000,000	107.590	2,151,800	2,000,000	2,000,000	0	0	0	0	5.300	5.301	MN	15,017	106,000	07/20/2016.	12/29/2049.
39121J	A*	1	GREAT RIVER ENERGY 2009B			4	1	1,209,302	105.315	1,273,577	1,209,302	1,209,302	0	0	0	0	5.810	5.810	JJ	35,130	70,260	09/02/2009.	07/01/2021.
39121J	AE	0	GREAT RIVER ENERGY 144A			4	1FE	5,406,628	117.028	6,986,054	5,969,558	5,665,653	0	10,532	0	0	6.254	7.239	JJ	186,668	373,336	08/12/2008.	07/01/2038.
39138Q	AA	3	GREAT-WEST LIFECO FIN 18 144A			1	1FE	7,954,490	110.435	8,834,800	8,000,000	7,959,050	0	4,012	0	0	4.047	4.120	MN	39,571	323,760	11/06/2018.	05/17/2028.
39138Q	AC	9	GREAT-WEST LIFECO FIN 18 144A			1	1FE	2,999,490	115.453	3,463,590	3,000,000	2,999,532	0	8	0	0	4.581	4.582	MN	16,797	137,430	05/22/2018.	05/17/2048.
401378	AB	0	GUARDIAN LIFE INSURANCE 144A			1	1FE	979,936	122.206	1,130,406	925,000	979,368	0	(372)	0	0	4.875	4.565	JD	1,503	45,094	04/18/2018.	06/19/2064.
40405T	AA	1	H & P INV PARTNERS-CARMEL INC 144A LEASE			4	1FE	2,291,000	101.485	2,325,021	2,291,000	2,291,000	0	0	0	0	8.700	8.694	FA	75,298	199,317	04/27/2001.	02/15/2021.
404119	BT	5	HCA INC			1	2FE	4,180,480	112.074	4,482,960	4,000,000	4,160,536	0	(16,162)	0	0	5.250	4.471	JD	9,333	210,000	05/21/2019.	06/15/2026.
404119	BX	6	HCA INC			1	2FE	2,984,910	106.166	3,184,980	3,000,000	2,985,604	0	694	0	0	4.125	4.187	JD	5,500	62,906	06/05/2019.	06/15/2029.
406216	BG	5	HALLIBURTON CO	LS		2	2FE	997,190	106.732	1,067,320	1,000,000	998,225	0	265	0	0	3.800	3.834	MN	4,856	38,000	11/05/2015.	11/15/2025.
41242*	AJ	1	NBA HARDWOOD FUNDING LL SENIOR NOTES SER				1FE	1,137,838	101.348	1,153,181	1,137,838	1,137,838	0	0	0	0	5.670	5.670	JD	3,943	64,874	06/07/2010.	06/08/2020.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
416515	BD	5	HARTFORD FINL SVCS GRP			1	2FE	5,931,800	115.077	6,904,620	6,000,000	5,933,880	0	1,151	0	0	4.400	4.469	MS	77,733	264,000	03/23/2018.	03/15/2048.
418056	AV	9	HASBRO INC			1	2FE	5,449,180	99.230	5,457,650	5,500,000	5,458,587	0	4,565	0	0	3.500	3.613	MS	56,681	192,500	12/11/2017.	09/15/2027.
418056	AZ	0	HASBRO INC			1	2FE	996,800	100.800	1,008,000	1,000,000	996,831	0	31	0	0	3.900	3.939	MN	4,550	0	11/13/2019.	11/19/2029.
421946	AJ	3	HEALTH CARE REALTY TR			2	2FE	1,998,340	105.228	2,104,560	2,000,000	1,999,046	0	158	0	0	3.875	3.885	MN	12,917	77,500	04/15/2015.	05/01/2025.
421946	AK	0	HEALTH CARE REALTY TR	LS		1	2FE	49,577	103.643	51,822	50,000	49,652	0	37	0	0	3.625	3.726	JJ	836	1,813	11/27/2017.	01/15/2028.
421946	AK	0	HEALTH CARE REALTY TR			1	2FE	1,933,484	103.643	2,021,039	1,950,000	1,936,428	0	1,424	0	0	3.625	3.726	JJ	32,595	70,688	11/27/2017.	01/15/2028.
42217K	BF	2	HEALTH CARE REIT INC			1	2FE	999,260	107.642	1,076,420	1,000,000	999,567	0	70	0	0	4.000	4.009	JD	3,333	40,000	05/20/2015.	06/01/2025.
42225U	AD	6	HEALTHCARE TRUST OF AMER			1	2FE	1,919,805	104.365	2,139,483	2,050,000	1,939,465	0	14,160	0	0	3.500	4.454	FA	29,896	71,750	08/03/2018.	08/01/2026.
42225U	AF	1	HEALTHCARE TRUST OF AMER			1	2FE	3,020,645	105.589	3,167,670	3,000,000	3,016,150	0	(1,892)	0	0	3.750	3.665	JJ	56,250	112,500	06/26/2017.	07/01/2027.
42251#	AU	8	HEB GROCERY COMPANY SENIOR UNSECURED NOT			1	1	2,000,000	104.516	2,090,312	2,000,000	2,000,000	0	0	0	0	3.540	3.540	MS	17,897	70,800	03/30/2016.	03/30/2031.
428236	BM	4	HEWLETT-PACKARD CO				2FE	3,041,840	103.003	3,090,090	3,000,000	3,008,305	0	(5,588)	0	0	4.300	4.097	JD	10,750	129,000	12/31/2013.	06/01/2021.
431116	AB	8	HIGHMARK INC 144A				1FE	1,991,920	102.885	2,057,700	2,000,000	1,998,662	0	923	0	0	4.750	4.801	MN	12,139	95,000	05/03/2011.	05/15/2021.
431282	AP	7	HIGHWOODS REALTY LP			1	2FE	1,973,340	104.835	2,096,700	2,000,000	1,979,902	0	2,371	0	0	3.875	4.038	MS	25,833	77,500	02/13/2017.	03/01/2027.
431282	AS	1	HIGHWOODS REALTY LP			1	2FE	5,984,700	98.605	5,916,300	6,000,000	5,985,014	0	314	0	0	3.050	3.079	FA	54,900	0	09/04/2019.	02/15/2030.
437076	AV	4	HOME DEPOT INC			2	1FE	1,161,080	141.139	1,411,390	1,000,000	1,140,578	0	(3,850)	0	0	5.950	4.866	AO	14,875	59,500	12/31/2013.	04/01/2041.
44106M	AU	6	HOSPITALITY PROPERTIES			1	2FE	1,979,800	101.442	2,028,840	2,000,000	1,995,111	0	4,160	0	0	4.250	4.476	FA	32,111	85,000	01/29/2016.	02/15/2021.
44107T	AW	6	HOST HOTELS & RESORTS LP			1	2FE	996,800	108.117	1,081,170	1,000,000	997,895	0	294	0	0	4.500	4.540	FA	18,750	45,000	10/08/2015.	02/01/2026.
443510	AF	9	HUBBELL INC				2FE	6,787,099	103.855	7,088,104	6,825,000	6,813,291	0	3,692	0	0	3.625	3.688	MN	31,613	247,406	12/31/2013.	11/15/2022.
44644A	AE	7	HUNTINGTON NATIONAL BANK			1	1FE	4,989,000	104.940	5,247,000	5,000,000	4,991,618	0	2,043	0	0	3.550	3.598	AO	41,910	177,500	08/16/2018.	10/06/2023.
448579	AG	7	HYATT HOTELS CORP			1	2FE	998,990	108.529	1,085,290	1,000,000	999,142	0	99	0	0	4.375	4.387	MS	12,882	47,274	08/07/2018.	09/15/2028.
44919*	AC	2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2			4	1PL	6,147,773	102.471	6,299,709	6,147,773	6,147,773	0	0	0	0	3.310	3.324	MJSD	565	203,491	10/15/2015.	12/31/2031.
44929@	AN	4	ICRE REIT HOLDINGS SENIOR NOTE			1	2	3,000,000	105.441	3,163,224	3,000,000	3,000,000	0	0	0	0	3.660	3.660	JJ	53,680	109,800	07/05/2017.	07/05/2027.
44932H	AB	9	IBM CREDIT LLC			1	1FE	2,983,779	99.933	2,997,990	3,000,000	2,987,690	0	3,912	0	0	1.800	2.197	JJ	24,150	0	08/30/2019.	01/20/2021.
45138L	AZ	6	IDAHO POWER CORP			2	1FE	998,290	101.580	1,015,800	1,000,000	999,568	0	183	0	0	2.950	2.970	AO	7,375	29,500	04/10/2012.	04/01/2022.
452308	AQ	2	ILLINOIS TOOLWORKS			2	1FE	1,970,000	126.998	2,539,960	2,000,000	1,973,676	0	662	0	0	4.875	4.975	MS	28,708	97,500	12/31/2013.	09/15/2041.
457187	AB	8	INGREDION INC			1	2FE	4,583,174	101.089	4,776,455	4,725,000	4,601,421	0	15,434	0	0	3.200	3.632	AO	37,800	151,200	10/30/2018.	10/01/2026.
458140	AS	9	INTEL CORP			2	1FE	998,510	108.141	1,081,410	1,000,000	999,102	0	142	0	0	3.700	3.718	JJ	15,622	37,000	07/22/2015.	07/29/2025.
45866F	AD	6	INTERCONTINENTALEXCHANGE GROUP			1	1FE	4,159,360	107.580	4,303,216	4,000,000	4,100,735	0	(15,900)	0	0	3.750	3.260	JD	12,500	150,000	02/24/2016.	12/01/2025.
45866F	AF	1	INTERCONTINENTALEXCHANGE GROUP			1	1FE	1,995,840	104.079	2,081,572	2,000,000	1,996,741	0	368	0	0	3.100	3.124	MS	18,256	62,000	08/10/2017.	09/15/2027.
461070	AC	8	INTERSTATE POWER AND LIGHT				2FE	133,343	130.544	163,180	125,000	130,678	0	(259)	0	0	6.450	5.962	AO	1,702	8,063	11/30/2004.	10/15/2033.
46132F	AB	6	INVESCO FINANCE PLC				1FE	1,993,440	106.283	2,125,660	2,000,000	1,997,166	0	627	0	0	4.000	4.038	JJ	33,556	80,000	11/06/2013.	01/30/2024.
46625H	JY	7	JP MORGAN CHASE & CO				1FE	994,750	107.044	1,070,440	1,000,000	997,283	0	517	0	0	3.875	3.939	MS	11,948	38,750	09/03/2014.	09/10/2024.
46625H	RV	4	JP MORGAN CHASE & CO			1	1FE	1,861,900	103.049	2,060,980	2,000,000	1,880,730	0	15,119	0	0	2.950	3.966	AO	14,750	59,000	09/28/2018.	10/01/2026.
46647P	AN	6	JP MORGAN CHASE & CO			1	1FE	5,000,000	112.355	5,617,750	5,000,000	5,000,000	0	0	0	0	3.897	3.883	JJ	85,518	194,850	01/16/2018.	01/23/2049.
46647P	BE	5	JP MORGAN CHASE & CO			1	1FE	2,000,000	99.984	1,999,680	2,000,000	2,000,000	0	0	0	0	2.739	2.739	AO	16,586	0	09/05/2019.	10/15/2030.
476556	DC	6	JERSEY CENT PWR & LT CO 144A			1	2FE	2,029,420	108.865	2,177,300	2,000,000	2,025,962	0	(3,458)	0	0	4.300	4.047	JJ	39,656	43,000	02/05/2019.	01/15/2026.
47715*	AA	5	JETBLUE AIRWAYS 2013-1 CLASS A EETC			4	1FE	5,932,281	104.096	6,175,261	5,932,281	5,932,281	0	0	0	0	4.420	4.420	MS	84,489	262,207	03/05/2014.	03/05/2023.
478375	AD	0	JOHNSON CONTROLS INTL PL			1	2FE	986,058	100.648	1,006,480	1,000,000	998,880	0	4,454	0	0	5.000	5.470	MS	12,639	50,000	12/28/2016.	03/30/2020.
48126H	AC	4	JP MORGAN CHASE & CO				2FE	3,000,000	109.201	3,276,030	3,000,000	3,000,000	0	0	0	0	6.100	6.100	AO	45,750	183,000	09/18/2014.	01/01/9999.
48252A	AA	9	KKR GRP FIN CO VI LLC 144A	LS		1	1FE	1,420,435	106.570	1,513,294	1,420,000	1,420,415	0	(21)	0	0	3.750	3.746	JJ	26,625	0	06/17/2019.	07/01/2029.
48252A	AA	9	KKR GRP FIN CO VI LLC 144A			1	1FE	1,580,485	106.570	1,683,806	1,580,000	1,580,462	0	(23)	0	0	3.750	3.746	JJ	29,625	0	06/17/2019.	07/01/2029.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
48305Q	AA 1	KAISER FOUNDATION HOSPITALS				1FE	991,940	103.338	1,033,380	1,000,000	997,924	0	871	0	0	3.500	3.597	AO	8,750	35,000	04/03/2012.	04/01/2022.
48305Q	AE 3	KAISER FOUNDATION HOSPITALS			1	1FE	6,000,000	100.610	6,036,600	6,000,000	6,000,000	0	0	0	0	3.266	3.266	MN	33,204	0	10/24/2019.	11/01/2049.
486606	J* 8	KAYNE ANDERSON MLP INV CO				1FE	5,000,000	101.017	5,050,840	5,000,000	5,000,000	0	0	0	0	3.200	3.200	JD	6,667	160,000	06/13/2013.	04/16/2021.
486606	K# 2	KAYNE ANDERSON MLP INV CO SER KK SR UNSE				1FE	1,000,000	106.077	1,060,765	1,000,000	1,000,000	0	0	0	0	3.930	3.931	JD	1,310	39,300	04/30/2014.	07/30/2024.
487312	AA 8	KEENAN FT DETRICK ENERGY 144A			1	1FE	948,181	120.080	1,030,273	857,989	939,256	0	(5,728)	0	0	6.093	4.560	MN	6,680	52,277	06/07/2018.	05/15/2033.
487836	BD 9	KELLOGG CO				2FE	161,530	101.851	164,999	162,000	161,945	0	56	0	0	4.000	4.037	JD	288	6,480	07/01/2011.	12/15/2020.
487836	BU 1	KELLOGG CO			1	2FE	7,544,248	104.472	8,096,580	7,750,000	7,561,464	0	16,099	0	0	3.400	3.756	MN	33,669	263,500	03/14/2019.	11/15/2027.
491386	AL 2	AEP KENTUCKY POWER				2FE	4,705,000	117.037	5,851,850	5,000,000	4,808,420	0	9,554	0	0	5.625	6.057	JD	23,438	281,250	07/01/2003.	12/01/2032.
491386	E* 5	KENTUCKY POWER COMPANY SENIOR UNSECURED			1	2	4,000,000	101.426	4,057,040	4,000,000	4,000,000	0	0	0	0	3.350	3.350	MS	40,572	134,000	09/12/2017.	09/12/2027.
49271V	AF 7	KEURIG DR PEPPER INC			1	2FE	8,603,610	112.349	8,987,920	8,000,000	8,570,731	0	(32,879)	0	0	4.597	3.580	MN	36,776	183,880	06/11/2019.	05/25/2028.
49326E	ED 1	KEYCORP				2FE	1,092,910	103.791	1,037,910	1,000,000	1,017,524	0	(13,702)	0	0	5.100	3.627	MS	13,742	51,000	12/31/2013.	03/24/2021.
49427R	AL 6	KILROY REALTY LP			1	2FE	2,105,540	108.773	2,175,460	2,000,000	2,067,096	0	(10,791)	0	0	4.375	3.696	AO	21,875	87,500	03/31/2016.	10/01/2025.
494550	BE 5	KINDER MORGAN ENERGY PARTNERS			1	2FE	3,420,825	102.282	3,422,356	3,346,000	3,396,751	0	(24,074)	0	0	5.300	3.100	MS	52,216	88,669	08/30/2019.	09/15/2020.
494550	BK 1	KINDER MORGAN ENERGY PARTNERS			1	2FE	1,169,010	116.847	1,168,470	1,000,000	1,168,832	0	(178)	0	0	5.625	4.407	MS	18,750	0	12/13/2019.	09/01/2041.
494550	BP 0	KINDER MORGAN ENERGY PARTNERS			1	2FE	1,086,150	110.138	1,101,380	1,000,000	1,086,066	0	(84)	0	0	5.000	4.396	MS	16,667	0	12/12/2019.	03/01/2043.
494550	BU 9	KINDER MORGAN ENERGY PARTNERS			1	2FE	2,316,460	116.927	2,338,540	2,000,000	2,316,194	0	(266)	0	0	5.500	4.416	MS	36,667	0	12/16/2019.	03/01/2044.
494550	BV 7	KINDER MORGAN ENERGY PARTNERS			2	2FE	1,497,480	107.144	1,607,160	1,500,000	1,498,680	0	250	0	0	4.250	4.271	MS	21,250	63,750	09/08/2014.	09/01/2024.
49456B	AP 6	KINDER MORGAN INC			1	2FE	6,973,540	109.059	7,634,130	7,000,000	6,977,587	0	2,239	0	0	4.300	4.347	MS	100,333	301,000	02/22/2018.	03/01/2028.
49725V	AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE			4	2FE	1,452,988	101.941	1,477,091	1,448,967	1,449,324	0	(188)	0	0	5.737	5.746	MJSD	231	83,127	01/11/2005.	03/30/2021.
500255	AT 1	KOHLS CORPORATION			2	2FE	3,734,075	106.989	3,905,099	3,650,000	3,686,685	0	(8,985)	0	0	4.750	4.451	JD	7,706	173,375	02/26/2014.	12/15/2023.
501044	CQ 2	KROGER CO			2	2FE	2,981,100	102.829	3,084,870	3,000,000	2,993,455	0	2,569	0	0	3.400	3.496	AO	21,533	102,000	12/31/2013.	04/15/2022.
50540R	AL 6	LABORATORY CORP OF AMERICA HLD			2	2FE	506,340	103.834	519,170	500,000	501,781	0	(692)	0	0	3.750	3.595	FA	6,667	18,750	08/21/2012.	08/23/2022.
50587K	AA 9	LAFARGEHOLCIM FINANCE US 144A			1	2FE	3,244,683	101.658	3,303,885	3,250,000	3,245,924	0	528	0	0	3.500	3.521	MS	31,281	113,750	12/07/2017.	09/22/2026.
513075	BL 4	LAMAR MEDIA CORP			1	3FE	2,072,350	106.175	2,123,500	2,000,000	2,052,439	0	(11,303)	0	0	5.750	5.032	FA	47,917	115,000	03/22/2018.	02/01/2026.
521615	AA 2	LEA POWER PARTNERS LLC 144A			4	3FE	677,234	99.528	674,037	677,234	677,234	0	0	0	0	6.595	6.650	MJSD	1,985	44,664	07/17/2007.	06/15/2033.
521865	AX 3	LEAR CORP			1	2FE	3,698,875	102.802	3,546,669	3,450,000	3,542,642	0	(54,114)	0	0	5.250	3.545	JJ	83,519	181,125	07/06/2017.	01/15/2025.
521865	AY 1	LEAR CORP	LS		1	2FE	1,588,302	100.982	1,603,594	1,588,000	1,588,397	0	(63)	0	0	3.800	3.916	MS	17,768	60,344	12/05/2017.	09/15/2027.
521865	AY 1	LEAR CORP			1	2FE	4,355,358	100.982	4,455,326	4,412,000	4,365,056	0	5,035	0	0	3.800	3.916	MS	49,365	167,656	02/14/2018.	09/15/2027.
52465#	AZ 8	FLUOR CORPORATION CTL - LEGGMASON MTG CE			4	2	4,390,059	106.643	4,681,682	4,390,059	4,390,059	0	0	0	0	7.560	7.680	MON	21,204	311,939	06/29/2001.	06/08/2021.
526057	CT 9	LENNAR CORP			1	3FE	2,011,201	109.784	2,195,680	2,000,000	2,009,243	0	(1,305)	0	0	5.250	5.158	JD	8,750	105,000	06/13/2018.	06/01/2026.
530715	AD 3	LIBERTY MEDIA CORP DEBENTURES	LS			4FE	3,043,776	99.409	2,888,826	2,906,000	2,987,566	0	(5,841)	0	0	8.500	8.062	JJ	113,899	247,010	10/31/2005.	07/15/2029.
530715	AD 3	LIBERTY MEDIA CORP DEBENTURES				4FE	1,145,867	99.409	1,087,534	1,094,000	1,124,706	0	(2,199)	0	0	8.500	8.062	JJ	42,879	92,990	10/31/2005.	07/15/2029.
53079E	AV 6	LIBERTY MUTUAL GROUP 144A				2FE	3,146,370	103.330	3,099,900	3,000,000	3,031,551	0	(21,195)	0	0	5.000	4.226	JD	12,500	150,000	12/31/2013.	06/01/2021.
53079E	BE 3	LIBERTY MUTUAL GROUP 144A			2	2FE	5,173,810	106.262	5,313,100	5,000,000	5,080,956	0	(21,586)	0	0	4.250	3.745	JD	9,444	212,500	04/05/2016.	06/15/2023.
534187	BG 3	LINCOLN NATIONAL CORP			1	2FE	2,998,920	110.063	3,301,890	3,000,000	2,999,032	0	17	0	0	4.350	4.352	MS	43,500	130,500	02/07/2018.	03/01/2048.
534187	BH 1	LINCOLN NATIONAL CORP			1	2FE	3,994,110	106.560	4,262,400	4,000,000	3,994,945	0	541	0	0	3.800	3.818	JD	12,667	152,000	02/07/2018.	03/01/2028.
534187	BJ 7	LINCOLN NATIONAL CORP	LS		1	2FE	2,996,880	100.703	3,021,090	3,000,000	2,996,928	0	48	0	0	3.050	3.062	JJ	33,550	0	08/12/2019.	01/15/2030.
534187	BJ 7	LINCOLN NATIONAL CORP			1	2FE	1,997,920	100.703	2,014,060	2,000,000	1,997,952	0	32	0	0	3.050	3.062	JJ	22,367	0	08/12/2019.	01/15/2030.
53621@	AB 2	LION INDUSTRIAL PROPERTIES LP SR UNSEC N			2	2	4,000,000	106.502	4,260,080	4,000,000	4,000,000	0	0	0	0	4.200	4.200	MS	43,400	168,000	09/28/2015.	09/28/2025.
53621@	AL 0	LION INDUSTRIAL PROPERTIES LP SENIOR GUA			1	2	4,000,000	103.225	4,128,980	4,000,000	4,000,000	0	0	0	0	3.700	3.700	JJ	67,833	148,000	01/16/2018.	01/16/2028.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
53621@	AM	8	LION INDUSTRIAL PROPERTIES LP SR GUARANT			1	2	3,000,000	108.754	3,262,632	3,000,000	3,000,000	0	0	0	0	4.420	4.420	JJ	57,092	132,600	07/26/2018.	07/26/2028.
539565	AD	3	LOCAL INITIATIVES SUPPOR			1	1FE	3,000,000	106.997	3,209,910	3,000,000	3,000,000	0	0	0	0	4.649	4.649	MS	46,490	139,470	04/21/2017.	03/01/2037.
539830	AU	3	LOCKHEED MARTIN CORP			2	1FE	7,548,510	130.362	9,125,340	7,000,000	7,460,617	0	(13,349)	0	0	5.500	4.975	MN	49,194	385,000	12/31/2013.	11/15/2039.
539830	AZ	2	LOCKHEED MARTIN CORP				1FE	2,038,150	120.675	2,413,500	2,000,000	2,032,308	0	(841)	0	0	4.850	4.730	MS	28,561	97,000	09/28/2011.	09/15/2041.
54233*	AB	2	LONE STAR TRANSMISSION LLC SERIES B				1PL	4,000,000	103.900	4,156,004	4,000,000	4,000,000	0	0	0	0	3.520	3.520	JD	6,258	140,800	07/17/2014.	06/15/2024.
54233*	AF	3	LONE STAR TRANSMISSION LLC SENIOR NOTE S			1	1FE	8,000,000	100.047	8,003,776	8,000,000	8,000,000	0	0	0	0	3.440	3.440	JD	14,524	0	12/12/2019.	12/15/2049.
542690	3M	2	LONG ISLAND NY POWER AUTHORITY				1FE	4,000,000	106.569	4,262,760	4,000,000	4,000,000	0	0	0	0	3.883	3.883	MS	51,773	155,320	12/04/2014.	09/01/2024.
548661	CW	5	LOWES COMPANIES INC			2	2FE	1,999,160	102.427	2,048,540	2,000,000	1,999,781	0	91	0	0	3.120	3.125	AO	13,173	62,400	04/16/2012.	04/15/2022.
55266C	XM	3	MB FINANCIAL BANK NA			2	2FE	3,000,000	102.542	3,076,260	3,000,000	3,000,000	0	0	0	0	4.000	3.893	JD	10,000	120,000	11/14/2017.	12/01/2027.
55336V	AM	2	MPLX LP			1	2FE	4,934,850	101.691	5,084,550	5,000,000	4,939,359	0	2,076	0	0	4.500	4.599	AO	47,500	225,000	02/06/2018.	04/15/2038.
55336V	AR	1	MPLX LP	LS		1	2FE	300,332	103.534	312,673	302,000	300,609	0	140	0	0	4.000	4.067	MS	3,557	12,080	02/06/2018.	03/15/2028.
55336V	AR	1	MPLX LP			1	2FE	4,672,058	103.534	4,864,027	4,698,000	4,676,361	0	2,179	0	0	4.000	4.067	MS	55,332	187,920	02/06/2018.	03/15/2028.
55336V	BC	3	MPLX LP			1	2FE	1,031,664	104.969	1,049,690	1,000,000	1,029,218	0	(2,446)	0	0	5.250	4.196	JJ	24,208	0	09/23/2019.	01/15/2025.
55448Q	AS	5	MACK-CALI REALTY LP				3FE	2,249,216	98.255	2,259,865	2,300,000	2,280,971	0	5,238	0	0	3.150	3.412	MN	9,258	72,450	04/29/2013.	05/15/2023.
56540#	AA	3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NO			1	2PL	4,731,517	105.526	4,992,961	4,731,517	4,731,517	0	0	0	0	4.560	4.559	JJ	105,481	166,013	09/28/2018.	09/30/2025.
570535	AU	8	MARKEL CORP	LS		1	2FE	1,751,516	102.508	1,793,890	1,750,000	1,751,480	0	(35)	0	0	3.350	3.339	MS	16,936	0	09/19/2019.	09/17/2029.
570535	AU	8	MARKEL CORP			1	2FE	3,252,815	102.508	3,331,510	3,250,000	3,252,749	0	(65)	0	0	3.350	3.339	MS	31,453	0	09/19/2019.	09/17/2029.
571748	AX	0	MARSH & MCLENNAN COS INC			1	1FE	1,994,580	105.540	2,110,800	2,000,000	1,996,708	0	568	0	0	3.500	3.535	MS	21,583	70,000	02/12/2016.	03/10/2025.
573284	AQ	9	MARTIN MARIETTA MATERIAL			1	2FE	2,494,440	102.337	2,558,425	2,500,000	2,495,723	0	497	0	0	3.450	3.476	JD	7,188	86,250	05/18/2017.	06/01/2027.
574754	AL	1	MASHANTUCKET WESTERN PEQUOT 144A				6YE	197,680	16.500	434,896	2,635,732	197,680	0	0	0	0	7.350	85.453	MS	48,970	0	03/31/2017.	07/01/2026.
575767	AJ	7	MASS MUTUAL LIFE 144A			1	1FE	3,798,480	122.876	4,300,660	3,500,000	3,789,908	0	(7,381)	0	0	5.375	4.762	JD	15,677	188,125	10/19/2018.	12/01/2041.
57665R	AJ	5	MATCH GROUP INC 144A			1	3FE	1,028,750	106.784	1,067,840	1,000,000	1,026,741	0	(2,009)	0	0	5.625	5.171	FA	21,250	28,125	04/23/2019.	02/15/2029.
579780	AH	0	MCCORMICK & CO			2	2FE	996,460	102.379	1,023,790	1,000,000	999,364	0	393	0	0	3.900	3.943	JJ	17,983	39,000	07/05/2011.	07/15/2021.
58155Q	AD	5	MCKESSON CORP			2	2FE	1,509,265	102.411	1,536,165	1,500,000	1,501,070	0	(1,099)	0	0	4.750	4.671	MS	23,750	71,250	02/24/2011.	03/01/2021.
581760	AS	4	MCLAREN HEALTH CARE CORP			4	1FE	1,000,000	113.584	1,135,840	1,000,000	1,000,000	0	0	0	0	4.534	4.534	MN	5,793	45,340	03/18/2015.	05/15/2038.
582839	AH	9	MEAD JOHNSON NUTRITION CO			1	1FE	1,207,363	109.275	1,245,735	1,140,000	1,187,749	0	(7,601)	0	0	4.125	3.303	MN	6,009	47,025	05/03/2017.	11/15/2025.
585055	BS	4	MEDTRONIC INC	LS			1FE	974,718	107.159	1,071,590	1,000,000	985,093	0	2,540	0	0	3.500	3.819	MS	10,306	35,000	09/02/2015.	03/15/2025.
58526#	BE	8	MEIJER FINANCE INC MEIJER INC SERIES D1			4	1	386,200	102.892	397,369	386,200	386,200	0	0	0	0	8.360	8.359	JJ	16,143	32,286	01/18/2001.	01/01/2021.
58526#	BJ	7	MEIJER FINANCE INC MEIJER INC SERIES D2			4	1	337,929	102.892	347,701	337,929	337,929	0	0	0	0	8.360	8.359	JJ	14,125	28,251	01/18/2001.	01/01/2021.
58526#	BN	8	MEIJER FINANCE INC MEIJER INC SERIES D3			4	1	309,186	102.892	318,127	309,186	309,186	0	0	0	0	8.360	8.359	JJ	12,924	25,848	01/18/2001.	01/01/2021.
58933Y	AR	6	MERCK & COMPANY			1	1FE	9,958,330	103.556	10,355,600	10,000,000	9,977,233	0	4,087	0	0	2.750	2.798	FA	107,708	275,000	02/11/2015.	02/10/2025.
58942H	AB	7	MERCY HEALTHCARE SYSTEM			1	1FE	10,000,000	103.488	10,348,800	10,000,000	10,000,000	0	0	0	0	3.555	3.554	FA	148,125	355,500	12/12/2017.	08/01/2027.
59048@	AA	6	MESA AIRLINES 2015-1 A			4	2PL	3,327,254	108.616	3,613,930	3,327,254	3,327,254	0	0	0	0	4.750	4.748	JJ	72,876	158,045	12/14/2015.	07/15/2029.
59156R	BT	4	METLIFE INC	LS		2	2FE	171,000	111.409	190,509	171,000	171,000	0	0	0	0	5.875	5.875	MS	2,958	10,046	03/20/2018.	01/01/9999.
59156R	BT	4	METLIFE INC			2	2FE	4,829,000	111.409	5,379,941	4,829,000	4,829,000	0	0	0	0	5.875	5.875	MS	83,535	283,704	03/20/2018.	01/01/9999.
59217G	CK	3	MET LIFE GLOB FUNDING I 144A				1FE	1,994,680	103.709	2,074,180	2,000,000	1,995,759	0	480	0	0	3.000	3.031	MS	17,000	60,000	09/13/2017.	09/19/2027.
59523U	AN	7	MID-AMERICA APARTMENTS			1	2FE	1,991,600	106.105	2,122,100	2,000,000	1,993,556	0	744	0	0	3.600	3.650	JD	6,000	72,000	05/02/2017.	06/01/2027.
59531#	AB	6	MID-AMERICA APARTMENTS SERIES B				2	3,000,000	104.256	3,127,668	3,000,000	3,000,000	0	0	0	0	5.400	5.403	FA	54,450	162,000	07/29/2011.	07/29/2021.
595620	AS	4	MIDAMERICAN ENERGY CO			1	1FE	4,956,350	107.952	5,397,600	5,000,000	4,957,893	0	819	0	0	3.650	3.698	FA	76,042	182,500	01/29/2018.	08/01/2048.
595620	AV	7	MIDAMERICAN ENERGY CO			1	1FE	4,971,800	98.708	4,935,400	5,000,000	4,971,918	0	118	0	0	3.150	3.179	AO	33,250	0	10/01/2019.	04/15/2050.
59748T	AB	5	MIDLAND COGEN VENTURE LP 144A			4	3FE	1,764,065	100.108	1,765,970	1,764,065	1,764,065	0	0	0	0	5.250	5.251	MS	27,270	92,613	10/01/2013.	03/15/2025.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
60040#	AA 0	MILLENNIUM PIPELINE LLC SENIOR SECURED N			4	1PL	462,034	108.787	502,631	462,034	462,034	0	0	0	0	5.330	5.365	MJSD.	68	24,626	08/26/2010.	06/30/2027.
615369	AB 1	MOODYS CORPORATION				2FE	505,830	105.725	528,625	500,000	501,804	0	(625)	0	0	4.500	4.355	MS	7,500	22,500	08/16/2012.	09/01/2022.
61744Y	AP 3	MORGAN STANLEY			1	1FE	3,000,000	107.594	3,227,820	3,000,000	3,000,000	0	0	0	0	3.772	3.716	JJ	49,350	113,160	01/18/2018.	01/24/2029.
61761J	VL 0	MORGAN STANLEY SENIOR NOTES				1FE	1,996,520	106.235	2,124,700	2,000,000	1,998,167	0	342	0	0	3.700	3.721	AO	13,978	74,000	10/20/2014.	10/23/2024.
617734	A* 9	MORONGO BAND OF MISSION INDIAN SENIOR SE			1	2FE	3,000,000	111.074	3,332,217	3,000,000	3,000,000	0	0	0	0	5.410	5.409	AO	30,206	159,595	10/31/2018.	10/24/2028.
617734	A@ 7	MORONGO BAND OF MISSION INDIAN SENIOR SE			1	2FE	1,500,000	112.090	1,681,347	1,500,000	1,500,000	0	0	0	0	5.460	5.459	MS	21,158	40,950	03/28/2019.	03/28/2029.
61945C	AC 7	MOSAIC CO	LS		1	2FE	1,672,454	106.668	1,772,822	1,662,000	1,667,382	0	(1,332)	0	0	4.250	4.154	MN	9,026	70,635	11/30/2015.	11/15/2023.
61945C	AC 7	MOSAIC CO			1	2FE	340,126	106.668	360,538	338,000	339,094	0	(271)	0	0	4.250	4.154	MN	1,836	14,365	11/30/2015.	11/15/2023.
61945C	AD 5	MOSAIC CO			1	2FE	3,172,980	113.476	3,404,280	3,000,000	3,146,622	0	(7,580)	0	0	5.450	4.946	MN	20,892	163,500	04/05/2016.	11/15/2033.
623115	AC 6	MT SINAI HOSPITAL			1	1FE	5,000,000	101.895	5,094,750	5,000,000	5,000,000	0	0	0	0	3.831	3.831	JJ	95,775	191,550	12/14/2017.	07/01/2035.
628530	BD 8	MYLAN INC			2	2FE	6,927,928	105.881	7,192,496	6,793,000	6,852,231	0	(14,706)	0	0	4.200	3.939	MN	25,361	285,306	06/03/2014.	11/29/2023.
628530	BD 8	MYLAN INC	LS		2	2FE	213,222	105.881	219,174	207,000	209,735	0	(681)	0	0	4.200	3.939	MN	773	8,694	06/03/2014.	11/29/2023.
628530	BK 2	MYLAN INC			1	2FE	1,975,388	107.621	2,152,420	2,000,000	1,977,636	0	2,247	0	0	4.550	4.715	AO	19,211	91,000	01/10/2019.	04/15/2028.
62927@	AA 6	NHL US FUNDING LP SR SECURED				2PL	3,000,000	105.936	3,178,080	3,000,000	3,000,000	0	0	0	0	4.180	4.202	MJSD.	6,618	125,400	09/29/2014.	09/29/2024.
62927@	AC 2	NHL US FUNDING LP TERM NOTES			1	2PL	3,065,421	105.191	3,224,550	3,065,421	3,065,421	0	0	0	0	3.980	3.997	MJSD.	6,439	122,004	07/12/2018.	07/12/2025.
629568	AX 4	NABORS INDUSTRIES INC				3FE	4,035,220	99.600	3,984,000	4,000,000	4,007,581	0	(4,222)	0	0	4.625	4.508	MS	54,472	185,000	06/26/2012.	09/15/2021.
62963#	AK 7	NRP (OPERATING) LLC SERIES J (No RJ-9)			4	4	788,405	105.805	834,172	788,405	788,405	0	0	0	0	5.030	5.030	JD	3,305	39,657	06/15/2011.	12/01/2026.
631005	BH 7	NARRAGANSETT ELECTRIC 144A			1	1FE	1,980,840	108.443	2,168,860	2,000,000	1,982,887	0	1,670	0	0	3.919	4.038	FA	32,658	79,251	10/19/2018.	08/01/2028.
631103	AG 3	NASDAQ INC			1	2FE	2,581,814	107.121	2,838,707	2,650,000	2,589,463	0	7,822	0	0	3.850	4.252	JD	283	102,025	10/12/2018.	06/30/2026.
63636#	AB 2	NATIONAL HOCKEY LEAGUE SENIOR SECURED NO			1	2PL	3,000,000	104.000	3,120,003	3,000,000	3,000,000	0	0	0	0	3.610	3.611	JD	4,813	108,300	08/10/2017.	08/10/2027.
63730*	AB 1	NATIONAL RAILROAD PASSENGER SENIOR SECUR			1	1FE	3,988,769	105.314	4,200,736	3,988,769	3,988,769	0	0	0	0	3.600	3.600	MN	18,348	143,596	12/06/2016.	11/15/2033.
637432	MQ 5	NATIONAL RURAL UTILITIES COOP			2	1FE	971,470	102.017	1,020,170	1,000,000	991,773	0	3,675	0	0	3.050	3.456	FA	11,522	30,500	12/31/2013.	02/15/2022.
637432	MV 4	NATIONAL RURAL UTILITIES COOP			2	1FE	1,998,460	105.261	2,105,220	2,000,000	1,999,350	0	154	0	0	3.400	3.409	MN	8,689	68,000	10/29/2013.	11/15/2023.
637432	NG 6	NATIONAL RURAL UTILITIES COOP			1	1FE	1,540,650	105.487	1,582,305	1,500,000	1,529,319	0	(4,768)	0	0	3.250	2.869	MN	8,125	48,750	07/21/2017.	11/01/2025.
637432	NP 6	NATIONAL RURAL UTILITIES COOP			1	1FE	1,994,120	106.359	2,127,180	2,000,000	1,995,089	0	518	0	0	3.400	3.435	FA	27,200	68,000	01/31/2018.	02/07/2028.
638671	AJ 6	NATIONWIDE MUTUAL INSURANCE 144A				1FE	3,289,504	99.866	3,245,645	3,250,000	3,249,830	0	(15)	0	0	4.184	6.864	MJSD.	6,043	156,764	12/03/2008.	12/15/2024.
63946B	AE 0	NBC UNIVERSAL MEDIA LLC				1FE	6,114,814	103.139	6,188,340	6,000,000	6,017,550	0	(13,420)	0	0	4.375	4.132	AO	65,625	262,500	08/25/2011.	04/01/2021.
64116#	AB 9	NETRALITY PROPERTIES LP SERIES B SENIOR			1	2PL	4,000,000	104.505	4,180,180	4,000,000	4,000,000	0	0	0	0	4.960	4.960	AO	46,844	198,400	04/06/2017.	04/06/2022.
644188	BF 0	NEW ENGLAND POWER CO 144A			1	1FE	2,899,980	104.874	3,146,220	3,000,000	2,903,549	0	1,854	0	0	3.800	3.992	JD	8,233	114,000	02/09/2018.	12/05/2047.
644239	AY 1	NEW ENGLAND TEL & TEL DEBENTURES	LS			1FE	326,874	137.948	433,157	314,000	321,669	0	(509)	0	0	7.875	7.520	MN	3,160	24,728	05/13/2002.	11/15/2029.
644239	AY 1	NEW ENGLAND TEL & TEL DEBENTURES				1FE	4,878,126	137.948	6,464,243	4,686,000	4,800,447	0	(7,592)	0	0	7.875	7.520	MN	47,153	369,023	05/13/2002.	11/15/2029.
64712#	AB 7	NEW MEXICO GAS INTERMEDIATE INC SR UNSEC				2	3,000,000	103.523	3,105,690	3,000,000	3,000,000	0	0	0	0	3.640	3.640	JJ	45,803	109,200	09/02/2014.	07/30/2024.
649840	CQ 6	NY STATE ELECTRIC & GAS 144A			1	1FE	2,022,540	103.702	2,074,040	2,000,000	2,016,918	0	(2,236)	0	0	3.250	3.109	JD	5,417	65,000	05/31/2017.	12/01/2026.
651639	AN 6	NEWMONT MINING CORP			2	2FE	6,359,990	102.635	7,184,450	7,000,000	6,800,678	0	82,596	0	0	3.500	4.871	MS	72,139	245,000	12/31/2013.	03/15/2022.
65339K	AA 8	NEXTERA ENERGY CAPITAL			2	2FE	3,036,170	102.899	3,086,970	3,000,000	3,006,588	0	(5,267)	0	0	4.500	4.310	JD	11,250	135,000	12/31/2013.	06/01/2021.
654740	BL 2	NISSAN MOTOR ACCEPTANCE 144A			1	2FE	7,001,070	104.103	7,287,210	7,000,000	7,000,827	0	(198)	0	0	3.875	3.872	MS	75,347	271,250	09/25/2018.	09/21/2023.
654740	G* 4	NISSAN MOTOR ACCEPTANCE SENIOR NOTE SERI			1	1Z	4,500,000	100.191	4,508,604	4,500,000	4,500,000	0	0	0	0	2.670	2.670	MS	35,044	0	09/16/2019.	09/16/2022.
654894	AF 1	NOBLE AFFILIATES INC SENIOR NOTES				2FE	4,710,768	126.649	5,825,854	4,600,000	4,655,518	0	(5,517)	0	0	8.000	7.779	AO	92,000	368,000	01/04/2002.	04/01/2027.
655844	BQ 0	NORFOLK SOUTHERN CORP			1	2FE	2,890,575	115.258	2,881,450	2,500,000	2,890,333	0	(242)	0	0	4.450	3.506	JD	4,944	0	12/19/2019.	06/15/2045.
655844	BR 8	NORFOLK SOUTHERN CORP			1	2FE	3,801,800	118.468	3,790,976	3,200,000	3,801,479	0	(321)	0	0	4.650	3.527	JJ	68,613	0	12/19/2019.	01/15/2046.
655844	BY 3	NORFOLK SOUTHERN CORP			1	2FE	4,977,050	112.868	5,643,400	5,000,000	4,977,050	0	0	0	0	4.150	4.178	FA	70,896	207,500	02/13/2018.	02/28/2048.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
655844	CD 8	NORFOLK SOUTHERN CORP			1	2FE	3,468,115	99.465	3,481,275	3,500,000	3,468,210	0	95	0	0	3.400	3.449	MN	18,842	0	10/24/2019.	11/01/2049.
655855	FA 7	NORFOLK SOUTHERN CORP DEBENTURES			1	1FE	3,173,884	103.499	2,923,847	2,825,000	2,842,434	0	(36,294)	0	0	9.750	8.333	JD	12,242	275,438	08/27/2004.	06/15/2020.
662352	A* 4	NORTH SHORE LONG ISLAND JEWISH HEALTH CA			4	1	2,943,420	109.693	3,228,726	2,943,420	2,943,420	0	0	0	0	4.200	4.200	MN	20,604	123,624	10/08/2014.	05/01/2030.
665859	AP 9	NORTHERN TRUST CORP				1FE	4,182,870	108.828	4,353,120	4,000,000	4,125,214	0	(19,289)	0	0	3.950	3.351	AO	26,772	158,000	06/28/2017.	10/30/2025.
665859	AS 3	NORTHERN TRUST CORP			2	1FE	2,872,130	102.730	3,081,900	3,000,000	2,881,187	0	(1,154)	0	0	3.375	3.655	MN	14,906	101,250	04/25/2018.	05/08/2032.
666807	BG 6	NORTHROP GRUMMAN CORP				2FE	1,890,680	104.251	2,085,020	2,000,000	1,956,256	0	11,162	0	0	3.250	3.910	FA	27,083	65,000	06/26/2013.	08/01/2023.
667274	AB 0	NORTHWELL HEALTHCARE INC			1	1FE	3,000,000	101.751	3,052,530	3,000,000	3,000,000	0	0	0	0	3.391	3.391	MN	16,955	101,730	09/19/2017.	11/01/2027.
667274	AD 6	NORTHWELL HEALTHCARE INC			1	1FE	3,000,000	100.609	3,018,270	3,000,000	3,000,000	0	0	0	0	3.809	3.809	MN	19,045	11,110	09/17/2019.	11/01/2049.
66775V	AB 1	NORTHWEST PIPELINE LLC			1	2FE	2,932,064	106.464	3,193,920	3,000,000	2,943,836	0	6,468	0	0	4.000	4.303	AO	30,000	120,000	03/01/2018.	04/01/2027.
668138	AA 8	NORTHWESTERN MUTUAL LIFE 144A			1	1FE	4,762,930	105.406	5,270,300	5,000,000	4,771,191	0	4,342	0	0	3.850	4.129	MS	48,660	192,500	02/09/2018.	09/30/2047.
668138	AC 4	NORTHWESTERN MUTUAL LIFE 144A			1	1FE	6,963,250	100.294	7,020,580	7,000,000	6,963,395	0	145	0	0	3.625	3.650	MS	71,191	0	09/12/2019.	09/30/2059.
67021C	AM 9	NSTAR ELECTRIC CO			1	1FE	2,023,460	104.844	2,096,880	2,000,000	2,018,476	0	(2,283)	0	0	3.200	3.055	MN	8,178	64,000	10/02/2017.	05/15/2027.
670346	AL 9	NUCOR CORP			2	1FE	3,999,220	104.944	4,197,760	4,000,000	4,000,136	0	(47)	0	0	4.125	4.124	MS	48,583	165,000	12/31/2013.	09/15/2022.
670346	AP 0	NUCOR CORP			1	1FE	1,997,040	108.519	2,170,380	2,000,000	1,997,469	0	252	0	0	3.950	3.968	MN	13,167	79,000	04/23/2018.	05/01/2028.
67103H	AH 0	O'REILLY AUTOMOTIVE INC	LS		1	2FE	2,999,730	109.225	3,276,750	3,000,000	2,999,778	0	48	0	0	3.900	3.901	JD	9,750	62,075	05/09/2019.	06/01/2029.
674599	CE 3	OCCIDENTAL PETROLEUM CORP			2	2FE	2,855,550	100.795	3,023,850	3,000,000	2,940,218	0	17,867	0	0	2.700	3.378	FA	30,600	81,000	12/04/2014.	02/15/2023.
674599	DC 6	OCCIDENTAL PETROLEUM CORP			1	2FE	2,011,673	113.559	2,271,180	2,000,000	2,011,237	0	(437)	0	0	5.550	5.439	MS	32,683	0	09/19/2019.	03/15/2026.
675232	AB 8	OCEANEERING INTL INC			1	3FE	2,260,000	98.284	2,211,390	2,250,000	2,258,474	0	(803)	0	0	6.000	5.940	FA	56,250	135,000	02/01/2018.	02/01/2028.
679574	AH 6	OLD DOMINION ELEC FIRST MORTGAGE			4	1FE	13,729	114.298	15,692	13,729	13,729	0	0	0	0	5.676	5.677	JD	65	779	07/23/2003.	12/01/2028.
680223	AJ 3	OLD REPUBLIC INTL CORP			1	2FE	2,712,000	109.636	2,740,900	2,500,000	2,630,229	0	(25,182)	0	0	4.875	3.649	AO	30,469	121,875	08/11/2016.	10/01/2024.
680665	AJ 5	OLIN CORP			1	3FE	1,977,500	104.482	2,089,640	2,000,000	1,980,910	0	1,960	0	0	5.125	5.277	MS	30,181	102,500	04/06/2018.	09/15/2027.
682680	AN 3	ONEOK INC			1	2FE	4,247,500	119.986	4,799,440	4,000,000	4,223,064	0	(9,003)	0	0	6.000	5.461	JD	10,667	240,000	02/09/2017.	06/15/2035.
682680	AS 2	ONEOK INC			1	2FE	1,969,840	106.467	2,129,340	2,000,000	1,974,908	0	2,779	0	0	4.000	4.196	JJ	37,333	80,000	03/01/2018.	07/13/2027.
682680	AY 9	ONEOK INC	LS		1	2FE	2,756,153	101.672	2,812,248	2,766,000	2,756,482	0	329	0	0	3.400	3.448	MS	35,528	0	08/12/2019.	09/01/2029.
682680	AY 9	ONEOK INC			1	2FE	1,725,697	101.672	1,762,992	1,734,000	1,725,969	0	272	0	0	3.400	3.448	MS	22,272	0	08/15/2019.	09/01/2029.
68269B	AA 6	ONEMAIN FINANCIAL ISSUANCE TRU 2019-2A A			4	1FE	4,997,869	99.347	4,967,350	5,000,000	4,997,927	0	58	0	0	3.140	3.166	MON	7,414	36,633	09/16/2019.	10/14/2036.
68389X	AU 9	ORACLE CORP	LS		2	1FE	3,990,920	105.551	4,222,040	4,000,000	3,995,514	0	903	0	0	3.400	3.427	JJ	65,356	136,000	06/30/2014.	07/08/2024.
68389X	AU 9	ORACLE CORP			2	1FE	997,730	105.551	1,055,510	1,000,000	998,878	0	226	0	0	3.400	3.427	JJ	16,339	34,000	06/30/2014.	07/08/2024.
684181	AA 8	ORANGE COGEN FUNDING CORP 144A			4	2FE	1,673,700	105.923	1,772,833	1,673,700	1,673,700	0	0	0	0	8.175	8.258	MJSD	6,081	136,825	04/27/2001.	03/15/2022.
686514	AE 0	ORLANDO HEALTH OBL GRP			1	1FE	3,000,000	106.213	3,186,390	3,000,000	3,000,000	0	0	0	0	3.777	3.776	AO	28,328	113,310	01/30/2018.	10/01/2028.
690742	AF 8	OWENS CORNING			1	2FE	1,991,740	101.661	2,033,220	2,000,000	1,994,239	0	762	0	0	3.400	3.449	FA	25,689	68,000	08/03/2016.	08/15/2026.
693475	AQ 8	PNC FINANCIAL SERVICES GROUP			2	2FE	1,537,500	107.027	1,605,405	1,500,000	1,537,500	0	0	0	0	5.000	4.878	MN	12,500	75,000	05/16/2017.	01/01/9999.
693475	AT 2	PNC FINANCIAL SERVICES GROUP	LS		2	1FE	738,490	104.860	775,964	740,000	738,841	0	137	0	0	3.150	3.174	MN	2,720	23,310	05/16/2017.	05/19/2027.
693475	AT 2	PNC FINANCIAL SERVICES GROUP			2	1FE	1,756,410	104.860	1,845,536	1,760,000	1,757,243	0	326	0	0	3.150	3.174	MN	6,468	55,440	05/16/2017.	05/19/2027.
693476	BL 6	PNC FUNDING CORP				1FE	6,037,070	101.503	6,090,180	6,000,000	6,002,747	0	(4,359)	0	0	4.375	4.298	FA	102,083	262,500	09/22/2010.	08/11/2020.
69349L	AR 9	PNC BANK NA				1FE	1,049,100	109.739	1,097,390	1,000,000	1,046,067	0	(3,033)	0	0	4.050	3.425	JJ	17,438	20,250	04/26/2019.	07/26/2028.
693506	BP 1	PPG INDUSTRIES			1	1FE	5,019,650	108.760	5,438,000	5,000,000	5,016,599	0	(1,730)	0	0	3.750	3.702	MS	55,208	187,500	02/23/2018.	03/15/2028.
69352P	AL 7	PPL CORPORATION	LS		1	2FE	3,338,500	101.964	3,392,342	3,327,000	3,334,674	0	(1,152)	0	0	3.100	3.067	MN	13,179	103,137	07/01/2016.	05/15/2026.
69352P	AL 7	PPL CORPORATION			1	2FE	672,139	101.964	686,218	673,000	672,420	0	81	0	0	3.100	3.067	MN	2,666	20,863	05/12/2016.	05/15/2026.
69353R	EQ 7	PNC BANK NA			2	1FE	2,044,035	104.927	2,098,540	2,000,000	2,031,505	0	(5,368)	0	0	3.250	2.929	JD	5,417	65,000	08/10/2017.	06/01/2025.
69362B	AW 2	PSEG POWER LLC				2FE	7,486,863	100.895	7,567,125	7,500,000	7,499,535	0	1,575	0	0	5.125	5.147	AO	81,146	384,375	08/17/2010.	04/15/2020.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
694476	AC	6	PACIFIC LIFECORP 144A				1FE	740,800	100.350	712,485	710,000	710,437	0	(3,948)	0	0	6.000	5.418	FA	16,685	42,600	05/24/2010.	02/10/2020.
695156	AR	0	PACKAGING CORP OF AMERICA				2FE	997,160	105.112	1,051,120	1,000,000	998,544	0	278	0	0	3.650	3.684	MS	10,747	36,500	09/02/2014.	09/15/2024.
70109H	AL	9	PARKER-HANNIFIN CORP			2	2FE	1,995,600	104.732	2,094,640	2,000,000	1,997,669	0	432	0	0	3.300	3.326	MN	7,333	66,000	11/18/2014.	11/21/2024.
703481	AB	7	PATTERSON-UTI ENERGY INC			1	2FE	3,779,840	97.216	3,694,208	3,800,000	3,782,322	0	1,847	0	0	3.950	4.018	FA	62,542	150,100	09/13/2018.	02/01/2028.
703481	AB	7	PATTERSON-UTI ENERGY INC	LS		1	2FE	1,193,634	97.216	1,166,592	1,200,000	1,194,417	0	583	0	0	3.950	4.018	FA	19,750	47,400	09/13/2018.	02/01/2028.
707567	AA	1	PENN MUTUAL LIFE INSURANCE CO 144A				1FE	7,670,550	128.661	9,006,270	7,000,000	7,539,740	0	(23,261)	0	0	6.650	5.852	AO	116,375	465,500	12/31/2013.	06/15/2034.
708696	BW	8	PENNSYLVANIA ELECTRIC CO				2FE	747,360	100.721	755,408	750,000	749,920	0	313	0	0	5.200	5.244	AO	9,750	39,000	09/28/2009.	04/01/2020.
708696	BZ	1	PENNSYLVANIA ELECTRIC CO 144A			1	2FE	1,996,180	105.394	2,107,880	2,000,000	1,996,363	0	183	0	0	3.600	3.623	JD	6,000	35,600	05/28/2019.	06/01/2029.
709599	AH	7	PENSKE TRUCK LEASING 144A				2FE	4,966,050	106.348	5,317,400	5,000,000	4,989,784	0	3,706	0	0	4.875	4.962	JJ	115,104	243,750	07/11/2012.	07/11/2022.
709599	AW	4	PENSKE TRUCK LEASING 144A			1	2FE	1,993,900	102.076	2,041,520	2,000,000	1,995,620	0	556	0	0	3.400	3.436	MN	8,689	68,000	10/26/2016.	11/15/2026.
709599	AZ	7	PENSKE TRUCK LEASING 144A			1	2FE	1,643,598	106.216	1,752,564	1,650,000	1,645,094	0	833	0	0	3.950	4.014	MS	20,096	65,175	03/05/2018.	03/10/2025.
718172	AH	2	PHILIP MORRIS INTERNATIONAL				1FE	3,567,780	100.572	3,520,020	3,500,000	3,501,969	0	(8,252)	0	0	4.500	4.254	MS	41,563	157,500	07/01/2010.	03/26/2020.
718172	AP	4	PHILIP MORRIS INTERNATIONAL				1FE	1,401,120	113.447	1,701,705	1,500,000	1,412,577	0	2,126	0	0	4.500	4.935	MS	18,938	67,500	12/31/2013.	03/20/2042.
718549	AH	1	PHILLIPS 66 PARTNERS LP			1	2FE	2,993,430	99.710	2,991,300	3,000,000	2,993,540	0	110	0	0	3.150	3.174	JD	30,188	0	09/03/2019.	12/15/2029.
720186	AL	9	PIEDMONT NATURAL GAS CO	LS		1	1FE	995,485	106.922	1,067,082	998,000	995,619	0	134	0	0	3.500	3.530	JD	2,911	18,144	05/21/2019.	06/01/2029.
720186	AL	9	PIEDMONT NATURAL GAS CO			1	1FE	2,994,435	106.922	3,209,798	3,002,000	2,994,838	0	403	0	0	3.500	3.530	JD	8,756	54,578	05/21/2019.	06/01/2029.
72147K	AC	2	PILGRIM'S PRIDE CORP 144A			1	3FE	1,016,250	103.571	1,035,710	1,000,000	1,014,053	0	(2,197)	0	0	5.750	5.267	MS	16,931	28,750	06/03/2019.	03/15/2025.
723787	AK	3	PIONEER NATURAL RESOURCE			2	2FE	5,053,834	103.922	5,196,100	5,000,000	5,018,885	0	(7,682)	0	0	3.950	3.778	JJ	91,069	197,500	02/13/2015.	07/15/2022.
72650R	BM	3	PLAINS ALL AMERICAN PIPELINE	LS		1	2FE	824,356	98.630	814,684	826,000	824,374	0	18	0	0	3.550	3.572	JD	8,553	0	09/09/2019.	12/15/2029.
72650R	BM	3	PLAINS ALL AMERICAN PIPELINE			1	2FE	5,163,704	98.630	5,103,116	5,174,000	5,163,814	0	110	0	0	3.550	3.572	JD	53,572	0	09/09/2019.	12/15/2029.
73020*	AK	9	PNG COMPANIES LLC SENIOR SECURED NOTES			1	2FE	3,000,000	101.533	3,045,990	3,000,000	3,000,000	0	0	0	0	3.380	3.380	JD	3,662	101,400	12/18/2017.	12/18/2027.
73420P	AB	9	PORT OF GREATER CINCINNATI SENIOR SERIES				5GI	1,000,000	100.000	1,000,000	1,000,000	1,000,000	0	0	0	0	0.150	0.150	MAT	4,425	0	01/19/2017.	06/01/2021.
736508	Q#	2	PORTLAND GENERAL ELEC CO FIRST MORTGAGE				1IF	2,000,000	98.191	1,963,812	2,000,000	2,000,000	0	0	0	0	3.340	3.340	AO	12,247	0	10/25/2019.	10/25/2049.
736508	R*	5	PORTLAND GENERAL ELEC CO FIRST MORTGAGE				1IF	4,000,000	98.186	3,927,436	4,000,000	4,000,000	0	0	0	0	3.340	3.340	JJ	17,071	0	11/15/2019.	01/15/2050.
737679	DD	9	POTOMAC ELEC PWR CO				1FE	1,495,650	102.171	1,532,565	1,500,000	1,498,902	0	464	0	0	3.050	3.084	AO	11,438	45,750	03/28/2012.	04/01/2022.
741503	AW	6	BOOKING HOLDINGS INC			1	1FE	4,989,590	106.885	5,344,250	5,000,000	4,994,122	0	1,006	0	0	3.650	3.675	MS	53,736	182,500	03/10/2015.	03/15/2025.
74151#	AK	4	PRICEWATERHOUSECOOPERS LLP SERIES M				1YE	5,000,000	107.511	5,375,540	5,000,000	5,000,000	0	0	0	0	4.530	4.530	FA	88,713	226,500	02/10/2014.	02/09/2024.
74170*	AC	3	PRIME PROPERTY FUND LLC			1	1	2,000,000	109.607	2,192,138	2,000,000	2,000,000	0	0	0	0	4.610	4.610	FA	33,038	92,200	08/22/2013.	08/22/2025.
74170*	AN	9	PRIME PROPERTY FUND LLC SENIOR UNSECURED			1	1	2,000,000	101.379	2,027,586	2,000,000	2,000,000	0	0	0	0	3.150	3.150	JJ	30,800	63,000	01/05/2017.	01/05/2027.
74170*	AR	0	PRIME PROPERTY FUND LLC SENIOR UNSECURED			1	1	4,000,000	103.790	4,151,592	4,000,000	4,000,000	0	0	0	0	3.480	3.480	AO	30,933	139,200	10/11/2017.	10/11/2027.
74170*	AU	3	PRIME PROPERTY FUND LLC SENIOR UNSECURED			1	1	2,000,000	112.467	2,249,336	2,000,000	2,000,000	0	0	0	0	4.480	4.480	MN	13,191	89,600	11/08/2018.	11/08/2030.
74170*	AZ	2	PRIME PROPERTY FUND LLC SENIOR NOTE SERI			1	1Z	3,000,000	99.939	2,998,164	3,000,000	3,000,000	0	0	0	0	3.060	3.060	JD	4,845	0	12/12/2019.	12/12/2029.
74256L	AU	3	PRINCIPAL LFE GLB FND II 144A				1FE	3,637,406	103.392	3,722,112	3,600,000	3,625,265	0	(3,640)	0	0	3.000	2.877	AO	21,900	108,000	09/21/2017.	04/18/2026.
74340X	AW	1	PROLOGIS LP			2	1FE	2,554,135	107.089	2,677,225	2,500,000	2,523,402	0	(6,403)	0	0	4.250	3.950	FA	40,139	106,250	10/03/2014.	08/15/2023.
743674	BE	2	PROTECTIVE LIFE CORP 144A			1	2FE	1,003,610	101.570	1,015,700	1,000,000	1,003,492	0	(118)	0	0	3.400	3.356	JJ	9,539	0	09/17/2019.	01/15/2030.
743756	AB	4	PROV ST JOSEPH HLTH OBL			1	1FE	5,000,000	100.953	5,047,650	5,000,000	5,000,000	0	0	0	0	2.746	2.746	AO	34,325	137,300	09/20/2016.	10/01/2026.
743756	AE	8	PROV ST JOSEPH HLTH OBL			1	1FE	5,000,000	108.112	5,405,600	5,000,000	5,000,000	0	0	0	0	3.930	3.930	AO	49,125	196,500	01/30/2018.	10/01/2048.
744320	AW	2	PRUDENTIAL FINANCIAL INC			2	2FE	3,000,000	103.902	3,117,060	3,000,000	3,000,000	0	0	0	0	4.500	4.388	MS	39,750	135,000	09/12/2017.	09/15/2047.
744320	BA	9	PRUDENTIAL FINANCIAL INC			1	1FE	4,664,182	108.987	5,449,350	5,000,000	4,672,966	0	5,265	0	0	3.935	4.327	JD	13,117	196,750	05/04/2018.	12/07/2049.
744448	CM	1	PUBLIC SERVICE CO COLO			1	1FE	1,853,254	104.159	2,083,180	2,000,000	1,858,818	0	2,968	0	0	3.550	3.984	JD	3,156	71,000	02/14/2018.	06/15/2046.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
744542	AC	5	PUBLIC SERVICE CO OF NEW MEX			1	2FE	5,306,200	104.316	5,215,800	5,000,000	5,199,917	0	(34,003)	0	0	3.850	3.033	FA	80,208	192,500	10/03/2016.	08/01/2025.
744567	BB	3	PUBLIC SERVICE EL & GAS				1FE	45,481	111.874	35,800	32,000	38,422	0	(263)	0	0	5.000	3.461	JJ	800	1,600	06/30/1951.	07/01/2037.
74460D	AC	3	PUBLIC STORAGE			1	1FE	2,000,000	104.257	2,085,140	2,000,000	2,000,000	0	0	0	0	3.094	3.094	MS	18,220	61,880	09/13/2017.	09/15/2027.
745332	CE	4	PUGET SOUND ENERGY INC			2	1FE	952,170	113.360	1,133,600	1,000,000	957,982	0	1,075	0	0	4.434	4.745	MN	5,666	44,340	12/31/2013.	11/15/2041.
745867	AW	1	PULTEGROUP INC			1	3FE	2,028,750	111.982	2,239,640	2,000,000	2,023,054	0	(3,191)	0	0	5.500	5.272	MS	36,667	110,000	03/02/2018.	03/01/2026.
74834L	AP	5	QUEST DIAGNOSTICS				2FE	1,477,365	100.179	1,502,685	1,500,000	1,499,783	0	2,709	0	0	4.750	4.938	JJ	29,885	71,250	11/12/2009.	01/30/2020.
74834L	AV	2	QUEST DIAGNOSTICS			2	2FE	3,552,395	107.652	3,767,820	3,500,000	3,524,606	0	(5,512)	0	0	4.250	4.059	AO	37,188	148,750	06/09/2014.	04/01/2024.
74836H	AD	9	QUESTAR PIPELINE COMPANY			2	2FE	1,850,800	117.795	2,355,900	2,000,000	1,867,305	0	3,110	0	0	4.875	5.395	JD	8,125	97,500	12/31/2013.	12/01/2041.
74986@	AX	9	RREEF AMERICA REIT II INC SENIOR UNSECUR			1	1	3,000,000	108.908	3,267,225	3,000,000	3,000,000	0	0	0	0	4.140	4.140	FA	41,745	124,200	08/31/2018.	08/31/2029.
754730	AE	9	RAYMOND JAMES FINANCIAL			1	2FE	1,445,490	105.684	1,585,260	1,500,000	1,453,912	0	5,842	0	0	3.625	4.155	MS	16,010	54,375	07/19/2018.	09/15/2026.
755111	BU	4	RAYTHEON CO				1FE	3,049,870	125.250	3,757,500	3,000,000	3,041,554	0	(1,165)	0	0	4.875	4.769	AO	30,875	146,250	12/31/2013.	10/15/2040.
755111	BW	0	RAYTHEON CO			2	1FE	1,455,705	123.861	1,857,915	1,500,000	1,460,943	0	975	0	0	4.700	4.895	JD	3,133	70,500	12/31/2013.	12/15/2041.
758203	AA	1	REED ELSEVIER 144A				2FE	2,737,677	109.343	3,198,283	2,925,000	2,868,571	0	12,505	0	0	6.625	7.216	AO	40,909	193,781	06/20/2002.	10/15/2023.
75820Q	AC	6	REED ELSEVIER CAPITAL MTN				2FE	6,856,713	117.175	8,114,369	6,925,000	6,897,310	0	3,938	0	0	7.500	7.591	MN	66,365	519,375	03/18/2002.	05/15/2025.
75884R	AX	1	REGENCY CENTERS LP			1	2FE	3,993,480	108.448	4,337,920	4,000,000	3,994,496	0	552	0	0	4.125	4.145	MS	48,583	165,000	02/28/2018.	03/15/2028.
75936L	AA	2	THE REINVESTMENT FUND			1	1FE	2,500,000	101.749	2,543,725	2,500,000	2,500,000	0	0	0	0	3.366	3.366	MN	14,025	84,150	04/28/2017.	11/01/2024.
75936L	AB	0	THE REINVESTMENT FUND			1	1FE	3,000,000	102.129	3,063,870	3,000,000	3,000,000	0	0	0	0	3.513	3.513	MN	17,565	105,390	04/28/2017.	11/01/2025.
75970E	AA	5	RENASANT CORP			2	2FE	2,000,000	101.533	2,030,660	2,000,000	2,000,000	0	0	0	0	5.000	3.588	MS	33,333	100,000	08/17/2016.	09/01/2026.
760759	AH	3	REPUBLIC SERVICES INC				2FE	499,925	100.449	502,245	500,000	499,999	0	7	0	0	5.000	5.001	MS	8,333	25,000	08/05/2010.	03/01/2020.
76126C	HZ	8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS			4	5GI	969,869	102.736	858,060	835,208	848,085	0	(8,072)	0	0	6.735	4.750	JJ	25,938	56,251	07/10/2003.	07/15/2021.
76169#	AG	8	REYES HOLDINGS LLC SERIES 2012A			4	2PL	3,000,000	103.587	3,107,601	3,000,000	3,000,000	0	0	0	0	5.130	5.130	JJ	64,553	153,900	08/07/2012.	07/31/2022.
76169#	AJ	2	REYES HOLDINGS LLC SENIOR SECURED NOTE			1	2PL	4,000,000	101.614	4,064,560	4,000,000	4,000,000	0	0	0	0	3.710	3.710	AO	30,504	148,400	10/17/2017.	10/17/2028.
76169#	AL	7	REYES HOLDINGS LLC			1	2PL	3,000,000	106.347	3,190,413	3,000,000	3,000,000	0	0	0	0	4.410	4.410	JD	6,615	132,300	12/13/2018.	12/13/2025.
761713	BG	0	REYNOLDS AMERICAN INC			1	2FE	1,495,455	107.662	1,614,930	1,500,000	1,497,278	0	432	0	0	4.450	4.488	JD	3,523	66,750	06/09/2015.	06/12/2025.
78403D	AF	7	SBA TOWER TRUST 144A				1FE	1,500,000	102.227	1,533,405	1,500,000	1,500,000	0	0	0	0	3.598	3.722	MON	2,564	55,675	04/04/2013.	04/15/2023.
78403D	AN	0	SBA TOWER TRUST 144A			1	1FE	1,000,000	101.103	1,011,030	1,000,000	1,000,000	0	0	0	0	2.836	2.836	MON	1,260	7,326	09/10/2019.	01/15/2025.
78409V	AK	0	S&P GLOBAL INC			1	1FE	3,372,635	110.884	3,603,730	3,250,000	3,352,201	0	(15,325)	0	0	4.400	3.795	FA	54,022	143,000	08/24/2018.	02/15/2026.
78409V	AQ	7	S&P GLOBAL INC			1	1FE	4,962,000	102.268	5,113,400	5,000,000	4,962,069	0	69	0	0	3.250	3.290	JD	15,799	0	11/19/2019.	12/01/2049.
78412D	AN	9	SEMCO ENERGY 144A				1FE	1,498,950	100.876	1,513,140	1,500,000	1,499,960	0	129	0	0	5.150	5.159	AO	15,021	77,250	04/14/2010.	04/21/2020.
785592	AS	5	SABINE PASS LIQUEFACTION			1	2FE	5,148,850	110.048	5,502,400	5,000,000	5,126,418	0	(15,773)	0	0	5.000	4.558	MS	73,611	250,000	07/17/2018.	03/15/2027.
803111	AM	5	SARA LEE CORP				2FE	17,034,250	115.802	17,370,300	15,000,000	16,262,623	0	(67,639)	0	0	6.125	5.217	MN	153,125	918,750	06/20/2003.	11/01/2032.
806851	AG	6	SCHLUMBERGER HLDGS CORP 144A	LS		1	2FE	7,045,418	107.670	7,590,735	7,050,000	7,047,049	0	429	0	0	4.000	4.008	JD	7,833	282,000	12/10/2015.	12/21/2025.
806851	AG	6	SCHLUMBERGER HLDGS CORP 144A			1	2FE	949,383	107.670	1,022,865	950,000	949,602	0	58	0	0	4.000	4.008	JD	1,056	38,000	12/10/2015.	12/21/2025.
808513	AD	7	CHARLES SCHWAB CORP				1FE	2,042,200	101.561	2,031,220	2,000,000	2,003,045	0	(5,307)	0	0	4.450	4.170	JJ	39,308	89,000	07/13/2011.	07/22/2020.
808513	AM	7	CHARLES SCHWAB CORP			1	1FE	1,538,295	105.851	1,587,765	1,500,000	1,528,000	0	(4,285)	0	0	3.450	3.100	FA	19,838	51,750	07/11/2017.	02/13/2026.
808513	AR	6	CHARLES SCHWAB CORP	LS		2	2FE	1,765,000	105.402	1,860,345	1,765,000	1,765,000	0	0	0	0	5.000	5.000	JD	7,354	88,250	10/25/2017.	01/01/9999.
808513	AR	6	CHARLES SCHWAB CORP			2	2FE	735,000	105.402	774,705	735,000	735,000	0	0	0	0	5.000	5.000	JD	3,063	36,750	10/25/2017.	01/01/9999.
808626	AE	5	SCIENCE APPLICATIONS INTL				3FE	14,751,982	117.284	17,504,637	14,925,000	14,810,419	0	5,492	0	0	7.125	7.219	JJ	531,703	1,063,406	11/08/2002.	07/01/2032.
81373P	AA	1	SECURIAN FINANCIAL GROUP 144A			1	1FE	13,091,800	117.276	15,245,880	13,000,000	13,090,268	0	(1,312)	0	0	4.800	4.755	AO	131,733	576,000	04/15/2019.	04/15/2048.
816851	BA	6	SEMPRA ENERGY			1	2FE	4,974,500	102.961	5,148,050	5,000,000	4,979,667	0	2,368	0	0	3.250	3.312	JD	7,222	162,500	10/31/2017.	06/15/2027.
816851	BH	1	SEMPRA ENERGY			1	2FE	4,945,900	104.387	5,219,350	5,000,000	4,949,661	0	1,891	0	0	3.800	3.878	FA	79,167	190,000	01/09/2018.	02/01/2038.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
816851	BJ 7	SEMPRA ENERGY			1	2FE	2,478,750	105.286	2,632,150	2,500,000	2,479,553	0	386	0	0	4.000	4.049	FA	41,667	100,000	01/10/2018.	02/01/2048.
824348	AL 0	SHERWIN-WILLIAMS CO DEBENTURES				2FE	12,918,592	125.629	16,237,548	12,925,000	12,922,710	0	239	0	0	7.375	7.378	FA	397,174	953,219	03/14/2002.	02/01/2027.
824348	BF 2	SHERWIN-WILLIAMS CO			1	2FE	1,713,169	107.171	1,875,493	1,750,000	1,722,372	0	3,936	0	0	3.950	4.249	JJ	31,874	69,125	08/09/2017.	01/15/2026.
82669G	AS 3	SIGNATURE BANK VAR RT SUB NOTE SUBORDINA				2FE	5,000,000	101.736	5,086,800	5,000,000	5,000,000	0	0	0	0	5.300	5.300	AO	53,000	265,000	04/19/2016.	04/19/2021.
82894*	AV 9	J R SIMPLOT COMPANY SENIOR NOTES				2	5,000,000	103.323	5,166,160	5,000,000	5,000,000	0	0	0	0	3.910	3.910	MN	21,179	195,500	05/22/2012.	05/22/2024.
82967N	AU 2	SIRIUS XM RADIO INC 144A			1	3FE	2,030,000	103.536	2,070,720	2,000,000	2,020,117	0	(5,492)	0	0	5.375	5.039	AO	22,694	107,500	02/20/2018.	04/15/2025.
832248	AZ 1	SMITHFIELD FOODS INC 144A			1	2FE	4,555,275	102.914	4,631,130	4,500,000	4,543,692	0	(5,547)	0	0	4.250	4.084	FA	79,688	191,250	10/20/2017.	02/01/2027.
832248	BB 3	SMITHFIELD FOODS INC 144A			1	2FE	994,920	110.848	1,108,480	1,000,000	995,217	0	297	0	0	5.200	5.266	AO	13,000	26,000	03/27/2019.	04/01/2029.
833034	AH 4	SNAP-ON INC			1	1FE	2,522,150	106.810	2,670,250	2,500,000	2,504,072	0	(2,263)	0	0	6.125	6.021	MS	51,042	153,125	08/14/2009.	09/01/2021.
83416W	AB 9	SOLAR STAR FUNDING LLC 144A			4	2FE	2,614,925	96.791	2,531,012	2,614,925	2,614,925	0	0	0	0	3.950	3.949	JD	287	103,290	03/04/2015.	06/30/2035.
84055*	AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A			4	1	2,117,647	110.396	2,337,793	2,117,647	2,117,647	0	0	0	0	5.410	5.411	JJ	57,282	114,565	11/19/2009.	01/01/2028.
842587	CY 1	SOUTHERN CO	LS		2	2FE	170,000	104.787	178,138	170,000	170,000	0	0	0	0	5.500	5.502	MS	2,753	9,350	12/05/2016.	03/15/2057.
842587	CY 1	SOUTHERN CO			2	2FE	1,830,000	104.787	1,917,602	1,830,000	1,830,000	0	0	0	0	5.500	5.502	MS	29,636	100,650	12/05/2016.	03/15/2057.
84265V	AD 7	SOUTHERN COPPER CORP				2FE	4,504,485	100.872	4,539,240	4,500,000	4,500,169	0	(568)	0	0	5.375	5.362	AO	50,391	241,875	05/04/2010.	04/16/2020.
84314#	AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU			4	2	1,464,286	120.372	1,762,586	1,464,286	1,464,286	0	0	0	0	5.750	5.750	JD	3,742	84,196	07/01/2010.	06/15/2040.
84314#	AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU			4	2FE	1,269,231	105.973	1,345,041	1,269,231	1,269,231	0	0	0	0	5.000	5.000	JD	2,821	63,462	07/01/2010.	06/15/2025.
84334#	AA 5	SOUTHERN MARYLAND ELECTRIC COO FIRST MOR			1	2	6,812,166	100.340	6,835,327	6,812,166	6,812,166	0	0	0	0	4.000	4.000	AO	56,768	272,487	04/16/2018.	04/16/2048.
84489P	AE 8	SOUTHWEST GAS COMPANY SERIES MTNA				1FE	4,280,524	121.951	5,396,332	4,425,000	4,352,878	0	6,822	0	0	6.760	7.037	AO	74,783	299,130	04/05/2002.	09/24/2027.
845011	AA 3	SOUTHWEST GAS CORP			1	1FE	2,994,450	107.309	3,219,270	3,000,000	2,995,339	0	474	0	0	3.700	3.722	AO	27,750	111,000	03/12/2018.	04/01/2028.
845467	AL 3	SOUTHWESTERN ENRG CO	LS		2	3FE	2,993,460	91.969	2,759,070	3,000,000	3,012,178	0	(2,017)	0	0	6.200	6.105	JJ	81,633	186,000	01/20/2015.	01/23/2025.
845743	BN 2	SOUTHWESTERN PUBLIC SERVICE			2	1FE	1,502,625	116.798	1,751,970	1,500,000	1,502,227	0	(62)	0	0	4.500	4.489	FA	25,500	67,500	08/24/2011.	08/15/2041.
84858D	AA 6	SPIRIT AIRLINES 2015-1 A			1	1FE	3,940,923	104.458	4,085,049	3,910,709	3,937,786	0	(1,857)	0	0	4.100	3.963	AO	40,085	160,339	09/19/2018.	04/01/2028.
84858E	AA 4	SPIRIT AIRLINES 2015-1 B			1	2FE	594,924	103.285	614,467	594,924	594,924	0	0	0	0	4.450	4.446	AO	6,619	26,474	07/28/2015.	04/01/2024.
84858W	AA 4	SPIRIT AIRLINES 2017-1AA			1	1FE	4,628,698	103.123	4,766,103	4,621,765	4,627,681	0	(439)	0	0	3.375	3.352	FA	58,928	155,985	11/14/2017.	02/15/2030.
852891	AC 4	STANCORP FINANCIAL GROUP				2FE	1,001,870	105.856	1,058,560	1,000,000	1,000,575	0	(202)	0	0	5.000	4.976	FA	18,889	50,000	08/06/2012.	08/15/2022.
854502	AA 9	STANLEY BLACK & DECKER			2	1FE	1,029,000	122.983	1,229,830	1,000,000	1,024,354	0	(662)	0	0	5.200	5.009	MS	17,333	52,000	08/29/2011.	09/01/2040.
857473	AE 2	STATE STREET BOSTON				1FE	14,002,136	125.939	13,758,836	10,925,000	12,180,415	0	(159,742)	0	0	7.350	5.229	JD	35,688	802,988	06/23/2003.	06/15/2026.
857477	AQ 6	STATE STREET CORP Jr Subordinated Series			2	2FE	2,527,500	102.571	2,564,275	2,500,000	2,504,568	0	(6,225)	0	0	5.250	4.982	MS	38,646	131,250	02/02/2016.	12/29/2049.
857477	AT 0	STATE STREET CORP				1FE	2,090,900	107.524	2,150,480	2,000,000	2,065,296	0	(10,525)	0	0	3.550	2.917	FA	26,231	71,000	06/29/2017.	08/18/2025.
858119	BF 6	STEEL DYNAMICS INC			1	2FE	2,015,190	106.367	2,127,340	2,000,000	2,011,850	0	(2,069)	0	0	5.000	4.864	JD	4,444	100,000	04/17/2018.	12/15/2026.
858119	BH 2	STEEL DYNAMICS INC			1	2FE	960,000	102.778	1,027,780	1,000,000	966,646	0	4,967	0	0	4.125	4.801	MS	12,146	41,250	08/27/2018.	09/15/2025.
858119	BK 5	STEEL DYNAMICS INC			1	2FE	997,360	101.249	1,012,490	1,000,000	997,367	0	7	0	0	3.450	3.481	AO	1,917	0	12/09/2019.	04/15/2030.
863667	AN 1	STRYKER CORP			1	1FE	5,153,940	106.409	5,320,450	5,000,000	5,103,883	0	(15,868)	0	0	3.500	3.111	MS	51,528	175,000	09/14/2016.	03/15/2026.
86468#	AA 8	SUEZ WATER RESOURCES LLC SENIOR NOTES			1	1	1,500,000	100.904	1,513,553	1,500,000	1,500,000	0	0	0	0	3.300	3.300	JD	2,338	49,500	12/14/2017.	12/14/2032.
86468#	AC 4	SUEZ WATER RESOURCES LLC SENIOR NOTES			1	1	1,500,000	100.390	1,505,846	1,500,000	1,500,000	0	0	0	0	3.300	3.300	JJ	21,588	49,500	01/24/2018.	01/24/2033.
86468@	AB 8	SUEZ WATER RESOURCES LLC SENIOR NOTES			1	1Z	5,000,000	97.320	4,866,005	5,000,000	5,000,000	0	0	0	0	3.390	3.390	MN	25,896	0	11/06/2019.	11/06/2049.
86765B	AJ 8	SUNOCO LOGISTICS PARTNER OPERATIONS LP				2FE	1,013,740	104.257	1,042,570	1,000,000	1,004,088	0	(1,799)	0	0	4.650	4.446	FA	17,567	46,500	12/31/2013.	02/15/2022.
86765B	AN 9	SUNOCO LOGISTICS PARTNER			2	2FE	999,680	105.146	1,051,460	1,000,000	999,846	0	32	0	0	4.250	4.254	AO	10,625	42,500	04/01/2014.	04/01/2024.
86787E	BB 2	SUNTRUST BANK	LS		1	1FE	899,451	109.828	988,452	900,000	899,539	0	74	0	0	4.050	4.060	MN	5,873	37,159	10/24/2018.	11/03/2025.
86787E	BB 2	SUNTRUST BANK			1	1FE	99,939	109.828	109,828	100,000	99,949	0	8	0	0	4.050	4.060	MN	653	4,129	10/24/2018.	11/03/2025.
86944B	AD 5	SUTTER HEALTH			1	1FE	4,978,850	107.118	5,355,900	5,000,000	4,981,718	0	1,766	0	0	3.695	3.745	FA	69,794	184,750	03/27/2018.	08/15/2028.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87165B	AD 5	SYNCHRONY FINANCIAL	LS...	..	1	2FE	3,016,311	106.710	3,086,053	2,892,000	2,965,760	0	(15,317)	0	0	4.250	3.627	FA	46,433	122,910	08/01/2016.	08/15/2024.
87165B	AD 5	SYNCHRONY FINANCIAL		..	1	2FE	110,009	106.710	115,247	108,000	109,172	0	(240)	0	0	4.250	3.627	FA	1,734	4,590	04/18/2016.	08/15/2024.
87165B	AG 8	SYNCHRONY FINANCIAL		..	1	2FE	1,240,668	107.874	1,294,488	1,200,000	1,225,805	0	(4,265)	0	0	4.500	4.047	JJ	23,700	54,000	04/19/2016.	07/23/2025.
872287	AF 4	TCI COMMUNICATIONS INC		..		1FE	817,275	130.202	1,204,369	925,000	876,671	0	5,704	0	0	7.875	9.004	FA	27,519	72,844	05/24/1996.	02/15/2026.
87236Y	AF 5	TD AMERITRADE HOLDING CO		..	1	1FE	2,527,415	104.722	2,618,050	2,500,000	2,521,468	0	(2,693)	0	0	3.300	3.162	AO	20,625	82,500	10/03/2017.	04/01/2027.
87264A	AT 2	T-MOBILE USA INC		..	1	3FE	2,040,000	106.732	2,134,640	2,000,000	2,031,146	0	(5,020)	0	0	5.375	5.036	AO	22,694	107,500	03/05/2018.	04/15/2027.
87265C	AU 4	NORTHROP GRUMM SPACE MEDIUM TERM NOTE		..		2FE	3,232,500	107.712	3,231,360	3,000,000	3,029,191	0	(20,627)	0	0	9.375	8.559	AO	59,375	281,250	03/13/2001.	04/15/2021.
87296*	AA 8	TPG HOLDINGS SENIOR NOTES		..	1	2PL	9,000,000	116.603	10,494,270	9,000,000	9,000,000	0	0	0	0	5.330	5.329	JD	14,658	479,700	05/09/2018.	06/20/2028.
87296*	AB 6	TPG HOLDINGS SERIES B SENIOR NOTE		..	1	2FE	2,000,000	112.312	2,246,236	2,000,000	2,000,000	0	0	0	0	4.750	4.750	JD	2,903	20,847	10/01/2019.	06/20/2028.
87305Q	CE 9	TTX CO 144A		..	1	1FE	3,146,310	106.033	3,180,990	3,000,000	3,087,545	0	(21,577)	0	0	4.125	3.291	AO	30,938	123,750	03/08/2017.	10/01/2023.
87408#	AB 7	TAL INTERNATIONAL CONTAINER SENIOR SECUR		..		2PL	4,000,000	109.310	4,372,408	4,000,000	4,000,000	0	0	0	0	5.410	5.410	AO	36,668	216,400	04/12/2012.	04/30/2024.
87612E	AK 2	TARGET CORP DEBENTURES		..		1FE	136,864	140.458	175,573	125,000	132,692	0	(398)	0	0	6.350	5.669	MN	1,323	7,938	11/30/2004.	11/01/2032.
878091	BF 3	TEACHERS INSUR & ANNUITY 144A		..	1	1FE	8,472,800	113.744	9,099,520	8,000,000	8,471,898	0	(852)	0	0	4.270	3.904	MN	43,649	213,500	12/10/2019.	05/15/2047.
87875U	AK 8	TECO FINANCE INC		..		2FE	996,900	100.617	1,006,170	1,000,000	999,920	0	382	0	0	5.150	5.190	MS	15,164	51,500	03/05/2010.	03/15/2020.
88031J	AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED		..	4	2FE	3,739,214	121.321	4,276,323	3,524,800	3,621,165	0	(7,394)	0	0	9.500	8.836	FA	139,523	334,856	01/16/2002.	02/01/2030.
881685	AV 3	TEXACO CAPITAL INC		..		1FE	5,272,459	110.646	5,449,316	4,925,000	4,973,440	0	(26,110)	0	0	8.875	8.230	MS	145,698	437,094	10/22/1992.	09/01/2021.
88315L	AC 2	TEXTAINER MARINE CONTAINERS 2019-1A A		..	4	1FE	1,892,713	100.778	1,908,063	1,893,333	1,892,748	0	35	0	0	3.960	3.999	MON	2,291	49,151	04/17/2019.	04/20/2044.
883203	BY 6	TEXTRON INC		..	1	2FE	2,998,980	102.653	3,079,590	3,000,000	2,999,154	0	88	0	0	3.375	3.379	MS	33,750	101,250	09/11/2017.	03/01/2028.
884315	AG 7	THOMAS & BETTS CORP		..		1FE	4,505,420	106.532	4,793,940	4,500,000	4,501,065	0	(529)	0	0	5.625	5.611	MN	32,344	253,125	11/16/2009.	11/15/2021.
88642R	AA 7	TIDEWATER INC		..	1	4	560,450	104.281	584,443	560,450	560,450	0	0	0	0	8.000	8.000	FMAN	7,473	44,836	07/31/2017.	08/01/2022.
891027	AF 1	TORCHMARK CORP		..		2FE	151,090	116.031	145,039	125,000	132,092	0	(1,846)	0	0	7.875	5.990	MN	1,258	9,844	11/30/2004.	05/15/2023.
89214P	BD 0	TOWNEBANK/PORTSMOUTH VA		..	2	2FE	5,000,000	101.543	5,077,150	5,000,000	5,000,000	0	0	0	0	4.500	4.481	JJ	94,375	225,000	07/12/2017.	07/30/2027.
89233P	5F 9	TOYOTA MOTOR CREDIT CORP		..		1FE	1,268,975	102.594	1,282,425	1,250,000	1,254,607	0	(2,589)	0	0	3.400	3.176	MS	12,514	42,500	12/31/2013.	09/15/2021.
893830	AF 6	TRANSOCEAN INC	LS...	..		5FE	2,963,714	77.752	2,021,552	2,600,000	2,823,008	0	(13,112)	0	0	7.500	6.420	AO	41,167	195,000	01/02/2003.	04/15/2031.
893830	AF 6	TRANSOCEAN INC		..		5FE	2,735,736	77.752	1,866,048	2,400,000	2,605,854	0	(12,103)	0	0	7.500	6.420	AO	38,000	180,000	01/02/2003.	04/15/2031.
89407#	AF 5	TRANSWESTERN PIPELINE CO LLC		..		2	2,000,000	102.676	2,053,520	2,000,000	2,000,000	0	0	0	0	5.360	5.360	JD	6,551	107,200	12/09/2009.	12/09/2020.
89566E	AB 4	TRISTATE GEN AND TRANS ASSN 144A PASS TH		..	4	1FE	4,708,695	122.036	5,592,718	4,582,850	4,633,270	0	(2,547)	0	0	7.144	6.896	JJ	137,326	327,399	10/21/2003.	07/31/2033.
896517	AA 7	TRINITY HEALTH CORP		..	1	1FE	5,000,000	98.753	4,937,650	5,000,000	5,000,000	0	0	0	0	3.434	3.434	JD	6,200	0	12/05/2019.	12/01/2048.
902691	A@ 3	UGI UTILITIES INC		..	1	1	4,000,000	100.026	4,001,040	4,000,000	4,000,000	0	0	0	0	2.950	2.950	JD	328	118,000	06/30/2016.	06/30/2026.
902973	AZ 9	US BANCORP		..	2	2FE	3,000,000	110.465	3,313,950	3,000,000	3,000,000	0	0	0	0	5.300	5.300	AO	33,567	159,000	02/02/2017.	01/01/9999.
904311	AA 5	UNDER ARMOUR INC	LS...	..	1	3FE	1,652,492	97.289	1,605,269	1,650,000	1,651,656	0	(246)	0	0	3.250	3.231	JD	2,383	53,625	06/15/2016.	06/15/2026.
904764	BC 0	UNILEVER CAPITAL CORP	LS...	..	1	1FE	984,890	108.412	1,084,120	1,000,000	987,191	0	1,310	0	0	3.500	3.682	MS	9,625	35,000	03/19/2018.	03/22/2028.
904764	BC 0	UNILEVER CAPITAL CORP		..	1	1FE	6,894,230	108.412	7,588,840	7,000,000	6,910,336	0	9,170	0	0	3.500	3.682	MS	67,375	245,000	03/19/2018.	03/22/2028.
90539J	AA 7	UNION BANKSHARES CORP		..	2	2FE	2,000,000	102.181	2,043,620	2,000,000	2,000,000	0	0	0	0	5.000	3.585	JD	4,444	100,000	11/30/2016.	12/15/2026.
905641	AA 4	UNION CENTRAL LIFE 144A		..		1FE	3,250,000	121.909	6,095,450	5,000,000	3,848,259	0	97,996	0	0	8.200	13.463	MN	68,333	410,000	07/23/2009.	11/01/2026.
907818	DZ 8	UNION PACIFIC CORP		..	1	1FE	2,176,098	109.591	2,191,820	2,000,000	2,175,318	0	(780)	0	0	4.150	3.608	JJ	38,272	0	10/18/2019.	01/15/2045.
907818	EQ 7	UNION PACIFIC CORP		..	1	1FE	6,753,320	104.251	7,297,570	7,000,000	6,769,326	0	8,930	0	0	3.600	3.859	MS	74,200	252,000	03/08/2018.	09/15/2037.
908906	AC 4	UNIONBANCAL CORP		..		1FE	2,493,005	103.433	2,585,825	2,500,000	2,498,039	0	748	0	0	3.500	3.534	JD	3,160	87,500	06/12/2012.	06/18/2022.
90931L	AA 6	UNITED AIR 2016-1 AA PTT		..	1	1FE	893,572	102.745	919,020	894,467	893,626	0	53	0	0	3.100	3.117	JJ	13,402	13,864	06/11/2019.	07/07/2028.
90932J	AA 0	UNITED AIR 2019-2 AA PTT		..	1	1FE	3,001,250	100.501	3,015,030	3,000,000	3,001,188	0	(62)	0	0	2.700	2.694	MN	24,300	0	09/11/2019.	05/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
90932Q AA 4	UNITED AIR 2014-2 A PTT			4	1FE	2,324,670	105.580	2,450,303	2,320,802	2,323,131	0	(259)	0	0	3.750	3.727	MS	28,527	87,030	08/04/2014.	09/03/2026.
90933J AA 9	UNITED AIRLINES 2016-2 B			1	2FE	1,657,408	101.069	1,675,119	1,657,408	1,657,408	0	0	0	0	3.650	3.650	AO	14,116	60,495	10/23/2017.	10/07/2025.
90964* AG 0	UNITED BOTTLING MANAGEMENT CO SENIOR NOT			1	2PL	3,000,000	105.665	3,169,938	3,000,000	3,000,000	0	0	0	0	3.990	3.990	JD	3,325	119,700	12/21/2016.	12/21/2026.
91159H HK 9	US BANCORP	LS		2	1FE	1,453,969	106.270	1,548,354	1,457,000	1,455,443	0	299	0	0	3.600	3.625	MS	16,027	52,452	09/08/2014.	09/11/2024.
91159H HK 9	US BANCORP			2	1FE	1,040,831	106.270	1,108,396	1,043,000	1,041,885	0	214	0	0	3.600	3.625	MS	11,473	37,548	09/08/2014.	09/11/2024.
91159H HM 5	US BANCORP			2	1FE	2,007,440	104.081	2,081,620	2,000,000	2,005,668	0	(804)	0	0	3.100	3.050	AO	11,022	62,000	09/13/2017.	04/27/2026.
913017 BV 0	UNITED TECHNOLOGIES CORP				2FE	999,230	102.549	1,025,490	1,000,000	999,792	0	82	0	0	3.100	3.109	JD	2,583	31,000	05/24/2012.	06/01/2022.
913026 AT 7	UNITED TELEPHONE FLORIDA SERIES HH 1ST				2FE	4,956,308	111.037	5,157,669	4,645,000	4,764,206	0	(18,701)	0	0	8.375	7.750	JJ	179,381	389,019	07/31/2001.	01/15/2025.
91324P BU 5	UNITEDHEALTH GROUP INC			2	1FE	944,620	119.172	1,191,720	1,000,000	951,126	0	1,211	0	0	4.625	4.995	MN	5,910	46,250	12/31/2013.	11/15/2041.
91324P CP 5	UNITEDHEALTH GROUP INC			1	1FE	1,994,580	107.994	2,159,880	2,000,000	1,996,735	0	521	0	0	3.750	3.783	JJ	34,583	75,000	07/20/2015.	07/15/2025.
91324P DE 9	UNITEDHEALTH GROUP INC			1	1FE	3,470,705	103.980	3,639,300	3,500,000	3,476,377	0	2,647	0	0	2.950	3.048	AO	21,797	103,250	10/18/2017.	10/15/2027.
91324P DU 3	UNITEDHEALTH GROUP INC	LS		1	1FE	3,218,880	107.412	3,222,360	3,000,000	3,218,660	0	(220)	0	0	3.700	3.308	FA	48,100	0	12/06/2019.	08/15/2049.
913903 AR 1	UNIVERSAL HEALTH SVCS 144A			1	2FE	3,369,250	101.249	3,341,217	3,300,000	3,310,478	0	(17,378)	0	0	4.750	4.193	FA	65,313	156,750	06/14/2016.	08/01/2022.
91913Y AU 4	VALERO ENERGY			1	2FE	3,657,910	104.796	3,877,452	3,700,000	3,670,155	0	3,864	0	0	3.400	3.536	MS	37,041	125,800	09/14/2016.	09/15/2026.
92277G AE 7	VENTAS REALTY LP			2	2FE	1,993,260	104.402	2,088,040	2,000,000	1,996,311	0	651	0	0	3.500	3.540	FA	29,167	70,000	01/07/2015.	02/01/2025.
92277G AM 9	VENTAS REALTY LP			1	2FE	4,961,650	107.212	5,360,600	5,000,000	4,967,676	0	3,268	0	0	4.000	4.094	MS	66,667	200,000	02/13/2018.	03/01/2028.
92277G AU 1	VENTAS REALTY LP	LS		1	2FE	1,322,435	99.122	1,317,331	1,329,000	1,322,609	0	175	0	0	3.000	3.056	JJ	14,398	0	08/12/2019.	01/15/2030.
92277G AU 1	VENTAS REALTY LP			1	2FE	3,652,865	99.122	3,638,769	3,671,000	3,653,347	0	482	0	0	3.000	3.056	JJ	39,769	0	08/12/2019.	01/15/2030.
92553P AM 4	VIACOM INC				2FE	985,530	102.106	1,021,060	1,000,000	996,002	0	1,540	0	0	3.125	3.296	JD	1,389	31,250	06/07/2012.	06/15/2022.
92553P AT 9	VIACOM INC	LS		2	2FE	355,295	106.496	382,321	359,000	357,460	0	379	0	0	4.250	4.378	MS	5,086	15,258	08/12/2013.	09/01/2023.
92553P AT 9	VIACOM INC			2	2FE	560,159	106.496	602,767	566,000	563,572	0	597	0	0	4.250	4.378	MS	8,018	24,055	08/12/2013.	09/01/2023.
92553P AX 0	VIACOM INC			1	2FE	1,039,330	105.880	1,058,800	1,000,000	1,022,610	0	(5,198)	0	0	3.875	3.268	AO	9,688	38,750	08/24/2016.	04/01/2024.
927804 GC 2	VIRGINIA ELECTRIC & POWER CO			1	1FE	4,990,550	101.089	5,054,450	5,000,000	4,990,562	0	12	0	0	3.300	3.310	JD	11,917	0	11/20/2019.	12/01/2049.
93100P AA 6	WAKE FOREST UNIV BMC			1	1FE	5,004,200	101.459	5,072,950	5,000,000	5,002,907	0	(433)	0	0	3.093	3.082	JD	12,888	154,650	10/28/2016.	06/01/2026.
939653 AM 3	WASHINGTON REAL ESTATE INV TR			2	2FE	994,380	103.529	1,035,290	1,000,000	998,226	0	590	0	0	3.950	4.018	AO	8,339	39,500	09/12/2012.	10/15/2022.
949746 RN 3	WELLS FARGO & COMPANY SERIES U			2	2FE	4,000,000	111.335	4,453,400	4,000,000	4,000,000	0	0	0	0	5.875	5.875	JD	10,444	235,000	01/15/2015.	01/01/9999.
94974B FY 1	WELLS FARGO COMPANY	LS			1FE	1,006,860	107.832	1,078,320	1,000,000	1,004,093	0	(548)	0	0	4.100	4.027	JD	3,189	41,000	06/12/2014.	06/03/2026.
94978# AH 0	CVS HEALTH CORP CTL - PASS THROUGH CERT			4	2	2,537,435	116.059	2,944,919	2,537,435	2,537,371	0	(23)	0	0	7.530	7.648	MON	11,146	192,108	09/25/2001.	01/10/2024.
94978# AJ 6	HY-VEE INC CTL			4	2	278,663	108.358	301,953	278,663	278,663	0	0	0	0	7.420	7.536	MON	1,493	31,850	09/27/2001.	10/05/2021.
94978# BY 2	HUGHES SUPPLY INC CTL - PASS THROUGH CER			4	1	0	0.000	0	0	0	0	0	0	0	5.262	0.000	MON	0	64	05/05/2004.	05/10/2019.
94978# JE 8	ZC AVIATION 2014 CLASS A-1			4	2FE	1,309,276	101.692	1,331,431	1,309,276	1,309,276	0	0	0	0	3.620	3.646	MON	2,106	47,396	10/15/2014.	09/15/2024.
94978# JG 3	ZC AVIATION 2014 CLASS A-1			4	2FE	1,339,674	101.713	1,362,624	1,339,674	1,339,674	0	0	0	0	3.620	3.619	MON	2,694	48,496	12/11/2014.	10/11/2024.
95000U 2A 0	WELLS FARGO & COMPANY			2	1FE	2,976,000	106.275	3,188,250	3,000,000	2,978,467	0	(766)	0	0	3.584	3.646	MN	11,648	107,520	02/07/2018.	05/22/2028.
956708 AA 9	WEST VA HEALTH SYS OBL			1	1FE	2,000,000	118.694	2,373,880	2,000,000	2,000,000	0	0	0	0	4.924	4.924	JD	8,207	98,480	07/31/2018.	06/01/2048.
958254 AF 1	WESTERN GAS PARTNERS LP	LS		1	2FE	409,872	102.382	418,742	409,000	409,758	0	(101)	0	0	4.650	4.616	JJ	9,509	19,019	04/30/2018.	07/01/2026.
958254 AF 1	WESTERN GAS PARTNERS LP			1	2FE	6,605,058	102.382	6,747,998	6,591,000	6,603,211	0	(1,625)	0	0	4.650	4.616	JJ	153,241	306,482	04/30/2018.	07/01/2026.
958254 AK 0	WESTERN GAS PARTNERS LP	LS		1	2FE	2,004,180	100.859	2,017,180	2,000,000	2,003,748	0	(330)	0	0	4.750	4.723	FA	35,889	96,583	08/13/2018.	08/15/2028.
958587 BH 9	WESTERN MASS ELECTRIC CO				1FE	996,460	100.502	1,005,020	1,000,000	999,926	0	438	0	0	5.100	5.146	MS	17,000	51,000	03/03/2010.	03/01/2020.
960402 AS 4	CBS CORP WESTINGHOUSE ELEC CORP				2FE	437,321	116.182	493,774	425,000	428,730	0	(852)	0	0	7.875	7.596	MS	11,156	33,469	07/11/2002.	09/01/2023.
962166 AU 8	WEYERHAEUSER CO DEBENTURES				2FE	5,518,250	122.897	6,144,850	5,000,000	5,199,725	0	(30,796)	0	0	7.950	7.020	MS	117,042	397,500	01/03/2003.	03/15/2025.
963320 AT 3	WHIRLPOOL CORP			2	2FE	6,992,790	105.634	7,394,380	7,000,000	6,995,979	0	670	0	0	3.700	3.712	MN	43,167	259,000	10/30/2014.	05/01/2025.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
969133	AK	3	WEYERHAEUSER CO DEBENTURES				2FE	224,372	126.421	284,447	225,000	224,729	0	31	0	0	7.850	7.874	JJ	8,831	17,663	09/20/2001.	07/01/2026.
96950F	AM	6	WILLIAMS PARTNER LP			2	2FE	2,998,390	106.705	3,201,150	3,000,000	2,999,231	0	159	0	0	4.300	4.307	MS	41,925	129,000	02/28/2014.	03/04/2024.
976826	BL	0	WISCONSIN POWER & LIGHT			1	1FE	2,991,270	103.780	3,113,400	3,000,000	2,992,996	0	784	0	0	3.050	3.084	AO	19,317	91,500	10/02/2017.	10/15/2027.
980745	F@	7	WOODWARD INC				2	4,000,000	106.318	4,252,720	4,000,000	4,000,000	0	0	0	0	4.270	4.270	MN	14,708	170,800	05/31/2018.	05/30/2025.
98310W	AN	8	WYNDHAM WORLDWIDE			1	3FE	3,006,030	108.784	3,263,520	3,000,000	3,004,736	0	(451)	0	0	5.750	4.475	AO	43,125	172,500	03/16/2017.	04/01/2027.
98419M	AJ	9	XYLEM INC	LS		1	2FE	3,519,015	103.518	3,623,130	3,500,000	3,513,366	0	(1,860)	0	0	3.250	3.183	MN	18,958	113,750	10/20/2016.	11/01/2026.
G0620B	AB	4	ATLAS 2014-1 A			4	1FE	4,681,637	111.125	5,202,450	4,681,637	4,681,637	0	0	0	0	4.875	4.924	MON	10,144	228,230	02/15/2015.	12/15/2039.
Q9194*	AE	9	TRANSURBAN QUEENSLAND FINANCE SENIOR SEC			1	2FE	4,000,000	102.301	4,092,052	4,000,000	4,000,000	0	0	0	0	3.450	3.450	JD	4,217	138,000	12/20/2016.	12/20/2026.
Q9194*	AL	3	TRANSURBAN QUEENSLAND FINANCE SENIOR SEC			1	2FE	3,000,000	105.103	3,153,096	3,000,000	3,000,000	0	0	0	0	3.960	3.960	MN	15,180	59,400	05/15/2019.	05/15/2029.
008474	A@	7	AGNICO-EAGLE MINES LIMITED		A	2		3,000,000	101.175	3,035,250	3,000,000	3,000,000	0	0	0	0	6.670	6.670	AO	46,690	200,100	04/07/2010.	04/07/2020.
009088	AA	3	AIR CANADA 2015-2AA		A	1	1FE	5,806,928	106.248	6,182,122	5,818,577	5,808,459	0	921	0	0	3.750	3.782	JD	9,698	218,208	03/21/2018.	12/15/2027.
009088	AB	1	AIR CANADA 2015-2A		A	1	1FE	1,662,454	104.933	1,744,463	1,662,454	1,662,454	0	0	0	0	4.125	4.125	JD	3,048	68,576	12/01/2015.	12/15/2027.
00908P	AB	3	AIR CANADA 2017-1A	LS	A	1	1FE	1,100,000	101.382	1,115,202	1,100,000	1,100,000	0	0	0	0	3.550	3.549	JJ	18,006	39,050	12/07/2017.	01/15/2030.
00908P	AB	3	AIR CANADA 2017-1A		A	1	1FE	1,272,000	101.382	1,289,579	1,272,000	1,272,000	0	0	0	0	3.550	3.549	JJ	20,822	45,156	12/07/2017.	01/15/2030.
009090	AA	9	AIR CANADA 2015-1A		A	1	1FE	4,950,059	104.575	5,116,828	4,892,974	4,937,039	0	(4,504)	0	0	3.600	3.419	MS	51,866	176,147	10/30/2017.	03/15/2027.
009090	AB	7	AIR CANADA 2015-1B		A	4	2FE	701,021	100.969	707,814	701,021	701,021	0	0	0	0	3.875	3.875	MS	7,998	27,165	03/11/2015.	03/15/2023.
06368B	GS	1	BANK OF MONTREAL		A	2	2FE	9,903,860	104.385	10,438,500	10,000,000	9,903,860	0	(7,155)	0	0	3.803	3.684	JD	16,902	380,300	01/30/2018.	12/15/2032.
064159	KJ	4	BANK OF NOVA SCOTIA	LS	A	2	2FE	3,003,150	101.289	3,038,670	3,000,000	3,001,840	0	(601)	0	0	4.650	4.572	AO	30,612	139,500	10/05/2017.	01/01/2099.
064159	KJ	4	BANK OF NOVA SCOTIA		A	2	2FE	2,002,100	101.289	2,025,780	2,000,000	2,001,227	0	(401)	0	0	4.650	4.572	AO	20,408	93,000	10/05/2017.	01/01/2099.
067901	AL	2	BARRICK GOLD CORP		A		2FE	1,998,877	104.070	2,081,400	2,000,000	1,999,726	0	114	0	0	3.850	3.856	AO	19,250	77,000	06/14/2012.	04/01/2022.
09784Y	A*	9	BONAVISTA ENERGY CORPORATION		A		3	4,000,000	99.890	3,995,592	4,000,000	4,000,000	0	0	0	0	4.250	4.250	AO	31,167	170,000	10/25/2011.	10/25/2021.
09784Y	B*	8	BONAVISTA ENERGY CORPORATION SERIES B		A		3	1,500,000	99.624	1,494,362	1,500,000	1,500,000	0	0	0	0	4.370	4.370	MN	10,743	65,550	10/04/2011.	11/02/2020.
124765	F*	4	CAE INC SERIES G		A	1	2PL	3,000,000	109.036	3,271,092	3,000,000	3,000,000	0	0	0	0	4.470	4.470	MS	40,230	67,050	03/13/2019.	03/13/2029.
136385	AV	3	CANADIAN NATL RESOURCES	LS	A	1	2FE	486,203	106.618	509,634	478,000	483,602	0	(1,037)	0	0	3.900	3.634	FA	7,768	18,642	05/23/2017.	02/01/2025.
136385	AV	3	CANADIAN NATL RESOURCES		A	1	2FE	2,056,702	106.618	2,155,816	2,022,000	2,045,697	0	(4,388)	0	0	3.900	3.634	FA	32,858	78,858	05/23/2017.	02/01/2025.
136385	AX	9	CANADIAN NATL RESOURCES		A	1	2FE	7,030,080	106.651	7,465,570	7,000,000	7,024,995	0	(3,024)	0	0	3.850	3.792	JD	22,458	269,500	01/12/2018.	06/01/2027.
20825U	AC	8	CONOCO FUNDING CO GUAR CONOCOPHILLIPS		A		1FE	148,355	142.702	178,378	125,000	139,637	0	(841)	0	0	7.250	5.860	AO	1,913	9,063	11/30/2004.	10/15/2031.
22576C	D@	7	CRESCENT POINT ENERGY CORP SENIOR NOTES		A		2	3,000,000	103.375	3,101,250	3,000,000	3,000,000	0	0	0	0	4.000	4.000	MN	13,000	120,000	05/22/2012.	05/22/2022.
22576C	H#	1	CRESCENT POINT ENERGY CORP SENIOR GUARAN		A		2	6,000,000	105.159	6,309,528	6,000,000	6,000,000	0	0	0	0	4.300	4.300	AO	57,333	258,000	04/11/2018.	04/11/2025.
294105	A*	2	EPCOR UTILITIES INC SERIES A		A		1	3,000,000	102.872	3,086,160	3,000,000	3,000,000	0	0	0	0	3.740	3.740	JD	4,987	112,200	12/15/2011.	12/15/2021.
496902	AQ	0	KINROSS GOLD CORP		A	1	2FE	6,375,205	105.034	6,827,210	6,500,000	6,392,042	0	11,654	0	0	4.500	4.765	JJ	134,875	292,500	07/16/2018.	07/15/2027.
559222	AQ	7	MAGNA INTERNATIONAL INC		A	1	1FE	1,003,540	105.215	1,052,150	1,000,000	1,001,703	0	(355)	0	0	3.625	3.582	JD	1,611	36,250	06/12/2014.	06/15/2024.
559222	AR	5	MAGNA INTERNATIONAL INC	LS	A	1	1FE	36,012	108.355	37,924	35,000	35,785	0	(126)	0	0	4.150	3.696	AO	363	1,453	03/02/2018.	10/01/2025.
559222	AR	5	MAGNA INTERNATIONAL INC		A	1	1FE	4,079,589	108.355	4,296,276	3,965,000	4,053,977	0	(14,304)	0	0	4.150	3.696	AO	41,137	164,548	03/02/2018.	10/01/2025.
62928@	AA	5	NHL CANADA FUNDING LP TERM NOTES		A	1	2PL	934,579	105.191	983,094	934,579	934,579	0	0	0	0	3.980	3.997	MJSD	1,963	37,196	07/12/2018.	07/12/2025.
67077M	AD	0	NUTRIEN LTD		A	2	2FE	1,991,516	102.022	2,040,440	2,000,000	1,993,461	0	1,130	0	0	3.000	3.068	AO	15,000	60,000	04/10/2018.	04/01/2025.
67077M	AE	8	NUTRIEN LTD		A	1	2FE	3,470,320	106.468	3,726,380	3,500,000	3,475,545	0	2,973	0	0	4.000	4.116	JD	6,222	140,000	04/10/2018.	12/15/2026.
72605X	AG	0	PLACER DOME INC		A		2	139,533	104.763	130,954	125,000	126,465	0	(1,284)	0	0	7.310	6.163	JJ	4,213	9,138	11/30/2004.	01/26/2021.
775109	AX	9	ROGERS COMMUNICATIONS INC		A	1	2FE	2,263,100	111.584	2,231,680	2,000,000	2,262,789	0	(311)	0	0	4.500	3.644	MS	26,500	0	12/12/2019.	03/15/2043.
775109	BP	5	ROGERS COMMUNICATIONS INC	LS	A	1	2FE	3,462,410	101.062	3,537,170	3,500,000	3,462,503	0	93	0	0	3.700	3.760	MN	17,626	0	10/28/2019.	11/15/2049.
780082	AD	5	ROYAL BANK OF CANADA GMTN		A		1FE	4,034,300	110.909	4,436,360	4,000,000	4,023,025	0	(3,246)	0	0	4.650	4.540	JJ	79,567	186,000	03/31/2016.	01/27/2026.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
891160	MJ	9	TORONTO-DOMINION BANK	LS...	A	2	1FE	7,282,213	104.556	7,603,312	7,272,000	7,285,939	0	37,241	0	0	3.625	3.645	MS	77,619	261,145	04/26/2019.	09/15/2031.
891160	MJ	9	TORONTO-DOMINION BANK		A	2	1FE	3,719,742	104.556	3,897,848	3,728,000	3,719,850	0	12,985	0	0	3.625	3.645	MS	39,791	101,355	04/26/2019.	09/15/2031.
89153U	AF	8	TOTAL CAPITAL CANADA LTD		A		1FE	998,190	102.572	1,025,720	1,000,000	999,330	0	178	0	0	2.750	2.770	JJ	12,681	27,500	01/10/2013.	07/15/2023.
89352H	AK	5	TRANS-CANADA PIPELINES		A		2FE	1,490,565	105.546	1,583,190	1,500,000	1,496,014	0	959	0	0	3.750	3.826	AO	11,719	56,250	10/02/2013.	10/16/2023.
89352H	AM	1	TRANS-CANADA PIPELINES		A	1	2FE	5,308,840	114.357	5,717,850	5,000,000	5,282,131	0	(14,720)	0	0	4.625	4.089	MS	77,083	231,250	03/01/2018.	03/01/2034.
89352H	AX	7	TRANS-CANADA PIPELINES		A	1	2FE	5,704,650	114.211	5,710,550	5,000,000	5,703,050	0	(1,600)	0	0	4.750	3.670	MN	30,347	0	12/09/2019.	05/15/2038.
89356B	AC	2	TRANSCANADA TRUST	LS...	A	2	2FE	3,000,000	102.848	3,085,440	3,000,000	3,000,000	0	0	0	0	5.300	2.936	MS	46,817	159,000	02/27/2017.	03/15/2077.
952845	AE	5	WEST FRASER TIMBER CO 144A		A	1	2FE	5,043,750	104.500	5,225,000	5,000,000	5,038,969	0	(3,068)	0	0	4.350	4.158	AO	45,917	195,750	08/21/2019.	10/15/2024.
C0445#	AM	8	ARC RESOURCES LTD SENIOR UNSEC NOTES SER		A	4	2	2,000,000	105.070	2,101,400	2,000,000	2,000,000	0	0	0	0	3.810	3.810	FA	27,093	76,200	08/23/2012.	08/23/2024.
C4931*	AU	7	KEYERA PARTNERSHIP SERIES P		A		2	3,000,000	109.059	3,271,770	3,000,000	3,000,000	0	0	0	0	4.750	4.750	MN	16,229	142,500	11/20/2013.	11/20/2025.
C7208#	AH	1	PENGROWTH CORPORATION		A		5	5,704,000	100.426	5,728,299	5,704,000	5,704,000	0	0	0	0	7.980	5.980	MN	63,219	455,179	05/11/2010.	05/11/2020.
00173*	AA	9	ALS TESTING SERVICES GROUP INC		D		2	1,500,000	101.431	1,521,461	1,500,000	1,500,000	0	0	0	0	4.260	4.260	JD	4,260	63,900	12/07/2010.	12/07/2020.
00507U	AF	8	ACTAVIS FUNDING SCS		C		2FE	2,992,706	105.022	3,150,660	3,000,000	2,996,301	0	747	0	0	3.850	3.880	JD	5,133	115,500	11/14/2014.	06/15/2024.
00507U	AS	0	ACTAVIS FUNDING SCS		C	1	2FE	1,992,900	105.058	2,101,160	2,000,000	1,995,977	0	685	0	0	3.800	3.843	MS	22,378	76,000	03/03/2015.	03/15/2025.
007634	AA	6	AEGON FUNDING CORP		D		1FE	3,083,095	103.551	3,365,408	3,250,000	3,232,309	0	17,454	0	0	5.750	6.348	JD	8,306	186,875	04/24/2008.	12/15/2020.
00772B	AR	2	AERCAP HOLDINGS NV	LS...	D	1	2FE	2,316,051	103.317	2,352,528	2,277,000	2,293,436	0	(7,981)	0	0	3.950	3.564	FA	37,476	89,942	01/23/2017.	02/01/2022.
00774M	AH	8	AERCAP IRELAND CAP/GLOBA		D	1	2FE	2,996,280	104.224	3,126,720	3,000,000	2,997,383	0	1,103	0	0	4.450	4.497	JD	5,563	122,375	01/09/2019.	12/16/2021.
00774M	AL	9	AERCAP IRELAND CAP/GLOBA		D	1	2FE	3,998,210	107.327	4,293,080	4,000,000	3,998,373	0	163	0	0	4.450	4.457	AO	43,511	89,000	03/28/2019.	04/03/2026.
00802#	AA	4	AEROSTAR AIRPORT HLDG LLC		C	4	3FE	1,813,789	101.050	1,832,833	1,813,789	1,813,789	0	0	0	0	5.750	5.750	MS	28,681	104,293	03/22/2013.	03/22/2035.
00913R	AD	8	AIR LIQUIDE FINANCE 144A		D	1	1FE	4,794,350	99.582	4,979,100	5,000,000	4,838,996	0	21,212	0	0	2.500	3.032	MS	32,639	125,000	11/14/2017.	09/27/2026.
00928Q	AR	2	AIRCASTLE LTD	LS...	D	1	2FE	3,494,085	105.725	3,700,375	3,500,000	3,495,467	0	1,093	0	0	4.400	4.438	MS	41,067	154,000	09/20/2018.	09/25/2023.
00928Q	AR	2	AIRCASTLE LTD		D	1	2FE	1,497,465	105.725	1,585,875	1,500,000	1,498,057	0	468	0	0	4.400	4.438	MS	17,600	66,000	09/20/2018.	09/25/2023.
00928Q	AS	0	AIRCASTLE LTD	LS...	D	1	2FE	1,990,300	105.866	2,117,320	2,000,000	1,990,968	0	668	0	0	4.250	4.331	JD	3,778	42,972	06/10/2019.	06/15/2026.
034863	AT	7	ANGLO AMERICAN CAPITAL 144A		D	1	2FE	3,783,880	104.761	4,190,440	4,000,000	3,814,674	0	19,441	0	0	4.000	4.723	MS	48,889	160,000	07/11/2018.	09/11/2027.
034863	AU	4	ANGLO AMERICAN CAPITAL 144A	LS...	D	1	2FE	1,766,942	107.138	1,901,700	1,775,000	1,768,136	0	675	0	0	4.500	4.557	MS	23,519	79,875	03/13/2018.	03/15/2028.
034863	AU	4	ANGLO AMERICAN CAPITAL 144A		D	1	2FE	223,979	107.138	241,061	225,000	224,130	0	86	0	0	4.500	4.557	MS	2,981	10,125	03/13/2018.	03/15/2028.
05070F	A*	1	AUCKLAND INTERNATIONAL AIRPORT LIMITED S		D		1FE	4,000,000	102.123	4,084,904	4,000,000	4,000,000	0	0	0	0	4.420	4.420	FA	66,791	176,800	02/15/2011.	02/15/2021.
05070F	B*	0	AUCKLAND INTERNATIONAL AIRPORT LTD SENIO		D		1FE	2,000,000	104.644	2,092,874	2,000,000	2,000,000	0	0	0	0	3.610	3.610	MN	7,220	72,200	11/25/2014.	11/25/2026.
05256L	AB	9	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SE		D	1	2FE	7,000,000	109.579	7,670,558	7,000,000	7,000,000	0	0	0	0	4.820	4.818	MS	85,287	341,149	09/27/2018.	09/30/2030.
05256L	AC	7	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SE		D	1	2FE	1,500,000	109.808	1,647,123	1,500,000	1,500,000	0	0	0	0	4.850	4.849	MS	18,390	36,577	03/27/2019.	09/30/2030.
05330K	AA	3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14	LS...	C	4	2FE	300,000	95.878	287,634	300,000	300,000	0	0	0	0	6.750	6.806	MJSD	56	20,250	08/02/2013.	06/30/2035.
05330K	AA	3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14		C	4	2FE	6,252,000	95.878	5,994,293	6,252,000	6,252,000	0	0	0	0	6.750	6.806	MJSD	1,172	422,010	08/02/2013.	06/30/2035.
054536	AA	5	AXA SUB NOTES		D		2FE	17,268,228	145.374	21,697,070	14,925,000	16,381,120	0	(84,592)	0	0	8.600	7.291	JD	57,047	1,283,550	02/25/2002.	12/15/2030.
05523R	AB	3	BAE SYSTEMS PLC 144A		D		2FE	5,081,820	104.389	5,219,450	5,000,000	5,021,517	0	(11,445)	0	0	4.750	4.494	AO	52,778	237,500	12/31/2013.	10/11/2021.
055262	A#	6	BASF SE		D		1FE	5,000,000	106.753	5,337,650	5,000,000	5,000,000	0	0	0	0	3.890	3.890	JD	10,806	194,500	12/11/2013.	12/11/2025.
05530Q	AF	7	BRITISH AMER TOBACCO INTL FIN 144A		D		2FE	2,997,600	102.202	3,066,060	3,000,000	2,999,355	0	251	0	0	3.250	3.259	JD	6,500	97,500	07/06/2012.	06/07/2022.
05541V	AF	3	BG ENERGY CAPITAL PLC 144A		D		1FE	1,025,440	126.236	1,262,360	1,000,000	1,022,633	0	(567)	0	0	5.125	4.954	AO	11,247	51,250	12/31/2013.	10/15/2041.
055451	AQ	1	BHP FINANCE USA	LS...	D		1FE	262,032	101.933	279,296	274,000	270,515	0	1,538	0	0	2.875	3.495	FA	2,779	7,878	12/31/2013.	02/24/2022.
055451	AQ	1	BHP FINANCE USA		D		1FE	1,650,608	101.933	1,759,364	1,726,000	1,704,048	0	9,686	0	0	2.875	3.495	FA	17,506	49,623	12/31/2013.	02/24/2022.
05565E	G@	8	BMW US CAPITAL LLC SERIES G		D		1	7,000,000	105.849	7,409,430	7,000,000	7,000,000	0	0	0	0	3.880	3.880	FA	104,113	271,600	02/13/2014.	02/13/2024.
05565Q	CP	1	BP CAPITAL MARKETS PLC		D		1FE	1,000,000	106.742	1,067,420	1,000,000	1,000,000	0	0	0	0	3.814	3.814	FA	14,938	38,140	02/05/2014.	02/10/2024.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05565Q	DF	2	BP CAPITAL MARKETS PLC		D	1	1FE	2,977,890	101.308	3,039,240	3,000,000	2,979,287	0	1,397	0	0	3.017	3.127	JJ	41,484	45,255	06/20/2019.	01/16/2027.
05607M	AA	5	HEATHROW FUNDING LTD 144A		D		1FE	3,574,050	104.164	3,645,740	3,500,000	3,517,588	0	(10,862)	0	0	4.875	4.532	JJ	78,677	170,625	12/31/2013.	07/15/2021.
10373Q	AL	4	BP CAP MARKETS AMERICA		D	1	1FE	1,882,584	102.306	2,046,120	2,000,000	1,908,659	0	24,855	0	0	2.750	4.224	MN	7,792	55,000	12/14/2018.	05/10/2023.
12622N	AB	8	CNPC HK OVERSEAS CAPITAL 144A		D		1FE	984,190	102.805	1,028,050	1,000,000	997,467	0	1,815	0	0	4.500	4.700	AO	7,875	45,000	04/21/2011.	04/28/2021.
12656*	AG	7	CSLB HOLDINGS INC GUARANTEED SNR NOTES		C		1	2,000,000	101.866	2,037,312	2,000,000	2,000,000	0	0	0	0	3.200	3.200	MS	16,889	64,000	03/27/2013.	03/26/2023.
12656*	AJ	1	CSLB HOLDINGS INC GUARANTEED SNR NOTES		D		1	3,000,000	104.614	3,138,423	3,000,000	3,000,000	0	0	0	0	3.630	3.630	AO	25,108	108,900	10/08/2015.	10/08/2025.
151290	BV	4	CEMEX SAB DE CV 144A		D		3FE	2,000,000	104.625	2,092,500	2,000,000	2,000,000	0	0	0	0	5.450	5.450	MN	12,717	0	11/12/2019.	11/19/2029.
19123#	AA	6	COCA-COLA SOUTHWEST BEV LLC SERIES A SEN		D	1	1FE	7,000,000	103.614	7,252,952	7,000,000	7,000,000	0	0	0	0	3.490	3.490	JD	2,036	244,300	03/01/2018.	12/28/2029.
200447	A*	1	COMISION FEDERAL DE ELECTRICID SENIOR NO		D	1	2	7,650,000	108.595	8,307,518	7,650,000	7,650,000	0	0	0	0	4.390	4.389	MS	85,825	335,835	09/29/2016.	09/29/2036.
200447	A@	9	COMISION FEDERAL DE ELECTRICID SENIOR NO		D	1	2	3,800,000	110.000	4,180,000	3,800,000	3,800,000	0	0	0	0	5.460	5.459	JD	2,882	207,480	06/26/2018.	06/26/2038.
21685W	BT	3	RABOBANK NEDERLAND		D		1FE	1,993,440	102.636	2,052,720	2,000,000	1,999,186	0	757	0	0	4.500	4.541	JJ	42,500	90,000	03/03/2011.	01/11/2021.
21867*	AB	4	CORE LABORATORIES (US) INTS SERIES 2011B		D		2	5,761,400	104.751	6,285,072	6,000,000	5,869,607	0	30,978	0	0	4.110	4.749	MS	62,335	246,600	04/14/2016.	09/30/2023.
21987B	AW	8	CODELCO INC 144A		D	1	1FE	6,870,190	104.002	7,280,140	7,000,000	6,893,859	0	11,838	0	0	3.625	3.858	FA	105,729	253,750	02/02/2018.	08/01/2027.
21987B	AZ	1	CODELCO INC 144A	LS	D	1	1FE	2,995,380	98.644	2,959,320	3,000,000	2,995,482	0	102	0	0	3.000	3.018	MS	22,750	0	09/23/2019.	09/30/2029.
21987B	AZ	1	CODELCO INC 144A		D	1	1FE	1,996,920	98.644	1,972,880	2,000,000	1,996,988	0	68	0	0	3.000	3.018	MS	15,167	0	09/23/2019.	09/30/2029.
251525	AN	1	DEUTSCHE BANK AG		D	2	4FE	4,002,600	96.240	3,849,600	4,000,000	4,002,600	0	0	0	0	7.500	7.495	APR	200,833	300,000	11/18/2014.	01/01/9999.
26824K	AA	2	EADS FINANCE B.V. 144A		D		1FE	1,918,920	101.677	2,033,540	2,000,000	1,962,986	0	10,467	0	0	2.700	3.298	AO	11,100	54,000	07/21/2015.	04/17/2023.
268317	AD	6	ELECTRICITE DE FRANCE 144A		D		1FE	3,246,060	100.169	3,005,070	3,000,000	3,003,116	0	(43,673)	0	0	4.600	3.107	JJ	59,033	138,000	12/31/2013.	01/27/2020.
29287@	AA	9	ENGINE LEASE FINANCE CORP SENIOR NOTE		D	1	2PL	3,000,000	109.496	3,284,883	3,000,000	3,000,000	0	0	0	0	4.480	4.480	MN	12,693	134,400	11/27/2018.	11/27/2026.
302154	AX	7	EXPORT-IMPORT BANK OF KOREA		D		1FE	7,041,300	102.142	7,149,940	7,000,000	7,007,378	0	(6,617)	0	0	4.000	3.899	JJ	118,222	280,000	12/31/2013.	01/29/2021.
35177P	AW	7	FRANCE TELECOM		D		2FE	5,537,275	103.635	5,699,925	5,500,000	5,509,542	0	(5,320)	0	0	4.125	4.018	MS	67,432	226,875	12/31/2013.	09/14/2021.
377373	AD	7	GLAXOSMITHKLINE CAPITAL		D		1FE	995,950	102.189	1,021,890	1,000,000	998,940	0	429	0	0	2.850	2.897	MN	4,196	28,500	05/03/2012.	05/08/2022.
423012	AF	0	HEINEKEN NV		D	1	2FE	3,544,850	105.948	3,708,180	3,500,000	3,535,057	0	(3,848)	0	0	3.500	3.354	JJ	51,722	122,500	05/17/2017.	01/29/2028.
44920U	AM	0	HYUNDAI CAPITAL SERVICES 144A		D		2FE	1,995,400	103.164	2,063,280	2,000,000	1,996,980	0	877	0	0	3.750	3.801	MS	24,167	75,000	02/26/2018.	03/05/2023.
45262B	AB	9	IMPERIAL BRANDS FIN PLC 144A		D	1	2FE	3,963,720	100.621	4,024,840	4,000,000	3,965,706	0	1,986	0	0	3.500	3.648	JJ	60,278	0	07/23/2019.	07/26/2026.
45326Y	A*	8	INCITEC PIVOT LTD		D	1	2Z	4,000,000	106.011	4,240,444	4,000,000	4,000,000	0	0	0	0	4.030	4.030	AO	27,314	0	10/30/2019.	10/30/2028.
493859	B*	2	KIER GROUP PLC SERIES D		D		3	5,000,000	105.471	5,273,550	5,000,000	5,000,000	0	0	0	0	4.830	4.830	JD	7,379	241,500	12/20/2012.	12/20/2022.
494386	AB	1	KIMBERLY-CLARK DE MEXICO 144A		D	1	1FE	10,353,735	102.250	10,225,000	10,000,000	10,199,670	0	(43,110)	0	0	3.800	3.293	AO	87,611	380,000	11/02/2016.	04/08/2024.
494386	AC	9	KIMBERLY-CLARK DE MEXICO 144A		D		1FE	2,979,820	99.773	2,993,190	3,000,000	2,988,689	0	1,960	0	0	3.250	3.330	MS	29,521	97,500	03/06/2015.	03/12/2025.
500631	AS	5	KOREA ELECTRIC POWER CO 144A		C		1FE	124,699	123.038	153,798	125,000	124,804	0	9	0	0	5.125	5.141	AO	1,210	6,406	11/30/2004.	04/23/2034.
50064Y	AC	7	KOREA HYDRO & NUCLEAR POWER 144A		D		1FE	2,927,730	103.815	3,114,450	3,000,000	2,986,456	0	8,297	0	0	4.750	5.060	JJ	66,500	142,500	07/06/2011.	07/13/2021.
50066A	AA	1	KOREA GAS CORP 144A		D		1FE	3,029,640	101.721	3,051,630	3,000,000	3,004,337	0	(5,033)	0	0	4.250	4.072	MN	20,896	127,500	12/31/2013.	11/02/2020.
51817T	AB	8	LATAM AIRLINES 2015-1 A		D	1	2FE	1,413,444	103.260	1,612,268	1,561,367	1,445,437	0	9,718	0	0	4.200	5.907	FMAN	8,379	65,577	09/08/2016.	11/15/2027.
539439	AQ	2	LLOYDS BANKING GROUP PLC	LS	D	2	1FE	5,991,990	104.427	6,265,620	6,000,000	5,991,990	0	(2,002)	0	0	3.574	3.552	MN	32,166	214,440	12/05/2017.	11/07/2028.
65504L	AN	7	NOBLE HOLDING INTL LTD		D	2	5FE	1,545,000	51.791	1,553,730	3,000,000	1,545,000	0	(16,085)	1,560,617	0	7.950	7.133	AO	59,625	238,500	03/11/2015.	04/01/2025.
68620Y	AA	0	ORIGIN ENERGY FINANCE 144A		D		2FE	1,047,940	105.171	1,051,710	1,000,000	1,012,576	0	(6,604)	0	0	5.450	4.706	AO	11,657	54,500	12/31/2013.	10/14/2021.
705011	AA	2	PEARSON FUNDING FOUR PLC 144A		D		2FE	1,987,300	101.282	2,025,640	2,000,000	1,996,568	0	1,369	0	0	3.750	3.827	MN	11,042	75,000	05/01/2012.	05/08/2022.
71654Q	BG	6	PETROLEOS MEXICANOS		D		2FE	1,994,751	100.791	2,015,820	2,000,000	1,998,106	0	573	0	0	3.500	3.533	JJ	29,361	70,000	08/29/2013.	01/30/2023.
71654Q	BH	4	PETROLEOS MEXICANOS		D		2FE	999,785	105.258	1,052,580	1,000,000	999,927	0	15	0	0	4.875	4.877	JJ	22,073	48,750	10/24/2014.	01/18/2024.
71654Q	CK	6	PETROLEOS MEXICANOS		D		2FE	2,998,663	99.784	2,993,520	3,000,000	2,998,663	0	0	0	0	5.350	5.357	FA	61,971	160,500	12/21/2018.	02/12/2028.
75625Q	AB	5	RECKITT BENCKISER TRSY SRV PLC 144A		D	1	1FE	3,218,442	104.179	3,292,056	3,160,000	3,193,872	0	(9,014)	0	0	3.625	3.296	MS	31,819	114,550	03/09/2017.	09/21/2023.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
75625Q	AE	9	RECKITT BENCKISER TRSY SRV PLC 144A		D		1FE	4,985,000	102.453	5,122,650	5,000,000	4,988,361	0	1,366	0	0	3.000	3.035	JD	2,083	150,000	06/21/2017.	06/26/2027.
780097	AY	7	ROYAL BANK OF SCOTLAND GRP PLC		D		2FE	2,000,140	110.099	2,201,980	2,000,000	2,000,064	0	(16)	0	0	6.100	6.099	JD	7,117	122,000	06/10/2013.	06/10/2023.
78440P	AC	2	SK TELECOM 144A		D		1FE	1,000,880	124.759	1,247,590	1,000,000	1,000,469	0	(47)	0	0	6.625	6.617	JJ	29,628	66,250	07/17/2007.	07/20/2027.
78467K	A#	4	SSE PLC SENIOR NOTES		D		2	4,000,000	103.662	4,146,480	4,000,000	4,000,000	0	0	0	0	3.890	3.890	AO	32,417	155,600	04/16/2012.	04/16/2022.
80105N	AG	0	SANOFI-AVENTIS		D		1FE	2,019,940	102.710	2,054,200	2,000,000	2,002,974	0	(2,293)	0	0	4.000	3.876	MS	20,444	80,000	06/10/2011.	03/29/2021.
80413T	AG	4	SAUDI INTERNATIONAL BOND 144A		D		1FE	3,962,920	107.989	4,319,560	4,000,000	3,971,013	0	4,799	0	0	4.000	4.154	AO	32,889	160,000	04/10/2018.	04/17/2025.
80687P	AA	4	SCHNIEIDER ELECTRIC SA 144A		D		1FE	1,541,478	102.331	1,576,921	1,541,000	1,541,161	0	(56)	0	0	2.950	2.946	MS	11,870	45,460	01/07/2013.	09/27/2022.
81727T	AA	6	SENSATA TECH UK FIN CO 144A		D	1	3FE	1,046,250	107.935	1,079,350	1,000,000	1,041,178	0	(5,072)	0	0	6.250	5.118	FA	23,611	31,250	05/31/2019.	02/15/2026.
822582	AX	0	SHELL INTERNATIONAL FINANCE		D		1FE	1,995,800	104.826	2,096,520	2,000,000	1,998,316	0	431	0	0	3.400	3.425	FA	26,256	68,000	08/07/2013.	08/12/2023.
822582	BT	8	SHELL INTERNATIONAL FINANCE		D	1	1FE	996,720	103.604	1,036,040	1,000,000	997,807	0	310	0	0	2.875	2.913	MN	4,073	28,750	05/05/2016.	05/10/2026.
822582	BX	9	SHELL INTERNATIONAL FINANCE		D	1	1FE	3,464,475	101.396	3,548,860	3,500,000	3,475,213	0	3,341	0	0	2.500	2.616	MS	26,493	87,500	09/07/2016.	09/12/2026.
82929R	AC	0	SING TELECOMMUNICATIONS 144A		D		1FE	4,917,250	142.358	7,117,900	5,000,000	4,945,520	0	2,750	0	0	7.375	7.515	JD	30,729	368,750	06/06/2002.	12/01/2031.
83363R	AA	5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI		C	4	2FE	88,052	112.670	96,474	85,625	86,432	0	(93)	0	0	6.223	5.953	JD	237	5,328	11/30/2004.	12/15/2026.
83368R	AA	0	SOCIETE GENERALE 144A		D		1FE	2,999,670	104.009	3,120,270	3,000,000	2,999,961	0	41	0	0	5.200	5.201	AO	31,633	156,000	04/12/2011.	04/15/2021.
83545*	AB	4	SONIC HEALTHCARE INVESTMENTS SERIES B		D		2	2,000,000	100.117	2,002,340	2,000,000	2,000,000	0	0	0	0	5.730	5.730	JJ	53,798	114,600	01/12/2010.	01/12/2020.
853250	AA	6	STANDARD CHARTERED BANK 144A		D		2FE	15,567,850	133.678	19,951,442	14,925,000	15,339,996	0	(22,166)	0	0	8.000	7.631	MN	102,817	1,194,000	11/28/2001.	05/30/2031.
85771P	AN	2	STATOIL ASA		C		1FE	999,270	106.586	1,065,860	1,000,000	999,654	0	75	0	0	3.700	3.709	MS	12,333	37,000	11/05/2013.	03/01/2024.
865622	AZ	7	SUMITOMO MITSUI BANKING		D		1FE	999,490	102.272	1,022,720	1,000,000	999,828	0	53	0	0	3.000	3.006	JJ	13,583	30,000	01/11/2013.	01/18/2023.
87124V	AF	6	SYDNEY AIRPORT FINANCE 144A		D	1	2FE	3,110,240	104.791	3,143,730	3,000,000	3,102,933	0	(4,590)	0	0	3.625	3.000	AO	19,031	72,500	10/02/2019.	04/28/2026.
87164K	AA	2	SYNGENTA AG		D		2FE	1,918,500	100.946	2,018,920	2,000,000	1,975,402	0	10,341	0	0	3.125	3.703	MS	16,146	62,500	12/31/2013.	03/28/2022.
87164K	AB	0	SYNGENTA AG		D		2FE	1,856,100	88.977	1,779,540	2,000,000	1,872,941	0	3,122	0	0	4.375	4.845	MS	22,604	87,500	12/31/2013.	03/28/2042.
87164K	AH	7	SYNGENTA AG 144A		D	1	2FE	2,000,000	104.432	2,088,640	2,000,000	2,000,000	0	0	0	0	4.441	4.441	AO	16,530	88,820	04/17/2018.	04/24/2023.
87656X	A#	8	TATE & LYLE INTL FINANCE		D		2	6,000,000	105.851	6,351,048	6,000,000	6,000,000	0	0	0	0	4.060	4.060	AO	41,953	243,600	10/29/2015.	10/29/2025.
87938W	AP	8	TELEFONICA EMISIONES SAU		D		2FE	998,745	103.794	1,037,940	1,000,000	999,823	0	149	0	0	5.462	5.478	FA	20,483	54,620	02/08/2011.	02/16/2021.
87946F	A@	9	TELEPERFORMANCE S.A. SR UNSECURED NOTES		D		2	3,000,000	103.560	3,106,800	3,000,000	3,000,000	0	0	0	0	3.980	3.980	JD	7,297	119,400	12/09/2014.	12/09/2024.
87969N	AC	9	TELSTRA CORP LTD 144A		D		1FE	2,484,450	104.744	2,618,600	2,500,000	2,496,786	0	1,689	0	0	4.800	4.876	AO	26,333	120,000	04/08/2011.	10/12/2021.
88166J	AA	1	TEVA PHARMACEUTICAL INDUSTRIES		D		3FE	1,364,510	98.057	1,324,750	1,351,000	1,353,988	0	(1,530)	0	0	3.650	3.526	MN	6,986	49,312	04/03/2012.	11/10/2021.
88167A	AE	1	TEVA PHARMACEUTICALS NE	LS	D	1	3FE	4,041,390	83.502	3,530,465	4,228,000	4,091,815	0	17,258	0	0	3.150	3.657	AO	33,296	133,182	01/09/2017.	10/01/2026.
88167A	AE	1	TEVA PHARMACEUTICALS NE		D	1	3FE	750,870	83.502	644,635	772,000	756,889	0	1,953	0	0	3.150	3.657	AO	6,080	24,318	11/03/2016.	10/01/2026.
89152U	AD	4	TOTAL CAPITAL SA		D		1FE	4,062,840	101.187	4,047,480	4,000,000	4,003,651	0	(7,404)	0	0	4.450	4.255	JD	3,461	178,000	06/28/2010.	06/24/2020.
89153V	AG	4	TOTAL CAPITAL INTL SA		D		1FE	997,450	106.318	1,063,180	1,000,000	998,885	0	251	0	0	3.700	3.730	JJ	17,061	37,000	08/05/2013.	01/15/2024.
89366L	AE	4	TRANSELEC SA 144A		D	1	2FE	1,977,140	102.660	2,053,200	2,000,000	1,982,400	0	1,590	0	0	3.875	3.992	JJ	36,382	77,500	07/07/2016.	01/12/2029.
89382P	AA	3	TRANSOCEAN PONTUS LTD 144A		D	1	4FE	893,338	102.749	914,466	890,000	892,663	0	(482)	0	0	6.125	6.049	FA	22,714	56,178	07/13/2018.	08/01/2025.
89675*	AN	7	TRITON CONTAINER INVEST LLC SERIES A-1		D	4	2	285,714	101.063	288,752	285,714	285,714	0	0	0	0	6.070	6.070	AO	2,939	17,343	04/30/2010.	04/30/2020.
89675*	AP	2	TRITON CONTAINER INVEST LLC SERIES A-2		D	4	2	3,000,000	104.939	3,148,158	3,000,000	3,000,000	0	0	0	0	6.600	6.600	AO	33,550	198,000	04/30/2010.	04/30/2022.
90261X	GD	8	UBS AG STAMFORD CT		D		1FE	4,575,965	101.709	4,576,905	4,500,000	4,506,957	0	(11,451)	0	0	4.875	4.607	FA	89,578	219,375	12/31/2013.	08/04/2020.
90351D	AF	4	UBS AG STAMFORD CT 144A	LS	D		1FE	5,259,800	108.736	5,436,800	5,000,000	5,200,164	0	(28,067)	0	0	4.125	3.412	AO	43,542	206,250	10/27/2017.	04/15/2026.
92979@	AC	6	WACKER CHEMICAL CORP SERIES C		D		2	4,000,000	105.380	4,215,200	4,000,000	4,000,000	0	0	0	0	4.180	4.180	AO	31,582	167,200	04/23/2013.	04/23/2023.
980888	AF	8	WOOLWORTHS LIMITED 144A		D		2FE	1,999,530	102.690	2,053,800	2,000,000	1,999,927	0	54	0	0	4.550	4.553	AO	19,969	91,000	04/06/2011.	04/12/2021.
A2002*	AD	5	BOREALIS AG SERIES B		D	1	2	2,940,533	103.801	3,114,015	3,000,000	2,956,767	0	15,701	0	0	4.460	5.075	JJ	63,555	133,800	12/20/2018.	07/10/2022.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
A3158#	AB 5	HOFER FINANCIAL SERVICES GmbH SENIOR NOT		D	1	1PL	9,000,000	101.194	9,107,478	9,000,000	9,000,000	0	0	0	0	3.080	3.080	JJ	120,120	277,200	07/25/2017.	07/25/2022.
A3158#	AH 2	HOFER FINANCIAL SERVICES GmbH SENIOR NOT		D	1	1PL	5,000,000	103.995	5,199,770	5,000,000	5,000,000	0	0	0	0	3.790	3.790	MS	50,007	189,500	09/26/2018.	09/26/2023.
D6574*	AB 5	CLAAS KGAA MBH SENIOR UNSECURED NOTES		D		3	6,000,000	102.833	6,169,980	6,000,000	6,000,000	0	0	0	0	3.980	3.980	FA	90,213	238,800	08/15/2012.	08/15/2022.
F5309#	AC 1	IPSOS		D		2PL	2,000,000	101.708	2,034,152	2,000,000	2,000,000	0	0	0	0	5.180	5.180	MS	26,763	103,600	09/28/2010.	09/28/2020.
F9120#	AA 4	TELEPERFORMANCE SE SERIES C SENIOR NOTE		D	1	2	3,000,000	103.847	3,115,410	3,000,000	3,000,000	0	0	0	0	3.920	3.920	JD	5,553	117,600	12/14/2016.	12/14/2023.
G0754#	AD 9	BABCOCK INTL GROUP PLC		D		2	4,000,000	104.062	4,162,480	4,000,000	4,000,000	0	0	0	0	5.640	5.640	MS	65,173	225,600	03/17/2011.	03/17/2021.
G1108#	AE 8	THE BRITISH LAND COMPANY PLC		D		1	7,000,000	103.496	7,244,734	7,000,000	7,000,000	0	0	0	0	4.635	4.635	MS	108,150	324,450	09/01/2011.	09/01/2021.
G2044@	BB 0	COMPASS GROUP PLC SENIOR NOTES		D		1	3,000,000	104.440	3,133,200	3,000,000	3,000,000	0	0	0	0	3.540	3.541	AO	26,550	106,200	12/04/2014.	12/04/2024.
G2163#	AH 1	COOKSON PLC		D		2PL	4,000,000	102.135	4,085,380	4,000,000	4,001,007	0	(702)	0	0	4.970	4.951	MS	57,983	198,800	12/16/2010.	12/16/2020.
G2242#	AA 1	COATS GROUP FINANCE CO LTD SENIOR NOTES		D	1	2	5,000,000	103.564	5,178,210	5,000,000	5,000,000	0	0	0	0	3.880	3.880	JD	13,472	194,000	12/06/2017.	12/06/2024.
G2615@	AB 0	DCC TREASURY IRELAND 2013 LMTD SERIES B		D		2	6,000,000	104.949	6,296,940	6,000,000	6,000,000	0	0	0	0	4.040	4.040	AO	44,440	242,400	04/25/2013.	04/25/2023.
G2616#	AS 0	DCC TREASURY 2014 LTD SENIOR UNSECURED N		D	1	2	3,500,000	108.089	3,783,115	3,500,000	3,500,000	0	0	0	0	4.550	4.550	AO	38,485	79,625	04/04/2019.	04/04/2026.
G2765*	AB 0	DIONYSUS AVIATION DES ACT CO GTED SERIES		D	1	2PL	6,000,000	105.596	6,335,754	6,000,000	6,000,000	0	0	0	0	4.060	4.060	JJ	109,620	243,600	07/19/2017.	07/19/2025.
G2765*	AE 4	DIONYSUS AVIATION DES ACT CO GTED SERIES		D	1	2PL	5,000,000	109.492	5,474,615	5,000,000	5,000,000	0	0	0	0	4.750	4.750	AO	44,861	237,500	10/23/2018.	10/23/2025.
G2765*	AK 0	DIONYSUS AVIATION DES ACT CO GTED SERIES		D	1	2PL	4,000,000	107.258	4,290,316	4,000,000	4,000,000	0	0	0	0	4.640	4.640	JJ	89,191	92,800	01/08/2019.	01/08/2024.
G3469#	AB 3	FIRSTGROUP PLC SENIOR UNSECURED NOTES		D	1	2	8,000,000	104.505	8,360,360	8,000,000	8,000,000	0	0	0	0	4.170	4.170	MS	87,107	333,600	03/27/2018.	03/27/2025.
G4622#	AA 7	HOWARD DE WALDEN ESTATES LTD SENIOR NOTE		D		1	4,000,000	106.152	4,246,084	4,000,000	4,000,000	0	0	0	0	4.990	4.990	JJ	91,483	199,600	08/25/2010.	07/16/2022.
G5963#	AH 6	MEGGITT PLC SENIOR NOTE, SERIES B		D	1	2	3,000,000	100.780	3,023,400	3,000,000	3,000,000	0	0	0	0	3.600	3.600	JJ	52,500	108,000	07/06/2016.	07/06/2026.
G6363#	AA 5	NAC AVIATION 29 DAC SENIOR UNSECURED NOT		D	1	2PL	5,000,000	104.740	5,237,010	5,000,000	5,000,000	0	0	0	0	4.670	4.170	JD	1,297	256,000	06/29/2017.	06/29/2022.
G6363#	AB 3	NAC AVIATION 29 DAC SENIOR UNSECURED NOT		D	1	2PL	3,000,000	109.188	3,275,637	3,000,000	3,000,000	0	0	0	0	5.030	4.530	JD	838	161,788	06/29/2017.	06/29/2024.
G6363#	AC 1	NAC AVIATION 29 DAC SENIOR UNSECURED NOT		D	1	2PL	4,000,000	106.996	4,279,840	4,000,000	4,000,000	0	0	0	0	5.110	4.610	FA	73,243	199,147	02/22/2018.	02/22/2023.
G7114*	AB 7	PLACES FOR PEOPLE TREASURY PLC		D	1	2	10,000,000	103.230	10,323,000	10,000,000	10,000,000	0	0	0	0	3.420	3.420	JD	23,750	342,000	06/06/2016.	06/08/2026.
G7332#	AB 9	RRPF ENGINE LEASING LIMITED AND RRPF ENG		D		2FE	2,000,000	104.822	2,096,434	2,000,000	2,000,000	0	0	0	0	3.990	3.991	FA	31,033	79,800	10/30/2013.	10/30/2023.
G7332#	AF 0	RRPF ENGINE LEASING LIMITED SENIOR SECUR		D		2FE	4,000,000	100.382	4,015,284	4,000,000	4,000,000	0	0	0	0	2.770	2.771	FA	43,089	110,800	04/13/2015.	04/13/2022.
G7334@	AA 1	RRPF ENGINE LEASING LIMITED SENIOR SECUR		D	1	2FE	2,000,000	106.970	2,139,402	2,000,000	2,000,000	0	0	0	0	4.030	4.031	FA	31,344	80,600	06/13/2018.	06/13/2028.
G7815@	AH 4	SAP IRELAND US-FINANCIAL		D		1	10,000,000	103.481	10,348,100	10,000,000	10,000,000	0	0	0	0	3.330	3.330	MN	42,550	333,000	11/15/2012.	11/15/2024.
G9224*	AE 4	UNITED DRUG FINANCE LIMITED SERIES B		D		2	3,000,000	101.964	3,058,920	3,000,000	3,000,000	0	0	0	0	5.250	5.250	MS	49,875	157,500	09/07/2010.	09/07/2020.
G9224*	AF 1	UNITED DRUG FINANCE LIMITED SERIES A		D		2	3,000,000	105.811	3,174,330	3,000,000	3,000,000	0	0	0	0	4.480	4.480	MS	35,840	134,400	09/25/2013.	09/25/2023.
G9284#	AY 3	VITOL FINANCE LTD SERIES K		D		2	4,000,000	105.319	4,212,760	4,000,000	4,000,000	0	0	0	0	5.740	5.740	JJ	97,580	229,600	07/28/2011.	07/28/2021.
G9338#	AB 9	VESUVIUS HOLDINGS LTD SERIES B		C		2PL	5,000,000	106.808	5,340,415	5,000,000	5,000,000	0	0	0	0	4.610	4.610	JD	17,928	230,500	12/03/2013.	12/03/2023.
H4777*	AA 3	SBM DEEP PANUKE SA SNR SEC NOTES		D	4	2PL	1,830,000	100.643	1,841,767	1,830,000	1,830,000	0	0	0	0	3.500	3.501	JD	2,847	64,050	10/02/2014.	12/15/2021.
K2162@	AA 4	DANISH CROWN A/S SERIES A		D		2	4,000,000	104.818	4,192,728	4,000,000	4,000,000	0	0	0	0	4.940	4.940	JD	9,880	197,600	06/13/2012.	06/13/2022.
K2162@	AB 2	DANISH CROWN A/S SERIES B		D		2	1,000,000	108.233	1,082,329	1,000,000	1,000,000	0	0	0	0	5.090	5.090	JD	2,545	50,900	06/13/2012.	06/13/2024.
K3752#	AE 8	COPENHAGEN AIRPORTS A/S SENIOR UNSECURED		D		2	4,000,000	101.862	4,074,480	4,000,000	4,000,000	0	0	0	0	6.000	6.000	JD	1,333	240,000	06/29/2010.	06/29/2020.
K7802#	AY 5	ROYAL GREENLAND A/S SENIOR NOTE		D	1	1	2,000,000	110.611	2,212,226	2,000,000	2,000,000	0	0	0	0	4.370	4.370	MN	10,197	87,400	11/19/2018.	11/19/2028.
N1492@	AE 6	BOSKALIS FINANCE BV SNR NOTES		D		2	3,000,000	103.759	3,112,770	3,000,000	3,000,000	0	0	0	0	3.660	3.660	JJ	48,495	109,800	07/22/2013.	07/22/2023.
N4281@	BW 4	KONINKLIJKE VOPAK N.V. SENIOR NOTES SERI		D		2	3,000,000	105.702	3,171,060	3,000,000	3,000,000	0	0	0	0	4.140	4.140	JD	4,140	124,200	12/19/2012.	06/19/2027.
N4282*	AE 6	KONINKLIJKE FRIESLANDCAMPINA SENIOR NOTE		D		2	6,000,000	104.175	6,250,500	6,000,000	6,000,000	0	0	0	0	4.010	4.010	FA	80,868	240,600	08/30/2012.	08/30/2022.
N9061@	AB 6	VTTI B.V. SENIOR UNSECURED NOTE		D	1	2	2,000,000	108.825	2,176,494	2,000,000	2,000,000	0	0	0	0	4.870	4.870	JD	4,329	97,400	12/15/2015.	12/15/2025.
N9061@	AG 5	VTTI B.V.		D	1	2	2,000,000	104.052	2,081,032	2,000,000	2,000,000	0	0	0	0	4.050	4.050	JD	3,600	81,000	12/13/2017.	12/15/2027.
P7077@	AF 1	NASSAU AIRPORT DEVELOPMENT CO		D	4	2PL	5,950,000	122.898	7,312,437	5,950,000	5,950,000	0	0	0	0	7.000	7.062	MJSD.	1,157	416,500	11/30/2010.	11/30/2033.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Q0458*	AB 5	AQUASURE PTY LTD SERIES 2014A		D		2FE	7,000,000	106.859	7,480,130	7,000,000	7,000,000	0	0	0	0	4.480	4.481	JJ	147,218	313,600	02/27/2014.	02/27/2024.
Q0458*	AF 6	AQUASURE PTY LTD SERIES 2018A		D	1	2FE	1,973,860	109.293	2,157,289	1,973,860	1,973,860	0	0	0	0	4.320	4.319	JJ	40,030	41,925	01/15/2019.	01/12/2034.
Q0697#	AA 4	AUSGRID FINANCE PTY LTD SENIOR SECURED N		D	1	2FE	8,000,000	102.313	8,185,032	8,000,000	8,000,000	0	0	0	0	3.500	3.500	AO	70,000	280,000	09/06/2017.	10/01/2027.
Q0697#	AB 2	AUSGRID FINANCE PTY LTD SENIOR SECURED N		D	1	2FE	2,000,000	102.301	2,046,016	2,000,000	2,000,000	0	0	0	0	3.600	3.600	AO	18,000	72,000	09/06/2017.	10/01/2029.
Q0832*	AB 2	AUSTRALIA PACIFIC AIRPORTS PTY SR SECURE		D		1	4,000,000	103.983	4,159,320	4,000,000	4,000,000	0	0	0	0	4.470	4.470	MS	52,647	178,800	09/15/2011.	09/15/2021.
Q1297#	AF 5	CSL FINANCE PTY LIMITED		B		1	9,038,400	106.250	8,353,056	7,861,700	7,861,700	0	0	0	(156,800)	1.930	1.930	NOV	20,728	152,244	11/12/2014.	11/12/2024.
Q1629#	AA 5	BRISBANE AIRPORT CORP PTY LTD SERIES A		D		2	1,500,000	104.459	1,566,885	1,500,000	1,500,000	0	0	0	0	5.240	5.240	JJ	36,462	78,600	04/20/2011.	07/14/2021.
Q1629#	AE 7	BRISBANE AIRPORT CORP PTY LTD		D		2	4,000,000	105.192	4,207,680	4,000,000	4,000,000	0	0	0	0	4.040	4.040	FA	57,907	161,600	08/22/2012.	08/22/2024.
Q1798#	AB 8	BROADCAST AUSTRALIA FINANCE GTED SENIOR		D	1	2	7,000,000	102.023	7,141,610	7,000,000	7,000,000	0	0	0	0	4.350	4.350	JD	13,533	304,500	12/15/2010.	12/15/2020.
Q1842#	AC 2	BROOKFIELD WA RAIL PTY LTD SERIES C		C		2	7,000,000	105.427	7,379,890	7,000,000	7,000,000	0	0	0	0	4.230	4.230	MS	77,315	296,100	03/27/2013.	03/27/2023.
Q1842#	AG 3	BROOKFIELD WA RAIL PTY LTD SERIES B		C		2	4,000,000	107.746	4,309,840	4,000,000	4,000,000	0	0	0	0	4.640	4.640	JJ	85,067	185,600	07/16/2014.	07/16/2024.
Q1842#	AH 1	BROOKFIELD WA RAIL PTY LTD SERIES C		C		2	1,000,000	110.055	1,100,554	1,000,000	1,000,000	0	0	0	0	4.790	4.790	JJ	21,954	47,900	07/16/2014.	07/16/2026.
Q2107#	AH 9	CONTACT ENERGY LTD SR NOTES SERIES B		D		2	3,500,000	105.417	3,689,595	3,500,000	3,500,000	0	0	0	0	4.090	4.090	JD	4,772	143,150	09/19/2013.	12/19/2023.
Q3079#	AA 6	DBCT FINANCE PTY LIMITED SERIES A		D		2	3,000,000	100.937	3,028,110	3,000,000	3,000,000	0	0	0	0	5.230	5.230	AO	27,458	156,900	04/28/2011.	04/28/2020.
Q3079#	AC 2	DBCT FINANCE PTY LIMITED SERIES A		D		2	2,500,000	103.156	2,578,900	2,500,000	2,500,000	0	0	0	0	3.840	3.840	MS	29,067	96,000	09/12/2012.	09/12/2024.
Q3629#	AL 7	ETSA UTILITIES FINANCE PTY LTD SERIES B		D	1	1	4,000,000	101.178	4,047,128	4,000,000	4,000,000	0	0	0	0	3.060	3.060	FA	47,940	122,400	08/10/2016.	08/10/2026.
Q3629#	AP 8	ETSA UTILITIES FINANCE PTY LTD SERIES 20		D	1	1	3,000,000	104.063	3,121,890	3,000,000	3,000,000	0	0	0	0	3.560	3.560	FA	44,500	0	08/01/2019.	08/01/2029.
Q3920#	AG 4	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A		D		1FE	2,000,000	103.264	2,065,282	2,000,000	2,000,000	0	0	0	0	3.400	3.400	MS	18,133	68,000	09/25/2014.	09/25/2026.
Q3920#	AJ 8	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A		D	1	1FE	3,000,000	104.736	3,142,068	3,000,000	3,000,000	0	0	0	0	3.630	3.630	FA	42,350	108,900	08/11/2015.	08/11/2027.
Q3946*	AE 3	FOXTEL MANAGEMENT PTY LIMITED SER E GT S		D		2PL	1,000,000	100.537	1,005,372	1,000,000	1,000,000	0	0	0	0	4.270	4.270	JJ	18,503	42,700	07/25/2012.	07/25/2022.
Q3946*	AF 0	FOXTEL MANAGEMENT PTY LIMITED SER F GT S		D		2PL	2,000,000	100.110	2,002,208	2,000,000	2,000,000	0	0	0	0	4.420	4.420	JJ	38,307	88,400	07/25/2012.	07/25/2024.
Q5516*	AC 2	LEIGHTON FINANCE (USA) PTY LTD GURANTD S		D		2	2,000,000	101.959	2,039,180	2,000,000	2,000,000	0	0	0	0	5.780	5.780	JJ	51,378	115,600	07/21/2010.	07/21/2020.
Q5664#	AA 2	LONSDALE FINANCE PTY LIMITED SENIOR SECU		D	1	2FE	4,000,000	107.171	4,286,836	4,000,000	4,000,000	0	0	0	0	4.190	4.190	AO	41,900	167,134	10/02/2018.	10/01/2028.
Q5664#	AH 7	LONSDALE FINANCE PTY LIMITED SENIOR SECU		D	1	2FE	8,000,000	104.022	8,321,728	8,000,000	8,000,000	0	0	0	0	3.850	3.851	AO	77,000	70,156	07/09/2019.	07/09/2031.
Q5995*	AB 4	MERIDIAN FINCO PTY LTD GUARANTEED SR NOT		C		2FE	4,000,000	105.868	4,234,736	4,000,000	4,000,000	0	0	0	0	3.920	3.920	MS	45,298	156,800	09/17/2014.	09/17/2026.
Q6077#	AA 1	MIGHTY RIVER POWER LIMITED		D		2	10,000,000	101.983	10,198,300	10,000,000	10,000,000	0	0	0	0	4.250	4.250	JD	27,153	425,000	12/08/2010.	12/08/2020.
Q6568@	AA 9	NETWORK FINANCE COMPANY PTY		D	1	2	5,000,000	102.234	5,111,700	5,000,000	5,000,000	0	0	0	0	3.500	3.500	AO	42,778	175,000	02/14/2018.	02/14/2028.
Q6634@	AB 7	NEWCASTLE COAL INFRASTRUCTURE GROUP PTY		D		2FE	5,000,000	105.143	5,257,155	5,000,000	5,000,000	0	0	0	0	4.720	4.720	JD	11,144	236,000	12/13/2012.	12/14/2022.
Q7160#	AL 3	ORICA FINANCE LIMITED GUARANTEED SENIOR		D	1	2FE	2,000,000	107.601	2,152,016	2,000,000	2,000,000	0	0	0	0	4.330	4.330	MN	13,952	86,600	05/03/2017.	05/03/2027.
Q7397#	AM 6	PRATT FINANCE PTY LTD GUAR SERIES A		D		2PL	3,000,000	108.545	3,256,347	3,000,000	3,000,000	0	0	0	0	5.320	5.320	JJ	74,480	159,600	07/13/2011.	07/13/2023.
Q7450@	AA 8	PERTH AIRPORT PTY LTD PERTH AIRPORT DEV		D		2FE	4,000,000	105.020	4,200,800	4,000,000	4,000,000	0	0	0	0	4.470	4.470	JJ	76,983	178,800	07/26/2012.	07/26/2022.
Q7450@	AJ 9	PERTH AIRPORT PTY LTD PERTH AIRPORT DEV		D	1	2IF	6,000,000	101.055	6,063,282	6,000,000	6,000,000	0	0	0	0	3.450	3.450	MS	67,275	0	09/04/2019.	09/04/2029.
Q9194@	AA 5	TRANSPOWER NEW ZEALAND LTD		D		1	10,000,000	102.119	10,211,900	10,000,000	10,000,000	0	0	0	0	3.430	3.430	AO	74,317	343,000	10/13/2011.	10/13/2021.
Q9194@	AF 4	TRANSPOWER NEW ZEALAND LTD SR UNSECD NT		D		1	4,723,218	103.178	4,849,347	4,700,000	4,708,761	0	(2,766)	0	0	3.600	3.533	JD	7,520	169,200	04/07/2014.	12/15/2022.
Q9389#	AF 7	VECTOR LIMITED SENIOR NOTES		D	1	2FE	4,000,000	102.263	4,090,508	4,000,000	4,000,000	0	0	0	0	3.490	3.490	AO	25,593	139,600	10/25/2017.	10/25/2027.
Q9396#	AE 1	VICTORIA PWR NETWORKS SERIES C		D		1	3,000,000	100.962	3,028,860	3,000,000	3,000,000	0	0	0	0	4.470	4.470	JD	10,430	134,100	06/03/2015.	06/03/2020.
Q9749#	AF 2	WES TRAC PTY LTD SERIES A		D		2PL	1,000,000	107.123	1,071,226	1,000,000	1,000,000	0	0	0	0	5.190	5.190	JD	3,460	51,900	06/07/2011.	06/07/2023.
W1004@	AA 5	AKELIUS RESIDENTIAL PROPTY AB SERIES A S		D	1	2FE	10,000,000	111.065	11,106,540	10,000,000	10,000,000	0	0	0	0	5.110	5.110	JJ	245,564	255,500	01/08/2019.	01/08/2026.
W2469*	AC 9	ELEKTA AB SERIES B		D		2PL	1,000,000	101.513	1,015,130	1,000,000	1,000,000	0	0	0	0	5.110	5.110	MN	8,091	51,100	05/04/2011.	05/04/2021.
3299999.		Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					3,201,174,746	XXX	3,399,421,625	3,172,360,562	3,186,803,745	0	(1,250,028)	1,560,617	(156,800)	XXX	XXX	XXX	33,673,003	125,390,162	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
008414	AA	2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1			4	1FM	1,256,966	101.902	1,339,038	1,314,045	1,277,480	0	1,874	0	0	3.500	3.913	MON	3,833	45,992	08/21/2013.	07/25/2043.
02660T	BU	6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5			4	1FM	3,649,698	99.346	4,374,794	4,403,593	3,649,698	0	0	0	0	5.011	7.028	MON	18,388	222,165	12/08/2004.	10/25/2034.
034620	AB	0	ANGEL OAK MORTGAGE TRUST 2017-1 A2			4	1FM	250,950	100.223	251,514	250,954	250,521	0	0	0	0	3.085	3.037	MON	645	7,742	03/03/2017.	01/25/2047.
073879	ED	6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4			4	1FM	2,344,471	102.249	2,542,603	2,486,678	2,344,471	0	0	0	0	5.750	6.650	MON	11,915	141,302	11/03/2004.	08/25/2034.
08161B	AY	9	BENCHMARK MORTGAGE TRUST 2018-B3 A5			4	1FM	4,634,683	110.455	4,970,475	4,500,000	4,613,721	0	(12,308)	0	0	4.025	3.678	MON	15,094	181,125	03/23/2018.	04/10/2051.
12646W	AH	7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A			4	1FM	1,587,848	101.152	1,579,911	1,561,917	1,572,706	0	(4,310)	0	0	3.000	2.829	MON	3,905	46,857	04/17/2013.	04/25/2043.
12646X	AJ	1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3			4	1FM	1,944,901	100.234	1,924,642	1,920,149	1,928,557	0	(6,036)	0	0	3.000	2.853	MON	4,800	57,604	05/08/2013.	05/25/2043.
12667F	R5	6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2			4	1FM	2,664,796	97.338	3,124,586	3,210,037	2,969,961	0	13,810	0	0	5.500	8.116	MON	14,713	176,534	01/05/2005.	02/25/2035.
12667F	Y3	3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A			4	1FM	4,880,842	100.385	5,426,996	5,406,182	4,880,842	0	0	0	0	5.500	6.829	MON	24,778	297,294	02/24/2005.	03/25/2035.
12667F	YF	6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1			4	1FM	732,711	100.488	744,282	740,667	737,813	0	310	0	0	5.500	5.634	MON	3,395	40,737	01/04/2005.	01/25/2035.
12668A	MN	2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A			4	3FM	19,179	91.836	21,630	23,553	21,821	0	380	0	0	5.500	8.173	MON	108	1,294	03/07/2006.	11/25/2035.
126694	CV	8	COUNTRYWIDE HOME LOANS 2005-21 A17			4	4FM	117,533	91.039	122,745	134,827	126,298	0	1,608	0	0	5.500	7.849	MON	618	7,389	10/28/2010.	10/25/2035.
12669G	C8	2	COUNTRYWIDE HOME LOANS 2005-13 A8			4	3FM	796,895	91.012	833,147	915,425	815,692	0	12,043	0	0	5.500	8.040	MON	4,196	50,266	07/21/2005.	06/25/2035.
16159G	AC	3	Chase Mortgage Finance Corpora 2019-ATR2			4	1FM	1,828,631	101.742	1,839,789	1,808,288	1,826,738	0	(1,893)	0	0	3.500	3.110	MON	5,274	25,968	07/29/2019.	07/25/2049.
16164A	AC	9	Chase Mortgage Finance Corpora 2016-2 M2			4	1FE	3,178,976	102.388	3,172,987	3,098,983	3,145,759	0	(15,060)	0	0	3.750	3.369	MON	9,684	116,192	07/19/2016.	02/25/2044.
16412X	AH	8	CHENIERE CORP CHRISTI HD 144A			1	2FE	999,250	102.099	1,020,990	1,000,000	999,259	0	9	0	0	3.700	3.709	MN	4,933	0	11/06/2019.	11/15/2029.
172973	2R	9	CITICORP MORTGAGE SECURITIES 2005-6 1A5			4	1FM	13,035	102.951	14,056	13,653	13,035	0	0	0	0	5.625	6.137	MON	64	767	02/08/2006.	09/25/2035.
172973	5F	2	CITICORP MORTGAGE SECURITIES 2006-1 2A1			4	1FM	7,816	100.643	8,021	7,970	7,935	0	10	0	0	5.000	5.264	MON	33	398	06/14/2010.	02/25/2021.
17312D	AC	2	CITICORP MORTGAGE SECURITIES 2007-8 1A3			4	1FM	235,219	103.478	244,623	236,401	235,372	0	15	0	0	6.000	6.088	MON	1,182	14,171	04/15/2011.	09/25/2037.
17321L	AA	7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A			4	1FM	1,068,749	101.844	1,111,114	1,090,996	1,078,041	0	1,288	0	0	3.500	3.722	MON	3,182	38,185	11/01/2013.	10/25/2043.
17323M	AA	3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1			4	1FM	950,626	101.888	955,716	938,006	942,082	0	3,339	0	0	3.500	3.287	MON	2,736	32,830	03/31/2015.	06/25/2058.
17328B	AA	2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1			4	1FM	879,863	100.344	883,370	880,341	879,745	0	(117)	0	0	2.720	2.673	MON	1,995	7,982	08/23/2019.	07/25/2049.
225458	AY	4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A			4	1FM	794,895	102.547	829,318	808,719	794,895	0	0	0	0	5.500	5.697	MON	3,707	44,542	03/04/2005.	02/25/2035.
2254W0	KD	6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1			4	1FM	19,934	100.097	19,514	19,495	19,434	0	(25)	0	0	5.250	4.931	MON	85	1,640	11/10/2010.	01/27/2020.
29977J	AB	2	EVERBANK MTGE LOAN TRUST 2013-1 A2			4	1FM	1,063,931	98.754	1,044,468	1,057,646	1,059,852	0	(846)	0	0	2.500	2.440	MON	2,203	26,441	03/26/2013.	03/25/2043.
29977K	AA	1	EVERBANK MTGE LOAN TRUST 2013-2 A			4	1FM	2,107,409	100.899	2,147,540	2,128,406	2,113,023	0	1,461	0	0	3.000	3.100	MON	5,321	63,852	03/22/2016.	06/25/2043.
3140FX	ED	0	FNMA BF0131	CF		4	1	4,974,379	105.221	5,092,449	4,839,773	4,971,629	0	(880)	0	0	3.500	3.035	MON	14,116	169,392	11/02/2017.	08/01/2056.
3140Q8	WM	3	FANNIE MAE POOL CA1551	CF		4	1	7,988,632	104.719	8,226,788	7,856,061	7,985,635	0	(774)	0	0	4.000	3.478	MON	26,187	314,242	04/24/2018.	04/01/2048.
33767C	AD	9	FIRSTKEY MORTGAGE TRUST 2015-1 A3			4	1FM	911,533	101.159	904,572	894,208	903,791	0	(1,893)	0	0	3.500	3.281	MON	2,608	31,297	03/02/2015.	03/25/2045.
33849N	AG	0	FLAGSTAR MORTGAGE TRUST 2018-5 A7			4	1FM	2,078,122	100.711	2,082,162	2,067,462	2,066,996	0	(10,369)	0	0	4.000	3.549	MON	6,892	82,699	09/07/2018.	09/25/2048.
33850T	AC	2	FLAGSTAR MORTGAGE TRUST 2018-1 A3			4	1FM	4,137,257	101.054	4,218,434	4,174,436	4,152,301	0	10,756	0	0	3.500	3.754	MON	12,175	146,105	02/09/2018.	03/25/2048.
33850T	AE	8	FLAGSTAR MORTGAGE TRUST 2018-1 A5			4	1FM	4,972,114	101.162	5,015,002	4,957,397	4,954,096	0	(13,046)	0	0	3.500	3.303	MON	14,459	173,509	02/09/2018.	03/25/2048.
33851F	AA	5	FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1			4	1FM	3,532,431	101.935	3,635,780	3,566,749	3,541,436	0	8,705	0	0	4.000	4.289	MON	11,889	142,670	10/24/2018.	10/25/2048.
33851L	AD	6	FLAGSTAR MORTGAGE TRUST 2018-4 A4			4	1FM	2,441,301	100.240	2,436,883	2,431,048	2,429,490	0	(9,835)	0	0	4.000	3.667	MON	8,103	97,242	06/21/2018.	07/25/2048.
36242D	RF	2	GSR MORTGAGE LOAN TRUST 2004-15F			4	4FM	26,484	92.877	23,939	25,775	25,775	0	42	0	0	5.500	5.089	MON	118	1,418	09/15/2011.	01/25/2020.
36256B	AC	4	GS MORTGAGE-BACKED SECURITIES 2018-RPL1	$		4	1FM	6,081,770	103.794	6,402,022	6,168,008	6,094,915	0	10,904	0	0	3.750	4.043	MON	19,275	231,300	11/20/2018.	10/25/2057.
40432B	AA	7	HSI ASSET LOAN OBLIGATION 2007-2 1A1			4	5FM	8,633	90.797	8,614	9,487	9,313	0	(11)	0	0	5.500	6.711	MON	43	522	06/15/2010.	09/25/2037.
45254N	FL	6	IMPAC CMB TRUST 2003-9F A1			4	1FM	139,856	97.455	158,484	162,623	160,510	0	3,268	0	0	2.792	4.451	MON	75	5,391	10/30/2009.	07/25/2033.
45254T	PL	2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5			4	1FM	2,329,852	101.083	2,551,554	2,524,217	2,329,852	0	0	0	0	4.123	5.174	MON	8,673	104,862	05/19/2004.	08/25/2034.
45254T	PM	0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6			4	1FM	9,989	100.829	10,245	10,161	10,108	0	61	0	0	4.123	4.335	MON	35	422	04/14/2011.	08/25/2034.
46591D	AC	3	JP MORGAN MORTGAGE TRUST 2019-INV1 A3			4	1FE	1,190,293	101.474	1,183,544	1,166,352	1,182,027	0	(8,266)	0	0	4.000	2.637	MON	3,888	27,040	05/16/2019.	10/25/2049.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
465964	AC 8	JP MORGAN MORTGAGE TRUST 2018-LTV1 A3			4	1FM	6,725,541	102.810	6,855,614	6,668,236	6,689,022	0	(35,622)	0	0	4.500	3.953	MON...	25,006	297,441	11/28/2018.	04/25/2049.
46639G	AL 0	JP MORGAN MTGE TRUST 2013-1 1A2			4	1FM	710,529	100.939	701,179	694,656	701,023	0	(55)	0	0	3.000	2.759	MON...	1,737	20,840	03/26/2013.	03/01/2043.
46640B	AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2			4	1FM	535,127	102.430	557,894	544,658	540,028	0	1,489	0	0	3.500	3.710	MON...	1,589	19,063	07/03/2013.	05/25/2043.
46641A	AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A			4	1FE	851,417	104.670	878,008	838,835	843,574	0	(1,349)	0	0	4.000	3.822	MON...	2,796	33,553	11/15/2013.	08/26/2036.
46641X	AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A			4	1FE	820,012	104.040	818,360	786,582	804,344	0	1,174	0	0	4.000	3.529	MON...	2,622	31,463	06/11/2014.	11/27/2038.
46641Y	AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2			4	1FM	1,303,274	101.501	1,273,871	1,255,033	1,270,113	0	(5,782)	0	0	3.500	2.945	MON...	3,661	43,901	06/25/2014.	06/25/2029.
46647S	AE 0	JP MORGAN MORTGAGE TRUST 2017-3 1A3			4	1FM	1,614,248	102.149	1,615,246	1,581,264	1,603,183	0	(3,976)	0	0	3.500	3.142	MON...	4,612	55,339	08/09/2017.	08/25/2047.
46648H	AN 3	JP MORGAN MORTGAGE TRUST 2017-2 A13			4	1FM	3,627,908	100.543	3,621,296	3,601,739	3,617,292	0	(5,506)	0	0	3.500	3.372	MON...	10,505	126,061	05/22/2017.	05/25/2047.
46649Y	AC 9	JP MORGAN MORTGAGE TRUST 2018-9 A3			4	1FM	1,255,453	101.683	1,286,229	1,264,940	1,258,744	0	3,142	0	0	4.000	4.276	MON...	4,216	50,129	09/20/2018.	02/25/2049.
46649Y	AE 5	JP MORGAN MORTGAGE TRUST 2018-9 A5			4	1FM	1,313,259	100.980	1,321,381	1,308,557	1,307,699	0	(5,192)	0	0	4.000	3.646	MON...	4,362	51,857	09/20/2018.	02/25/2049.
46650P	AC 4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3			4	1FM	1,484,571	101.548	1,502,153	1,479,255	1,480,532	0	(4,039)	0	0	4.000	3.687	MON...	4,931	48,930	02/20/2019.	06/25/2049.
46651B	AC 4	JP MORGAN MORTGAGE TRUST 2019-6 A3			4	1FM	2,206,532	101.587	2,207,065	2,172,586	2,202,795	0	(3,737)	0	0	3.500	2.853	MON...	6,337	25,134	08/16/2019.	12/25/2049.
46651Y	AH 3	JP MORGAN MORTGAGE TRUST 2019-9 A5			4	1FE	3,082,697	101.126	3,033,780	3,000,000	3,082,058	0	(639)	0	0	3.500	3.207	MON...	8,750	8,750	11/22/2019.	05/25/2050.
59980C	AF 0	MILL CITY MORTGAGE TRUST 2017-3 M2			4	1FM	3,392,903	101.110	3,515,995	3,477,396	3,429,047	0	17,594	0	0	3.250	3.828	MON...	9,418	112,997	09/21/2017.	02/25/2058.
59980T	AB 2	MILL CITY MORTGAGE TRUST 2016-1 M1			4	1FM	2,272,360	100.791	2,282,921	2,265,000	2,264,956	0	(3,627)	0	0	3.150	3.061	MON...	5,946	71,348	08/15/2016.	04/25/2057.
67400A	AC 6	OAKS MORTGAGE TRUST 2015-2 A3			4	1FM	2,730,091	101.508	2,758,760	2,717,776	2,723,250	0	(2,257)	0	0	3.500	3.419	MON...	7,927	95,122	12/01/2016.	10/25/2045.
69371V	AA 5	PSMC TRUST 2018-1A A1			4	1FM	5,566,491	101.101	5,699,918	5,637,845	5,580,660	0	5,728	0	0	3.500	3.711	MON...	16,444	197,325	03/08/2018.	02/25/2048.
69374J	AA 9	PSMC TRUST 2018-3 A1			4	1FM	2,016,225	102.251	2,066,453	2,020,961	2,015,777	0	(421)	0	0	4.000	4.014	MON...	6,737	80,839	09/10/2018.	08/25/2048.
69374K	AA 6	PSMC TRUST 2018-4 A1			4	1FM	2,013,640	102.196	2,082,261	2,037,518	2,024,827	0	10,897	0	0	4.000	4.565	MON...	6,792	81,501	10/09/2018.	11/25/2048.
69374X	AA 8	PSMC 2019-2 A1			4	1FE	1,971,398	101.984	1,971,097	1,932,743	1,969,703	0	(1,695)	0	0	3.500	2.742	MON...	5,637	11,274	10/08/2019.	10/25/2049.
69375B	AM 9	PSMC 2019-3 A12			4	1FE	4,090,044	101.268	4,050,720	4,000,000	4,089,522	0	(522)	0	0	3.500	3.306	MON...	11,667	23,333	10/28/2019.	11/25/2049.
74927D	AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1			4	1FM	17,297	99.857	18,244	18,271	18,101	0	58	0	0	5.825	7.127	MON...	89	1,064	04/20/2010.	02/26/2036.
74958D	AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2			4	3FM	46,217	96.059	46,702	48,618	48,176	0	26	0	0	5.500	6.170	MON...	223	2,601	05/20/2010.	10/25/2021.
76110H	Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2			4	1FM	3,703,340	101.873	4,444,452	4,362,738	3,951,056	0	88,729	0	0	5.500	8.681	MON...	19,996	239,951	03/08/2005.	02/25/2035.
81745A	AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2			4	1FM	3,411,289	100.969	3,385,495	3,353,004	3,405,498	0	614	0	0	3.000	2.693	MON...	8,383	100,590	04/08/2013.	05/25/2043.
81745C	AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2			4	1FM	917,765	100.385	915,283	911,772	914,282	0	(258)	0	0	3.000	2.939	MON...	2,279	27,353	05/16/2013.	06/25/2043.
81745X	AA 5	SEQUOIA MORTGAGE TRUST 2017-4 A1			4	1FM	1,739,278	101.947	1,733,859	1,700,745	1,725,451	0	(7,665)	0	0	3.500	3.114	MON...	4,961	59,526	06/07/2017.	07/25/2047.
81746H	AB 7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2			4	1FM	2,231,158	101.204	2,225,794	2,199,314	2,210,530	0	(13,250)	0	0	3.500	3.042	MON...	6,415	76,976	09/20/2017.	10/25/2047.
81746Q	AA 9	SEQUOIA MORTGAGE TRUST 2018-2 A1			4	1FM	5,244,632	102.014	5,312,903	5,208,013	5,229,968	0	(10,327)	0	0	3.500	3.337	MON...	15,190	182,281	01/16/2018.	02/25/2048.
81746R	AU 3	SEQUOIA MORTGAGE TRUST 2016-2 A19			4	1FM	2,041,773	100.480	2,010,423	2,000,819	2,028,103	0	(2,160)	0	0	3.500	3.237	MON...	5,836	70,029	10/04/2016.	08/25/2046.
81746Y	AA 2	SEQUOIA MORTGAGE TRUST 2019-2 A1			4	1FM	3,304,559	101.953	3,306,075	3,242,744	3,287,857	0	(16,702)	0	0	4.000	2.970	MON...	10,809	75,282	05/17/2019.	05/25/2049.
81747C	AA 9	SEQUOIA MORTGAGE TRUST 2019-CH2 A1			4	1FM	3,133,914	101.707	3,097,604	3,045,616	3,118,373	0	(15,541)	0	0	4.500	2.921	MON...	11,421	57,070	07/16/2019.	08/25/2049.
81747D	AA 7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1			4	1FM	3,598,740	101.810	3,605,299	3,541,203	3,567,235	0	(7,201)	0	0	4.000	3.471	MON...	11,804	141,648	02/08/2018.	02/25/2048.
81747M	AA 7	SEQUOIA MORTGAGE TRUST 2019-CH1 A1			4	1FM	1,176,993	101.837	1,176,293	1,155,074	1,164,467	0	(12,526)	0	0	4.500	3.055	MON...	4,332	43,315	02/21/2019.	03/25/2049.
81747W	AG 2	SEQUOIA MORTGAGE TRUST 2018-7 A4			4	1FM	1,330,849	100.830	1,335,218	1,324,227	1,323,048	0	(7,385)	0	0	4.000	3.540	MON...	4,414	52,969	08/08/2018.	09/25/2048.
81748B	AB 8	SEQUOIA MORTGAGE TRUST 2019-3 A2			4	1FM	4,463,583	101.304	4,443,335	4,386,140	4,456,450	0	(7,133)	0	0	3.500	2.924	MON...	12,793	51,172	08/07/2019.	09/25/2049.
81748J	AA 3	SEQUOIA MORTGAGE TRUST 2019-4 A1			4	1FE	752,772	101.804	750,635	737,334	751,921	0	(851)	0	0	3.500	2.837	MON...	2,151	4,301	10/08/2019.	11/25/2049.
86358R	WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1			4	1FM	918,417	102.083	937,988	918,848	915,942	0	85	0	0	6.500	6.531	MON...	4,977	59,725	11/21/2002.	03/25/2032.
86359A	K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5			4	1FM	903,253	101.122	1,343,612	1,328,704	903,253	0	0	0	0	6.120	10.671	MON...	6,776	71,711	08/27/2003.	08/25/2033.
891098	AA 3	TORO MORTGAGE FUNDING TRUST 2017-RJ1 A			4	1PL	2,290,630	100.925	2,274,852	2,254,003	2,273,745	0	(7,494)	0	0	4.000	3.361	MON...	7,513	90,160	11/08/2017.	04/25/2074.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89171D	AA	5	TOWD POINT MRTGE TRUST 2015-1 A1			4	1FM	584,306	100.080	568,752	568,300	568,507	0	(1,596)	0	0	3.250	2.644	MON	308	18,470	01/14/2015.	10/25/2053.
89172P	AC	3	TOWD POINT MORTGAGE TRUST 2016-2 M1			4	1FM	2,821,289	99.868	2,996,040	3,000,000	2,871,552	0	17,070	0	0	3.000	3.802	MON	7,500	90,000	02/15/2017.	08/25/2055.
89172Y	AD	2	TOWD POINT MORTGAGE TRUST 2016-3 M2			4	1FM	3,463,223	105.712	3,699,920	3,500,000	3,471,528	0	2,869	0	0	4.000	4.145	MON	11,667	140,000	02/09/2017.	04/25/2056.
89173F	AC	4	TOWD POINT MORTGAGE TRUST 2017-1 M1			4	1FM	5,079,688	103.896	5,194,800	5,000,000	5,059,005	0	(7,510)	0	0	3.750	3.532	MON	15,625	187,500	10/06/2017.	10/25/2056.
92536B	AB	1	VERUS SECURITIZATION TRUST 2017-1A A2			4	1FM	737,066	100.319	739,430	737,079	735,693	0	(899)	0	0	3.158	3.107	MON	1,940	23,277	02/16/2017.	01/25/2047.
92922F	JJ	8	WASHINGTON MUTUAL 2003-AR11 B1			4	1FM	302,995	99.285	416,282	419,280	372,997	0	18,350	0	0	4.128	8.349	MON	1,442	17,857	08/25/2009.	10/25/2033.
92922F	KX	5	WASHINGTON MUTUAL 2003-AR12 B1			4	1FM	906,812	100.544	1,348,093	1,340,799	1,069,503	0	37,577	0	0	4.419	11.612	MON	4,937	61,675	08/27/2009.	02/25/2034.
949831	AA	9	WELLS FARGO MRTG BACKED SEC 2019-3 A1			4	1FE	2,193,942	101.803	2,202,526	2,163,518	2,190,562	0	(3,380)	0	0	3.500	2.798	MON	6,310	18,931	09/10/2019.	10/25/2049.
94989U	AS	0	WELLS FARGO MORTGAGE BACKED 2018-1 A17			4	1FM	4,956,460	101.803	5,287,912	5,194,259	4,995,465	0	36,120	0	0	3.500	4.411	MON	15,150	181,799	10/16/2018.	07/25/2047.
95002F	AE	4	WELLS FARGO MORTGAGE BACKED 2019-4 A5			4	1FE	9,229,995	101.422	9,127,980	9,000,000	9,228,641	0	(1,354)	0	0	3.500	3.293	MON	26,250	26,250	11/19/2019.	09/25/2049.
95002J	AA	4	WELLS FARGO MRTG BACKED SEC 2019-2 A1			4	1FM	2,469,055	101.890	2,471,693	2,425,845	2,467,832	0	(1,223)	0	0	4.000	3.550	MON	8,086	56,603	05/13/2019.	04/25/2049.
97652P	AA	9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1			4	1FM	689,975	102.102	681,478	667,448	680,022	0	(902)	0	0	3.835	3.488	MON	2,134	25,706	06/19/2014.	06/27/2044.
97652T	AD	5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4			4	1FM	2,089,695	100.911	2,063,284	2,044,649	2,069,368	0	4,148	0	0	3.500	3.251	MON	5,964	71,563	02/05/2015.	01/20/2045.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							205,187,133	XXX	211,760,798	207,894,632	205,694,905	0	30,108	0	0	XXX	XXX	XXX	674,690	6,990,935	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
04684T	AG	6	A10 SECURITIZATION 2017-1A B			4	1FE	4,998,781	99.333	4,966,650	5,000,000	4,999,527	0	321	0	0	3.150	3.178	MON	7,000	157,500	08/08/2017.	03/15/2036.
05490T	AC	6	BBCCRE TRUST 2015-GTP B			4	1FM	5,429,297	106.630	5,331,500	5,000,000	5,344,122	0	(26,071)	0	0	4.216	3.093	MON	14,639	210,800	09/28/2016.	08/10/2033.
05523E	AA	4	BANC OF AMERICA MERRILL LYNCH 2016-FR14			4	1FE	6,545,000	99.737	6,981,562	7,000,000	6,829,280	0	85,501	0	0	2.949	4.328	MON	17,204	208,475	06/21/2016.	02/27/2048.
12591R	AY	6	COMM MORTGAGE TRUST 2014-CCRE A-SB			4	1FM	2,620,697	102.684	2,612,767	2,544,473	2,564,897	0	(6,631)	0	0	3.595	3.151	MON	7,623	91,474	02/10/2014.	02/10/2047.
12649A	AC	3	CREDIT SUISSE MORTGAGE TRUST 2014-USA A2			4	1FM	5,335,938	105.449	5,272,450	5,000,000	5,192,060	0	(31,428)	0	0	3.953	3.207	MON	16,471	197,650	02/17/2015.	09/15/2037.
23305J	AG	7	DBUBS MORTGAGE TRUST 2017-BRBK C			4	1FM	2,961,102	102.892	3,007,533	2,923,000	2,952,283	0	(3,914)	0	0	3.648	3.260	MON	8,598	104,615	10/12/2017.	10/10/2034.
23306N	AG	7	DBWF 2015-LCM MORTGAGE TRUST 2015-LCM			4	1FM	4,826,357	100.827	5,041,350	5,000,000	4,887,600	0	14,480	0	0	3.535	3.829	MON	9,978	173,433	06/17/2015.	06/10/2034.
30261X	AA	6	FREMF MORTGAGE TRUST 2010-K9 B			4	1FM	3,079,375	101.471	3,297,808	3,250,000	3,224,230	0	21,191	0	0	5.208	5.981	MON	14,105	171,513	08/31/2011.	09/25/2045.
30262B	AL	9	FREMF MORTGAGE TRUST 2011-K11 B			4	1FM	1,104,697	101.562	1,117,182	1,100,000	1,097,715	0	(1,589)	0	0	4.418	5.048	MON	4,050	49,275	12/31/2013.	12/25/2048.
30262B	AL	9	FREMF MORTGAGE TRUST 2011-K11 B	CF		4	1FM	3,755,000	101.562	4,062,480	4,000,000	3,956,971	0	27,199	0	0	4.418	5.048	MON	14,726	179,181	06/09/2011.	12/25/2048.
30291J	AJ	2	FREMF MORTGAGE TRUST 2013-K29 B			4	1FM	2,917,969	102.908	3,087,240	3,000,000	2,957,018	0	10,025	0	0	3.481	4.466	MON	8,702	105,924	11/09/2015.	05/25/2046.
30291J	AJ	2	FREMF MORTGAGE TRUST 2013-K29 B	CF		4	1FM	2,624,016	102.908	3,087,240	3,000,000	2,847,547	0	39,691	0	0	3.481	4.466	MON	8,702	105,924	07/17/2013.	05/25/2046.
36198E	AD	7	GS MORTGAGE SECURITIES TRUST 2013-GC13 A			4	1FM	2,524,917	104.437	2,610,925	2,500,000	2,507,829	0	(2,985)	0	0	3.871	3.763	MON	5,645	96,775	07/17/2013.	07/10/2046.
36198F	AD	4	GS MORTGAGE SECURITIES TRUST 2013-GC14 A			4	1FM	5,049,797	104.462	5,223,100	5,000,000	5,015,804	0	(5,916)	0	0	3.955	3.849	MON	16,479	197,750	08/14/2013.	08/10/2046.
36254X	AA	2	GS MORTGAGE SECURITIES TRUST 2017-FARM A			4	1FM	1,031,778	106.108	1,061,080	1,000,000	1,026,949	0	(2,368)	0	0	3.659	3.224	MON	2,951	35,898	12/18/2017.	01/10/2043.
44217N	AC	0	HOUSTON GALLERIA MALL TRUST 2015-A A1			4	1FM	6,051,563	102.486	6,149,160	6,000,000	6,028,157	0	(5,318)	0	0	3.087	3.000	MON	15,433	185,196	03/26/2015.	03/05/2037.
46640L	AD	4	JPMBB COMM MORTG SEC TRUST 2013-C14 A4	CF		4	1FM	5,149,980	106.285	5,314,250	5,000,000	5,055,242	0	(16,415)	0	0	4.133	3.780	MON	17,220	206,635	08/02/2013.	08/15/2046.
46640N	AD	0	JPMBB COMMERCIAL MRTG SEC 2013-C15 A4	CF		4	1FM	835,973	105.571	867,913	822,113	827,266	0	(1,611)	0	0	4.096	3.897	MON	2,806	44,721	12/31/2013.	11/15/2045.
46643A	BD	4	JPMBB COMMERCIAL MORTGAGE SEC. 2014-C23	CF		4	1FM	5,049,985	105.428	5,271,400	5,000,000	5,022,078	0	(5,719)	0	0	3.670	3.558	MON	15,290	183,480	09/17/2014.	09/15/2047.
61690G	AE	1	MORGAN STANLEY BAML TRUST 2014-C14 A4			4	1FM	4,039,801	103.982	4,159,280	4,000,000	4,014,353	0	(4,727)	0	0	3.787	3.676	MON	12,623	151,480	01/31/2014.	01/15/2047.
61691B	AG	6	MORGAN STANLEY CAPITAL BARCLAY 2016-MART			4	1FM	5,599,978	99.748	5,585,888	5,600,000	5,598,349	0	(484)	0	0	2.480	2.474	MON	11,572	138,869	09/15/2016.	09/13/2031.
61762M	BV	2	MORGAN STANLEY BAML TRUST 2013-C10 A3	CF		4	1FM	2,947,967	105.293	2,991,021	2,840,665	2,879,989	0	(12,542)	0	0	4.102	3.488	MON	9,389	118,229	02/06/2014.	07/15/2046.
61762T	AE	6	MORGAN STANLEY BAML TRUST 2013-C11 A4			4	1FM	4,633,376	106.140	4,776,300	4,500,000	4,548,389	0	(14,699)	0	0	4.298	3.803	MON	8,307	189,696	08/01/2013.	08/15/2046.
68245H	AC	8	ONE MARKET PLAZA TRUST 2017-1MKT B			4	1FM	1,029,996	102.457	1,024,570	1,000,000	1,018,081	0	(4,253)	0	0	3.845	3.372	MON	3,204	38,453	02/15/2017.	02/10/2032.
68245H	AE	4	ONE MARKET PLAZA TRUST 2017-1MKT C			4	1FM	3,089,997	102.117	3,063,510	3,000,000	3,054,311	0	(12,748)	0	0	4.016	3.542	MON	10,041	120,489	02/15/2017.	02/10/2032.
78413M	AE	8	SFAVE COMMERCIAL MTGE SEC TR 2015-5AVE A			4	1FM	4,159,556	103.865	4,154,600	4,000,000	4,130,543	0	(6,388)	0	0	4.144	3.884	MON	13,813	165,760	02/03/2015.	01/05/2035.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
903442 AC 5	US 2018-USDC 2018 USDC B			4	1FM	4,119,866	108.240	4,329,600	4,000,000	4,103,434	0	(10,824)	0	0	4.277	3.926	MON	14,257	171,080	05/31/2018.	08/10/2050.
91830C AG 3	VNO MORTGAGE TRUST 2012-6AVE B			4	1FM	5,087,500	101.984	5,099,200	5,000,000	5,037,096	0	(14,098)	0	0	3.298	3.004	MON	7,328	164,885	04/06/2016.	11/15/2022.
92938C AD 9	WFRBS COMM MORTG TRUST 2013-C15 A4	CF		4	1FM	4,119,692	105.874	4,234,960	4,000,000	4,044,100	0	(13,109)	0	0	4.153	3.801	MON	13,843	166,120	08/06/2013.	08/15/2046.
94988Q AG 6	WELLS FARGO COMM MTG TRUST 2013-LC12 A4			4	1FM	2,574,810	106.112	2,652,800	2,500,000	2,526,953	0	(8,254)	0	0	4.218	3.864	MON	4,687	105,450	07/17/2013.	07/15/2046.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						113,294,761	XXX	116,435,319	112,580,251	113,292,173	0	(13,683)	0	0	XXX	XXX	XXX	316,686	4,236,730	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00213R AB 9	ARL FIRST LLC 2012-1A A2			4	1FE	1,498,821	102.468	1,537,020	1,500,000	1,499,207	0	58	0	0	3.810	3.850	MON	2,540	57,150	12/06/2012.	12/15/2042.
00214M AB 9	ARL SECOND LLC 2014-1A A2			4	1FE	1,998,867	103.569	2,071,380	2,000,000	1,999,434	0	113	0	0	3.970	4.010	MON	3,529	79,400	06/18/2014.	06/15/2044.
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1			4	1FM	722,234	103.995	994,817	956,601	838,307	0	(1,391)	0	0	4.980	7.614	MON	3,970	47,639	10/20/2008.	10/25/2033.
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A			4	1FE	2,744,138	103.102	2,829,376	2,744,250	2,742,942	0	(246)	0	0	3.467	3.471	MON	7,929	95,143	02/26/2015.	04/17/2045.
03065G AF 7	AMERICREDIT AUTOMOBILE REC 2017-2 C			4	1FE	3,499,253	101.015	3,535,525	3,500,000	3,499,677	0	156	0	0	2.970	2.994	MON	3,754	103,950	05/09/2017.	03/20/2023.
03066D AF 3	AMERICREDIT AUTOMOBILE REC 2016-2 C			4	1FE	3,121,340	100.184	3,127,161	3,121,417	3,121,312	0	18	0	0	2.870	2.887	MON	5,723	89,585	04/05/2016.	11/08/2021.
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A			4	1FM	2,104,167	94.473	2,116,535	2,240,360	2,104,167	0	705	76,581	0	6.420	8.024	MON	11,986	114,026	11/03/2003.	01/25/2034.
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9			4	1FM	4,801	99.752	4,990	5,003	4,983	0	22	0	0	4.330	5.321	MON	18	221	10/21/2005.	11/25/2035.
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5			4	1FM	411,497	100.144	444,901	444,262	438,659	0	4,196	0	0	7.300	8.108	MON	2,703	31,989	12/20/1999.	02/25/2028.
03236T AB 2	AXIS EQUIPMENT FINANCE REC 2018-1A B			4	1FE	8,031,231	101.425	8,146,451	8,031,995	8,031,197	0	(201)	0	0	3.590	3.617	MON	8,811	288,349	02/16/2018.	04/22/2024.
03789X AD 0	APPLEBEES/IHOP FUNDING LLC 2019-1A A2I			4	2FE	5,000,000	101.501	5,075,050	5,000,000	5,000,000	0	0	0	0	4.194	4.214	MJSD	15,145	104,850	05/28/2019.	06/07/2049.
038370 AA 0	AQUA FINANCE TRUST 2019A A			4	1FE	1,862,024	100.330	1,868,459	1,862,313	1,862,053	0	29	0	0	3.140	3.167	MON	2,599	13,969	09/16/2019.	07/16/2040.
038370 AB 8	AQUA FINANCE TRUST 2019-A B			4	1FE	4,999,564	99.798	4,989,900	5,000,000	4,999,602	0	38	0	0	3.470	3.496	MON	7,711	41,447	09/16/2019.	07/16/2040.
03837P AA 5	AQUA FINANCE TRUST 2017-A A			4	1FE	4,600,109	100.808	4,637,850	4,600,676	4,600,267	0	79	0	0	3.720	3.751	MON	7,606	171,145	11/17/2017.	11/15/2035.
04365J AE 9	ASCENTIUM EQUIPMENT RECEIVABLE 2017-1A C			4	1FE	2,299,406	101.292	2,329,716	2,300,000	2,299,669	0	31	0	0	3.110	3.135	MON	4,173	71,530	04/26/2017.	01/10/2023.
04365T AE 7	ASCENTIUM EQUIPMENT RECEIVABLE 2018-2A C			4	1FE	1,749,680	103.313	1,807,978	1,750,000	1,749,730	0	37	0	0	3.860	3.894	MON	3,940	67,550	10/16/2018.	07/10/2024.
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4			4	1FM	658,065	101.701	670,888	659,667	657,729	0	(132)	0	0	4.690	4.698	MON	2,578	31,240	12/31/2013.	06/25/2035.
05369D AB 1	AVID AUTOMOBILE RECEIVABLES 2019-1 B			4	1FE	1,999,723	99.804	1,996,080	2,000,000	1,999,734	0	11	0	0	2.820	2.841	MON	2,507	8,147	10/16/2019.	07/15/2026.
05377R BV 5	AESOP FUNDING II LLC 2014-1A A			4	1FE	999,755	100.008	1,000,080	1,000,000	999,995	0	40	0	0	2.500	2.518	MON	764	25,000	07/17/2014.	02/20/2020.
05377R CV 4	AESOP FUNDING II LLC 2017-2A B			4	1FE	4,997,745	101.735	5,086,750	5,000,000	4,998,582	0	416	0	0	3.330	3.363	MON	5,088	166,500	12/05/2017.	03/20/2024.
05377R CY 8	AESOP FUNDING II LLC 2018-1A A			4	1FE	4,998,763	103.963	5,198,150	5,000,000	4,999,050	0	182	0	0	3.700	3.733	MON	5,653	185,000	04/24/2018.	09/20/2024.
05377R DC 5	AESOP FUNDING II LLC 2018-2A A			4	1FE	4,998,734	105.662	5,283,100	5,000,000	4,998,942	0	188	0	0	4.000	4.038	MON	6,111	200,000	10/17/2018.	03/20/2025.
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A			4	1FE	172,765	99.993	172,754	172,766	172,766	0	0	0	0	2.660	2.675	MON	370	4,596	09/06/2012.	12/02/2027.
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A			4	1FE	493,970	99.799	493,081	494,074	494,049	0	3	0	0	3.010	3.032	MON	1,115	14,872	09/18/2013.	12/04/2028.
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A			4	1FE	1,323,531	100.549	1,330,901	1,323,637	1,323,601	0	1	0	0	2.880	2.899	MON	3,071	38,121	01/22/2015.	05/02/2030.
05607B AA 9	BXG RECEIVABLES NOTE TRUST 2017-A A			4	1FE	815,366	99.878	814,390	815,385	815,364	0	0	0	0	2.950	2.968	MON	1,938	24,054	05/24/2017.	10/04/2032.
05607B AB 7	BXG RECEIVABLES NOTE TRUST 2017-A B			4	2FE	1,312,596	100.429	1,318,305	1,312,674	1,312,607	0	5	0	0	3.590	3.617	MON	3,796	47,125	05/24/2017.	10/04/2032.
05607U AB 5	BXG RECEIVABLES NOTE TRUST 2018-A B			4	1FE	1,937,219	103.355	2,002,538	1,937,534	1,937,264	0	32	0	0	3.950	3.986	MON	6,165	76,533	10/16/2018.	02/02/2034.
05607U AC 3	BXG RECEIVABLES NOTE TRUST 2018-A C			4	2FE	1,859,226	102.778	1,911,260	1,859,600	1,859,281	0	39	0	0	4.440	4.485	MON	6,651	82,566	10/16/2018.	02/02/2034.
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A			4	1FE	2,861,967	102.131	2,922,968	2,861,979	2,861,938	0	(29)	0	0	4.213	4.249	MON	5,359	120,575	11/04/2016.	12/16/2041.
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B			4	2FE	1,226,516	103.878	1,274,129	1,226,563	1,226,519	0	(13)	0	0	5.682	5.748	MON	3,097	69,693	11/04/2016.	12/16/2041.
124860 CB 1	C-BASS LLC 1999-3 A			4	5FM	129,958	89.309	118,245	132,400	118,245	(13,092)	(55)	0	0	6.373	6.162	MON	657	8,350	07/15/1999.	01/01/2029.
12489W GE 8	C-BASS 2002-CB6 M2F			4	1FM	800,996	99.632	912,618	915,989	800,996	0	0	0	0	4.865	6.531	MON	3,714	32,791	12/13/2002.	01/25/2033.
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C			4	1FE	1,107,143	100.993	1,118,137	1,107,143	1,107,143	0	0	0	0	4.750	4.795	MON	3,068	52,589	07/06/2012.	07/11/2022.
12508U AD 7	CCG RECEIVABLES TRUST 2017-1 C			4	1FE	5,052,563	100.236	5,064,925	5,053,000	5,052,681	0	(109)	0	0	3.440	3.466	MON	8,208	173,823	06/05/2017.	11/14/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12508V AC 7	CCG RECEIVABLES TRUST 2018-1 B			4	1FE	1,999,814	100.776	2,015,520	2,000,000	1,999,867	0	23	0	0	3.090	3.112	MON	2,918	61,800	02/05/2018.	06/16/2025.
12509K AC 0	CCG RECEIVABLES TRUST 2018-2 B			4	1FE	2,999,750	102.238	3,067,140	3,000,000	2,999,799	0	39	0	0	3.480	3.507	MON	4,930	104,400	08/21/2018.	12/15/2025.
12510G AD 4	CCG RECEIVABLES TRUST 2019-1 C			4	2FE	999,957	102.078	1,020,780	1,000,000	999,957	0	0	0	0	3.570	3.597	MON	1,686	23,701	04/09/2019.	09/14/2026.
125634 AN 5	CLI FUNDING LLC 2014-1 A			4	1FE	1,369,016	100.166	1,371,854	1,369,581	1,369,273	0	41	0	0	3.290	3.320	MON	1,627	45,059	06/17/2014.	06/18/2029.
12563L AJ 6	CLI FUNDING LLC 2018-1A A			4	1FE	2,467,311	100.779	2,492,721	2,473,453	2,468,199	0	540	0	0	4.030	4.120	MON	3,600	99,680	04/24/2018.	04/18/2043.
12563L AL 1	CLI FUNDING LLC 2019-1A A			4	1FE	6,870,506	100.376	6,896,400	6,870,566	6,870,466	0	(40)	0	0	3.710	3.738	MON	9,205	147,983	05/07/2019.	05/18/2044.
12594T AC 7	CPS AUTO TRUST 2017-A C			4	1FE	2,464,027	100.257	2,470,826	2,464,492	2,464,289	0	74	0	0	3.310	3.337	MON	3,626	81,575	01/10/2017.	12/15/2022.
12637F AC 6	CPS AUTO TRUST 2016-D C			4	1FE	2,497,863	100.122	2,501,412	2,498,364	2,498,193	0	55	0	0	2.900	2.923	MON	3,220	72,453	10/13/2016.	01/17/2023.
12701# AA 1	CRG ISSUER			4	1PL	5,000,000	107.783	5,389,135	5,000,000	5,000,000	0	0	0	0	4.700	4.727	JAJO	52,875	235,000	07/19/2017.	01/10/2024.
12701# AB 9	CRG 2018-1 A SENIOR NOTES			2	1PL	3,000,000	110.065	3,301,935	3,000,000	3,000,000	0	0	0	0	5.300	5.136	JAJO	33,567	159,000	06/25/2018.	01/15/2024.
14314P AG 1	CARMAX AUTO OWNER TRUST 2017-2 D			4	2FE	4,998,323	101.039	5,051,950	5,000,000	4,999,092	0	268	0	0	3.390	3.421	MON	7,533	169,500	04/12/2017.	10/16/2023.
14315E AF 7	CARMAX AUTO OWNER TRUST 2018-4 C			4	1FE	2,249,515	103.890	2,337,525	2,250,000	2,249,606	0	96	0	0	3.850	3.885	MON	3,850	86,625	10/17/2018.	07/15/2024.
14855M AA 6	Castlelake Aircraft Securitiza 2019-1A A			4	1FE	3,291,095	101.018	3,324,604	3,291,101	3,291,075	0	(19)	0	0	3.967	3.999	MON	5,803	84,137	04/11/2019.	04/15/2039.
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2			4	2FE	2,925,000	102.644	3,002,337	2,925,000	2,925,000	0	0	0	0	5.216	5.249	JAJO	27,971	152,568	05/04/2017.	04/25/2047.
194204 AB 9	COLLEGE AVE STUDENT LOANS 2017-A A2			4	2FE	1,426,976	101.009	1,441,985	1,427,580	1,427,143	0	54	0	0	3.750	3.789	MON	892	53,534	07/11/2017.	11/26/2046.
19421U AB 0	COLLEGE AVE STUDENT LOANS 2019-A A2			4	1FE	2,873,492	99.075	2,847,955	2,874,545	2,873,547	0	55	0	0	3.280	3.308	MON	1,571	45,047	06/26/2019.	12/28/2048.
19423D AB 6	COLLEGE AVE STUDENT LOANS 2018-A A2			4	1FE	2,955,437	103.719	3,066,722	2,956,760	2,955,615	0	80	0	0	4.130	4.173	MON	2,035	122,114	06/12/2018.	12/26/2047.
20267T AA 0	COMMONBOND STUDENT LOAN TRUST 2016-A A1			4	1FE	1,638,453	101.065	1,655,977	1,638,527	1,638,460	0	(11)	0	0	3.320	3.343	MON	907	54,399	04/15/2016.	05/25/2040.
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1			4	1FE	969,733	100.569	975,515	969,996	969,820	0	22	0	0	2.730	2.750	MON	441	26,481	10/13/2016.	10/25/2040.
20267V AC 1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B			4	1FE	2,393,972	101.110	2,420,673	2,394,099	2,393,993	0	(12)	0	0	3.470	3.495	MON	1,385	83,075	06/02/2017.	05/25/2041.
20268M AA 4	COMMONBOND STUDENT LOAN TRUST 2018-BGS A			4	1FE	2,468,985	101.632	2,526,650	2,486,077	2,470,848	0	1,933	0	0	3.560	3.810	MON	1,475	88,504	12/14/2018.	09/25/2045.
20269D AC 9	COMMONBOND STUDENT LOAN TRUST 2018-AGS B			4	1FE	3,498,502	100.615	3,521,525	3,500,000	3,498,917	0	208	0	0	3.580	3.614	MON	2,088	125,300	03/09/2018.	02/25/2044.
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9			4	1FM	130,417	58.599	185,170	315,995	130,417	0	0	59,872	0	2.143	30.138	MON	576	8,631	11/10/1995.	03/15/2027.
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7			4	1FM	66,690	56.861	93,161	163,840	66,690	0	0	51,980	0	6.724	44.579	MON	922	11,157	02/28/1996.	03/15/2027.
22533Y AE 5	CREDIT ACCEPTANCE AUTO LOAN TR 2017-2A C			4	1FE	3,999,934	100.728	4,029,120	4,000,000	3,999,845	0	(109)	0	0	3.350	3.373	MON	5,956	134,000	06/20/2017.	06/15/2026.
22534U AC 6	CREDIT ACCEPTANCE AUTO LOAN TR 2017-3A B			4	1FE	1,999,464	101.024	2,020,480	2,000,000	1,999,740	0	120	0	0	3.210	3.239	MON	2,853	64,200	10/17/2017.	08/17/2026.
23343D AE 9	DT AUTO OWNER TRUST 2018-2 C			4	1FE	3,499,570	100.954	3,533,390	3,500,000	3,499,788	0	141	0	0	3.670	3.702	MON	5,709	128,450	06/05/2018.	03/15/2024.
252722 AB 9	DIAMOND RESORTS OWNER TRUST 2019-1A B			4	1FE	441,920	99.957	441,806	441,996	441,923	0	2	0	0	3.530	3.560	MON	477	5,201	08/13/2019.	02/20/2032.
252722 AC 7	DIAMOND RESORTS OWNER TRUST 2019-1A C			4	2FE	1,325,679	100.012	1,326,148	1,325,989	1,325,691	0	11	0	0	4.020	4.060	MON	1,629	17,768	08/13/2019.	02/20/2032.
252724 AB 5	DIAMOND RESORTS OWNER TRUST 2018-1 B			4	1FE	2,586,712	102.293	2,646,196	2,586,879	2,586,722	0	11	0	0	4.190	4.227	MON	3,312	108,390	08/14/2018.	01/21/2031.
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A			4	1FE	665,434	101.009	672,318	665,602	665,496	0	33	0	0	3.270	3.297	MON	665	21,765	10/06/2017.	10/22/2029.
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B			4	2FE	499,121	101.736	507,868	499,201	499,144	0	13	0	0	4.110	4.148	MON	627	20,517	10/06/2017.	10/22/2029.
25755T AK 6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II			4	2FE	4,937,500	104.301	5,149,862	4,937,500	4,937,500	0	0	0	0	4.328	4.350	JAJO	39,177	213,695	04/18/2018.	07/25/2048.
25755T AL 4	DOMINOS PIZZA MASTER ISSUER 2019-1A			4	2FE	5,000,000	100.142	5,007,100	5,000,000	5,000,000	0	0	0	0	3.668	3.684	JAJO	21,397	0	11/06/2019.	10/25/2049.
26208C AN 8	DRIVE AUTO RECEIVABLES TRUST 2017-AA D			4	1FE	2,999,934	101.377	3,041,310	3,000,000	2,999,786	0	(42)	0	0	4.160	4.195	MON	5,547	124,800	01/24/2017.	05/15/2024.
26208E AG 9	DRIVE AUTO RECEIVABLES TRUST 2017-1 D			4	1FE	4,249,866	101.020	4,293,350	4,250,000	4,249,772	0	(19)	0	0	3.840	3.870	MON	7,253	163,200	06/21/2017.	03/15/2023.
26208L AE 8	DRIVEN BRANDS FUNDING, LLC 2019-2A A2			4	2FE	3,500,000	100.209	3,507,315	3,500,000	3,500,000	0	0	0	0	3.981	4.000	JAJO	27,480	12,772	09/10/2019.	10/20/2049.
26208M AF 3	DRIVE AUTO RECEIVABLES TRUST 2018-5 C			4	1FE	3,999,108	101.910	4,076,400	4,000,000	3,999,503	0	375	0	0	3.990	4.033	MON	7,093	159,600	11/15/2018.	01/15/2025.
26209B AF 6	DRIVE AUTO RECEIVABLES TRUST 2018-4 C			4	1FE	3,749,341	100.945	3,785,438	3,750,000	3,749,676	0	282	0	0	3.660	3.696	MON	6,100	137,250	09/11/2018.	11/15/2024.
26224H AE 7	DRUG ROYALTY III LP 1 2017-1A A2			4	2FE	1,961,511	100.119	1,964,171	1,961,837	1,961,722	0	73	0	0	3.600	3.623	JAJO	14,910	70,626	05/31/2017.	04/15/2027.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26857E	AA	6	ELFI GRADUATE LOAN PROGRAM 2019-A A			4	1FE	1,916,089	98.761	1,892,737	1,916,483	1,916,098	0	9	0	0	2.540	2.558	MON	811	8,384	10/16/2019.	03/25/2044.
268602	AA	7	ELM TRUST 2016-1A A2			4	1FE	1,280,709	100.421	1,286,130	1,280,738	1,280,699	0	8	0	0	4.163	4.199	MON	1,629	53,317	12/08/2016.	06/20/2025.
27034M	AB	0	Earnest Student Loan Program L 2016-D A2			4	1FE	976,394	99.912	975,843	976,702	976,528	0	33	0	0	2.720	2.743	MON	443	26,566	10/25/2016.	01/25/2041.
284157	AA	2	ELARA HGV TIMESHARE ISSUER 2014-A A			4	1FE	351,246	100.083	351,545	351,254	351,252	0	1	0	0	2.530	2.544	MON	148	8,887	10/22/2014.	02/25/2027.
284157	AB	0	ELARA HGV TIMESHARE ISSUER 2014-A B			4	2FE	351,203	100.053	351,440	351,254	351,244	0	7	0	0	3.020	3.042	MON	177	10,608	10/22/2014.	02/25/2027.
28416D	AB	6	ELARA HGV TIMESHARE ISSUER 2017-A B			4	1FE	1,996,949	99.384	1,985,242	1,997,547	1,997,136	0	73	0	0	2.960	2.988	MON	985	59,127	10/17/2017.	03/25/2030.
289333	AB	2	ELM TRUST 2018-2A A2			4	1FE	3,599,926	100.512	3,618,432	3,600,000	3,599,867	0	(50)	0	0	4.605	4.648	MON	5,066	165,780	10/03/2018.	10/20/2027.
294751	EV	0	EQUITY ONE ABS INC 2004-3 AF5			4	1FM	4,609,356	101.024	4,857,511	4,808,274	4,751,323	0	10,618	0	0	4.457	5.095	MON	17,857	216,704	07/14/2004.	07/25/2034.
29978C	AA	8	EverBank Mortgage Loan Trust 2018-1 A1			4	1FM	3,268,536	101.452	3,353,725	3,305,726	3,274,802	0	2,362	0	0	3.500	3.666	MON	9,642	115,701	02/08/2018.	02/25/2048.
30166P	AE	1	EXETER AUTOMOBILE RECEIVABLES 2018-3A C			4	1FE	9,997,760	101.339	10,133,900	10,000,000	9,998,815	0	762	0	0	3.710	3.747	MON	16,489	371,000	07/17/2018.	06/15/2023.
34417M	AA	5	FOCUS BRANDS FUNDING LLC 2017-1A A2I			4	2FE	2,925,000	100.501	2,939,654	2,925,000	2,925,000	0	0	0	0	3.857	3.874	JAJO	19,116	112,817	03/21/2017.	04/30/2047.
35040U	AA	9	Foundation Finance Trust 2017-1A A			4	1FE	2,706,279	100.463	2,719,203	2,706,671	2,706,414	0	47	0	0	3.300	3.328	MON	3,970	89,320	12/06/2017.	07/15/2033.
35105D	AD	3	FOURSIGHT CAPITAL AUTOMOBILE 2018-1 B			4	1FE	4,328,800	100.940	4,370,702	4,330,000	4,329,483	0	422	0	0	3.530	3.566	MON	6,793	152,849	03/13/2018.	04/17/2023.
35105D	AE	1	FOURSIGHT CAPITAL AUTOMOBILE 2018-1 C			4	1FE	1,649,533	101.407	1,673,216	1,650,000	1,649,738	0	115	0	0	3.680	3.716	MON	2,699	60,720	03/13/2018.	08/15/2023.
35105M	AF	8	FOURSIGHT CAPTIAL AUTOMOBILE R 2018-2 D			4	1FE	2,999,917	103.195	3,095,850	3,000,000	2,999,902	0	(21)	0	0	4.330	4.369	MON	5,773	129,900	10/29/2018.	07/15/2024.
35105R	AE	0	Foursight Capital Automobile R 2019-1 C			4	1FE	1,999,518	100.828	2,016,560	2,000,000	1,999,576	0	58	0	0	3.070	3.096	MON	2,729	28,483	06/19/2019.	04/15/2025.
36157R	D7	7	GE CAPITAL MTG 1999-HE1 A6			4	1FM	742,028	104.100	766,701	736,504	736,875	0	(1,183)	0	0	6.700	6.658	MON	4,112	49,511	05/21/2010.	04/25/2029.
36157R	D9	3	GE CAPITAL MTG 1999-HE M			4	6FM	176,699	85.597	159,883	186,786	159,883	2,526	1,562	0	0	6.705	7.432	MON	1,044	10,277	01/28/2002.	04/25/2029.
36249E	AC	8	GLS AUTO RECEIVABLES TRUST 2018-2A B			4	1FE	2,999,442	101.078	3,032,340	3,000,000	2,999,726	0	198	0	0	3.710	3.746	MON	4,947	111,300	06/12/2018.	03/15/2023.
36253U	AD	3	GLS AUTO RECEIVABLES TRUST 2017-1A C			4	1FE	4,999,249	100.399	5,019,950	5,000,000	4,999,663	0	146	0	0	3.500	3.529	MON	7,778	175,000	06/19/2017.	07/15/2022.
36255X	AB	9	GLS AUTO RECEIVABLES TRUST 2018-3A B			4	1FE	3,499,659	101.414	3,549,490	3,500,000	3,499,740	0	62	0	0	3.780	3.812	MON	5,880	132,300	10/02/2018.	08/15/2023.
36257N	AB	9	GLS AUTO RECEIVABLES TRUST 2019-2A B			4	1FE	3,499,318	101.724	3,560,340	3,500,000	3,499,460	0	142	0	0	3.320	3.349	MON	5,164	71,657	04/30/2019.	03/15/2024.
38061L	AA	7	GOLD KEY RESORTS 2014-A A			4	1FE	1,364,653	100.059	1,365,746	1,364,941	1,364,874	0	89	0	0	3.220	3.245	MON	1,953	43,951	12/01/2014.	03/17/2031.
38081E	AA	9	GOLDEN BEAR 2016-1A A			4	1FE	2,566,694	102.445	2,629,450	2,566,694	2,566,694	0	0	0	0	3.750	3.750	MS	27,004	96,251	06/15/2016.	09/20/2047.
38217K	AA	2	Goodgreen Trust 2016-1A A			4	1FE	3,529,919	101.794	3,595,036	3,531,678	3,530,085	0	(124)	0	0	3.230	3.240	AO	24,082	117,584	10/28/2016.	10/15/2052.
411707	AB	8	CKE RESTAURANTS HOLDINGS INC 2018-1A AI			4	2FE	2,962,500	100.705	2,983,386	2,962,500	2,962,500	0	0	0	0	4.250	4.269	MJSD	3,847	125,906	05/23/2018.	06/21/2048.
42710V	AA	2	HERCULES CAPITAL FUNDING TRUST 2018-1A A			4	1FE	7,499,874	100.369	7,527,675	7,500,000	7,499,721	0	(106)	0	0	4.605	4.648	MON	10,553	345,375	10/25/2018.	11/22/2027.
42711A	AA	7	HERCULES CAPITAL FUNDING TRUST 2019-1A A			4	1FE	2,499,950	100.622	2,515,550	2,500,000	2,499,913	0	(36)	0	0	4.703	4.748	MON	3,593	107,451	01/14/2019.	02/20/2028.
42770L	AA	1	HERO FUNDING TRUST 2015-1A A			4	1FE	1,275,963	102.779	1,312,016	1,276,541	1,276,045	0	94	0	0	3.840	3.845	MS	13,753	50,946	04/22/2015.	09/20/2040.
42770Q	AA	0	HERO FUNDING TRUST 2014-2A A			4	1FE	1,404,012	103.548	1,454,823	1,404,969	1,404,192	0	65	0	0	3.990	3.999	MS	15,727	56,058	10/16/2014.	09/21/2040.
42806D	BG	3	HERTZ VEHICLE FINANCING LLC 2017-2A A			4	1FE	2,498,916	102.245	2,556,125	2,500,000	2,499,377	0	205	0	0	3.290	3.322	MON	1,371	82,250	09/14/2017.	10/25/2023.
42806D	BH	1	HERTZ VEHICLE FINANCING LLC 2017-2A B			4	1FE	1,749,598	103.461	1,810,568	1,750,000	1,749,765	0	74	0	0	4.200	4.242	MON	1,225	73,500	09/14/2017.	10/25/2023.
42806D	BR	9	HERTZ VEHICLE FINANCING LLC 2018-1A B			4	1FE	4,998,196	101.903	5,095,150	5,000,000	4,998,478	0	148	0	0	3.600	3.631	MON	3,000	180,000	01/17/2018.	02/25/2024.
42806D	BS	7	HERTZ VEHICLE FINANCING LLC 2018-1A C			4	2FE	2,249,532	102.854	2,314,215	2,250,000	2,249,499	0	(17)	0	0	4.390	4.430	MON	1,646	98,775	01/17/2018.	02/25/2024.
42806D	CJ	6	HERTZ VEHICLE FINANCING LLC 2019-2A B			4	1FE	6,999,117	102.477	7,173,390	7,000,000	6,999,045	0	(72)	0	0	3.670	3.697	MON	4,282	147,718	05/22/2019.	05/25/2025.
43284B	AB	8	HILTON GRAND VACATIONS TRUST 2018-AA B			4	1FE	1,967,793	102.512	2,017,698	1,968,255	1,967,858	0	48	0	0	3.700	3.735	MON	1,214	72,825	09/11/2018.	02/25/2032.
43284B	AC	6	HILTON GRAND VACATIONS TRUST 2018-AA C			4	2FE	1,968,060	102.687	2,021,142	1,968,255	1,968,070	0	5	0	0	4.000	4.035	MON	1,312	78,730	09/11/2018.	02/25/2032.
44040H	AA	0	HORIZON AIRCRAFT FINANCE I LTD 2019-1 A			4	1FE	4,839,722	99.941	4,836,888	4,839,744	4,839,716	0	(6)	0	0	3.721	3.749	MON	8,004	81,539	06/21/2019.	07/15/2039.
44040J	AA	6	Horizon Aircraft Finance I Lim 2019-2 A			4	1FE	3,976,097	99.536	3,957,741	3,976,190	3,976,104	0	8	0	0	3.425	3.449	MON	6,053	17,023	10/18/2019.	11/15/2039.
449670	CP	1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6			4	1FM	186,776	105.722	197,520	186,830	186,332	0	(28)	0	0	7.520	7.604	MON	1,171	16,229	06/16/1997.	08/20/2028.
45780K	AD	8	InSite Issuer LLC 2016-1A A			4	1FE	10,000,000	100.510	10,051,000	10,000,000	10,000,000	0	0	0	0	2.883	2.900	MON	12,813	288,300	10/25/2016.	11/15/2046.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46616M AA 8		HENDERSON RECEIVABLES LLC 2010-3A A			4	1FE	569,903	103.103	587,706	570,018	569,947	0	(12)	0	0	3.820	3.853	MON	968	21,775	10/29/2010.	12/15/2048.
46618L AA 8		HENDERSON RECEIVABLES LLC 2015-1A A			4	1FE	2,184,287	100.997	2,207,461	2,185,670	2,184,458	0	38	0	0	3.260	3.287	MON	3,167	71,253	03/25/2015.	09/15/2072.
466365 AA 1		JACK IN THE BOX FUNDING, LLC 2019-1A A2I			4	2FE	7,250,000	100.862	7,312,495	7,250,000	7,250,000	0	0	0	0	3.982	4.000	FMAN	28,870	109,864	06/28/2019.	08/25/2049.
46648R AC 5		JP MORGAN MORTGAGE TRUST 2018-1 A3			4	1FM	1,511,335	102.082	1,537,755	1,506,392	1,508,855	0	(1,375)	0	0	3.500	3.410	MON	4,394	52,724	01/18/2018.	06/25/2048.
46651N AA 2		JOL AIR 2019-1 A			4	1FE	4,684,928	101.247	4,743,355	4,684,934	4,684,899	0	(29)	0	0	3.967	3.998	MON	8,260	102,734	05/17/2019.	04/15/2044.
48283P AE 1		KABBAGE FUNDING LLC 2019-1 A			4	1FE	1,999,978	101.125	2,022,500	2,000,000	1,999,981	0	3	0	0	3.825	3.856	MON	3,400	57,375	03/12/2019.	03/15/2024.
50543L AA 0		LABRADOR AVIATION FINANCE LTD 2016-1A A1			4	1FE	2,405,528	101.848	2,498,459	2,453,125	2,417,522	0	3,862	0	0	4.300	4.746	MON	4,688	105,484	12/08/2016.	01/15/2042.
52603J AA 8		LENDMARK FUNDING TRUST 2018-2A A			4	1FE	3,499,942	102.830	3,599,050	3,500,000	3,499,907	0	(20)	0	0	4.230	4.267	MON	4,524	148,050	10/25/2018.	04/20/2027.
52603V AA 1		LENDMARK FUNDING TRUST 2018-1A A			4	1FE	4,999,727	101.341	5,067,050	5,000,000	4,999,744	0	11	0	0	3.810	3.841	MON	5,821	190,500	05/08/2018.	12/21/2026.
52603V AB 9		LENDMARK FUNDING TRUST 2018-1A B			4	1FE	3,399,860	102.802	3,495,268	3,400,000	3,399,839	0	(23)	0	0	4.090	4.125	MON	4,249	139,060	05/08/2018.	12/21/2026.
53688T AA 2		LITIGATION FEE RESIDUAL FUND 2015-1 A			4	1PL	815,478	101.561	828,205	815,478	815,478	0	0	0	0	4.000	4.019	JAJO	5,618	33,138	04/24/2015.	10/30/2027.
543190 AA 0		LONGTRAIN LEASING III LLC 2015-1A A1			4	1FE	3,219,700	100.247	3,227,830	3,219,876	3,219,723	0	1	0	0	2.980	2.999	MON	4,265	61,508	08/30/2019.	01/15/2045.
55281T AB 6		MCA FUND HOLDING LLC 2017-1 B			4	2FE	594,906	100.168	595,906	594,906	594,906	0	0	0	0	4.560	4.547	FMAN	3,542	31,018	06/21/2017.	08/15/2028.
553891 AA 0		MVW OWNER TRUST 2014-1 A			4	1FE	558,852	99.891	558,401	559,010	558,988	0	(22)	0	0	2.250	2.266	MON	384	12,578	09/30/2014.	09/20/2031.
553894 AA 4		MVW OWNER TRUST 2016-1A A			4	1FE	804,616	99.375	799,673	804,702	804,648	0	25	0	0	2.250	2.262	MON	553	18,106	08/02/2016.	12/20/2033.
553896 AB 7		MVW OWNER TRUST 2017-1A B			4	1FE	891,837	100.001	891,880	891,871	891,838	0	2	0	0	2.750	2.766	MON	749	24,527	08/08/2017.	12/20/2034.
553896 AC 5		MVW OWNER TRUST 2017-1A C			4	2FE	1,783,274	99.617	1,776,910	1,783,741	1,783,428	0	73	0	0	2.990	3.013	MON	1,630	53,334	08/08/2017.	12/20/2034.
57109F AB 2		MARLETTE FUNDING TRUST 2018-3A B			4	1FE	4,353,110	100.896	4,393,012	4,354,000	4,353,528	0	280	0	0	3.860	3.898	MON	7,470	168,064	07/20/2018.	09/15/2028.
59549W AA 1		MID STATE TRUST SERIES 11 A1			4	2FE	3,172,617	105.400	3,434,136	3,258,193	3,238,471	0	7,257	0	0	4.864	5.383	MON	7,044	158,479	04/22/2010.	07/15/2038.
59560U AA 9		MID-STATE TRUST 2004-1 A			4	1FE	557,251	107.415	584,953	544,573	550,247	0	(891)	0	0	6.005	5.670	MON	2,725	32,701	04/19/2011.	08/15/2037.
59560W AC 1		MID-STATE TRUST 2010-1 M			4	1FM	998,310	104.388	1,042,838	999,002	998,011	0	(160)	0	0	5.250	5.277	MON	4,371	52,448	11/24/2010.	12/15/2045.
62848B AB 7		MVW OWNER TRUST 2018-1A B			4	1FE	2,046,751	102.401	2,096,218	2,047,068	2,046,813	0	38	0	0	3.600	3.629	MON	2,252	73,694	06/19/2018.	01/21/2036.
62946A AA 2		NP SPE II LLC 2016-1A A1			4	1FE	2,649,315	103.304	2,736,848	2,649,315	2,649,315	0	0	0	0	4.164	4.199	MON	3,371	110,317	04/25/2016.	04/20/2046.
629682 AA 3		NADG NNN OPERATING LP 2019-1 A			4	1FE	3,000,000	100.340	3,010,200	3,000,000	3,000,000	0	0	0	0	3.368	3.391	MON	6,175	0	11/21/2019.	12/28/2049.
63939N AB 9		NAVIENT STUDENT LOAN TRUST 2016-AA A2A			4	1FE	1,248,715	103.575	1,293,960	1,249,297	1,248,966	0	36	0	0	3.910	3.949	MON	2,171	48,848	01/28/2016.	12/15/2045.
63939X AD 3		NAVIENT STUDENT LOAN TRUST 2017-A B			4	1FE	7,299,470	102.523	7,484,179	7,300,000	7,299,582	0	37	0	0	3.910	3.943	MON	12,686	285,430	10/12/2017.	12/16/2058.
64352V ED 9		NEW CENTURY HOME EQUITY LOAN 2003-5 AI6			4	1FM	3,796,797	101.456	3,988,503	3,931,263	3,885,772	0	(52,916)	0	0	5.043	5.351	MON	16,523	198,844	10/07/2003.	11/25/2033.
68235R AC 8		ONDECK ASSET SECURITIZATION TR 2018-1A A			4	1FE	6,499,808	100.102	6,506,630	6,500,000	6,499,686	0	(92)	0	0	3.500	3.525	MON	8,847	227,500	04/10/2018.	04/18/2022.
68267B AC 4		ONEMAIN FINANCIAL ISSUANCE TRU 20181-A C			4	1FE	4,999,310	101.327	5,066,350	5,000,000	4,999,460	0	90	0	0	3.770	3.802	MON	8,901	188,500	02/21/2018.	03/14/2029.
68504R AA 6		ORANGE LAKE TIMESHARE TRUST 2014-AA A			4	1FE	820,340	99.781	818,687	820,484	820,435	0	35	0	0	2.290	2.303	MON	1,148	18,789	08/06/2014.	07/09/2029.
68504R AB 4		ORANGE LAKE TIMESHARE TRUST 2014-AA B			4	2FE	631,498	99.708	629,793	631,637	631,588	0	34	0	0	3.030	3.052	MON	1,170	19,139	08/06/2014.	07/09/2029.
68504T AA 2		ORANGE LAKE TIMESHARE TRUST 2015-AA A			4	1FE	955,736	100.504	960,710	955,892	955,820	0	30	0	0	2.880	2.900	MON	1,759	27,530	10/21/2015.	09/08/2027.
68504U AB 7		ORANGE LAKE TIMESHARE TRUST 2019-A B			4	1FE	1,626,958	101.045	1,644,180	1,627,176	1,626,966	0	8	0	0	3.360	3.386	MON	3,341	29,159	05/21/2019.	04/09/2038.
68504W AB 3		ORANGE LAKE TIMESHARE TRUST 2018-A B			4	1FE	2,730,412	100.804	2,752,406	2,730,453	2,730,394	0	(11)	0	0	3.350	3.373	MON	5,844	91,470	02/13/2018.	07/08/2030.
68504W AC 1		ORANGE LAKE TIMESHARE TRUST 2018-A C			4	2FE	2,340,031	100.761	2,358,167	2,340,357	2,340,085	0	27	0	0	3.740	3.772	MON	5,592	87,529	02/13/2018.	07/08/2030.
687846 AE 5		OSCAR US FUNDING TRUST 2017-1A A4			4	1FE	2,999,328	99.523	2,985,699	3,000,000	2,999,689	0	118	0	0	3.300	3.327	MON	5,775	99,000	03/15/2017.	05/10/2024.
68784A AE 6		OSCAR US FUNDING TRUST 2017-2A A4			4	1FE	2,249,418	100.475	2,260,690	2,250,000	2,249,692	0	119	0	0	2.760	2.782	MON	3,623	62,100	09/12/2017.	12/10/2024.
68784U AE 2		OSCAR US FUNDING TRUST 2016-2A A4			4	1FE	2,341,738	99.629	2,333,669	2,342,366	2,342,142	0	110	0	0	2.990	3.015	MON	3,113	70,037	09/14/2016.	12/15/2023.
69145A AB 4		OXFORD FINANCE FUNDING TRUST 2019-1A A			4	1FE	2,000,000	101.507	2,030,140	2,000,000	2,000,000	0	0	0	0	4.459	4.499	MON	3,964	76,794	01/29/2019.	02/15/2027.
69363P AC 4		PUBLIC SERVICE NEW HAMPSHIRE 2018-1 A3			4	1FE	499,987	108.771	543,855	500,000	500,023	0	7	0	0	3.814	3.812	FA	7,946	23,467	05/01/2018.	02/01/2035.
72703P AA 1		PLANET FITNESS MASTER ISSUER 2018-1A A2I			4	2FE	5,925,000	101.922	6,038,879	5,925,000	5,925,000	0	0	0	0	4.262	4.279	MJSD	18,238	252,523	07/19/2018.	09/05/2048.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
72703P AC 7		PLANET FITNESS MASTER ISSUER 2019-1A A2			4	2FE	3,500,000	98.700	3,454,500	3,500,000	3,500,000	0	0	0	0	3.858	3.876	MJSD.	10,502	0	11/20/2019.	12/05/2049.
73316P HP 8		POPULAR ABS MORTGAGE PASS-THRO 2005-D A			4	1FM	54,751	100.158	58,180	58,088	57,327	0	79	0	0	3.789	4.684	MON...	183	2,321	11/18/2005.	01/25/2036.
74114N AJ 6		PRESTIGE AUTO RECEIVABLES TRUS 2018-1A C			4	1FE	5,499,299	102.506	5,637,830	5,500,000	5,499,496	0	173	0	0	3.750	3.783	MON...	9,167	206,250	09/18/2018.	10/15/2024.
74114N AL 1		PRESTIGE AUTO RECEIVABLES TRUS 2018-1A D			4	2FE	2,999,370	103.628	3,108,840	3,000,000	2,999,542	0	142	0	0	4.140	4.181	MON...	5,520	124,200	09/18/2018.	10/15/2024.
74331A AC 6		PROGRESS RESIDENTIAL TRUST 2019-SFR4 B			4	1FE	1,999,987	99.542	1,990,840	2,000,000	1,999,863	0	(124)	0	0	2.937	2.927	MON...	4,895	9,464	09/18/2019.	11/19/2035.
74333J AD 3		PROGRESS RESIDENTIAL TRUST 2017-SFR1 B			4	1FE	2,499,924	99.909	2,497,725	2,500,000	2,498,408	0	(635)	0	0	3.017	3.008	MON...	6,285	75,425	07/13/2017.	08/17/2034.
74333J AG 6		PROGRESS RESIDENTIAL TRUST 2017-SFR1 C			4	1FE	3,999,884	100.426	4,017,040	4,000,000	3,997,220	0	(1,117)	0	0	3.316	3.307	MON...	11,053	132,640	07/13/2017.	08/17/2034.
759950 CU 0		RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5			4	1FM	3,859,718	100.795	4,341,187	4,306,947	3,976,502	0	9,059	0	0	6.558	8.075	MON...	23,537	180,717	06/18/2004.	07/25/2034.
78446T AC 8		SLM STUDENT LOAN TRUST 2011-C A2B			4	1FE	44,251	100.170	41,265	41,195	43,772	0	(84)	0	0	4.540	3.981	MON...	83	1,870	12/31/2013.	10/17/2044.
78448Q AB 4		SMB PVT EDUCATION LOAN TRUST 2015-B A2A			4	1FE	850,842	100.510	859,141	854,781	853,434	0	376	0	0	2.980	3.092	MON...	1,132	25,473	07/23/2015.	07/15/2027.
78448W AD 7		SMB PRIVATE EDUCATION LOAN TR 2017-A B			4	1FE	2,906,594	100.101	3,003,030	3,000,000	2,940,991	0	4,917	0	0	3.500	3.916	MON...	4,667	105,000	01/31/2017.	06/17/2041.
80285E AF 4		SANTANDER DRIVE AUTO REC 2016-1 C			4	1FE	66,503	100.040	66,542	66,515	66,515	0	3	0	0	3.090	3.115	MON...	91	2,055	02/10/2016.	04/15/2022.
80286A AG 9		SANTANDER DRIVE AUTO REC 2018-5 D			4	2FE	1,749,653	102.915	1,801,013	1,750,000	1,749,752	0	90	0	0	4.190	4.232	MON...	3,259	73,325	10/16/2018.	12/16/2024.
817743 AA 5		SERVPRO MASTER ISSUER, LLC 2019-1A A2			4	2FE	5,000,000	100.653	5,032,650	5,000,000	5,000,000	0	0	0	0	3.882	3.900	JAJO..	48,525	0	09/17/2019.	10/25/2049.
81783R AA 1		SETTLEMENT FEE FINANCE LLC 2013-1A A			4	1FE	1,227,916	102.623	1,260,125	1,227,916	1,227,916	0	0	0	0	3.980	3.999	JAJO..	8,960	48,871	11/15/2013.	01/25/2044.
82652M AC 4		SIERRA RECEIVABLES FUNDING CO 2019-2A C			4	2FE	1,197,870	100.161	1,199,893	1,197,964	1,197,871	0	0	0	0	3.120	3.142	MON...	1,142	15,262	07/16/2019.	05/20/2036.
82652N AB 4		SIERRA RECEIVABLES FUNDING CO 2019-3A B			4	1FE	1,862,547	99.957	1,862,094	1,862,895	1,862,554	0	7	0	0	2.750	2.771	MON...	1,565	8,254	10/17/2019.	07/15/2038.
82653D AB 5		SIERRA RECEIVABLES FUNDING CO 2018-2A B			4	1FE	958,934	101.602	974,415	959,051	958,951	0	13	0	0	3.650	3.680	MON...	1,070	35,005	07/11/2018.	06/20/2035.
82653D AC 3		SIERRA RECEIVABLES FUNDING CO 2018-2A C			4	2FE	958,784	101.582	974,223	959,051	958,835	0	35	0	0	3.940	3.980	MON...	1,155	37,787	07/11/2018.	06/20/2035.
82653G AB 8		SIERRA RECEIVABLES FUNDING CO 2018-3A B			4	1FE	803,791	102.177	821,426	803,924	803,809	0	16	0	0	3.870	3.905	MON...	951	31,112	10/10/2018.	09/20/2035.
82653G AC 6		SIERRA RECEIVABLES FUNDING CO 2018-3A C			4	2FE	1,044,039	102.174	1,066,755	1,044,058	1,044,033	0	(2)	0	0	4.170	4.205	MON...	1,330	43,537	10/10/2018.	09/20/2035.
83189D AD 2		SMB PRIVATE EDUCATION LOAN TRS 2017-B B			4	1FE	4,965,232	100.222	5,011,100	5,000,000	4,972,294	0	3,331	0	0	3.500	3.615	MON...	7,778	175,000	10/31/2017.	12/16/2041.
83405A AA 2		SOFI CONSUMER LOAN PROGRAM TRU 2017-1 A			4	1FE	784,635	100.319	787,205	784,702	784,558	0	(98)	0	0	3.280	3.304	MON...	429	25,738	01/20/2017.	01/26/2026.
83405A AB 0		SOFI CONSUMER LOAN PROGRAM TRU 2017-1 B			4	1FE	999,808	102.484	1,024,840	1,000,000	999,857	0	3	0	0	4.730	4.780	MON...	788	47,300	01/20/2017.	01/26/2026.
83406E AD 7		SOCIAL PROFESSIONAL LOAN PROG 2018-A B			4	1FE	7,994,763	101.468	8,117,440	8,000,000	7,995,819	0	517	0	0	3.610	3.646	MON...	4,813	288,800	01/18/2018.	02/25/2042.
83546D AF 5		SONIC CAPITAL LLC 2018-1A A2			4	2FE	2,472,917	102.324	2,530,387	2,472,917	2,472,917	0	0	0	0	4.026	4.059	MON...	3,042	99,560	01/23/2018.	02/20/2048.
846502 AA 0		SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A			4	1PL	1,111,198	101.565	1,128,584	1,111,198	1,111,198	0	0	0	0	4.000	4.011	FMAN.	7,408	44,448	05/08/2015.	08/01/2031.
859245 AA 0		STERLING BANK TRUST FSB 2004-1			4	1	210,584	5.750	210,584	0	174,262	0	146,634	0	0	4.677	89.135	MON...	2,379	92,996	10/29/2009.	04/26/2026.
86212V AF 1		STORE MASTER FUNDING LLC 2018-1A A3			4	1FE	1,987,482	104.785	2,083,475	1,988,333	1,987,552	0	63	0	0	4.400	4.448	MON...	2,673	87,486	10/12/2018.	10/20/2048.
86212X AB 6		STORE MASTER FUNDING LLC 2019-1 A2			4	1FE	2,994,815	100.935	3,022,856	2,994,854	2,994,814	0	(1)	0	0	3.650	3.678	MON...	3,340	11,235	11/06/2019.	10/20/2049.
872295 AE 0		TCF AUTO REC OWNER TRUST 2016-1A B			4	1FE	1,999,946	99.944	1,998,880	2,000,000	1,999,908	0	(39)	0	0	2.320	2.331	MON...	2,062	46,400	09/14/2016.	06/15/2022.
87342R AD 6		TACO BELL FUNDING, LLC 2018-1 A2I			4	2FE	2,970,000	102.443	3,042,557	2,970,000	2,970,000	0	0	0	0	4.318	4.337	FMAN.	12,824	127,176	11/14/2018.	11/25/2048.
87407P AE 0		TAL ADVANTAGE LLC 2013-2A A			4	1FE	978,746	99.864	977,835	979,167	978,828	0	14	0	0	3.550	3.580	MON...	1,062	34,761	10/31/2013.	11/20/2038.
88315F AE 1		TEXTAINER MARINE CCONTAINERS 2017-2A A			4	1FE	4,387,636	99.740	4,377,007	4,388,417	4,387,786	0	71	0	0	3.520	3.549	MON...	4,720	154,472	06/22/2017.	06/20/2042.
88315L AA 6		TEXTAINER MARINE CONTAINERS 2018-1A A			4	1FE	4,436,927	100.422	4,508,948	4,490,000	4,443,244	0	4,587	0	0	4.110	4.410	MON...	5,639	184,539	08/02/2018.	08/20/2043.
88642M AD 2		TIDEWATER AUTO RECEIVABLES TR 2018-AA C			4	1FE	4,998,863	101.479	5,073,950	5,000,000	4,999,470	0	412	0	0	3.840	3.879	MON...	8,533	192,000	04/20/2018.	11/15/2024.
89656C AA 1		TRINITY RAIL LEASING LP 2010-1A A			4	1FE	2,692,043	109.447	2,946,360	2,692,043	2,692,043	0	0	0	0	5.194	5.250	MON...	5,826	139,825	10/18/2010.	10/16/2040.
89656F AA 4		TRINITY RAIL LEASING LP 2012-1A A1			4	1FE	471,653	99.777	470,602	471,653	471,653	0	0	0	0	2.266	2.276	MON...	475	10,688	12/12/2012.	01/15/2043.
89657A AA 4		TRINITY RAIL LEASING L.P. 2018-1A A1			4	1FE	5,093,427	100.861	5,139,175	5,095,304	5,093,653	0	154	0	0	3.820	3.858	MON...	7,569	194,640	06/13/2018.	06/17/2048.
89657B AA 2		TRINITY RAIL LEASING L.P. 2019-1A A			4	1FE	1,953,199	102.615	2,005,279	1,954,178	1,953,268	0	69	0	0	3.820	3.859	MON...	2,903	51,218	04/02/2019.	04/17/2049.
89657B AC 8		Trinity Rail Leasing 2019 LLC 2019-2A A2			4	1FE	1,998,895	98.875	1,977,500	2,000,000	1,998,913	0	18	0	0	3.100	3.127	MON...	2,411	10,333	10/08/2019.	10/18/2049.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89679H	AJ	4	TRITON CONTAINER FINANCE LLC 2018-1A A			4	1FE	2,886,953	100.478	2,901,302	2,887,500	2,887,016	0	41	0	0	3.950	3.986	MON	3,485	114,056	03/13/2018.	03/20/2043.
89690E	AC	1	TRIP RAIL MASTER FUNDING LLC 2011-1A A2			4	1FE	2,995,483	104.165	3,120,245	2,995,483	2,995,483	0	0	0	0	6.024	6.100	MON	8,020	180,448	06/29/2011.	07/15/2041.
902635	AA	9	UNITED CAPITAL MARKETS 2003-A			4	1FE	82,731	2.000	93,853	0	80,030	0	(1,190)	0	0	2.300	.156.088	MON	1,799	88,997	08/20/2008.	11/08/2027.
91823A	AG	6	VB-S1 Issuer LLC 2018-1A C			4	1FE	3,500,000	100.940	3,532,900	3,500,000	3,500,000	0	0	0	0	3.413	3.437	MON	5,309	119,455	02/12/2018.	02/15/2048.
918290	AA	5	VSE VOI Mortgage LLC 2016-A A			4	1FE	916,641	99.800	914,901	916,735	915,988	0	(193)	0	0	2.540	2.510	MON	1,940	23,285	09/14/2016.	07/20/2033.
92211M	AC	7	VANTAGE DATA CENTERS ISSUER 2018-1A A2			4	1FE	3,926,667	103.148	4,050,278	3,926,667	3,926,667	0	0	0	0	4.072	4.106	MON	7,106	159,894	02/09/2018.	02/16/2043.
92257A	AB	0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A			4	1FE	2,957,377	102.194	3,023,289	2,958,382	2,954,926	0	(1,307)	0	0	3.590	3.562	MON	8,850	106,206	04/06/2018.	04/25/2048.
92257L	AB	6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF			4	1FE	1,320,862	99.779	1,318,295	1,321,215	1,319,207	0	(498)	0	0	3.000	2.966	MON	3,303	39,636	05/08/2017.	05/25/2047.
92257N	AA	4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A			4	1FE	2,886,760	100.027	2,887,811	2,887,032	2,886,245	0	(515)	0	0	3.130	3.077	MON	7,530	37,652	07/17/2019.	07/25/2049.
92940V	AA	9	WRG Debt Funding II LLC 2017-1 A			4	1PL	7,000,821	101.204	7,085,186	7,000,895	7,000,606	0	(106)	0	0	4.458	4.498	MON	13,871	318,544	09/14/2017.	03/15/2026.
94354K	AA	8	WAVE USA 2019-1 A			4	1FE	4,419,256	99.030	4,376,581	4,419,450	4,419,248	0	(9)	0	0	3.597	3.624	MON	7,065	28,703	09/30/2019.	09/15/2044.
949456	AA	5	WELK RESORTS LLC 2013-A A			4	1FE	443,560	99.980	443,531	443,620	443,587	0	(5)	0	0	3.100	3.123	MON	611	13,752	11/21/2013.	03/15/2029.
949458	AA	1	WELK RESORTS LLC 2015-AA A			4	1FE	691,638	100.092	692,331	691,695	691,659	0	8	0	0	2.790	2.808	MON	858	19,298	06/02/2015.	06/16/2031.
94945P	AA	3	WELK RESORTS LLC 2017-AA A			4	1FE	1,014,662	100.760	1,022,477	1,014,765	1,014,693	0	10	0	0	2.820	2.839	MON	1,272	28,616	06/15/2017.	06/15/2033.
94945P	AB	1	WELK RESORTS LLC 2017-AA B			4	2FE	1,014,459	100.487	1,019,571	1,014,629	1,014,518	0	20	0	0	3.410	3.438	MON	1,538	34,599	06/15/2017.	06/15/2033.
95058X	AD	0	WENDYS FUNDING LLC 2018-1A A2I			4	2FE	4,900,000	101.170	4,957,330	4,900,000	4,900,000	0	0	0	0	3.573	3.588	MJSD	7,781	175,077	12/06/2017.	03/15/2048.
95058X	AH	1	WENDYS FUNDING LLC 2019-1A A2II			4	2FE	4,477,500	102.974	4,610,661	4,477,500	4,477,500	0	0	0	0	4.080	4.100	MJSD	8,119	85,759	06/13/2019.	06/15/2049.
96033C	AA	0	WESTGATE RESORTS 2016-1A A			4	1FE	1,614,056	100.311	1,624,915	1,619,877	1,616,879	0	29	0	0	3.500	3.520	MON	1,732	56,696	04/22/2016.	12/20/2028.
96033D	AA	8	WESTGATE RESORTS 2017-1A A			4	1FE	810,134	100.407	814,418	811,116	809,894	0	(83)	0	0	3.050	3.049	MON	2,062	24,739	03/30/2017.	12/20/2030.
96033D	AB	6	WESTGATE RESORTS 2017-1A B			4	2FE	404,956	100.838	408,957	405,558	404,765	0	(66)	0	0	4.050	4.052	MON	1,369	16,425	03/30/2017.	12/20/2030.
96033W	AB	4	WESTGATE RESORTS 2018-1A B			4	1FE	2,083,473	101.064	2,116,222	2,093,943	2,086,010	0	1,436	0	0	3.580	3.755	MON	6,247	74,963	04/19/2018.	12/20/2031.
96033W	AC	2	WESTGATE RESORTS 2018-1A C			4	2FE	2,388,497	101.012	2,417,295	2,393,077	2,388,199	0	(150)	0	0	4.100	4.121	MON	8,176	98,116	04/19/2018.	12/20/2031.
96041L	AF	9	WESTLAKE AUTOMOBILE RECEIVABLE 2019-2A D			4	2FE	1,749,836	101.244	1,771,770	1,750,000	1,749,852	0	17	0	0	3.200	3.224	MON	2,489	27,689	06/12/2019.	11/15/2024.
96042F	AE	4	WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A C			4	1FE	3,499,348	100.991	3,534,685	3,500,000	3,499,679	0	209	0	0	3.500	3.532	MON	5,444	122,500	05/09/2018.	01/16/2024.
96042F	AF	1	WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A D			4	2FE	3,999,562	102.312	4,092,480	4,000,000	3,999,670	0	60	0	0	4.000	4.035	MON	7,111	160,000	05/09/2018.	01/16/2024.
96042N	AL	1	WESTLAKE AUTOMOBILE RECEIVABLE 2018-1A D			4	2FE	6,248,872	101.146	6,321,625	6,250,000	6,249,417	0	263	0	0	3.410	3.439	MON	9,472	213,125	01/17/2018.	05/15/2023.
97064E	AA	6	WILLIS ENGINE SECURITIZATION T 2018-A A			4	1FE	2,818,578	104.539	2,946,660	2,818,718	2,818,594	0	(10)	0	0	4.750	4.797	MON	5,951	133,889	08/16/2018.	09/15/2043.
974153	AA	6	WINGSTOP FUNDING LLC 2018-1 A2			4	2FE	992,500	103.059	1,022,861	992,500	992,500	0	0	0	0	4.970	4.998	MJSD	3,563	52,205	11/06/2018.	12/05/2048.
00176A	AY	1	AMERICAN MONEY MANAGEMENT CORP 2012-11A		D	4	1FE	6,000,000	100.099	6,005,946	6,000,000	6,000,000	0	0	0	0	4.002	4.022	JAJO	40,691	240,144	04/20/2018.	04/30/2031.
00176J	AP	1	AMERICAN MONEY MANAGEMENT CORP 2015-16A		D	4	1FE	5,000,000	98.880	4,944,005	5,000,000	5,000,000	0	0	0	0	4.351	4.374	JAJO	47,135	247,528	03/29/2017.	04/14/2029.
04016L	AE	7	ARES CLO LTD 2017-42A B2		D	4	1FE	3,700,000	98.518	3,645,159	3,700,000	3,700,000	0	0	0	0	3.740	3.754	JAJO	26,523	138,380	02/17/2017.	01/22/2028.
04941Y	AE	9	ATLAS SENIOR LOAN FUND LTD 2018-11A A1F		D		1FE	7,500,000	100.361	7,527,075	7,500,000	7,500,000	0	0	0	0	4.074	4.074	JAJO	55,169	405,703	06/08/2018.	07/26/2031.
04942C	AG	1	ATLAS SENIOR LOAN FUND LTD 2019-14A B2 C		D	4	1FE	2,500,000	100.966	2,524,145	2,500,000	2,500,000	0	0	0	0	4.295	4.315	JAJO	58,763	0	05/16/2019.	07/20/2032.
06759M	AJ	0	BABSON CLO LTD 2016-1A B2R		D	4	1FE	6,000,000	100.281	6,016,848	6,000,000	6,000,000	0	0	0	0	4.580	4.606	JAJO	51,907	274,800	07/25/2018.	07/23/2030.
06760B	AJ	1	BABSON CLO LTD 2017-1A C		D	4	1FE	3,000,000	99.702	2,991,054	3,000,000	3,000,000	0	0	0	0	4.403	4.406	JAJO	27,520	149,948	06/23/2017.	07/18/2029.
06760J	AJ	4	BABSON CLO LTD 2018-2A B		D	4	1FE	5,000,000	96.805	4,840,255	5,000,000	5,000,000	0	0	0	0	3.901	3.901	JAJO	42,260	224,542	04/04/2018.	04/15/2030.
12479L	AA	8	CAI 2012-1A A 2012-1A A		D	4	1FE	849,817	100.155	851,318	850,000	849,942	0	18	0	0	3.470	3.500	MON	492	29,495	10/10/2012.	10/25/2027.
12805P	AJ	5	CAL FUNDING LTD 2018-2A A		D	4	1FE	3,062,156	101.703	3,114,654	3,062,500	3,062,175	0	13	0	0	4.340	4.381	MON	2,215	132,912	09/12/2018.	09/25/2043.
13080B	AC	5	SYMPHONY CLO LTD 2013-12A B2R		D	4	1FE	4,000,000	99.809	3,992,372	4,000,000	4,000,000	0	0	0	0	3.389	3.403	JAJO	27,865	135,560	04/03/2017.	10/15/2025.
14311X	AE	2	CARLYLE GLOBAL MARKET STRTGY 2018-1A B C		D	4	1FE	5,000,000	96.353	4,817,625	5,000,000	5,000,000	0	0	0	0	3.816	3.833	JAJO	38,159	221,129	04/17/2018.	04/20/2031.

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14314F AG 3	CARLYLE GLOBAL MARKET STRAT 2017-3A B CL		D	4	1FE	3,500,000	97.448	3,410,691	3,500,000	3,500,000	0	0	0	0	4.316	4.337	JAJO	30,211	172,485	06/23/2017.	07/20/2029.
15032A AQ 0	CEDAR FUNDING LTD 2016-5A AFR CLO		D	4	1FE	6,500,000	100.235	6,515,243	6,500,000	6,500,000	0	0	0	0	3.976	3.996	JAJO	53,124	258,440	07/03/2018.	07/17/2031.
17275G AA 4	CIRRUS FUNDING 2018-1, LTD 2018-1A A CLO		D	4	1FE	5,000,000	103.591	5,179,535	5,000,000	5,000,000	0	0	0	0	4.800	4.800	JJ	104,000	158,000	11/02/2018.	01/25/2037.
21623P AG 2	COOK PARK CLO, LTD 2018-1A C		D	4	1FE	5,000,000	95.751	4,787,555	5,000,000	5,000,000	0	0	0	0	3.752	3.753	JAJO	39,606	216,813	03/09/2018.	04/17/2031.
26251L AG 9	DRYDEN SENIOR LOAN FUND 2018-64A C CLO		D	4	1FE	2,450,000	95.234	2,333,228	2,450,000	2,450,000	0	0	0	0	3.753	3.760	JAJO	19,157	106,311	03/20/2018.	04/18/2031.
26252E AL 3	DRYDEN SENIOR LOAN FUND 2018-70A A2B CLO		D	4	1FE	8,070,000	101.117	8,160,150	8,070,000	8,070,000	0	0	0	0	4.311	4.331	JAJO	72,479	279,285	12/07/2018.	01/16/2032.
37952U AD 5	SEACO CONTAINER 2014-1A A1		D	4	1FE	1,145,594	99.914	1,144,848	1,145,833	1,145,699	0	17	0	0	3.190	3.215	MON	1,421	36,552	07/23/2014.	07/17/2029.
38136F AJ 2	GOLDEN TREE LOAN MANAGEMENT 2017-1A B2 C		D	4	1FE	4,250,000	99.636	4,234,534	4,250,000	4,250,000	0	0	0	0	3.790	3.807	JAJO	31,768	161,075	03/09/2017.	04/20/2029.
38137M AP 2	Goldentree Loan Opportunities 2016-12A B		D	4	1FE	3,749,986	100.087	3,753,270	3,750,000	3,749,956	0	10	0	0	4.375	4.399	JAJO	31,901	164,063	06/29/2018.	07/21/2030.
38137P BA 7	GOLDENTREE LOAN OPPORTUNITIES 2015-10A C		D	4	1FE	7,000,000	100.073	7,005,089	7,000,000	7,000,000	0	0	0	0	5.100	5.131	JAJO	70,408	357,000	08/08/2018.	07/20/2031.
38138B AJ 9	GOLDEN TREE LOAN MANAGEMENT 2018-3A B2 C		D	4	1FE	5,000,000	99.887	4,994,355	5,000,000	5,000,000	0	0	0	0	4.430	4.453	JAJO	44,300	221,500	04/26/2018.	04/20/2030.
38172H AJ 3	GOLUB CAPITAL PARTNERS CLO LTD 2019-45A		D	4	1FE	3,500,000	99.044	3,466,537	3,500,000	3,500,000	0	0	0	0	4.000	4.019	JAJO	45,111	0	08/22/2019.	10/20/2031.
38177E AA 4	Golub Capital Partners ABS Fun 2019-1 A		D	4	1FE	5,999,221	99.987	5,999,220	6,000,000	5,999,297	0	76	0	0	4.722	4.765	MON	51,942	0	10/11/2019.	10/20/2027.
44331D AJ 8	HIGHBRIDGE LOAN MANAGEMENT LTD 5A-2015 B		D	4	1FE	5,000,000	100.819	5,040,945	5,000,000	5,000,000	0	0	0	0	4.830	4.859	JAJO	50,983	240,829	10/02/2018.	10/15/2030.
45605P AM 0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3		D	4	2FE	4,700,050	100.569	4,726,794	4,700,050	4,700,050	0	0	0	0	5.235	5.268	JAJO	51,943	184,536	05/05/2016.	04/15/2026.
46359C AA 1	ENGENCAP ABS TRUST PAYMENT TR 2016-1A		D	4	2FE	1,191,497	100.991	1,205,850	1,194,016	1,193,009	0	475	0	0	3.670	3.783	MON	1,339	43,820	09/07/2016.	12/21/2026.
46617E AU 1	JFIN CLO Ltd 2014-1A B2R		D	4	1FE	3,000,000	99.366	2,980,983	3,000,000	3,000,000	0	0	0	0	3.138	3.125	JAJO	18,567	94,140	09/15/2017.	04/21/2025.
55818Y BG 5	MADISON PARK FUNDING LTD 2015-17A CR CLO		D	4	1FE	2,000,000	99.855	1,997,104	2,000,000	2,000,000	0	0	0	0	4.366	4.390	JAJO	17,464	99,574	05/23/2017.	07/21/2030.
55819D AN 6	MADISON PARK FUNDING LTD 2018-31A A2B CL		D	4	1FE	6,000,000	99.835	5,990,118	6,000,000	6,000,000	0	0	0	0	4.550	4.554	JAJO	51,567	235,842	11/08/2018.	01/23/2031.
55819M AL 0	MADISON PARK FUNDING LTD 2019-35A A2B CL		D	4	1FE	3,500,000	101.091	3,538,185	3,500,000	3,500,000	0	0	0	0	4.060	4.080	JAJO	28,420	55,261	04/25/2019.	04/20/2031.
62848F AG 7	MYERS PARK CLO LTD 2018-1A B2		D	4	1FE	5,000,000	100.368	5,018,410	5,000,000	5,000,000	0	0	0	0	4.421	4.443	JAJO	43,600	239,493	08/16/2018.	10/20/2030.
64132J AE 5	NEUBERGER BERMAN CLO LTD 2019-31A A2B		D	4	1FE	4,000,000	101.280	4,051,204	4,000,000	4,000,000	0	0	0	0	4.180	4.201	JAJO	32,976	68,738	04/18/2019.	04/20/2031.
67573C AG 4	OCTAGON INVESTMENT PARTNERS 32 2017-1A B		D	4	1FE	5,250,000	98.190	5,154,980	5,250,000	5,250,000	0	0	0	0	3.760	3.776	JAJO	41,673	197,400	07/25/2017.	10/15/2029.
67591Y AG 4	OCTAGON INVESTMENT PARTNERS 38 2018-1A A		D	4	1FE	5,000,000	100.174	5,008,710	5,000,000	5,000,000	0	0	0	0	4.500	4.524	JAJO	44,375	260,625	07/12/2018.	07/20/2030.
682336 AA 0	ONE ELEVEN FUNDING I LTD 2017-1A A1 CLO		D	4	1FE	7,500,000	100.433	7,532,445	7,500,000	7,500,000	0	0	0	0	3.600	3.614	JAJO	59,250	270,000	09/01/2017.	10/12/2035.
69355D AC 1	PPM CLO, LTD 2018-1 B1		D	4	1FE	5,000,000	100.299	5,014,945	5,000,000	5,000,000	0	0	0	0	4.661	4.687	JAJO	49,199	279,660	07/02/2018.	07/15/2031.
784309 AA 4	S-JETS Limited 2017-1 A		D	4	1FE	6,738,297	100.150	6,748,416	6,738,309	6,738,183	0	(52)	0	0	3.967	3.999	MON	11,880	267,309	08/14/2017.	08/15/2042.
81883A AJ 8	SHACKLETON CLO LTD 2015-7RA A2		D	4	1FE	10,000,000	100.292	10,029,240	10,000,000	10,000,000	0	0	0	0	4.048	4.067	JAJO	85,458	504,876	07/12/2018.	07/15/2031.
89989F AA 2	TURBINE ENGINE SEC LTD 2013-1A A		C	4	1FE	2,784,557	99.500	2,816,400	2,830,553	2,803,371	0	4,011	0	0	5.125	5.511	MON	6,447	145,066	06/20/2016.	12/13/2048.
915328 BC 1	UPLAND CLO LTD 2016-1A A1BR		D	4	1FE	14,500,000	100.044	14,506,380	14,500,000	14,500,000	0	0	0	0	3.982	4.000	JAJO	113,874	577,390	04/25/2018.	04/20/2031.
92325Q AE 7	Venture CDO Ltd 2018-32A A2BF CLO		D	4	1FE	7,000,000	100.380	7,026,628	7,000,000	7,000,000	0	0	0	0	4.259	4.278	JAJO	60,454	372,663	06/15/2018.	07/15/2031.
92913U AY 2	VOYA CLO LTD 2015-3A A2BR		D	4	1FE	8,900,000	101.195	9,006,373	8,900,000	8,900,000	0	0	0	0	4.682	4.709	JAJO	82,182	386,603	11/02/2018.	10/20/2031.
92915U AF 1	VOYA CLO LTD 2017-2A A2B		D	4	1FE	6,500,000	98.231	6,384,983	6,500,000	6,500,000	0	0	0	0	3.780	3.796	JAJO	51,870	245,700	05/02/2017.	06/07/2030.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						818,664,477	XXX	828,717,783	820,470,372	819,244,946	(10,566)	152,140	188,433	0	XXX	XXX	XXX	3,273,388	28,972,181	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						4,338,321,117	XXX	4,556,335,525	4,313,305,817	4,325,035,769	(10,566)	(1,081,463)	1,749,050	(156,800)	XXX	XXX	XXX	37,937,767	165,590,008	XXX	XXX
Hybrid Securities - Issuer Obligations																					
25746U BY 4	DOMINION RESOURCES INC		..	2	2FE	3,000,000	107.932	3,237,960	3,000,000	3,000,000	0	0	0	0	5.750	5.750	AO	43,125	172,500	09/24/2014.	10/01/2054.
4299999. Hybrid Securities - Issuer Obligations						3,000,000	XXX	3,237,960	3,000,000	3,000,000	0	0	0	0	XXX	XXX	XXX	43,125	172,500	XXX	XXX
4899999. Total - Hybrid Securities						3,000,000	XXX	3,237,960	3,000,000	3,000,000	0	0	0	0	XXX	XXX	XXX	43,125	172,500	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						3,837,229,274	XXX	4,064,526,971	3,809,683,795	3,823,132,261	0	(1,270,520)	1,560,617	(156,800)	XXX	XXX	XXX	39,485,505	144,250,936	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
7799999. Total - Residential Mortgage-Backed Securities						511,811,238	XXX	521,895,791	506,379,492	507,596,882	0	.....(969,353)	0	0	XXX	XXX	XXX	1,515,508	18,124,830	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						209,157,590	XXX	215,126,742	207,172,978	208,923,559	0	.....(89,387)	0	0	XXX	XXX	XXX	575,250	7,614,922	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						842,562,368	XXX	853,370,876	843,970,372	843,027,973	.....(10,566)	58,450	188,433	0	XXX	XXX	XXX	3,351,722	29,912,181	XXX	XXX
8399999. Grand Total - Bonds						5,400,760,470	XXX	5,654,920,380	5,367,206,637	5,382,680,675	.....(10,566)	.....(2,270,810)	1,749,050	.....(156,800)	XXX	XXX	XXX	44,927,985	..199,902,869	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	For eign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
207597 77 4	CONNECTICUT LT & PWR CO CUM PFD SER 1968			2,000.000	50.00	0.000	101,234	62.480	124,960	101,234	1,640	6,560	0	0	0	0	0	0	2FE	12/29/1993.
61761J 40 6	MORGAN STANLEY SERIES I PFD			200,000.000	25.00	0.000	5,000,000	28.170	5,634,000	5,000,000	79,688	318,752	0	0	0	0	0	0	3FE	09/11/2014.
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							5,101,234	XXX	5,758,960	5,101,234	81,328	325,312	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							5,101,234	XXX	5,758,960	5,101,234	81,328	325,312	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
026874 15 6	AMERICAN INTERNATIONAL GROUP WARRANTS			2.000	21	10.280	21	27	0	0	0	10	0	10	0	01/20/2011.	
026874 78 4	AMERICAN INTERNATIONAL GROUP			5.000	257	51.330	257	3,627	0	6	0	60	0	60	0	07/02/2009.	
000000 00 0	FEDERAL HOME LOAN BANK - CINTI			415,523.000	41,552,300	100.000	41,552,300	41,552,300	0	1,927,457	0	0	0	0	0	04/10/2019.	
488401 10 0	KEMPER CORP			100.000	7,750	77.500	7,750	2,487	0	103	0	1,112	0	1,112	0	08/25/2011.	
534187 10 9	LINCOLN NATIONAL CORP			89.000	5,252	59.010	5,252	2,393	0	132	0	685	0	685	0	04/17/2006.	
747301 10 9	QUAD GRAPHICS INC			29,500.000	137,765	4.670	137,765	923,760	0	30,975	0	(225,675)	0	(225,675)	0	12/28/2017.	
89417E 10 9	TRAVELERS COS INC			100.000	13,695	136.950	13,695	2,969	0	323	0	1,720	0	1,720	0	03/01/2007.	
91529Y 10 6	UNUMPROVIDENT CORP			100.000	2,916	29.160	2,916	3,815	0	109	0	(22)	0	(22)	0	07/06/1999.	
656568 50 8	NORTEL NETWORKS CORPORATION		A.	76.000	0	0.001	0	0	0	0	0	0	0	0	0	07/17/2008.	
456837 10 3	ING GROEP NV		C	105.010	1,265	12.050	1,265	87	0	65	0	146	0	146	0	09/29/2003.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					41,721,221	XXX	41,721,221	42,491,465	0	1,959,170	0	(221,964)	0	(221,964)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
13177# 10 6	CAMARGO RE INC			1,000.000	25,250,000	25,250.000	25,250,000	25,250,000	0	0	0	0	0	0	0	12/26/2018.	
49179@ 10 0	KENWOOD RE INC			250,000.000	0	0.000	0	5,000,000	0	0	0	0	0	0	0	12/31/2013.	
61411* 10 5	MONTGOMERY RE			250,000.000	0	0.000	0	250,000	0	0	0	0	0	0	0	12/15/2008.	
63763# 10 1	NATIONAL SEC LIFE & ANNUITY CO			10,000.000	40,947,292	4,094.729	40,947,292	30,655,710	0	0	0	3,928,244	0	3,928,244	0	12/15/2011.	
67740* 10 4	OHIO NATIONAL LIFE ASSURANCE			3,200.000	257,442,888	80,450.903	257,442,888	119,926,265	0	106,000,000	0	(32,983,771)	0	(32,983,771)	0	08/17/1979.	
67741# 10 9	OHIO NATIONAL EQUITIES INC			3,330.000	1,346,105	404.236	1,346,105	9,430,000	0	0	0	(648,125)	0	(648,125)	0	10/23/1998.	
67741@ 10 1	OHIO NATIONAL INVESTMENTS INC			10.000	0	0.000	0	10,000	0	6,750,000	0	0	0	0	0	02/13/1996.	
68215@ 10 6	THE O N EQUITY SALES CO			33,600.000	7,702,841	229.251	7,702,841	1,390,000	0	0	0	1,199,216	0	1,199,216	0	05/28/1999.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					332,689,126	XXX	332,689,126	191,911,975	0	112,750,000	0	(28,504,436)	0	(28,504,436)	0	XXX	XXX
9799999. Total - Common Stock					374,410,347	XXX	374,410,347	234,403,440	0	114,709,170	0	(28,726,400)	0	(28,726,400)	0	XXX	XXX
9899999. Total Common and Preferred Stock					379,511,581	XXX	380,169,307	239,504,674	81,328	115,034,482	0	(28,726,400)	0	(28,726,400)	0	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions								
01030L DS 1	ALABAMA ST INCENTIVES FING AUT GENERAL		09/13/2019	Goldman Sachs & Co		4,000,000	4,000,000	0
114894 ZW 1	BROWARD CNTY FL ARPT SYS REVEN AIRPORT		11/07/2019	Bank of America		7,986,860	8,000,000	0
19954K AQ 4	COLUMBUS OH REGL ARPT AUTH CUS AIRPORT		04/18/2019	Bank of America		2,000,000	2,000,000	0
219764 SF 5	CORONA-NORCO CA UNIF SCH DIST SCHOOL DIS		10/03/2019	Citi Global Markets Inc		5,000,000	5,000,000	0
24917N AR 2	DENVER CO CITY & CNTY HSG AUTH GENERAL		10/04/2019	J P Morgan & Co		3,900,000	3,900,000	0
353187 EK 9	FRANKLIN CNTY OH HOSP FACS REV MEDICAL		10/17/2019	J P Morgan & Co		5,000,000	5,000,000	0
36005F DU 6	FULTON CNTY GA DEV AUTH REVENU HIGHER ED		09/09/2019	Various		5,559,630	5,580,000	3,135
365298 Z8 4	GARDEN GROVE CA UNIF SCH DIST SCHOOL DIS		09/25/2019	Raymond James & Associates		5,000,000	5,000,000	0
376087 GL 0	GILROY CA UNIF SCH DIST SCHOOL DISTRICT		10/09/2019	Raymond James & Associates		3,000,000	3,000,000	0
376087 GM 8	GILROY CA UNIF SCH DIST SCHOOL DISTRICT		10/09/2019	Raymond James & Associates		3,000,000	3,000,000	0
40727T DK 7	HAMILTON CNTY OH HLTH CARE FAC MEDICAL		12/19/2019	RBC Capital Markets		5,000,000	5,000,000	0
41978C BJ 3	HAWAII ST ARPTS SYS CUSTOMER AIRPORT		09/10/2019	Bank of America		5,946,000	6,000,000	3,713
462590 MH 0	IOWA ST STUDENT LOAN LIQUIDITY STUDENT L		10/09/2019	RBC Capital Markets		2,000,000	2,000,000	0
491034 AP 9	KENTON CNTY KY ARPT BRD SENIOR AIRPORT		03/06/2019	Bank of America		1,500,000	1,500,000	0
49130N EW 5	KENTUCKY ST HGR EDU STUDENT LO		04/05/2019	Bank of America		4,920,000	4,920,000	0
516391 DU 0	LANSING MICH BRD WTR & LT UTIL POWER		12/13/2019	J P Morgan & Co		9,395,000	9,395,000	0
57563R QK 8	MASSACHUSETTS EDL ING AUTH		05/03/2019	RBC Capital Markets		2,500,000	2,500,000	0
57587A P3 6	MASSACHUSETTS ST HSG FIN AGYHS SINGLE FA		05/01/2019	RBC Capital Markets		2,000,000	2,000,000	0
576000 XQ 1	MASSACHUSETTS ST SCH BLDG AUTH EDUCATION		11/07/2019	Bank of America		7,000,000	7,000,000	0
59334D LS 1	MIAMI DADE CNTY FL WTR & SWR WATER		10/24/2019	Jeffries & Co		7,000,000	7,000,000	0
594654 HF 5	MICHIGAN ST HSG DEV AUTH SF MT SINGLE FA		10/09/2019	Barclays		5,000,000	5,000,000	0
597495 BV 1	MIDLAND CNTY TX FRESH WTR SPLY WATER		11/21/2019	Wells Fargo Securities		5,000,000	5,000,000	0
60416Q HR 8	MINNESOTA ST HSG FIN AGY SINGLE FAMILY H		07/17/2019	RBC Capital Markets		2,237,702	2,237,702	0
61212L RA 9	MONTANA ST BRD OF RGTS HGR EDU HIGHER ED		09/06/2019	Morgan Stanley Dean Witter		3,000,000	3,000,000	0
64577B 8M 9	NEW JERSEY ST ECON DEV AUTH RE GENERAL		11/07/2019	Bank of America		5,000,000	5,000,000	0
646080 UN 9	NEW JERSEY ST HIGHER ED ASSIST STUDENT L		06/05/2019	Bank of America		497,030	500,000	0
646136 6S 5	NEW JERSEY ST TRANSPRTN TRUST GENERAL		12/05/2019	RBC Capital Markets		5,000,000	5,000,000	0
64988Y CT 2	NEW YORK ST MTGE AGY HOMEOWNER SINGLE FA		09/12/2019	RBC Capital Markets		3,000,000	3,000,000	0
64990G UE 0	NEW YORK ST DORM AUTH REVENUES HIGHER ED		09/20/2019	RBC Capital Markets		4,000,000	4,000,000	0
650009 S6 1	NEW YORK ST THRUWAY AUTH TRANSPORTATION		10/18/2019	Citi Global Markets Inc		4,000,000	4,000,000	0
677561 LN 0	OHIO ST HOSP FAC REVENUE MEDICAL		10/30/2019	Citi Global Markets Inc		3,000,000	3,000,000	0
707631 AA 5	PENN STATE HEALTH 3.806% 11/01/49		10/29/2019	Morgan Stanley Dean Witter		5,000,000	5,000,000	0
783186 UJ 6	RUTGERS ST UNIV NJ HIGHER EDUCATION		10/18/2019	Morgan Stanley Dean Witter		5,000,000	5,000,000	0
837123 KU 1	SOUTH CAROLINA ST PORTS AUTH P TRANSPORT		09/18/2019	Bank of America		5,000,000	5,000,000	0
837123 LD 8	SOUTH CAROLINA ST PORTS AUTH P TRANSPORT		11/14/2019	Bank of America		3,000,000	3,000,000	0
838536 JZ 4	S JERSEY NJ TRANSPRTN AUTH TRA TRANSPORT		10/11/2019	Citi Global Markets Inc		3,080,000	3,080,000	0
85732G WJ 5	STATE PUBLIC SCH BLDG AUTH PA EDUCATION		10/18/2019	Bank of America		5,000,000	5,000,000	0
882667 AZ 1	TEXAS ST PRIV ACTIVITY BOND SU TRANSPORT		12/30/2019	J P Morgan & Co		12,667,425	12,500,000	15,688
88278P ZM 9	TEXAS ST UNIV SYS FING REVENUE HIGHER ED		10/29/2019	Morgan Stanley Dean Witter		5,488,900	5,500,000	0
914072 4J 9	UNIV OF ARKANSAS AR UNIV REVEN HIGHER ED		10/11/2019	Crews & Associates		3,000,000	3,000,000	0
914072 4K 6	UNIV OF ARKANSAS AR UNIV REVEN HIGHER ED		10/11/2019	Crews & Associates		3,000,000	3,000,000	0
914119 V7 4	UNIV OF CINCINNATI OH RECPTS HIGHER EDUC		11/21/2019	Wells Fargo Securities		5,000,000	5,000,000	0
915183 M5 3	UNIV OF UTAH UT REVENUES HIGHER EDUCATIO		11/14/2019	Goldman Sachs & Co		5,000,000	5,000,000	0
917567 EX 3	UTAH ST TRANSIT AUTH SALES TAX GENERAL		11/07/2019	Wells Fargo Securities		5,000,000	5,000,000	0
92818M B9 0	VIRGINIA RES AUTH INF REV BND SERIES 20		12/02/2019	Tax Free Exchange		493,709	500,000	2,011
1799999.	Total - Bonds - U.S. States, Territories & Possessions					197,172,256	197,112,702	24,547

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous								
00122@ AA 9	AES SOUTHLAND ENERGY LLC SENIOR SECURED		02/28/2019	J P Morgan & Co		653,892	653,892	0
00194@ AA 2	APH FINANCE 1 LLC SENIOR SECURED GUARANT		06/10/2019	Goldman Sachs & Co		3,000,000	3,000,000	0
00206R DH 2	AT&T INC 5.150% 03/15/42		12/17/2019	Citi Global Markets Inc		2,361,760	2,000,000	26,894
00206R JG 8	AT&T INC 5.375% 10/15/41		06/05/2019	Tax Free Exchange		1,008,342	1,000,000	7,465
00287Y BR 9	ABBVIE INC 144A 4.050% 11/21/39		11/12/2019	Morgan Stanley Dean Witter		9,964,700	10,000,000	0
00287Y BS 7	ABBVIE INC 144A 4.250% 11/21/49		11/12/2019	Morgan Stanley Dean Witter		4,978,150	5,000,000	0
00287Y BW 8	ABBVIE INC 144A 3.200% 11/21/29		11/12/2019	Bank of America		999,750	1,000,000	0
00914A AE 2	AIR LEASE CORP 3.250% 10/01/29		09/09/2019	J P Morgan & Co		7,910,640	8,000,000	0
018522 L* 1	ALLETE INC FIRST MORTAGE BOND		03/01/2019	US Bancorp		3,000,000	3,000,000	0
02209S BD 4	ALTRIA GROUP INC 4.800% 02/14/29		02/20/2019	Citi Global Markets Inc		2,016,320	2,000,000	2,133
02209S BE 2	ALTRIA GROUP INC 5.800% 02/14/39		02/12/2019	J P Morgan & Co		997,650	1,000,000	0
02377L AA 2	AMER AIRLINE 19-1AA PTT		08/01/2019	Citi Global Markets Inc		3,000,000	3,000,000	0
02380# AA 0	AMERICAN AIRLINES 2012-1B(R) EETC		09/26/2019	Credit Suisse		5,000,000	5,000,000	0
02665W BF 7	AMERICAN HONDA FINANCE		08/30/2019	Direct		2,971,541	3,000,000	6,600
035240 AM 2	ANHEUSER-BUSCH INBEV 4.375% 04/15/38		12/09/2019	Various		4,519,480	4,000,000	23,576
037411 BF 1	APACHE CORP 4.250% 01/15/30		06/05/2019	Wells Fargo Securities		2,994,570	3,000,000	0
03789X AD 0	APPLEBEES/IHOP FUNDING LLC 2019-1A A2I		05/28/2019	Barclays		5,000,000	5,000,000	0
038370 AA 0	AQUA FINANCE TRUST 2019A A		09/16/2019	KeyBanc Capital Markets		1,862,024	1,862,313	0
038370 AB 8	AQUA FINANCE TRUST 2019-A B		09/16/2019	KeyBanc Capital Markets		4,999,564	5,000,000	0
03842* BU 9	AQUA PENNSYLVANIA INC 3.410% 01/01/53		12/20/2019	PNC Corporate Finance		8,000,000	8,000,000	0
05369D AB 1	AVID AUTOMOBILE RECEIVABLES 2019-1 B		10/16/2019	KeyBanc Capital Markets		1,999,723	2,000,000	0
05526D BJ 3	BAT CAPITAL CORP 3.215% 09/06/26		09/03/2019	Deutsche Bank Securities		3,000,000	3,000,000	0
05565E AL 9	BMW US CAPITAL LLC 144A		08/30/2019	Direct		3,285,080	3,317,000	28,125
06051G HX 0	BANK OF AMERICA 2.884% 10/22/30		10/17/2019	Bank of America		1,000,000	1,000,000	0
081437 AM 7	BEMIS COMPANY INC 144A		06/13/2019	Tax Free Exchange		3,010,686	3,000,000	0
097023 CP 8	BOEING CO 3.250% 02/01/35		07/29/2019	J P Morgan & Co		4,992,150	5,000,000	0
100743 AK 9	BOSTON GAS 144A 3.150% 08/01/27		06/18/2019	KeyBanc Capital Markets		503,195	500,000	6,081
10112R BB 9	BOSTON PROPERTIES LP 3.400% 06/21/29		06/12/2019	Bank of America		2,994,450	3,000,000	0
10240* AA 7	BOWIE ACQUISITIONS LLC		12/16/2019	SMBC Nikko Securities America		4,000,000	4,000,000	0
110122 BD 9	BRISTOL-MYERS SQUIBB 144A		11/22/2019	Tax Free Exchange		2,493,774	2,500,000	10,972
110122 BL 1	BRISTOL-MYERS SQUIBB 144A		11/22/2019	Tax Free Exchange		1,973,852	2,000,000	21,556
110122 BQ 0	BRISTOL-MYERS SQUIBB 144A		11/25/2019	Tax Free Exchange		7,894,257	8,000,000	82,333
11043X AA 1	BRITISH AIR 19-1 AA PTT 144A		07/15/2019	Citi Global Markets Inc		4,999,527	4,999,527	0
12510G AD 4	CCG RECEIVABLES TRUST 2019-1 C		04/09/2019	Wells Fargo Securities		999,957	1,000,000	0
125523 AN 0	CIGNA CORP 144A 4.000% 02/15/22		10/15/2019	Tax Free Exchange		2,002,869	2,000,000	13,333
125523 BY 5	CIGNA CORP 144A 4.500% 02/25/26		10/15/2019	Tax Free Exchange		2,970,264	3,000,000	18,750
125523 CA 6	CIGNA CORP 144A 3.400% 03/01/27		10/15/2019	Tax Free Exchange		1,991,046	2,000,000	8,311
12563L AL 1	CLI FUNDING LLC 2019-1A A		05/07/2019	RBC Capital Markets		6,870,506	6,870,566	0
12610# AA 1	CBRE U.S. CORE PARTNERS LP		10/30/2019	J P Morgan & Co		7,000,000	7,000,000	0
126408 GW 7	CSX CORP 4.750% 05/30/42		12/12/2019	280 Securities		2,200,531	1,855,000	3,916
126408 HF 3	CSX CORP 3.800% 11/01/46		12/10/2019	US Bancorp		3,344,458	3,149,000	13,628
133434 AD 2	CAMERON LNG LLC 144A 3.701% 01/15/39		12/05/2019	J P Morgan & Co		5,000,000	5,000,000	0
141781 BK 9	CARGILL INC 144A 3.250% 05/23/29		05/20/2019	Bank of America		6,965,070	7,000,000	0
14855M AA 6	Castlelake Aircraft Securitiza 2019-1A A		04/11/2019	Goldman Sachs & Co		3,291,095	3,291,101	0
151895 E@ 4	CENTERPOINT PROPERTIES TRUST		11/06/2019	Bank of America		5,000,000	5,000,000	0

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16159G AC 3	Chase Mortgage Finance Corpora 2019-ATR2		07/29/2019	J P Morgan & Co		1,828,631	1,808,288	5,274
16412X AH 8	CHENIERE CORP CHRISTI HD 144A		11/06/2019	Bank of America		999,250	1,000,000	0
167885 A@ 1	CHICAGO PARKING METERS INC SENIOR SECURE		01/30/2019	J P Morgan & Co		7,000,000	7,000,000	0
172967 LS 8	CITIGROUP INC 3.520% 10/27/28		09/05/2019	Bank of America		2,120,340	2,000,000	25,813
172967 ME 8	CITIGROUP INC 3.980% 03/20/30		03/13/2019	Citi Global Markets Inc		2,000,000	2,000,000	0
17308C C5 3	CITIGROUP INC 2.976% 11/05/30		10/28/2019	Citi Global Markets Inc		2,000,000	2,000,000	0
17328B AA 2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1		08/23/2019	Citi Global Markets Inc		879,863	880,341	1,796
18055# BB 7	CLARION LION PROPERITES FUND SENIOR NOTE		02/01/2019	Bank of America		3,000,000	3,000,000	0
184496 AP 2	CLEAN HARBORS INC 144A		06/19/2019	Various		2,020,625	2,000,000	0
19421U AB 0	COLLEGE AVE STUDENT LOANS 2019-A A2		06/26/2019	Barclays		2,873,492	2,874,545	0
20030N CY 5	COMCAST CORP 3.250% 11/01/39		10/29/2019	Morgan Stanley Dean Witter		4,990,500	5,000,000	0
20268J AB 9	COMMONSPIRIT HEALTH 3.347% 10/01/29		08/07/2019	Citi Global Markets Inc		2,400,000	2,400,000	0
20268J AD 5	COMMONSPIRIT HEALTH 3.817% 10/01/49		09/12/2019	RBC Capital Markets		2,987,010	3,000,000	7,952
209111 FC 2	CONSOLIDATED EDISON CO NY INC		12/16/2019	280 Securities		1,099,710	1,000,000	11,740
209111 FW 8	CONSOLIDATED EDISON CO NY INC		11/05/2019	Wells Fargo Securities		6,937,770	7,000,000	0
21871@ AC 4	CORESITE L.P. SERIES A SENIOR NOTE		04/17/2019	Citi		2,000,000	2,000,000	0
22279# AE 4	COUSINS PROPERTIES INCORPORATE SENIOR NO		06/19/2019	Wells Fargo Securities		10,000,000	10,000,000	0
22822R BD 1	CROWN CASTLE TOWERS LLC 144A		04/15/2019	FTN Financial		1,515,705	1,500,000	305
23386# AR 3	DAIRY FARMERS OF AMERICA INC SENIOR NOTE		01/03/2019	US Bancorp		4,000,000	4,000,000	0
252722 AB 9	DIAMOND RESORTS OWNER TRUST 2019-1A B		08/13/2019	Deutsche Bank Securities		441,920	441,996	0
252722 AC 7	DIAMOND RESORTS OWNER TRUST 2019-1A C		08/13/2019	Deutsche Bank Securities		1,325,679	1,325,989	0
25278X AN 9	DIAMONDBACK ENERGY INC		11/20/2019	Bank of America		997,410	1,000,000	0
254687 CK 0	WALT DISNEY COMPANY (THE)		11/26/2019	Tax Free Exchange		3,939,165	4,000,000	50,500
25470D BC 2	DISCOVERY COMMUNICATIONS		04/03/2019	Tax Free Exchange		2,418,859	2,500,000	37,375
25755T AL 4	DOMINOS PIZZA MASTER ISSUER 2019-1A		11/06/2019	Guggenheim Capital		5,000,000	5,000,000	0
26078J AE 0	DUPONT DE NEMOURS INC 5.319% 11/15/38		12/20/2019	Various		9,576,953	8,000,000	41,854
26208L AE 8	DRIVEN BRANDS FUNDING, LLC 2019-2A A2		09/10/2019	Barclays		3,500,000	3,500,000	0
263901 AD 2	DUKE ENERGY INDIANA INC		10/21/2019	Deutsche Bank Securities		3,327,000	3,000,000	13,300
26857E AA 6	ELFI GRADUATE LOAN PROGRAM 2019-A A		10/16/2019	Citi		1,916,089	1,916,483	0
28501* BB 0	ELECTRIC TRANSMISSION TEXAS LL SENIOR UN		06/12/2019	Mizuho Securities		2,000,000	2,000,000	0
29366W AA 4	ENTERGY MISSISSIPPI LLC		11/13/2019	Bank of America		3,240,300	3,000,000	52,617
29379V AY 9	ENTERPRISE PRODUCTS OPERATING		12/20/2019	Various		3,105,084	2,800,000	43,857
29379V BA 0	ENTERPRISE PRODUCTS OPERATING		12/18/2019	US Bancorp		1,741,935	1,500,000	19,198
30212P AP 0	EXPEDIA INC 3.800% 02/15/28		04/22/2019	Stifel Nicolaus		1,937,500	2,000,000	14,567
30212P AQ 8	EXPEDIA INC 144A 3.250% 02/15/30		09/11/2019	Bank of America		2,976,750	3,000,000	0
32055R B# 3	FIRST INDUSTRIAL LP SERIES E GTED SENIOR		07/23/2019	Bank of America		3,000,000	3,000,000	0
337738 AU 2	FISERV INC 3.500% 07/01/29		06/10/2019	J P Morgan & Co		2,994,960	3,000,000	0
345397 XU 2	FORD MOTOR CREDIT 4.389% 01/08/26		04/22/2019	Citi Global Markets Inc		2,860,110	3,000,000	38,770
35105R AE 0	Foursight Capital Automobile R 2019-1 C		06/19/2019	J P Morgan & Co		1,999,518	2,000,000	0
36257N AB 9	GLS AUTO RECEIVABLES TRUST 2019-2A B		04/30/2019	J P Morgan & Co		3,499,318	3,500,000	0
370334 BP 8	GENERAL MILLS INC 4.150% 02/15/43		12/18/2019	Jeffries & Co		4,451,172	4,100,000	58,388
37045X CG 9	GENERAL MOTORS FINL CO		03/29/2019	Morgan Stanley Dean Witter		2,780,310	3,000,000	27,913
404119 BT 5	HCA INC 5.250% 06/15/26		05/21/2019	280 Securities		2,135,480	2,000,000	46,083
404119 BX 6	HCA INC 4.125% 06/15/29		06/05/2019	Bank of America		2,984,910	3,000,000	0
418056 AZ 0	HASBRO INC 3.900% 11/19/29		11/13/2019	Bank of America		996,800	1,000,000	0
42711A AA 7	HERCULES CAPITAL FUNDING TRUST 2019-1A A		01/14/2019	Guggenheim Capital		2,499,950	2,500,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
42806D CJ 6	HERTZ VEHICLE FINANCING LLC 2019-2A B		05/22/2019	Bank of America		6,999,117	7,000,000	0
431282 AS 1	HIGHWOODS REALTY LP 3.050% 02/15/30		09/04/2019	Wells Fargo Securities		5,984,700	6,000,000	0
44040H AA 0	HORIZON AIRCRAFT FINANCE I LTD 2019-1 A		06/21/2019	Mizuho Securities		4,839,722	4,839,744	0
44040J AA 6	Horizon Aircraft Finance I Lim 2019-2 A		10/18/2019	Mizuho Securities		3,976,097	3,976,190	0
44932H AB 9	IBM CREDIT LLC 1.800% 01/20/21		08/30/2019	Direct		2,983,779	3,000,000	6,000
46591D AC 3	JP MORGAN MORTGAGE TRUST 2019-INV1 A3		05/16/2019	J P Morgan & Co		1,190,293	1,166,352	3,758
466365 AA 1	JACK IN THE BOX FUNDING, LLC 2019-1A A2I		06/28/2019	Guggenheim Capital		7,250,000	7,250,000	0
46647P BE 5	JP MORGAN CHASE & CO 2.739% 10/15/30		09/05/2019	J P Morgan & Co		2,000,000	2,000,000	0
46650P AC 4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3		02/20/2019	J P Morgan & Co		1,484,571	1,479,255	4,438
46651B AC 4	JP MORGAN MORTGAGE TRUST 2019-6 A3		08/16/2019	J P Morgan & Co		2,206,532	2,172,586	5,914
46651N AA 2	JOL AIR 2019-1 A 3.967% 04/15/44		05/17/2019	Goldman Sachs & Co		4,684,928	4,684,934	0
46651Y AH 3	JP MORGAN MORTGAGE TRUST 2019-9 A5		11/22/2019	J P Morgan & Co		3,082,697	3,000,000	7,292
476556 DC 6	JERSEY CENT PWR & LT CO 144A		02/05/2019	Morgan Stanley Dean Witter		2,029,420	2,000,000	5,494
48252A AA 9	KKR GRP FIN CO VI LLC 144A		06/17/2019	Various		3,000,920	3,000,000	0
48283P AE 1	KABBAGE FUNDING LLC 2019-1 A		03/12/2019	Guggenheim Capital		1,999,978	2,000,000	0
48305Q AE 3	KAISER FOUNDATION HOSPITALS		10/24/2019	J P Morgan & Co		6,000,000	6,000,000	0
487836 BU 1	KELLOGG CO 3.400% 11/15/27		03/14/2019	Wells Fargo Securities		3,305,680	3,500,000	40,658
49271V AF 7	KEURIG DR PEPPER INC 4.597% 05/25/28		06/11/2019	Various		8,603,610	8,000,000	18,388
494550 BE 5	KINDER MORGAN ENERGY PARTNERS		08/30/2019	Direct		3,420,825	3,346,000	81,280
494550 BK 1	KINDER MORGAN ENERGY PARTNERS		12/13/2019	Citi Global Markets Inc		1,169,010	1,000,000	16,563
494550 BP 0	KINDER MORGAN ENERGY PARTNERS		12/12/2019	Jeffries & Co		1,086,150	1,000,000	14,583
494550 BU 9	KINDER MORGAN ENERGY PARTNERS		12/16/2019	Suntrust		2,316,460	2,000,000	32,694
534187 BJ 7	LINCOLN NATIONAL CORP 3.050% 01/15/30		08/12/2019	Wells Fargo Securities		4,994,800	5,000,000	0
54233* AF 3	LONE STAR TRANSMISSION LLC SENIOR NOTE S		12/12/2019	MUFG Securiites		8,000,000	8,000,000	0
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1		08/30/2019	Direct		1,733,696	1,733,780	2,153
55336V BC 3	MPLX LP 5.250% 01/15/25		09/23/2019	Tax Free Exchange		1,031,664	1,000,000	9,917
570535 AU 8	MARKEL CORP 3.350% 09/17/29		09/19/2019	Various		5,004,330	5,000,000	1,117
57665R AJ 5	MATCH GROUP INC 144A 5.625% 02/15/29		04/23/2019	Deutsche Bank Securities		1,028,750	1,000,000	10,938
595620 AV 7	MIDAMERICAN ENERGY CO 3.150% 04/15/50		10/01/2019	Citi Global Markets Inc		4,971,800	5,000,000	0
617734 A@ 7	MORONGO BAND OF MISSION INDIAN SENIOR SE		03/28/2019	Barclays		1,500,000	1,500,000	0
628530 BK 2	MYLAN INC 4.550% 04/15/28		01/10/2019	Tax Free Exchange		1,975,388	2,000,000	19,969
629682 AA 3	NADG NNN OPERATING LP 2019-1 A		11/21/2019	Barclays		3,000,000	3,000,000	0
654740 G* 4	NISSAN MOTOR ACCEPTANCE SENIOR NOTE SERI		09/16/2019	Citi		4,500,000	4,500,000	0
655844 BQ 0	NORFOLK SOUTHERN CORP 4.450% 06/15/45		12/19/2019	US Bancorp		2,890,575	2,500,000	2,472
655844 BR 8	NORFOLK SOUTHERN CORP 4.650% 01/15/46		12/19/2019	Various		3,801,800	3,200,000	65,307
655844 CD 8	NORFOLK SOUTHERN CORP 3.400% 11/01/49		10/24/2019	Wells Fargo Securities		3,468,115	3,500,000	0
667274 AD 6	NORTHWELL HEALTHCARE INC		09/17/2019	Citi Global Markets Inc		3,000,000	3,000,000	0
668138 AC 4	NORTHWESTERN MUTUAL LIFE 144A		09/12/2019	J P Morgan & Co		6,963,250	7,000,000	0
67103H AH 0	O'REILLY AUTOMOTIVE INC		05/09/2019	Wells Fargo Securities		2,999,730	3,000,000	0
674599 DC 6	OCCIDENTAL PETROLEUM CORP		09/19/2019	Tax Free Exchange		2,011,673	2,000,000	1,233
682680 AY 9	ONEOK INC 3.400% 09/01/29		08/15/2019	Various		4,481,850	4,500,000	567
68269B AA 6	ONEMAIN FINANCIAL ISSUANCE TRU 2019-2A A		09/16/2019	Barclays		4,997,869	5,000,000	0
68504U AB 7	ORANGE LAKE TIMESHARE TRUST 2019-A B		05/21/2019	Bank of America		1,626,958	1,627,176	0
69145A AB 4	OXFORD FINANCE FUNDING TRUST 2019-1A A		01/29/2019	Barclays		2,000,000	2,000,000	0
69349L AR 9	PNC BANK NA 4.050% 07/26/28		04/26/2019	KeyBanc Capital Markets		1,049,100	1,000,000	10,575
69374X AA 8	PSMC 2019-2 A1 3.500% 10/25/49		10/08/2019	Wells Fargo Securities		1,971,398	1,932,743	3,194

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
69375B AM 9	PSMC 2019-3 A12 3.500% 11/25/49		10/28/2019	Wells Fargo Securities		4,090,044	4,000,000	11,667
708696 BZ 1	PENNSYLVANIA ELECTRIC CO 144A		05/28/2019	Barclays		1,996,180	2,000,000	0
718549 AH 1	PHILLIPS 66 PARTNERS LP		09/03/2019	RBC Capital Markets		2,993,430	3,000,000	0
720186 AL 9	PIEDMONT NATURAL GAS CO		05/21/2019	Credit Suisse		3,989,920	4,000,000	0
72147K AC 2	PILGRIM'S PRIDE CORP 144A		06/03/2019	RBC Capital Markets		1,016,250	1,000,000	12,778
72650R BM 3	PLAINS ALL AMERICAN PIPELINE		09/09/2019	Citi Global Markets Inc		5,988,060	6,000,000	0
72703P AC 7	PLANET FITNESS MASTER ISSUER 2019-1A A2		11/20/2019	Guggenheim Capital		3,500,000	3,500,000	0
736508 Q# 2	PORTLAND GENERAL ELEC CO FIRST MORTGAGE		10/25/2019	Barclays		2,000,000	2,000,000	0
736508 R* 5	PORTLAND GENERAL ELEC CO FIRST MORTGAGE		11/15/2019	Barclays		4,000,000	4,000,000	0
74170* AZ 2	PRIME PROPERTY FUND LLC SENIOR NOTE SERI		12/12/2019	Bank of America		3,000,000	3,000,000	0
74331A AC 6	PROGRESS RESIDENTIAL TRUST 2019-SFR4 B		09/18/2019	Goldman Sachs & Co		1,999,987	2,000,000	0
743674 BE 2	PROTECTIVE LIFE CORP 144A		09/17/2019	Amherst Securities		1,003,610	1,000,000	0
78403D AN 0	SBA TOWER TRUST 144A 2.836% 01/15/25		09/10/2019	Direct		1,000,000	1,000,000	0
78409V AQ 7	S&P GLOBAL INC 3.250% 12/01/49		11/19/2019	Goldman Sachs & Co		4,962,000	5,000,000	0
81373P AA 1	SECURIAN FINANCIAL GROUP 144A		04/15/2019	Stifel Nicolaus		2,048,460	2,000,000	533
81746Y AA 2	SEQUOIA MORTGAGE TRUST 2019-2 A1		05/17/2019	Morgan Stanley Dean Witter		3,304,559	3,242,744	10,089
81747C AA 9	SEQUOIA MORTGAGE TRUST 2019-CH2 A1		07/16/2019	Wells Fargo Securities		3,133,914	3,045,616	8,375
81747M AA 7	SEQUOIA MORTGAGE TRUST 2019-CH1 A1		02/21/2019	Wells Fargo Securities		1,176,993	1,155,074	3,898
81748B AB 8	SEQUOIA MORTGAGE TRUST 2019-3 A2		08/07/2019	Wells Fargo Securities		4,463,583	4,386,140	8,102
81748J AA 3	SEQUOIA MORTGAGE TRUST 2019-4 A1		10/08/2019	Morgan Stanley Dean Witter		752,772	737,334	1,219
817743 AA 5	SERVPRO MASTER ISSUER, LLC 2019-1A A2		09/17/2019	Barclays		5,000,000	5,000,000	0
82652M AC 4	SIERRA RECEIVABLES FUNDING CO 2019-2A C		07/16/2019	Barclays		1,197,870	1,197,964	0
82652N AB 4	SIERRA RECEIVABLES FUNDING CO 2019-3A B		10/17/2019	Bank of America		1,862,547	1,862,895	0
832248 BB 3	SMITHFIELD FOODS INC 144A		03/27/2019	Goldman Sachs & Co		994,920	1,000,000	0
858119 BK 5	STEEL DYNAMICS INC 3.450% 04/15/30		12/09/2019	Goldman Sachs & Co		997,360	1,000,000	0
86212X AB 6	STORE MASTER FUNDING LLC 2019-1 A2		11/06/2019	Credit Suisse		2,994,815	2,994,854	0
86468@ AB 8	SUEZ WATER RESOURCES LLC SENIOR NOTES		11/06/2019	Bank of America		5,000,000	5,000,000	0
87296* AB 6	TPG HOLDINGS SERIES B SENIOR NOTE		10/01/2019	Goldman Sachs & Co		2,000,000	2,000,000	0
878091 BF 3	TEACHERS INSUR & ANNUITY 144A		12/10/2019	Wells Fargo Securities		3,455,580	3,000,000	9,608
88315L AC 2	TEXTAINER MARINE CONTAINERS 2019-1A A		04/17/2019	RBC Capital Markets		1,892,713	1,893,333	0
896517 AA 7	TRINITY HEALTH CORP 3.434% 12/01/48		12/05/2019	Bank of America		5,000,000	5,000,000	0
89657B AA 2	TRINITY RAIL LEASING L.P. 2019-1A A		04/02/2019	Wells Fargo Securities		1,953,199	1,954,178	0
89657B AC 8	Trinity Rail Leasing 2019 LLC 2019-2A A2		10/08/2019	Wells Fargo Securities		1,998,895	2,000,000	0
907818 DZ 8	UNION PACIFIC CORP 4.150% 01/15/45		10/18/2019	Various		2,176,098	2,000,000	22,364
90931L AA 6	UNITED AIR 2016-1 AA PTT		06/11/2019	RW Baird		893,572	894,467	12,016
90932J AA 0	UNITED AIR 2019-2 AA PTT		09/11/2019	Credit Suisse		3,001,250	3,000,000	0
91324P DU 3	UNITEDHEALTH GROUP INC		12/06/2019	Fifth Third		3,218,880	3,000,000	41,625
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A		07/17/2019	Barclays		2,886,760	2,887,032	5,271
92277G AU 1	VENTAS REALTY LP 3.000% 01/15/30		08/12/2019	J P Morgan & Co		4,975,300	5,000,000	0
927804 GC 2	VIRGINIA ELECTRIC & POWER CO		11/20/2019	Suntrust		4,990,550	5,000,000	0
94354K AA 8	WAVE USA 2019-1 A 3.597% 09/15/44		09/30/2019	Goldman Sachs & Co		4,419,256	4,419,450	0
949831 AA 9	WELLS FARGO MRTG BACKED SEC 2019-3 A1		09/10/2019	Wells Fargo Securities		2,193,942	2,163,518	5,048
95002F AE 4	WELLS FARGO MORTGAGE BACKED 2019-4 A5		11/19/2019	Wells Fargo Securities		9,229,995	9,000,000	18,375
95002J AA 4	WELLS FARGO MRTG BACKED SEC 2019-2 A1		05/13/2019	Wells Fargo Securities		2,469,055	2,425,845	7,547
95058X AH 1	WENDYS FUNDING LLC 2019-1A A2II		06/13/2019	Guggenheim Capital		4,477,500	4,477,500	0
96041L AF 9	WESTLAKE AUTOMOBILE RECEIVABLE 2019-2A D		06/12/2019	BMO Capital Markets Corp		1,749,836	1,750,000	0
Q9194* AL 3	TRANSURBAN QUEENSLAND FINANCE SENIOR SEC		05/15/2019	SCOTIABANK		3,000,000	3,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
124765 F* 4	CAE INC SERIES G 4.470% 03/13/29	A	03/13/2019	TD Securities		3,000,000	3,000,000	0
775109 AX 9	ROGERS COMMUNICATIONS INC	A	12/12/2019	Credit Suisse		2,263,100	2,000,000	22,750
775109 BP 5	ROGERS COMMUNICATIONS INC	A	10/28/2019	Bank of America		3,462,410	3,500,000	0
891160 MJ 9	TORONTO-DOMINION BANK 3.625% 09/15/31	A	04/26/2019	Citi Global Markets Inc.		1,983,460	2,000,000	9,063
89352H AX 7	TRANS-CANADA PIPELINES	A	12/09/2019	Morgan Stanley Dean Witter		5,704,650	5,000,000	17,153
952845 AE 5	WEST FRASER TIMBER CO 144A	A	08/21/2019	Seaport Group		1,039,210	1,000,000	15,467
00774M AH 8	AERCAP IRELAND CAP/GLOBA	D	01/09/2019	Mizuho Securities		2,996,280	3,000,000	0
00774M AL 9	AERCAP IRELAND CAP/GLOBA	D	03/28/2019	Various		3,998,210	4,000,000	0
00928Q AS 0	AIRCASTLE LTD 4.250% 06/15/26	D	06/10/2019	J P Morgan & Co.		1,990,300	2,000,000	0
04942C AG 1	ATLAS SENIOR LOAN FUND LTD 2019-14A B2 C	D	05/16/2019	Barclays		2,500,000	2,500,000	0
05256L AC 7	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SE	D	03/27/2019	J P Morgan & Co.		1,500,000	1,500,000	0
05565Q DF 2	BP CAPITAL MARKETS PLC	D	06/20/2019	Morgan Stanley Dean Witter		2,977,890	3,000,000	39,724
151290 BV 4	CEMEX SAB DE CV 144A 5.450% 11/19/29	D	11/12/2019	Bank of America		2,000,000	2,000,000	0
21987B AZ 1	CODELCO INC 144A 3.000% 09/30/29	D	09/23/2019	J P Morgan & Co.		4,992,300	5,000,000	0
38172H AJ 3	GOLUB CAPITAL PARTNERS CLO LTD 2019-45A	D	08/22/2019	Morgan Stanley Dean Witter		3,500,000	3,500,000	0
38177E AA 4	Golub Capital Partners ABS Fun 2019-1 A	D	10/11/2019	Mitsubishi UFJ Securities		5,999,221	6,000,000	0
45262B AB 9	IMPERIAL BRANDS FIN PLC 144A	D	07/23/2019	Bank of America		3,963,720	4,000,000	0
45326Y A* 8	INCITEC PIVOT LTD 4.030% 10/30/28	D	10/30/2019	Ryan Beck & Co.		4,000,000	4,000,000	0
55819M AL 0	MADISON PARK FUNDING LTD 2019-35A A2B CL	D	04/25/2019	Bank of America		3,500,000	3,500,000	0
64132J AE 5	NEUBERGER BERMAN CLO LTD 2019-31A A2B	D	04/18/2019	Barclays		4,000,000	4,000,000	0
81727T AA 6	SENSATA TECH UK FIN CO 144A	D	05/31/2019	Morgan Stanley Dean Witter		1,046,250	1,000,000	18,924
87124V AF 6	SYDNEY AIRPORT FINANCE 144A	D	10/02/2019	Ryan Beck & Co.		2,098,840	2,000,000	31,417
G2616# AS 0	DCC TREASURY 2014 LTD SENIOR UNSECURED N	D	04/04/2019	HSBC Securities		3,500,000	3,500,000	0
G2765* AK 0	DIONYSUS AVIATION DES ACT CO GTED SERIES	D	01/08/2019	Citi		4,000,000	4,000,000	0
Q0458* AF 6	AQUASURE PTY LTD SERIES 2018A	D	01/15/2019	J P Morgan & Co.		1,973,860	1,973,860	0
Q3629# AP 8	ETSA UTILITIES FINANCE PTY LTD SERIES 20	D	08/01/2019	Mizuho Securities		3,000,000	3,000,000	0
Q5664# AH 7	LONSDALE FINANCE PTY LIMITED SENIOR SECU	D	07/09/2019	nab Capital Securities LLC		8,000,000	8,000,000	0
Q7450@ AJ 9	PERTH AIRPORT PTY LTD PERTH AIRPORT DEV	D	09/04/2019	SCOTIABANK		6,000,000	6,000,000	0
W1004@ AA 5	AKELIUS RESIDENTIAL PROPTY AB SERIES A S	D	01/08/2019	Barclays		10,000,000	10,000,000	0
3899999.	Total - Bonds - Industrial and Miscellaneous					707,377,532	698,916,605	1,468,492
8399997.	Total - Bonds - Part 3					904,549,788	896,029,307	1,493,039
8399998.	Total - Bonds - Summary Item from Part 5					106,238,512	102,857,807	770,849
8399999.	Total - Bonds					1,010,788,300	998,887,114	2,263,888
8999998.	Total - Preferred Stocks - Summary Item from Part 5					2,533,605	XXX	12,991
8999999.	Total - Preferred Stocks					2,533,605	XXX	12,991
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
000000 $0 4	FEDERAL HOME LOAN BANK - CINTI		04/10/2019	Direct	50,000.000	5,000,000	XXX	0
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					5,000,000	XXX	0
9799997.	Total - Common Stocks - Part 3					5,000,000	XXX	0
9799999.	Total - Common Stocks					5,000,000	XXX	0
9899999.	Total - Preferred and Common Stocks					7,533,605	XXX	12,991
9999999.	Total - Bonds, Preferred and Common Stocks					1,018,321,905	XXX	2,276,879

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36194N LU 1	GN AU1239 2.850% 07/01/33		12/01/2019	Paydown		287,339	287,339	288,776	288,529	0	(1,190)	0	(1,190)	0	287,339	0	0	0	4,457	07/01/2033
36194S PD 4	GN AU4920 GN AU4920 3.020% 09/15/41		12/15/2019	Paydown		168,650	168,650	171,760	171,191	0	(2,541)	0	(2,541)	0	168,650	0	0	0	2,773	09/15/2041
36197J ZL 2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147		12/01/2019	Paydown		175,631	175,631	181,888	180,764	0	(5,133)	0	(5,133)	0	175,631	0	0	0	3,772	03/15/2037
36230M FL 6	GN 752871 3.850% 07/15/36		12/01/2019	Paydown		172,280	172,280	179,171	177,843	0	(5,563)	0	(5,563)	0	172,280	0	0	0	3,615	07/15/2036
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		12/15/2019	Redemption 100.0000		504,256	504,256	504,256	504,256	0	0	0	0	0	504,256	0	0	0	13,013	06/15/2030
38373M 2F 6	GNMA 2008-80 IO 1.546% 04/16/50		12/01/2019	Paydown		0	0	4,247	4,058	0	(4,058)	0	(4,058)	0	0	0	0	0	511	04/16/2050
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		12/01/2019	Paydown		914,904	914,904	894,632	907,203	0	7,701	0	7,701	0	914,904	0	0	0	27,138	11/20/2032
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		12/01/2019	Paydown		256,144	256,144	265,989	258,120	0	(1,976)	0	(1,976)	0	256,144	0	0	0	8,206	07/20/2032
38375C BD 1	GNMA 2012-57 DA 5.387% 04/20/42		12/01/2019	Paydown		298,875	298,875	327,081	311,459	0	(12,584)	0	(12,584)	0	298,875	0	0	0	9,245	04/20/2042
38376G 2H 2	GNMA 2011-92 C 3.841% 04/16/52		12/01/2019	Paydown		370,776	370,776	365,866	367,681	0	3,095	0	3,095	0	370,776	0	0	0	9,094	04/16/2052
38376G A7 5	GNMA 2011-10 AC 3.640% 11/16/44		12/01/2019	Paydown		793,371	793,371	861,737	850,552	0	(57,181)	0	(57,181)	0	793,371	0	0	0	17,834	11/16/2044
38376G S2 7	GNMA 2011-67 CA 3.935% 12/16/51		12/01/2019	Paydown		2,001,458	2,001,458	2,036,163	2,035,702	0	(34,244)	0	(34,244)	0	2,001,458	0	0	0	46,329	12/16/2051
38376G U2 4	GNMA 2011-77 D 4.177% 10/16/45		12/01/2019	Paydown		2,492,885	2,492,885	2,479,085	2,486,825	0	6,060	0	6,060	0	2,492,885	0	0	0	73,324	10/16/2045
38377G S7 5	GNMA 2010-89 PD 4.000% 07/20/40		12/01/2019	Paydown		914,712	914,712	966,164	932,885	0	(18,173)	0	(18,173)	0	914,712	0	0	0	22,602	07/20/2040
38377X AL 6	GNMA 2011-100 PX 4.000% 12/20/39		12/01/2019	Paydown		806,456	806,456	851,315	814,685	0	(8,230)	0	(8,230)	0	806,456	0	0	0	18,818	12/20/2039
38378N KA 0	GNMA 2013-173 VB 3.500% 10/16/33		12/01/2019	Paydown		136,663	136,663	136,663	136,663	0	0	0	0	0	136,663	0	0	0	2,604	10/16/2033
38378X 6B 2	GNMA 2015-5 KV 3.250% 05/16/42		12/01/2019	Paydown		187,649	187,649	189,056	188,500	0	(851)	0	(851)	0	187,649	0	0	0	3,321	05/16/2042
38379K J5 8	GNMA 2015-130 VA 2.250% 09/16/41		11/19/2019	FTN Financial		6,118,765	6,147,582	6,099,554	6,111,466	0	2,607	0	2,607	0	6,114,073	0	4,692	4,692	134,862	09/16/2041
38379K J5 8	GNMA 2015-130 VA 2.250% 09/16/41		11/01/2019	Paydown		307,951	307,951	305,545	306,142	0	1,809	0	1,809	0	307,951	0	0	0	3,481	09/16/2041
0599999.	Total - Bonds - U.S. Government					16,908,765	16,937,582	17,108,948	17,034,524	0	(130,452)	0	(130,452)	0	16,904,073	0	4,692	4,692	404,999	XXX
Bonds - All Other Government																				
91086Q BG 2	UNITED MEXICAN STATES 4.125% 01/21/26	D	07/30/2019	RGA Transfer Program		3,148,500	3,000,000	2,990,280	2,992,740	0	519	0	519	0	2,993,259	0	155,241	155,241	126,844	01/21/2026
91087B AC 4	UNITED MEXICAN STATES 4.150% 03/28/27	D	07/30/2019	RGA Transfer Program		2,078,620	2,000,000	1,993,520	1,994,477	0	327	0	327	0	1,994,804	0	83,816	83,816	69,628	03/28/2027
91087B AE 0	UNITED MEXICAN STATES GOVT NATIONAL	D	07/30/2019	RGA Transfer Program		12,138,000	12,000,000	11,948,520	11,952,722	0	2,574	0	2,574	0	11,955,296	0	182,704	182,704	473,750	01/11/2028
1099999.	Total - Bonds - All Other Government					17,365,120	17,000,000	16,932,320	16,939,939	0	3,420	0	3,420	0	16,943,359	0	421,761	421,761	670,222	XXX
Bonds - U.S. States, Territories and Possessions																				
01026C AD 3	ALABAMA ECON SETTLEMENT AUTH B		07/30/2019	RGA Transfer Program		7,647,500	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	647,500	647,500	261,109	09/15/2032
01170R EF 5	ALASKA ST HSG FIN CORP MTG REV SERIES A		12/01/2019	Redemption 100.0000		695,000	695,000	681,559	683,741	0	305	0	305	0	684,047	0	10,953	10,953	24,544	12/01/2037
052414 NV 7	AUSTIN TX ELEC UTILITY SYS REV		07/30/2019	RGA Transfer Program		2,763,103	2,705,000	2,705,000	2,705,000	0	0	0	0	0	2,705,000	0	58,103	58,103	57,596	11/15/2026
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A		12/01/2019	Redemption 100.0000		68,010	68,010	68,010	68,010	0	0	0	0	0	68,010	0	0	0	1,140	02/01/2042
13034P UH 8	CALIFORNIA ST HSG FIN AGY REV		12/20/2019	Redemption 100.0000		865,000	865,000	865,000	865,000	0	0	0	0	0	865,000	0	0	0	40,839	08/01/2025
13034P YY 7	CALIFORNIA ST HSG FIN AGY REV		04/26/2019	SUNR - CORPORATE		3,045,780	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	45,780	45,780	84,977	08/01/2031
14916R AC 8	CATHOLIC HEALTH INITIATIVE		07/30/2019	RGA Transfer Program		2,520,625	2,500,000	2,493,350	2,497,219	0	398	0	398	0	2,497,618	0	23,007	23,007	55,108	11/01/2022
167593 H6 2	CHICAGO IL O'HARE INTERNATIONA AIRPORT		07/30/2019	RGA Transfer Program		5,835,150	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	835,150	835,150	141,613	01/01/2049
196479 K3 2	COLORADO HSG & FIN AUTH		10/01/2019	Redemption 100.0000		735,000	735,000	735,000	735,000	0	0	0	0	0	735,000	0	0	0	28,665	10/01/2032
196479 XM 6	COLORADO HSG & FIN AUTH		02/01/2019	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	359	11/01/2027
19647P BQ 5	COLORADO ST HSG FIN AUTH MF HS		12/01/2019	Redemption 100.0000		122,647	122,647	122,647	122,647	0	0	0	0	0	122,647	0	0	0	167,992	11/01/2045
19647P BS 1	COLORADO ST HSG FIN AUTH MF HS		12/01/2019	Redemption 100.0000		37,452	37,452	37,452	37,452	0	0	0	0	0	37,452	0	0	0	787	07/01/2057
199098 BS 2	COLUMBUS FRANKLIN CNTY OH FIN AUTH RES &		07/30/2019	RGA Transfer Program		4,041,800	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	41,800	41,800	190,977	02/15/2027
20281P KS 0	CMWLTH FING AUTH PA 3.781% 06/01/31		07/30/2019	RGA Transfer Program		2,657,025	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	157,025	157,025	62,754	06/01/2031
20772J ZP 0	STATE OF CONNECTICUT G.O		07/30/2019	RGA Transfer Program		3,098,160	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	98,160	98,160	82,084	03/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
248775 N7 9	DENTON COUNTY TX 2013 2.916% 07/15/26		07/30/2019	RGA Transfer Program		3,822,942	3,760,000	3,775,303	3,766,332	0	(993)	0	(993)	0	3,765,339	0	57,603	57,603	114,210	07/15/2026
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A		12/01/2019	Redemption 100.0000		53,325	53,325	53,325	53,325	0	0	0	0	0	53,325	0	0	0	1,000	06/15/2045
34074H FQ 0	FLORIDA ST HSG FIN CORP MF REV 2013 SERI		10/01/2019	Redemption 100.0000		20,000	20,000	17,775	18,384	0	63	0	63	0	18,447	0	1,553	1,553	518	04/01/2029
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES		07/01/2019	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,669	01/01/2030
34074M ND 9	FLORIDA ST HSG FIN CORP REV 2016 Series		12/01/2019	Various		208,584	208,584	208,584	208,584	0	0	0	0	0	208,584	0	0	0	3,355	07/01/2037
341507 ZH 7	FLORIDA ST BRD ED LOTTERY REV		07/01/2019	Call 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	26,955	07/01/2020
373384 RV 0	STATE OF GEORGIA 3.720% 10/01/23		07/30/2019	RGA Transfer Program		6,371,460	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	371,460	371,460	185,380	10/01/2023
419818 HM 4	HAWAII HOUSING 2013 SERIES A		12/01/2019	Redemption 100.0000		152,040	152,040	140,929	142,679	0	195	0	195	0	142,875	0	9,165	9,165	2,355	07/01/2037
442331 3J 1	HOUSTON TX 4.061% 03/01/35		07/30/2019	RGA Transfer Program		10,778,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	778,000	778,000	371,130	03/01/2035
47770V AY 6	JOBS OHIO BEVERAGE SYSTEM		07/30/2019	RGA Transfer Program		4,335,640	4,000,000	3,651,440	3,741,365	0	11,874	0	11,874	0	3,753,239	0	582,401	582,401	172,241	01/01/2029
485429 Z2 3	KANSAS ST DEV FIN AUTH REV		04/26/2019	SUNR - CORPORATE		2,664,150	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	164,150	164,150	54,263	04/15/2027
485429 Z6 4	KANSAS ST DEV FIN AUTH REV		07/30/2019	RGA Transfer Program		5,753,500	5,000,000	5,137,400	5,129,772	0	(2,675)	0	(2,675)	0	5,127,097	0	626,403	626,403	187,110	04/15/2037
49130N DM 8	KENTUCKY ST HGR EDU STUDENT LO		04/26/2019	SUNR - CORPORATE		1,174,647	1,155,000	1,152,667	1,152,926	0	54	0	54	0	1,152,980	0	21,667	21,667	13,956	06/01/2029
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES		12/01/2019	Various		365,000	365,000	365,000	365,000	0	0	0	0	0	365,000	0	0	0	6,938	11/01/2041
514136 AY 6	LANCASTER COUNTY SCHOOL DISTR SERIES A		07/30/2019	RGA Transfer Program		1,999,640	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(360)	(360)	32,703	12/01/2020
517840 2M 5	LAS VEGAS VLY NV WTR DIST		07/30/2019	RGA Transfer Program		2,583,250	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	83,250	83,250	66,190	06/01/2021
57419R L7 8	MARYLAND ST CMNTY DEV ADMIN DE		02/27/2019	Redemption 100.0000		380,000	380,000	380,000	380,000	0	0	0	0	0	380,000	0	0	0	8,204	09/01/2037
57419R L8 6	MARYLAND ST CMNTY DEV ADMIN DE		06/28/2019	Redemption 100.0000		425,000	425,000	425,000	425,000	0	0	0	0	0	425,000	0	0	0	9,024	09/01/2048
57419R M2 8	MARYLAND ST CMNTY DEV ADMIN DE		12/01/2019	Redemption 100.0000		22,813	22,813	22,813	22,813	0	0	0	0	0	22,813	0	0	0	572	03/01/2059
574218 NQ 2	MARYLAND ST HLTH & HGR EDUCTNL FACS AUTH		07/30/2019	RGA Transfer Program		2,657,136	2,510,000	2,141,381	2,239,414	0	12,918	0	12,918	0	2,252,332	0	404,804	404,804	84,190	08/15/2028
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER		07/01/2019	Redemption 100.0000		240,000	240,000	240,600	240,183	0	(17)	0	(17)	0	240,165	0	(165)	(165)	9,900	07/01/2026
57563R KF 5	MASSACHUSETTS EDL ING AUTH ED LN REV SER		07/01/2019	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	5,145	07/01/2028
592041 WJ 2	MET GOVT NASHVILLE & DAVIDSON		07/30/2019	RGA Transfer Program		3,249,000	3,000,000	3,178,260	3,135,826	0	(9,687)	0	(9,687)	0	3,126,138	0	122,862	122,862	131,385	07/01/2026
592041 WJ 2	MET GOVT NASHVILLE & DAVIDSON		04/26/2019	SUNR - CORPORATE		2,144,776	2,045,000	2,127,884	2,113,891	0	(2,673)	0	(2,673)	0	2,111,217	0	33,558	33,558	67,919	07/01/2026
59334D HN 7	MIAMI DADE CNTY FL WTR & SWR REV 2013 SE		07/30/2019	RGA Transfer Program		11,439,400	10,000,000	10,579,300	10,301,338	0	(33,359)	0	(33,359)	0	10,267,979	0	1,171,421	1,171,421	415,278	10/01/2028
59447T KN 2	MICHIGAN ST FIN AUTH REVENUE		07/30/2019	RGA Transfer Program		3,131,400	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	131,400	131,400	80,924	11/01/2032
594612 BK 8	MICHIGAN ST ULT GO 3.800% 05/15/33		04/26/2019	SUNR - CORPORATE		4,022,960	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	22,960	22,960	67,978	05/15/2033
597502 BE 2	MIDLAND CNTY TEX HOSP DIST		05/15/2019	Maturity		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	33,469	05/15/2019
602245 ZA 3	MILWAUKEE COUNTY G.O. 3.862% 12/01/30		04/26/2019	SUNR - CORPORATE		3,049,500	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	49,500	49,500	46,666	12/01/2030
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		12/01/2019	Various		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	2,503	07/01/2031
60416Q GV 0	MINNESOTA ST HSG FIN AGY		12/01/2019	Redemption 100.0000		282,315	282,315	282,315	282,315	0	0	0	0	0	282,315	0	0	0	6,266	06/01/2047
605580 6J 3	STATE OF MISSISSIPPI 3.931% 11/01/21		07/30/2019	RGA Transfer Program		3,127,290	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	127,290	127,290	88,120	11/01/2021
605581 FF 9	STATE OF MISSISSIPPI 3.729% 10/01/32		07/30/2019	RGA Transfer Program		3,208,200	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	208,200	208,200	92,914	10/01/2032
60637B CN 8	MISSOURI HOUSING 2013 SERIES A		12/01/2019	Redemption 100.0000		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	1,778	11/01/2040
60637B CP 3	MISSOURI HOUSING 2013 SERIES B		12/01/2019	Redemption 100.0000		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	2,396	11/01/2041
60637B CR 9	MISSOURI HOUSING 2013 SERIES D		12/01/2019	Redemption 100.0000		207,088	207,088	185,702	189,628	0	433	0	433	0	190,061	0	17,027	17,027	3,099	10/01/2034
61212R T8 9	MONTANA ST BRD OF HSG 2011 SERIES B		12/01/2019	Various		55,000	55,000	54,999	55,000	0	0	0	0	0	55,000	0	0	0	1,503	12/01/2026
641279 JT 2	NEVADA HSG DIV SINGLE FAMILY SERIES 2011		10/01/2019	Redemption 100.0000		130,000	130,000	131,759	130,698	0	(129)	0	(129)	0	130,568	0	(568)	(568)	4,869	10/01/2033
641494 DT 3	NEVADA HIGHER EDUCATION 2016B		04/26/2019	SUNR - CORPORATE		2,059,580	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	59,580	59,580	73,275	07/01/2036
64469D B5 9	NEW HAMPSHIRE HOUSING 4.077% 01/01/34		12/01/2019	Redemption 100.0000		345,000	345,000	345,000	345,000	0	0	0	0	0	345,000	0	0	0	14,694	01/01/2034
64469D B6 7	NEW HAMPSHIRE HOUSING 3.220% 01/01/40		11/01/2019	Redemption 100.0000		355,000	355,000	355,000	355,000	0	0	0	0	0	355,000	0	0	0	11,458	01/01/2040
64469D US 8	NEW HAMPSHIRE HOUSING 2013 SERIES A		12/01/2019	Redemption 100.0000		440,000	440,000	460,900	450,014	0	(942)	0	(942)	0	449,073	0	(9,073)	(9,073)	15,656	07/01/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
646080 MY 4	NEW JERSEY ST HIGHER ED ASSIST 2011-1		07/10/2019	Redemption 100.0000		80,000	80,000	84,370	81,808	0	(116)	0	(116)	0	81,691	0	(1,691)	(1,691)	1,305	12/01/2027
646080 NC 1	NEW JERSEY ST HIGHER ED ASSIST 2011-1		07/10/2019	Redemption 100.0000		165,000	165,000	162,961	163,532	0	19	0	19	0	163,551	0	1,449	1,449	2,635	12/01/2029
646136 XS 5	NEW JERSEY ST TRANSPRTN TRUST		07/30/2019	RGA Transfer Program		7,043,309	6,130,000	6,403,353	6,337,242	0	(12,839)	0	(12,839)	0	6,324,404	0	718,905	718,905	220,450	12/15/2028
647200 5U 4	NEW MEXICO ST MTGE FIN AUTH		12/01/2019	Redemption 100.0000		384,416	384,416	384,416	384,416	0	0	0	0	0	384,416	0	0	0	7,285	08/01/2038
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3		12/01/2019	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,376	09/01/2032
649883 TM 7	NEW YORK HOUSING 2012 SERIES 172		01/02/2019	Redemption 100.0000		185,000	185,000	185,000	185,000	0	0	0	0	0	185,000	0	0	0	1,965	10/01/2027
64988R FL 1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE		10/01/2019	Redemption 100.0000		130,000	130,000	134,553	131,894	0	(183)	0	(183)	0	131,711	0	(1,711)	(1,711)	2,138	04/01/2041
64990C 7J 4	NEW YORK ST DORM AUTH REVENUES		07/30/2019	RGA Transfer Program		6,543,723	6,150,000	6,150,000	6,150,000	0	0	0	0	0	6,150,000	0	393,723	393,723	301,135	07/01/2040
650119 AQ 3	NEW YORK UNIVERSITY 3.421% 07/01/28		04/26/2019	SUNR - CORPORATE		1,978,940	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(21,060)	(21,060)	56,066	07/01/2028
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3		09/01/2019	Redemption 100.0000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	3,833	01/01/2029
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES		12/01/2019	Redemption 100.0000		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	2,731	11/01/2041
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND		12/01/2019	Redemption 100.0000		615,000	615,000	615,000	615,000	0	0	0	0	0	615,000	0	0	0	33,316	06/01/2020
67910H NR 7	OKLAHOMA ST MUNI PWR AUTH 2013 SERIES B		07/30/2019	RGA Transfer Program		4,745,316	4,245,000	4,557,984	4,392,415	0	(19,919)	0	(19,919)	0	4,372,496	0	372,820	372,820	229,348	01/01/2026
704879 3W 3	PEARLAND SCHOOL DISTRICT 2013B		07/30/2019	RGA Transfer Program		3,871,283	3,805,000	3,827,107	3,815,145	0	(1,346)	0	(1,346)	0	3,813,799	0	57,484	57,484	114,863	02/15/2028
709193 LY 0	PENNSYLVANIA ST INDL DEV AUTH		07/30/2019	RGA Transfer Program		7,207,760	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	207,760	207,760	268,972	07/01/2024
76221R CM 3	RHODE ISLAND HSG & MTG FIN COR 58-A		06/28/2019	Redemption 100.0000		1,530,000	1,530,000	1,543,066	1,530,000	0	0	0	0	0	1,530,000	0	0	0	40,269	10/01/2027
762323 AL 7	RHODE ISLAND ST STUDENT LOAN A		12/01/2019	Various		460,000	460,000	460,000	460,000	0	0	0	0	0	460,000	0	0	0	19,431	12/01/2034
791078 BB 3	ST LAWRENCE CNTY NY IDA CDC		07/01/2019	Redemption 100.0000		230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	6,330	07/01/2021
791697 CJ 2	ST LOUIS MO SPL AD BRD SCH DST		07/30/2019	RGA Transfer Program		4,562,480	4,000,000	3,838,080	3,882,507	0	5,820	0	5,820	0	3,888,327	0	674,153	674,153	156,144	04/01/2028
79467B AN 5	SALES TAX SECURITIZATION CORP		07/30/2019	RGA Transfer Program		4,068,920	4,000,000	3,803,920	3,813,534	0	6,478	0	6,478	0	3,820,013	0	248,907	248,907	147,906	01/01/2032
79765R P6 0	SAN FRANCISCO CITY & CNTY CA P		07/30/2019	RGA Transfer Program		3,576,282	3,435,000	3,376,330	3,382,552	0	1,864	0	1,864	0	3,384,416	0	191,865	191,865	91,118	11/01/2031
79772E BJ 7	SAN FRANCISCO CITY & CNTY CA C		07/30/2019	RGA Transfer Program		3,080,790	3,000,000	2,916,330	2,919,492	0	1,697	0	1,697	0	2,921,189	0	159,601	159,601	102,813	09/01/2037
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA		10/01/2019	Redemption 100.0000		245,000	245,000	254,244	250,948	0	(290)	0	(290)	0	250,658	0	(5,658)	(5,658)	8,350	07/01/2037
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1		12/01/2019	Redemption 100.0000		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	3,651	01/01/2041
83756C MM 4	SOUTH DAKOTA HSG DEV AUTH MTGE		09/26/2019	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,201	11/01/2036
88213A HS 7	TEXAS ST A & M UNIV REVENUES		04/26/2019	SUNR - CORPORATE		3,051,840	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	51,840	51,840	46,033	05/15/2030
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B		10/01/2019	Various		170,000	170,000	170,451	170,143	0	(27)	0	(27)	0	170,116	0	(116)	(116)	6,694	01/01/2030
88275F NX 3	TX DEPT OF HSG & COMM AFFAIRS		12/01/2019	Various		490,000	490,000	490,000	490,000	0	0	0	0	0	490,000	0	0	0	12,521	03/01/2039
91756T AV 3	UTAH ST MUNI PWR AGY PWR SPLY		07/30/2019	RGA Transfer Program		3,064,410	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	64,410	64,410	123,378	07/01/2036
92428C JE 5	VERMONT STUDENT ASSISTANCE COR		12/15/2019	Redemption 100.0000		445,000	445,000	437,417	439,948	0	402	0	402	0	440,350	0	4,650	4,650	12,094	06/15/2026
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B		12/01/2019	Redemption 100.0000		141,603	141,603	141,603	141,603	0	0	0	0	0	141,603	0	0	0	2,267	04/25/2042
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A		12/25/2019	Redemption 100.0000		399,767	399,767	399,767	399,767	0	0	0	0	0	399,767	0	0	0	7,339	06/25/2042
92812V MA 1	VIRGINIA ST HSG DEV AUTH		12/25/2019	Redemption 100.0000		328,495	328,495	328,495	328,495	0	0	0	0	0	328,495	0	0	0	5,781	11/25/2039
92817S XW 3	VIRGINIA ST PUBLIC SCH AUTH		07/30/2019	RGA Transfer Program		3,410,400	3,000,000	2,751,420	2,804,717	0	7,024	0	7,024	0	2,811,740	0	598,660	598,660	79,688	12/15/2030
92818M D2 3	VIRGINIA RES AUTH INF REV BND SERIES 20		12/02/2019	Tax Free Exchange		495,720	500,000	493,989	494,642	0	1,078	0	1,078	0	495,720	0	0	0	12,639	11/01/2021
935187 HJ 6	WARREN COUNTY SCHOOL DISTRICT QZAB 2012		07/30/2019	RGA Transfer Program		3,624,104	3,430,000	3,430,000	3,430,000	0	0	0	0	0	3,430,000	0	194,104	194,104	101,678	11/15/2033
93978H GA 7	WASHINGTON HEALTH CARE SER A 2012		07/30/2019	RGA Transfer Program		2,613,825	2,500,000	2,144,525	2,199,829	0	7,276	0	7,276	0	2,207,105	0	406,720	406,720	83,056	10/01/2034
93978X EK 2	WASHINGTON ST HSG FIN COMMN 2011 SERIES		04/01/2019	Various		40,000	40,000	40,103	40,036	0	(4)	0	(4)	0	40,032	0	(32)	(32)	900	10/01/2031
940094 AJ 4	WASHINGTON ST UNIV REVENUES		04/26/2019	SUNR - CORPORATE		2,000,954	1,910,000	1,910,000	1,910,000	0	0	0	0	0	1,910,000	0	90,954	90,954	33,107	10/01/2030
940094 AK 1	WASHINGTON ST UNIV REVENUES		07/30/2019	RGA Transfer Program		2,154,255	1,990,000	1,990,000	1,990,000	0	0	0	0	0	1,990,000	0	164,255	164,255	55,831	10/01/2031
977100 EL 6	WISCONSIN STATE 3.954% 05/01/36		07/30/2019	RGA Transfer Program		7,478,940	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	478,940	478,940	206,816	05/01/2036
977100 GH 3	WISCONSIN STATE 3.154% 05/01/27		07/30/2019	RGA Transfer Program		5,209,100	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	209,100	209,100	117,837	05/01/2027

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
1799999. Total - Bonds - U.S. States, Territories & Possessions						204,202,520	192,508,555	192,270,838	192,018,221	0	(27,301)	0	(27,301)	0	191,990,920	0	12,211,598	12,211,598	6,451,992	XXX
Bonds - U.S. Political Subdivisions of States																				
736688 FN 7	PORTLAND COMMUNITY COLLEGE DIS		06/01/2019	Redemption 100.0000		215,000	215,000	233,168	225,266	0	(787)	0	(787)	0	224,479	0	(9,479)	(9,479)	5,171	06/01/2027
845040 JT 2	S W TX HGR EDU AUTH 2013 SERIES B		07/30/2019	RGA Transfer Program		6,413,666	6,180,000	5,694,623	5,848,587	0	18,281	0	18,281	0	5,866,868	0	546,798	546,798	177,904	10/01/2027
2499999. Total - Bonds - U.S. Political Subdivisions of States						6,628,666	6,395,000	5,927,791	6,073,853	0	17,494	0	17,494	0	6,091,347	0	537,319	537,319	183,075	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
05490R AA 4	BANC OF AMERICA MERRILL LYNCH 2015-ASTR		07/30/2019	RGA Transfer Program		5,340,900	5,000,000	5,145,060	5,108,394	0	(6,763)	0	(6,763)	0	5,101,631	0	239,269	239,269	126,770	07/14/2037
30293M AJ 3	FRESB 2015-SB6 A10 2015-SB6 A10		12/01/2019	Paydown		977,802	977,802	977,795	977,132	0	670	0	670	0	977,802	0	0	0	12,336	08/25/2035
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889		03/21/2019	FTN Financial		2,991,185	2,945,620	3,143,989	3,135,307	0	605	0	605	0	3,135,911	0	(144,727)	(144,727)	32,934	03/01/2043
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889		03/01/2019	Paydown		60,632	60,632	64,716	64,537	0	(3,905)	0	(3,905)	0	60,632	0	0	0	281	03/01/2043
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		12/01/2019	Paydown		53,323	53,323	53,778	53,322	0	1	0	1	0	53,323	0	0	0	1,763	08/15/2031
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		12/01/2019	Paydown		83,331	83,331	81,550	82,602	0	729	0	729	0	83,331	0	0	0	2,571	02/15/2032
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		12/01/2019	Paydown		133,434	133,434	133,991	133,333	0	101	0	101	0	133,434	0	0	0	5,521	10/15/2031
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		12/01/2019	Paydown		102,717	102,717	97,047	100,444	0	2,274	0	2,274	0	102,717	0	0	0	4,079	12/15/2031
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		12/01/2019	Paydown		33,126	33,126	30,449	32,097	0	1,030	0	1,030	0	33,126	0	0	0	882	01/15/2032
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		12/01/2019	Paydown		313,628	313,628	302,690	309,783	0	3,845	0	3,845	0	313,628	0	0	0	9,238	04/15/2032
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		12/01/2019	Paydown		77,842	77,842	70,435	76,657	0	1,186	0	1,186	0	77,842	0	0	0	2,456	11/15/2023
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		12/01/2019	Paydown		119,743	119,743	113,629	118,332	0	1,411	0	1,411	0	119,743	0	0	0	3,992	01/15/2029
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		12/01/2019	Paydown		123,505	123,505	118,326	122,252	0	1,253	0	1,253	0	123,505	0	0	0	3,242	02/15/2029
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		12/01/2019	Paydown		51,430	51,430	48,778	50,817	0	613	0	613	0	51,430	0	0	0	1,747	11/25/2023
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		12/01/2019	Paydown		114,227	114,227	108,872	112,903	0	1,323	0	1,323	0	114,227	0	0	0	3,870	02/25/2024
3136A1 NZ 4	FANNIE MAE 2011-96 NB 4.000% 09/25/40		12/01/2019	Paydown		865,024	865,024	889,623	871,284	0	(6,260)	0	(6,260)	0	865,024	0	0	0	21,637	09/25/2040
3136A7 4W 9	FNR 2012-96 VB 3.500% 08/25/32		11/19/2019	Bank of America		10,348,828	10,000,000	10,925,000	10,434,674	0	(139,456)	0	(139,456)	0	10,295,218	0	53,610	53,610	341,250	08/25/2032
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		12/01/2019	Paydown		228,581	228,581	247,582	235,137	0	(818)	0	(818)	0	234,319	0	(5,738)	(5,738)	4,357	02/25/2038
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30		11/19/2019	Bank of America		3,393,748	3,283,445	3,609,224	3,416,664	0	(53,762)	0	(53,762)	0	3,362,902	0	30,846	30,846	112,047	01/25/2030
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30		11/01/2019	Paydown		246,798	246,798	271,285	256,811	0	(10,013)	0	(10,013)	0	246,798	0	0	0	4,340	01/25/2030
3136AA 3R 4	FANNIE MAE 2012-149 LV		12/01/2019	Paydown		228,156	228,156	235,000	230,509	0	(2,353)	0	(2,353)	0	228,156	0	0	0	3,725	03/25/2036
3136AA MC 6	FANNIE MAE 2012-139 WV		12/01/2019	Paydown		86,066	86,066	83,464	85,042	0	1,024	0	1,024	0	86,066	0	0	0	1,405	02/25/2036
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		12/01/2019	Paydown		425,601	425,601	440,364	432,929	0	(7,328)	0	(7,328)	0	425,601	0	0	0	7,122	06/25/2043
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		12/01/2019	Paydown		214,273	214,273	212,925	213,447	0	825	0	825	0	214,273	0	0	0	4,084	07/25/2033
3137A2 NL 1	FHR 3756 PC 4.000% 11/15/40		12/01/2019	Paydown		186,141	186,141	190,795	189,137	0	(2,996)	0	(2,996)	0	186,141	0	0	0	4,481	11/15/2040
3137A8 UG 1	FHR 3837 DB 4.500% 04/15/41		12/01/2019	Paydown		337,683	337,683	350,884	347,921	0	(10,238)	0	(10,238)	0	337,683	0	0	0	6,467	04/15/2041
3137AF X3 1	FHR 3944 LM 3.000% 10/15/26		12/01/2019	Paydown		2,132,697	2,132,697	2,263,658	2,172,345	0	(39,648)	0	(39,648)	0	2,132,697	0	0	0	36,528	10/15/2026
3137AR V4 5	FHR 4085 VB 3.500% 09/15/28		11/19/2019	FTN Financial		2,623,155	2,528,342	2,718,758	2,582,714	0	9,943	0	9,943	0	2,592,658	0	30,497	30,497	86,280	09/15/2028
3137AR V4 5	FHR 4085 VB 3.500% 09/15/28		11/01/2019	Paydown		222,803	222,803	239,583	227,594	0	(4,791)	0	(4,791)	0	222,803	0	0	0	3,918	09/15/2028
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		12/01/2019	Paydown		179,328	179,328	194,011	183,618	0	(4,290)	0	(4,290)	0	179,328	0	0	0	3,420	03/15/2035
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35		12/01/2019	Paydown		274,496	274,496	289,207	280,455	0	(5,960)	0	(5,960)	0	274,496	0	0	0	4,481	12/15/2035
3137B1 U7 5	FHLMC MULTIFAM STRU PASS THRU KSO1 A2		12/01/2019	Paydown		127,822	127,822	130,375	128,733	0	(912)	0	(912)	0	127,822	0	0	0	2,978	01/25/2023
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33		12/01/2019	Paydown		301,734	301,734	300,461	301,036	0	698	0	698	0	301,734	0	0	0	5,751	04/15/2033
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1		12/01/2019	Paydown		519,816	519,816	528,425	525,184	0	(5,368)	0	(5,368)	0	519,816	0	0	0	12,374	05/25/2045
3138L2 V4 6	FANNIE MAE AM2434 3.050% 05/01/27		12/01/2019	Paydown		50,133	50,133	52,703	51,524	0	(1,391)	0	(1,391)	0	50,133	0	0	0	837	05/01/2027

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3138L4 EQ 2	FANNIE MAE AM3742 3.150% 09/01/25		12/02/2019	Paydown		82,354	82,354	77,129	79,817	0	266	0	266	0	80,083	0	2,271	2,271	1,427	09/01/2025
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25		12/26/2019	Paydown		46,755	46,755	46,060	46,379	0	23	0	23	0	46,402	0	354	354	986	08/01/2025
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		12/01/2019	Paydown		51,947	51,947	50,229	51,415	0	531	0	531	0	51,947	0	0	0	1,738	08/25/2031
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		12/01/2019	Paydown		59,825	59,825	57,089	59,102	0	723	0	723	0	59,825	0	0	0	1,472	10/25/2032
31392K HM 1	FHLMC 2445 OZ 6.500% 05/15/32		12/01/2019	Paydown		234,282	234,282	229,830	232,710	0	1,571	0	1,571	0	234,282	0	0	0	5,938	05/15/2032
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		12/15/2019	Paydown		37,768	37,768	36,436	37,445	0	323	0	323	0	37,768	0	0	0	1,260	06/15/2032
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		12/01/2019	Paydown		88,519	88,519	87,950	88,205	0	315	0	315	0	88,519	0	0	0	3,198	06/15/2032
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		12/01/2019	Paydown		92,318	92,318	88,963	91,186	0	1,132	0	1,132	0	92,318	0	0	0	3,339	06/15/2032
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		12/01/2019	Paydown		56,007	56,007	51,482	54,240	0	1,767	0	1,767	0	56,007	0	0	0	1,747	07/15/2032
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		12/01/2019	Paydown		268,131	268,131	258,363	264,980	0	3,150	0	3,150	0	268,131	0	0	0	8,198	07/15/2032
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		12/01/2019	Paydown		100,028	100,028	90,252	96,641	0	3,386	0	3,386	0	100,028	0	0	0	3,048	08/15/2032
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		12/01/2019	Paydown		228,819	228,819	220,465	225,801	0	3,018	0	3,018	0	228,819	0	0	0	8,548	09/15/2032
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		12/01/2019	Paydown		215,262	215,262	211,447	213,378	0	1,883	0	1,883	0	215,262	0	0	0	5,105	09/15/2032
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		12/01/2019	Paydown		102,710	102,710	98,096	101,592	0	1,117	0	1,117	0	102,710	0	0	0	3,229	10/15/2032
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		12/01/2019	Paydown		32,978	32,978	31,257	32,274	0	704	0	704	0	32,978	0	0	0	754	04/25/2033
31393C LX 9	FNMA 2003-48 GH 5.500% 06/25/33		12/01/2019	Paydown		345,342	345,342	337,356	341,726	0	3,617	0	3,617	0	345,342	0	0	0	10,565	06/25/2033
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		12/01/2019	Paydown		111,928	111,928	112,575	111,909	0	18	0	18	0	111,928	0	0	0	3,258	03/15/2033
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2		12/01/2019	Paydown		2,913,438	2,913,438	2,833,824	2,898,598	0	14,840	0	14,840	0	2,913,438	0	0	0	84,719	07/25/2034
31397S SJ 4	FANNIE MAE 2011-24 GY 4.500% 04/25/41		12/25/2019	Paydown		471,605	471,605	489,715	479,440	0	(7,835)	0	(7,835)	0	471,605	0	0	0	14,100	04/25/2041
31397U YM 5	FNR 2011-68 CB 3.000% 07/25/26		12/01/2019	Paydown		1,148,566	1,148,566	1,215,595	1,168,143	0	(19,577)	0	(19,577)	0	1,148,566	0	0	0	21,149	07/25/2026
31398N Y2 4	FANNIE MAE 2010-123 PM		12/25/2019	Paydown		448,907	448,907	425,900	440,105	0	8,802	0	8,802	0	448,907	0	0	0	12,474	07/25/2040
31398R NW 1	FANNIE MAE 2010-59 BP 5.000% 06/25/40		12/25/2019	Paydown		397,142	397,142	426,967	412,818	0	(15,676)	0	(15,676)	0	397,142	0	0	0	18,182	06/25/2040
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		08/01/2019	Paydown		3,367	3,367	3,387	3,359	0	8	0	8	0	3,367	0	0	0	59	01/01/2020
3140J6 GP 6	FNMA P/T POOL BM2005 4.000% 12/01/47		12/01/2019	Paydown		1,831,034	1,831,034	1,883,390	1,873,616	0	(42,582)	0	(42,582)	0	1,831,034	0	0	0	48,468	12/01/2047
3140Q9 UA 9	FANNIE MAE POOL CA2376		12/01/2019	Paydown		2,306,102	2,306,102	2,316,191	2,316,072	0	(9,971)	0	(9,971)	0	2,306,102	0	0	0	65,869	09/01/2048
31418C XN 9	FANNIE MAE POOL MA3384		12/01/2019	Paydown		2,401,166	2,401,166	2,399,290	2,399,249	0	1,917	0	1,917	0	2,401,166	0	0	0	66,620	06/01/2048
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC		12/05/2019	Redemption 100.0000		460,975	460,975	469,838	466,363	0	(211)	0	(211)	0	466,152	0	(5,177)	(5,177)	9,205	08/05/2030
35563P HF 9	Freddie Mac - SCRT 2018-4 MA		12/01/2019	Paydown		567,311	567,311	554,215	554,410	0	12,901	0	12,901	0	567,311	0	0	0	11,909	11/25/2057
452024 HE 5	ILLINOIS MUNICIPAL ELEC AGENCY		07/30/2019	RGA Transfer Program		3,039,570	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	39,570	39,570	161,520	02/01/2020
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1		12/01/2019	Paydown		705,488	705,488	722,497	714,670	0	(9,182)	0	(9,182)	0	705,488	0	0	0	11,208	01/27/2038
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE		07/15/2019	Various		661,344	661,344	661,344	661,344	0	0	0	0	0	661,344	0	0	0	39,939	07/15/2028
61765D AT 5	MORGAN STANLEY CAPITAL I TRUST 2015-MS1		04/26/2019	SUNR - CORPORATE		3,075,450	3,000,000	3,029,811	3,018,980	0	(1,057)	0	(1,057)	0	3,017,923	0	57,527	57,527	38,318	05/15/2058
658203 V5 0	NORTH CAROLINA ST MUNI PWR AGY #1 CATAWB		04/26/2019	SUNR - CORPORATE		986,820	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(13,180)	(13,180)	28,861	01/01/2027
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR		12/01/2019	Various		159,473	159,473	159,473	159,473	0	0	0	0	0	159,473	0	0	0	6,527	05/01/2032
914692 X6 0	UNIV OF NEW MEXICO HOSPITAL		07/30/2019	RGA Transfer Program		2,574,200	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	74,200	74,200	53,961	06/20/2032
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						59,876,639	58,760,190	60,840,848	59,840,110	0	(322,800)	0	(322,800)	0	59,517,317	0	359,322	359,322	1,636,062	XXX
Bonds - Industrial and Miscellaneous																				
00101J AF 3	ADT CORP 3.500% 07/15/22		09/24/2019	UB S		2,007,500	2,000,000	2,005,816	2,002,479	0	(493)	0	(493)	0	2,001,987	0	5,513	5,513	83,806	07/15/2022
001055 AM 4	AFLAC INC 3.625% 11/15/24		04/26/2019	SUNR - CORPORATE		2,068,960	2,000,000	1,997,980	1,998,739	0	62	0	62	0	1,998,801	0	70,159	70,159	32,424	11/15/2024
0010EP AN 8	AEP TEXAS CENTRAL CO 144A		04/26/2019	SUNR - CORPORATE		2,025,120	2,000,000	1,980,420	1,986,030	0	573	0	573	0	1,986,603	0	38,517	38,517	43,847	10/01/2025
00115A AE 9	AEP TRANSMISSION CO LLC		07/30/2019	RGA Transfer Program		2,043,300	2,000,000	1,964,726	1,969,937	0	1,935	0	1,935	0	1,971,872	0	71,428	71,428	41,161	12/01/2026
001192 AG 8	AGL CAPITAL CORP 5.250% 08/15/19		08/15/2019	Maturity		6,250,000	6,250,000	6,292,563	6,253,334	0	(3,334)	0	(3,334)	0	6,250,000	0	0	0	328,125	08/15/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
00139P AA 6	AIG SUNAMERICA GLOBAL FIN IX 144A		07/30/2019	RGA Transfer Program		12,215,201	8,925,000	11,182,222	10,365,722	0	(44,438)	0	(44,438)	0	10,321,284	0	1,893,917	1,893,917	538,847	03/15/2032
00182@ AA 6	AZ ROMULUS MI LANDLORD LLC		12/31/2019	Redemption 100.0000		148,798	148,798	148,798	148,798	0	0	0	0	0	148,798	0	0	0	2,777	10/31/2038
00184* AA 6	AZ RANDALL OH LANDLORD LLC		12/31/2019	Redemption 100.0000		433,563	433,563	433,563	433,563	0	0	0	0	0	433,563	0	0	0	15,402	03/31/2039
00184@ AA 4	AMZN (Euclid OH) CTL Pass-Thru CTL - LEA		12/31/2019	Redemption 100.0000		81,947	81,947	81,947	81,947	0	0	0	0	0	81,947	0	0	0	5,347	07/31/2039
00191# AA 3	AMZN (Tucson AZ) CTL Pass-Thru CTL - LEA		12/31/2019	Redemption 100.0000		76,689	76,689	76,689	76,689	0	0	0	0	0	76,689	0	0	0	6,027	08/31/2039
00206R CN 0	AT&T INC 3.400% 05/15/25		02/22/2019	JP Morgan & Co		2,920,830	3,000,000	2,991,120	2,994,035	0	130	0	130	0	2,994,165	0	(73,335)	(73,335)	28,617	05/15/2025
00206R CP 5	AT&T INC 4.500% 05/15/35		04/26/2019	SUNR - CORPORATE		2,007,280	2,000,000	2,132,480	2,120,381	0	(1,742)	0	(1,742)	0	2,118,639	0	(111,359)	(111,359)	40,250	05/15/2035
00206R DD 1	AT&T INC 3.950% 01/15/25		02/22/2019	JP Morgan & Co		5,017,350	5,000,000	4,961,672	4,972,504	0	624	0	624	0	4,973,127	0	44,223	44,223	121,243	01/15/2025
00213R AB 9	ARL FIRST LLC 2012-1A A2		07/30/2019	RGA Transfer Program		2,534,838	2,470,000	2,509,945	2,500,649	0	(1,220)	0	(1,220)	0	2,499,429	0	35,408	35,408	58,817	12/15/2042
00228# AA 0	AV CINGULAR LLC CTL - CINGULAR WIRELESS		12/15/2019	Redemption 100.0000		702,389	702,389	721,114	706,428	0	(678)	0	(678)	0	705,750	0	(3,361)	(3,361)	28,819	08/15/2021
00287Y AQ 2	ABBVIE INC 3.600% 05/14/25		01/09/2019	Bank of America		1,939,780	2,000,000	1,996,500	1,997,629	0	9	0	9	0	1,997,638	0	(57,858)	(57,858)	11,400	05/14/2025
00287Y AY 5	ABBVIE INC 3.200% 05/14/26		01/09/2019	Bank of America		1,866,740	2,000,000	1,877,140	1,882,889	0	378	0	378	0	1,883,268	0	(16,528)	(16,528)	10,133	05/14/2026
00287Y AY 5	ABBVIE INC 3.200% 05/14/26		04/26/2019	SUNR - CORPORATE		1,925,180	2,000,000	1,877,140	1,882,889	0	4,349	0	4,349	0	1,887,238	0	37,942	37,942	28,800	05/14/2026
00287Y BF 5	ABBVIE INC 4.250% 11/14/28		04/26/2019	SUNR - CORPORATE		3,055,020	3,000,000	2,974,350	2,974,893	0	912	0	912	0	2,975,805	0	79,215	79,215	77,208	11/14/2028
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1		12/01/2019	Paydown		71,107	71,107	53,685	62,417	0	8,690	0	8,690	0	71,107	0	0	0	1,947	10/25/2033
00724F AC 5	ADOBE SYSTEMS INC 3.250% 02/01/25		04/26/2019	SUNR - CORPORATE		3,064,560	3,000,000	2,967,840	2,979,202	0	981	0	981	0	2,980,184	0	84,376	84,376	71,771	02/01/2025
008117 AN 3	AETNA INC 4.125% 06/01/21		07/30/2019	RGA Transfer Program		2,054,180	2,000,000	2,006,200	2,001,697	0	(411)	0	(411)	0	2,001,286	0	52,894	52,894	54,771	06/01/2021
008252 AM 0	AFFILIATED MANAGERS GROUP INC		07/30/2019	RGA Transfer Program		3,722,110	3,500,000	3,497,160	3,498,398	0	162	0	162	0	3,498,560	0	223,550	223,550	142,552	02/15/2024
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		12/01/2019	Paydown		188,173	188,173	180,000	182,669	0	130	0	130	0	182,799	0	5,375	5,375	4,157	07/25/2043
00841X AD 2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4		07/30/2019	RGA Transfer Program		2,148,458	2,129,692	2,161,304	2,148,843	0	(900)	0	(900)	0	2,147,943	0	516	516	49,486	03/25/2045
00841X AD 2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4		07/01/2019	Paydown		107,095	107,095	108,685	108,058	0	(963)	0	(963)	0	107,095	0	0	0	1,538	03/25/2045
00842T AC 2	AGATE BAY MORTGAGE LOAN TRUST 2016-1 A3		07/30/2019	RGA Transfer Program		2,457,894	2,442,486	2,456,225	2,450,639	0	(805)	0	(805)	0	2,449,834	0	8,060	8,060	56,754	12/25/2045
00842T AC 2	AGATE BAY MORTGAGE LOAN TRUST 2016-1 A3		07/25/2019	Paydown		206,878	206,878	208,041	207,568	0	(691)	0	(691)	0	206,878	0	0	0	2,647	12/25/2045
00846U AJ 0	AGILENT TECHNOLOGIES INC		07/30/2019	RGA Transfer Program		2,827,548	2,700,000	2,625,912	2,662,665	0	4,379	0	4,379	0	2,667,044	0	160,504	160,504	108,984	07/15/2023
00912X A# 1	AIR LEASE CORPORATION SENIOR UNSEC NOTES		01/15/2019	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	157,150	01/15/2019
00912X AT 1	AIR LEASE CORPORATION 3.000% 09/15/23		07/30/2019	RGA Transfer Program		3,019,050	3,000,000	2,959,740	2,972,329	0	3,160	0	3,160	0	2,975,488	0	43,562	43,562	78,750	09/15/2023
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP		10/01/2019	Various		299,708	299,708	301,523	299,823	0	(50)	0	(50)	0	299,773	0	(65)	(65)	18,805	10/01/2020
00934@ AA 7	AIRCRAFT INVESTMENT FUND KESTREL AIRCRAF		02/15/2019	Redemption 6.4594		200,243	3,100,000	200,243	200,243	0	0	0	0	0	200,243	0	0	0	(28,905)	03/31/2019
010392 EC 8	ALABAMA POWER CO DEBENTURES		07/30/2019	RGA Transfer Program		14,871,146	11,880,000	13,158,050	12,715,174	0	(23,957)	0	(23,957)	0	12,691,218	0	2,179,929	2,179,929	648,945	02/15/2033
015271 AG 4	ALEXANDRIA REAL ESTATE EQUITIE		07/30/2019	RGA Transfer Program		2,215,320	2,000,000	2,098,880	2,078,157	0	(3,571)	0	(3,571)	0	2,074,587	0	140,733	140,733	90,000	07/30/2029
015271 AK 5	ALEXANDRIA REAL ESTATE EQUITIE		07/30/2019	RGA Transfer Program		2,116,980	2,000,000	1,997,100	1,997,441	0	138	0	138	0	1,997,579	0	119,401	119,401	82,292	01/15/2028
015271 AL 3	ALEXANDRIA REAL ESTATE EQUITIE		07/30/2019	RGA Transfer Program		6,181,320	6,000,000	5,989,680	5,990,999	0	740	0	740	0	5,991,739	0	189,581	189,581	155,250	04/30/2025
015271 AM 1	ALEXANDRIA REAL ESTATE EQUITIE		07/30/2019	RGA Transfer Program		3,178,530	3,000,000	2,997,990	2,998,235	0	193	0	193	0	2,998,428	0	180,102	180,102	133,000	01/15/2024
018490 AQ 5	ALLERGAN INC 2.800% 03/15/23		02/28/2019	RW Baird		1,928,220	2,000,000	1,994,280	1,997,403	0	100	0	100	0	1,997,503	0	(69,283)	(69,283)	26,289	03/15/2023
020002 AQ 4	ALLSTATE CORP 5.350% 06/01/33		07/30/2019	RGA Transfer Program		10,609,615	8,500,000	8,674,100	8,615,481	0	(3,189)	0	(3,189)	0	8,612,292	0	1,997,323	1,997,323	301,903	06/01/2033
02360F AA 4	UNION ELECTRIC CO 5.100% 10/01/19		07/30/2019	RGA Transfer Program		4,233,883	4,215,000	3,968,886	4,193,833	0	16,245	0	16,245	0	4,210,078	0	23,805	23,805	178,540	10/01/2019
023765 AA 8	AMERICAN AIRLINES 2016-2 AA		12/15/2019	Redemption 100.0000		135,000	135,000	134,517	134,590	0	32	0	32	0	134,622	0	378	378	3,240	06/15/2028
023770 AA 8	AMERICAN AIRLINES 2015-1 A		11/01/2019	Various		303,432	303,432	304,570	304,375	0	(66)	0	(66)	0	304,309	0	(877)	(877)	7,679	05/01/2027
023770 AB 6	AMERICAN AIRLINES 2015-1 B		11/01/2019	Redemption 100.0000		82,881	82,881	82,881	82,881	0	0	0	0	0	82,881	0	0	0	2,300	05/01/2023
02377A AA 6	AMERICAN AIRLINES 2014-1 A PT TRUST		10/01/2019	Various		76,825	76,825	76,825	76,825	0	0	0	0	0	76,825	0	0	0	2,126	10/01/2026
02377B AB 2	AMERICAN AIRLINES 2015-2 AA		09/22/2019	Redemption 100.0000		142,119	142,119	142,119	142,119	0	0	0	0	0	142,119	0	0	0	3,837	03/22/2029
025816 BL 2	AMERICAN EXPRESS 4.900% Perpet		07/30/2019	RGA Transfer Program		2,006,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	6,000	6,000	85,750	01/01/9999

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
025816 CA 5	AMERICAN EXPRESS 4.200% 11/06/25		07/30/2019	RGA Transfer Program		3,269,220	3,000,000	2,993,340	2,993,468	0	481	0	481	0	2,993,949	0	275,271	275,271	92,400	11/06/2025
0258M0 EL 9	AMERICAN EXPRESS 3.300% 05/03/27		07/30/2019	RGA Transfer Program		8,391,760	8,000,000	8,008,120	8,008,463	0	(613)	0	(613)	0	8,007,851	0	383,909	383,909	195,800	05/03/2027
025932 AK 0	AMERICAN FINANCIAL GROUP		07/30/2019	RGA Transfer Program		5,034,450	5,000,000	4,855,770	4,867,236	0	8,675	0	8,675	0	4,875,911	0	158,539	158,539	167,708	08/15/2026
025932 AK 0	AMERICAN FINANCIAL GROUP		04/26/2019	SUNR - CORPORATE		965,870	1,000,000	1,000,340	1,000,265	0	(10)	0	(10)	0	1,000,256	0	(34,386)	(34,386)	24,403	08/15/2026
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5		12/01/2019	Paydown		511,029	511,029	423,541	423,541	0	87,488	0	87,488	0	511,029	0	0	0	12,439	10/25/2034
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A		04/01/2019	Paydown		20,313	20,313	20,312	20,298	0	15	0	15	0	20,313	0	0	0	166	10/17/2036
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A		04/26/2019	SUNR - CORPORATE		3,329,611	3,233,260	3,233,098	3,230,855	0	(180)	0	(180)	0	3,230,675	0	98,936	98,936	49,305	10/17/2036
02665W CE 9	AMERICAN HONDA FINANCE		04/26/2019	SUNR - CORPORATE		3,065,460	3,000,000	2,991,210	2,991,865	0	240	0	240	0	2,992,105	0	73,355	73,355	73,208	02/15/2028
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A		12/01/2019	Paydown		54,936	54,936	54,934	54,915	0	21	0	21	0	54,936	0	0	0	1,036	04/17/2045
029163 AD 4	MUNICH RE AMERICAN CORP SENIOR NOTES SER		07/30/2019	Various		19,209,968	14,925,000	16,657,254	15,802,894	0	(49,799)	0	(49,799)	0	15,753,095	0	3,456,873	3,456,873	694,945	12/15/2026
03027W AJ 1	AMERICAN TOWER TRUST I 144A		07/30/2019	RGA Transfer Program		8,085,280	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	85,280	85,280	153,500	03/15/2023
03027X AR 1	AMERICAN TOWER CORP 3.600% 01/15/28		07/30/2019	RGA Transfer Program		3,080,250	3,000,000	2,984,280	2,985,787	0	777	0	777	0	2,986,565	0	93,685	93,685	112,500	01/15/2028
03040W AL 9	AMERICAN WATER CAP CORP		04/26/2019	SUNR - CORPORATE		2,026,520	2,000,000	1,993,340	1,995,477	0	209	0	209	0	1,995,686	0	30,834	30,834	44,389	03/01/2025
03040W AS 4	AMERICAN WATER CAP CORP		07/30/2019	RGA Transfer Program		5,359,850	5,000,000	4,999,050	4,999,155	0	80	0	80	0	4,999,235	0	360,615	360,615	182,813	09/01/2028
03065J AF 1	AMERICREDIT AUTOMOBILE REC. TR 2014-4 C		04/08/2019	Paydown		947,123	947,123	947,021	947,119	0	4	0	4	0	947,123	0	0	0	4,494	11/09/2020
03066D AF 3	AMERICREDIT AUTOMOBILE REC 2016-2 C		12/08/2019	Paydown		1,378,583	1,378,583	1,378,548	1,378,528	0	55	0	55	0	1,378,583	0	0	0	35,642	11/08/2021
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A		12/01/2019	Paydown		441,707	441,707	423,052	429,815	0	212	0	212	0	430,027	0	11,680	11,680	13,865	01/25/2034
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9		12/01/2019	Paydown		37,399	37,399	35,889	37,086	0	79	0	79	0	37,164	0	235	235	864	11/25/2035
03076C AF 3	AMERIPRISE FINANCIAL INC		04/26/2019	JP Morgan & Co		1,045,730	1,000,000	1,062,570	1,041,545	0	(2,643)	0	(2,643)	0	1,038,901	0	6,829	6,829	21,667	10/15/2023
031162 BE 9	AMGEN INC 4.950% 10/01/41		07/30/2019	RGA Transfer Program		4,503,360	4,000,000	3,800,240	3,818,827	0	2,421	0	2,421	0	3,821,248	0	682,112	682,112	164,450	10/01/2041
031162 BG 4	AMGEN INC 4.100% 06/15/21		07/30/2019	RGA Transfer Program		4,104,000	4,000,000	4,000,630	4,000,162	0	(37)	0	(37)	0	4,000,125	0	103,875	103,875	102,500	06/15/2021
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5		12/01/2019	Paydown		139,289	139,289	129,016	136,217	0	126	0	126	0	136,343	0	2,946	2,946	3,005	02/25/2028
03215P ET 2	AMRESCO RESIDENTIAL SEC CORP 1998-2 M2F		04/25/2019	Paydown		8,330	8,330	7,670	8,271	0	39	0	39	0	8,310	0	20	20	223	06/25/2028
032511 BN 6	ANADARKO PETROLEUM CORP		07/30/2019	RGA Transfer Program		3,364,890	3,000,000	2,990,700	2,992,798	0	475	0	475	0	2,993,273	0	371,617	371,617	145,688	03/15/2026
032511 BN 6	ANADARKO PETROLEUM CORP		09/19/2019	Tax Free Exchange		2,014,907	2,000,000	2,018,260	2,014,101	0	(1,194)	0	(1,194)	0	2,012,907	0	2,000	2,000	111,000	03/15/2026
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2		12/01/2019	Paydown		247,460	247,460	247,457	247,033	0	427	0	427	0	247,460	0	0	0	3,702	01/25/2047
03522A AD 2	ANHEUSER-BUSCH CO/INBEV 144A		04/26/2019	SUNR - CORPORATE		1,503,060	1,500,000	1,482,600	1,482,917	0	694	0	694	0	1,483,611	0	19,449	19,449	40,302	02/01/2026
03522A AD 2	ANHEUSER-BUSCH CO/INBEV 144A		05/15/2019	Tax Free Exchange		2,095,671	2,000,000	2,102,354	2,100,617	0	(4,946)	0	(4,946)	0	2,095,671	0	0	0	36,500	02/01/2026
035240 AL 4	ANHEUSER-BUSCH INBEV 4.000% 04/13/28		07/30/2019	RGA Transfer Program		2,163,720	2,000,000	1,984,320	1,985,300	0	759	0	759	0	1,986,059	0	177,661	177,661	63,778	04/13/2028
036752 AB 9	ANTHEM INC 3.650% 12/01/27		07/30/2019	RGA Transfer Program		2,077,320	2,000,000	1,998,410	1,998,577	0	79	0	79	0	1,998,655	0	78,665	78,665	48,464	12/01/2027
037411 AW 5	APACHE CORP 5.100% 09/01/40		07/30/2019	RGA Transfer Program		1,977,900	2,000,000	2,030,660	2,027,808	0	(429)	0	(429)	0	2,027,378	0	(49,478)	(49,478)	93,217	09/01/2040
037411 BD 6	APACHE CORP 2.625% 01/15/23		06/21/2019	Redemption 99.6650		1,889,648	1,896,000	1,832,342	1,865,938	0	3,299	0	3,299	0	1,869,236	0	20,412	20,412	46,452	01/15/2023
037833 AK 6	APPLE INC INC 2.400% 05/03/23		02/28/2019	280 Securities		980,350	1,000,000	998,670	999,384	0	23	0	23	0	999,407	0	(19,057)	(19,057)	8,067	05/03/2023
037833 CJ 7	APPLE INC 3.350% 02/09/27		04/26/2019	SUNR - CORPORATE		2,032,400	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	32,400	32,400	47,831	02/09/2027
037833 CR 9	APPLE INC 3.200% 05/11/27		07/30/2019	RGA Transfer Program		3,644,375	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	144,375	144,375	80,578	05/11/2027
037833 DK 3	APPLE INC 3.000% 11/13/27		02/21/2019	Wells Fargo Securities		4,858,900	5,000,000	4,985,450	4,986,891	0	197	0	197	0	4,987,088	0	(128,188)	(128,188)	42,500	11/13/2027
038222 AJ 4	APPLIED MATERIALS INC 3.900% 10/01/25		04/26/2019	SUNR - CORPORATE		3,136,350	3,000,000	2,989,140	2,992,249	0	318	0	318	0	2,992,567	0	143,783	143,783	66,625	10/01/2025
03837P AA 5	AQUA FINANCE TRUST 2017-A A		12/15/2019	Paydown		1,888,112	1,888,112	1,887,880	1,887,912	0	200	0	200	0	1,888,112	0	0	0	36,214	11/15/2035
039483 AT 9	ARCHER-DANIELS-MIDLAND		07/30/2019	RGA Transfer Program		6,487,400	5,000,000	5,097,450	5,065,228	0	(1,826)	0	(1,826)	0	5,063,402	0	1,423,998	1,423,998	246,467	10/01/2032
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		12/01/2019	Paydown		385,218	385,218	384,282	384,163	0	(11)	0	(11)	0	384,152	0	1,066	1,066	10,721	06/25/2035
05366# AH 6	AVIATION CAPITAL GROUP SERIES C		11/25/2019	Redemption 100.0000		1,018,740	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	100,140	04/08/2020
05369A AA 9	AVIATION CAPITAL GROUP 144A		07/30/2019	RGA Transfer Program		3,018,570	3,000,000	2,860,680	2,871,640	0	7,052	0	7,052	0	2,878,691	0	139,879	139,879	78,458	11/01/2027

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
05369A AC 5	AVIATION CAPITAL GROUP 144A		07/30/2019	RGA Transfer Program		10,312,200	10,000,000	9,965,880	9,970,071	0	3,696	0	3,696	0	9,973,767	0	338,433	338,433	289,549	05/01/2023
05377R BV 5	AESOP FUNDING II LLC 2014-1A A		12/20/2019	Paydown		2,000,000	2,000,000	1,999,510	1,999,909	0	91	0	91	0	2,000,000	0	0	0	43,750	02/20/2020
05490T AA 0	BBCCRE TRUST 2015-GTP A		04/26/2019	SUNR - CORPORATE		5,170,600	5,000,000	5,149,940	5,103,251	0	(4,735)	0	(4,735)	0	5,098,515	0	72,085	72,085	74,913	08/10/2033
054937 AF 4	BB&T CORPORATION SUB NOTES		11/01/2019	Maturity		12,425,000	12,425,000	12,049,082	12,386,215	0	38,785	0	38,785	0	12,425,000	0	0	0	652,313	11/01/2019
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES 20		11/01/2019	Redemption 100.0000		393,786	393,786	393,786	393,742	0	44	0	44	0	393,786	0	0	0	21,106	05/01/2026
05541N AB 0	BCC FUNDING CORP 2016-1 A2		08/20/2019	Paydown		1,114,997	1,114,997	1,114,857	1,114,928	0	69	0	69	0	1,114,997	0	0	0	8,509	12/20/2021
05547H AC 5	BARCLAYS COMM MTG SECURITIES 2015-SRCH A		07/30/2019	RGA Transfer Program		8,339,556	7,600,000	7,827,422	7,776,428	0	(10,428)	0	(10,428)	0	7,766,000	0	573,556	573,556	207,332	08/10/2035
05565E AT 2	BMW US CAPITAL LLC 144A		07/30/2019	RGA Transfer Program		2,048,740	2,000,000	1,989,200	1,990,830	0	560	0	560	0	1,991,390	0	57,350	57,350	53,900	04/06/2027
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru CTL		12/15/2019	Redemption 100.0000		166,801	166,801	166,801	166,801	0	0	0	0	0	166,801	0	0	0	3,224	11/15/2032
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A		12/02/2019	Paydown		131,458	131,458	131,457	131,458	0	0	0	0	0	131,458	0	0	0	1,692	12/02/2027
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A		12/04/2019	Paydown		253,669	253,669	253,616	253,655	0	14	0	14	0	253,669	0	0	0	3,751	12/04/2028
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A		12/02/2019	Paydown		553,496	553,496	553,452	553,480	0	2	0	2	0	553,482	0	14	14	8,061	05/02/2030
05607B AA 9	BXG RECEIVABLES NOTE TRUST 2017-A A		12/02/2019	Paydown		226,867	226,867	226,862	226,862	0	0	0	0	0	226,862	0	5	5	3,601	10/04/2032
05607B AB 7	BXG RECEIVABLES NOTE TRUST 2017-A B		12/02/2019	Paydown		365,406	365,406	365,385	365,387	0	1	0	1	0	365,388	0	19	19	7,055	10/04/2032
05607U AB 5	BXG RECEIVABLES NOTE TRUST 2018-A B		12/02/2019	Paydown		493,783	493,783	493,703	493,706	0	77	0	77	0	493,783	0	0	0	10,491	02/02/2034
05607U AC 3	BXG RECEIVABLES NOTE TRUST 2018-A C		12/02/2019	Paydown		474,216	474,216	474,121	474,125	0	92	0	92	0	474,216	0	0	0	11,321	02/02/2034
057224 AZ 0	BAKER HUGHES A GE CO LLC		04/26/2019	SUNR - CORPORATE		2,607,675	2,500,000	2,677,700	2,652,367	0	(1,296)	0	(1,296)	0	2,651,071	0	(43,396)	(43,396)	78,655	09/15/2040
059438 AH 4	BANK ONE CORP SUB DEBENTURES		07/30/2019	RGA Transfer Program		12,766,230	9,925,000	12,001,707	10,938,431	0	(60,079)	0	(60,079)	0	10,878,352	0	1,887,878	1,887,878	599,118	10/15/2026
06051G FS 3	BANK OF AMERICA 3.875% 08/01/25		07/30/2019	RGA Transfer Program		2,135,360	2,000,000	2,077,260	2,057,159	0	(4,529)	0	(4,529)	0	2,052,630	0	82,730	82,730	77,285	08/01/2025
06051G FX 2	BANK OF AMERICA 3.500% 04/19/26		03/06/2019	Bank of America		2,676,429	2,700,000	2,695,491	2,696,560	0	75	0	75	0	2,696,635	0	(20,206)	(20,206)	36,488	04/19/2026
06051G GC 7	BANK OF AMERICA 4.183% 11/25/27		02/19/2019	Bank of America		2,992,860	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(7,140)	(7,140)	29,978	11/25/2027
06051G GM 5	BANK OF AMERICA 4.244% 04/24/38		07/30/2019	RGA Transfer Program		3,302,310	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	302,310	302,310	97,612	04/24/2038
06051G GR 4	BANK OF AMERICA 3.593% 07/21/28		04/26/2019	SUNR - CORPORATE		2,981,490	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(18,510)	(18,510)	82,340	07/21/2028
06051G HA 0	BANK OF AMERICA 3.946% 01/23/49		03/25/2019	Bank of America		1,925,500	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(74,500)	(74,500)	53,490	01/23/2049
065404 BB 0	BANK 2018-BN10 A5 3.688% 02/15/61		07/30/2019	RGA Transfer Program		4,559,485	4,250,000	4,377,475	4,367,217	0	(6,905)	0	(6,905)	0	4,360,312	0	199,173	199,173	104,058	02/15/2061
06650A AH 0	BANK 2017-BNK8 AS 3.731% 11/15/50		07/30/2019	RGA Transfer Program		3,169,380	3,000,000	3,089,920	3,080,798	0	(4,831)	0	(4,831)	0	3,075,967	0	93,413	93,413	74,309	11/15/2050
070101 E@ 5	BASIN ELECTRIC POWER COOP 2011 SERIES A		10/01/2019	Redemption 100.0000		99,040	99,040	99,040	99,040	0	0	0	0	0	99,040	0	0	0	3,962	10/01/2031
07274N AL 7	BAYER US FINANCE II LLC 144A		04/26/2019	SUNR - CORPORATE		3,010,110	3,000,000	2,978,130	2,978,957	0	537	0	537	0	2,979,494	0	30,616	30,616	47,760	12/15/2028
07274N AW 3	BAYER US FINANCE II LLC 144A		04/26/2019	SUNR - CORPORATE		3,900,920	4,000,000	3,969,474	3,971,650	0	1,483	0	1,483	0	3,973,133	0	(72,213)	(72,213)	105,375	07/15/2024
07330M AB 3	BRANCH BANKING & TRUST CO		04/26/2019	SUNR - CORPORATE		1,016,930	1,000,000	992,560	993,000	0	292	0	292	0	993,292	0	23,638	23,638	22,153	09/16/2025
07383G AT 3	BEAR STERNS ASSET BACKED SEC 1999-2 MF1		09/25/2019	Brean Capital		473,261	520,067	650,047	650,047	0	0	0	0	0	650,047	0	(176,786)	(176,786)	8,354	10/25/2029
07383G AT 3	BEAR STERNS ASSET BACKED SEC 1999-2 MF1		09/01/2019	Paydown		14,523	55,590	53,510	53,510	0	0	0	0	0	53,510	0	(38,987)	(38,987)	319	10/25/2029
07383G AT 3	BEAR STERNS ASSET BACKED SEC 1999-2 MF1		06/30/2019	Security Withdraw		365,175	621,239	365,175	365,175	0	0	0	0	0	365,175	0	0	0	0	10/25/2029
07383G AT 3	BEAR STERNS ASSET BACKED SEC 1999-2 MF1		06/30/2019	Basis Adjustment		(365,175)	551,531	(365,175)	(365,175)	0	0	0	0	0	(365,175)	0	0	0	0	10/25/2029
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4		12/01/2019	Paydown		453,074	453,074	427,164	427,164	0	0	0	0	0	427,164	0	25,910	25,910	15,443	08/25/2034
080555 AE 5	BELO CORPORATION DEBENTURES		12/13/2019	Various		5,803,750	5,000,000	4,616,970	4,780,722	0	14,912	0	14,912	0	4,795,634	0	1,008,116	1,008,116	343,153	06/01/2027
081437 AH 8	BEMIS COMPANY INC 4.500% 10/15/21		06/13/2019	Various		3,013,686	3,000,000	3,036,910	3,012,817	0	(2,131)	0	(2,131)	0	3,010,686	0	3,000	3,000	89,250	10/15/2021
08161C AE 1	BENCHMARK MORTGAGE TRUST 2018-B2 A5		07/30/2019	RGA Transfer Program		8,698,160	8,000,000	8,239,960	8,221,619	0	(12,932)	0	(12,932)	0	8,208,687	0	489,473	489,473	206,172	02/15/2051
092113 AM 1	BLACK HILLS CORP 3.150% 01/15/27		04/26/2019	SUNR - CORPORATE		3,367,455	3,500,000	3,498,215	3,498,519	0	52	0	52	0	3,498,571	0	(131,116)	(131,116)	86,056	01/15/2027
092113 AQ 2	BLACK HILLS CORP 4.350% 05/01/33		04/26/2019	SUNR - CORPORATE		4,138,920	4,000,000	3,981,720	3,981,861	0	265	0	265	0	3,982,126	0	156,794	156,794	84,583	05/01/2033
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A		12/15/2019	Paydown		218,750	218,750	218,749	218,749	0	1	0	1	0	218,750	0	0	0	4,992	12/16/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B		12/15/2019	Paydown		93,750	93,750	93,747	93,748	0	2	0	2	0	93,750	0	0	0	2,885	12/16/2041
099724 AD 8	BORGWARNER INC SENIOR NOTES		10/01/2019	Maturity		2,000,000	2,000,000	2,287,640	2,021,485	0	(21,485)	0	(21,485)	0	2,000,000	0	0	0	160,000	10/01/2019
099724 AJ 5	BORGWARNER INC 3.375% 03/15/25		07/30/2019	RGA Transfer Program		2,055,860	2,000,000	1,995,960	1,997,335	0	224	0	224	0	1,997,559	0	58,301	58,301	59,063	03/15/2025
10112R AX 2	BOSTON PROPERTIES LP 3.650% 02/01/26		04/26/2019	SUNR - CORPORATE		3,021,870	3,000,000	3,018,990	3,013,828	0	(591)	0	(591)	0	3,013,237	0	8,633	8,633	80,604	02/01/2026
10510K AA 5	BRAMBLES USA INC 144A 5.350% 04/01/20		07/05/2019	Call 102.2479		6,134,876	6,000,000	6,020,300	6,003,142	0	(1,254)	0	(1,254)	0	6,001,888	0	(1,888)	(1,888)	379,193	04/01/2020
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP		12/30/2019	Various		122,222	122,222	122,222	122,222	0	0	0	0	0	122,222	0	0	0	5,995	06/30/2024
11042T AA 1	BRITISH AIR 18-1 AA PTT 144A		12/20/2019	Redemption 100.0000		303,207	303,207	303,207	303,207	0	0	0	0	0	303,207	0	0	0	7,660	09/20/2031
118230 AH 4	BUCKEYE PARTNERS LP 5.500% 08/15/19		02/18/2019	Various		3,141,106	3,100,000	3,110,715	3,100,933	0	(192)	0	(192)	0	3,100,741	0	(741)	(741)	127,777	08/15/2019
12479R AD 9	CAPITAL AUTOMOTIVE REIT 2017-1A A1		07/30/2019	RGA Transfer Program		2,895,322	2,849,838	2,849,012	2,849,139	0	40	0	40	0	2,849,179	0	46,142	46,142	68,318	04/15/2047
12479R AD 9	CAPITAL AUTOMOTIVE REIT 2017-1A A1		07/15/2019	Paydown		100,162	100,162	100,133	100,137	0	1	0	1	0	100,139	0	23	23	2,070	04/15/2047
124860 CB 1	C-BASS LLC 1999-3 A 6.373% 01/01/29		12/01/2019	Paydown		28,998	45,546	44,706	45,200	0	(30)	0	(30)	0	45,170	0	(16,172)	(16,172)	1,662	01/01/2029
12489W GE 8	C-BASS 2002-CB6 M2F 4.865% 01/25/33		12/01/2019	Paydown		87,068	158,896	138,949	138,949	0	0	0	0	0	138,949	0	(51,881)	(51,881)	2,528	01/25/2033
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1		01/01/2019	Paydown		21,176	21,176	21,388	21,107	0	0	0	0	0	21,107	0	69	69	91	10/25/2036
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C		12/10/2019	Paydown		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	11,027	07/11/2022
12503M AA 6	CBOE HOLDINGS INC 3.650% 01/12/27		04/26/2019	SUNR - CORPORATE		3,045,960	3,000,000	2,992,770	2,993,994	0	206	0	206	0	2,994,200	0	51,760	51,760	86,383	01/12/2027
12527G AH 6	CF INDUSTRIES INC 144A		07/30/2019	RGA Transfer Program		3,161,490	3,000,000	2,981,550	2,984,811	0	932	0	932	0	2,985,743	0	175,747	175,747	89,625	12/01/2026
125464 AA 5	CIC RECEIV MASTER TRUST SECURITIZTION SE		11/12/2019	Redemption 100.0000		1,770,742	1,735,232	1,735,232	1,735,232	0	0	0	0	0	1,735,232	0	0	0	114,876	10/07/2021
125509 BS 7	CIGNA CORP 4.000% 02/15/22		10/15/2019	Tax Free Exchange		2,018,202	2,000,000	2,065,000	2,021,994	0	(5,791)	0	(5,791)	0	2,016,202	0	2,000	2,000	80,000	02/15/2022
125634 AN 5	CLI FUNDING LLC 2014-1 A		12/18/2019	Paydown		220,324	220,324	220,233	220,268	0	4	0	4	0	220,272	0	52	52	3,411	06/18/2029
12563L AA 5	CLI FUNDING LLC 2016-1A A		05/18/2019	Paydown		2,820,271	2,820,271	2,819,982	2,820,026	0	3	0	3	0	2,820,029	0	242	242	47,720	02/18/2041
12563L AE 7	CLI FUNDING LLC 2017-1A A		07/30/2019	RGA Transfer Program		2,703,807	2,683,599	2,683,297	2,683,321	0	8	0	8	0	2,683,329	0	20,478	20,478	59,907	05/18/2042
12563L AE 7	CLI FUNDING LLC 2017-1A A		07/18/2019	Paydown		214,638	214,638	214,614	214,616	0	22	0	22	0	214,638	0	0	0	2,576	05/18/2042
12563L AJ 6	CLI FUNDING LLC 2018-1A A		12/18/2019	Paydown		318,995	318,995	318,202	318,247	0	747	0	747	0	318,995	0	0	0	7,056	04/18/2043
12572Q AE 5	CME GROUP INC 3.000% 09/15/22		04/26/2019	SUNR - CORPORATE		5,045,750	5,000,000	4,984,550	4,993,748	0	506	0	506	0	4,994,254	0	51,496	51,496	92,083	09/15/2022
12591R AY 6	COMM MORTGAGE TRUST 2014-CCRE A-SB		12/01/2019	Paydown		455,527	455,527	469,173	460,371	0	(4,844)	0	(4,844)	0	455,527	0	0	0	10,127	02/10/2047
12592B AJ 3	CNH INDUSTRIAL CAP LLC		07/30/2019	RGA Transfer Program		3,159,810	3,000,000	2,996,690	2,996,827	0	324	0	324	0	2,997,150	0	162,660	162,660	121,100	01/15/2024
12592F AA 3	COMM MORTGAGE TRUST 2014-277P A		07/30/2019	RGA Transfer Program		10,589,500	10,000,000	10,542,578	10,335,321	0	(33,072)	0	(33,072)	0	10,302,249	0	287,251	287,251	241,757	08/10/2049
12592T AA 3	COMM MORTGAGE TRUST 2015-3BP A		04/26/2019	Bank of America		5,050,000	5,000,000	5,078,906	5,049,669	0	(2,660)	0	(2,660)	0	5,047,010	0	2,990	2,990	65,767	02/10/2035
12594T AC 7	CPS AUTO TRUST 2017-A C		12/15/2019	Paydown		535,508	535,508	535,406	535,447	0	60	0	60	0	535,508	0	0	0	17,019	12/15/2022
12594X AA 2	CREDIT SUISSE MORTGAGE TRUST 2017-HL1 A1		04/01/2019	Paydown		132,480	132,480	135,109	134,519	0	(2,038)	0	(2,038)	0	132,480	0	0	0	1,092	06/25/2047
12594X AA 2	CREDIT SUISSE MORTGAGE TRUST 2017-HL1 A1		04/26/2019	SUNR - CORPORATE		3,727,979	3,761,005	3,835,637	3,818,864	0	(1,244)	0	(1,244)	0	3,817,620	0	(89,641)	(89,641)	53,020	06/25/2047
12635T AA 2	CRG ISSUER 2015-1 A 4.070% 07/10/22		01/10/2019	Paydown		1,064,515	1,064,515	1,056,464	1,060,188	0	4,327	0	4,327	0	1,064,515	0	0	0	11,072	07/10/2022
12637F AC 6	CPS AUTO TRUST 2016-D C		12/15/2019	Paydown		1,501,636	1,501,636	1,501,334	1,501,500	0	136	0	136	0	1,501,636	0	0	0	37,991	01/17/2023
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A		12/01/2019	Paydown		139,170	139,170	141,480	140,515	0	(1,345)	0	(1,345)	0	139,170	0	0	0	2,680	04/25/2043
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3		12/01/2019	Paydown		426,943	426,943	432,447	430,155	0	(424)	0	(424)	0	429,732	0	(2,788)	(2,788)	8,054	05/25/2043
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2		12/01/2019	Paydown		574,073	629,692	522,736	579,889	0	825	0	825	0	580,714	0	(6,641)	(6,641)	19,891	02/25/2035
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A		12/01/2019	Paydown		871,611	945,886	853,971	853,971	0	0	0	0	0	853,971	0	17,640	17,640	29,754	03/25/2035
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1		12/01/2019	Paydown		1,057,290	1,057,290	1,045,933	1,052,773	0	4,517	0	4,517	0	1,057,290	0	0	0	34,805	01/25/2035
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A		12/01/2019	Paydown		4,992	5,184	4,221	4,719	0	31	0	31	0	4,750	0	242	242	178	11/25/2035
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17		12/01/2019	Paydown		23,427	27,440	23,920	25,377	0	106	0	106	0	25,483	0	(2,056)	(2,056)	874	10/25/2035
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8		12/01/2019	Paydown		110,291	113,153	98,502	99,337	0	354	0	354	0	99,691	0	10,600	10,600	3,428	06/25/2035
126802 CL 9	CABELA'S MASTER CREDIT CARD TR 2013-1A A		04/26/2019	Wells Fargo Securities		12,995,938	13,000,000	13,195,000	13,121,301	0	(9,284)	0	(9,284)	0	13,112,017	0	(116,079)	(116,079)	132,112	02/17/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12770Q AG 0	CAESARS PALACE LAS VEGAS TRUST 2017-VICI		07/30/2019	RGA Transfer Program		5,184,250	5,000,000	5,149,995	5,116,968	0	(18,122)	0	(18,122)	0	5,098,846	0	85,404	85,404	127,297	10/15/2034
13056L AE 9	CALIFORNIA REPUBLIC AUTO REC 2014-3 B		01/15/2019	Paydown		3,894,777	3,894,777	3,877,129	3,893,627	0	1,149	0	1,149	0	3,894,777	0	0	0	8,633	08/17/2020
134429 BG 3	CAMPBELL SOUP COMPANY 4.150% 03/15/28		07/30/2019	Various		15,436,765	15,000,000	14,983,050	14,984,144	0	623	0	623	0	14,984,767	0	451,998	451,998	457,999	03/15/2028
14040H BJ 3	CAPITAL ONE FINANCIAL CORP		04/26/2019	SUNR - CORPORATE		2,051,600	2,000,000	1,999,840	1,999,884	0	5	0	5	0	1,999,888	0	51,712	51,712	41,300	10/29/2025
14040H BK 0	CAPITAL ONE FINANCIAL CORP		07/30/2019	RGA Transfer Program		2,054,640	2,000,000	1,992,900	1,994,387	0	375	0	375	0	1,994,761	0	59,879	59,879	75,417	07/28/2026
141781 G# 5	CARGILL INC SR NOTE 7.280% 06/30/23		07/01/2019	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,280	06/30/2023
14313Y AF 5	CARMAX AUTO OWNER TRUST 2016-1 C		07/30/2019	RGA Transfer Program		3,000,330	3,000,000	2,999,920	2,999,867	0	(11)	0	(11)	0	2,999,856	0	474	474	47,250	10/15/2021
149123 BJ 9	CATERPILLAR INC DEBENTURES		07/30/2019	RGA Transfer Program		6,996,200	5,000,000	6,658,500	6,016,090	0	(34,839)	0	(34,839)	0	5,981,251	0	1,014,949	1,014,949	272,736	05/01/2031
151020 AE 4	CELGENE CORP 3.950% 10/15/20		11/25/2019	Various		2,507,247	2,500,000	2,531,915	2,509,409	0	(4,663)	0	(4,663)	0	2,504,747	0	2,500	2,500	98,750	10/15/2020
151020 AJ 3	CELGENE CORP 4.000% 08/15/23		11/22/2019	Tax Free Exchange		1,997,407	2,000,000	1,989,040	1,994,408	0	1,000	0	1,000	0	1,995,407	0	2,000	2,000	80,000	08/15/2023
151020 BB 9	CELGENE CORP 3.900% 02/20/28		11/25/2019	Tax Free Exchange		7,984,590	8,000,000	7,972,480	7,974,459	0	2,131	0	2,131	0	7,976,590	0	8,000	8,000	312,000	02/20/2028
15133K AC 7	CENTEL CAPITAL CORP 9.000% 10/15/19		10/15/2019	Maturity		125,000	125,000	157,434	127,554	0	(2,554)	0	(2,554)	0	125,000	0	0	0	11,250	10/15/2019
16164A AC 9	Chase Mortgage Finance Corpora 2016-2 M2		12/01/2019	Paydown		522,606	522,606	536,096	533,034	0	(10,428)	0	(10,428)	0	522,606	0	0	0	12,253	02/25/2044
166754 AP 6	CHEVRON PHILLIPS CHEM CO 144A		07/30/2019	RGA Transfer Program		3,084,750	3,000,000	2,992,140	2,993,598	0	410	0	410	0	2,994,008	0	90,742	90,742	67,717	12/01/2026
166764 BL 3	CHEVRON CORP 2.954% 05/16/26		07/30/2019	RGA Transfer Program		5,159,300	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	159,300	159,300	104,211	05/16/2026
17120C AE 2	CHRYSLER CAPITAL AUTO REC 2016-AA B		07/30/2019	RGA Transfer Program		6,472,898	6,471,345	6,470,204	6,470,916	0	412	0	412	0	6,471,328	0	1,570	1,570	116,484	02/15/2022
17120C AE 2	CHRYSLER CAPITAL AUTO REC 2016-AA B		07/15/2019	Paydown		2,528,655	2,528,655	2,528,210	2,528,488	0	168	0	168	0	2,528,655	0	0	0	42,481	02/15/2022
171798 AC 5	CIMAREX ENERGY CO 4.375% 06/01/24		07/30/2019	RGA Transfer Program		3,169,710	3,000,000	3,126,840	3,090,252	0	(9,214)	0	(9,214)	0	3,081,038	0	88,672	88,672	87,135	06/01/2024
171798 AD 3	CIMAREX ENERGY CO 3.900% 05/15/27		04/26/2019	SUNR - CORPORATE		5,039,750	5,000,000	4,786,400	4,791,711	0	6,559	0	6,559	0	4,798,270	0	241,480	241,480	87,208	05/15/2027
17252M AL 4	CINTAS CORPORATION NO 2		04/26/2019	SUNR - CORPORATE		2,029,760	2,000,000	1,996,960	1,998,844	0	102	0	102	0	1,998,946	0	30,814	30,814	26,181	06/01/2022
172967 BL 4	CITIGROUP INC SUB NOTES		07/30/2019	RGA Transfer Program		7,759,800	6,000,000	6,638,280	6,421,998	0	(12,169)	0	(12,169)	0	6,409,828	0	1,349,972	1,349,972	248,438	06/15/2032
172967 BU 4	CITIGROUP INC 5.875% 02/22/33		07/30/2019	RGA Transfer Program		10,926,630	9,000,000	10,021,410	9,672,162	0	(19,057)	0	(19,057)	0	9,653,105	0	1,273,525	1,273,525	496,438	02/22/2033
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		11/01/2019	Paydown		3,769	3,769	3,598	3,598	0	0	0	0	0	3,598	0	171	171	86	09/25/2035
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1		12/01/2019	Paydown		10,685	10,685	10,478	10,625	0	6	0	6	0	10,631	0	54	54	310	02/25/2021
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3		12/01/2019	Paydown		60,218	60,218	59,917	59,953	0	2	0	2	0	59,955	0	264	264	2,563	09/25/2037
17320Q AG 4	CITIGROUP COMMERICAL MORTGAGE 2013-375P		07/30/2019	RGA Transfer Program		10,295,600	10,000,000	10,272,656	10,149,602	0	(19,878)	0	(19,878)	0	10,129,724	0	165,876	165,876	235,482	05/10/2035
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A		12/01/2019	Paydown		161,765	161,765	158,467	159,654	0	2,112	0	2,112	0	161,765	0	0	0	3,512	10/25/2043
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1		12/01/2019	Paydown		605,272	605,272	613,415	605,747	0	(475)	0	(475)	0	605,272	0	0	0	11,323	06/25/2058
186108 CL 8	CLEVELAND ELECTRIC ILLUM 144A		07/30/2019	RGA Transfer Program		2,208,400	2,000,000	1,998,500	1,998,523	0	85	0	85	0	1,998,608	0	209,792	209,792	67,744	11/15/2030
186108 CL 8	CLEVELAND ELECTRIC ILLUM 144A		04/26/2019	SUNR - CORPORATE		2,094,860	2,000,000	2,004,560	2,004,496	0	(48)	0	(48)	0	2,004,448	0	90,412	90,412	43,983	11/15/2030
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2		10/25/2019	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	978	04/25/2047
194204 AB 9	COLLEGE AVE STUDENT LOANS 2017-A A2		12/25/2019	Paydown		300,445	300,445	300,318	300,341	0	103	0	103	0	300,445	0	0	0	6,462	11/26/2046
19423D AB 6	COLLEGE AVE STUDENT LOANS 2018-A A2		12/25/2019	Paydown		390,578	390,578	390,404	390,417	0	162	0	162	0	390,578	0	0	0	9,670	12/26/2047
195869 AG 7	COLONIAL PIPELINE CO 144A SENIOR NOTES		07/30/2019	RGA Transfer Program		5,627,233	3,925,000	3,923,940	3,925,184	0	9	0	9	0	3,925,193	0	1,702,040	1,702,040	199,652	04/15/2032
19687T AC 0	COLT FUNDING LLC 2017-1 A3		05/30/2019	Paydown		1,216,408	1,216,408	1,216,390	1,214,663	0	1,745	0	1,745	0	1,216,408	0	0	0	15,663	05/27/2047
20030N CJ 8	COMCAST CORP 3.900% 03/01/38		07/30/2019	RGA Transfer Program		2,128,220	2,000,000	1,990,300	1,990,645	0	190	0	190	0	1,990,835	0	137,385	137,385	71,283	03/01/2038
20267T AA 0	COMMONBOND STUDENT LOAN TRUST 2016-A A1		12/25/2019	Paydown		605,843	605,843	605,816	605,822	0	21	0	21	0	605,843	0	0	0	11,086	05/25/2040
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1		12/25/2019	Paydown		440,849	440,849	440,730	440,759	0	90	0	90	0	440,849	0	0	0	6,663	10/25/2040
20267V AC 1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B		12/25/2019	Paydown		1,005,927	1,005,927	1,005,874	1,005,888	0	39	0	39	0	1,005,927	0	0	0	18,833	05/25/2041
20268M AA 4	COMMONBOND STUDENT LOAN TRUST 2018-BGS A		12/25/2019	Paydown		1,017,592	1,017,618	1,010,622	1,010,593	0	1,457	0	1,457	0	1,012,051	0	5,541	5,541	20,108	09/25/2045
205887 CB 6	CONAGRA BRANDS INC 4.600% 11/01/25		07/30/2019	RGA Transfer Program		4,347,480	4,000,000	3,993,772	3,993,924	0	487	0	487	0	3,994,411	0	353,069	353,069	142,089	11/01/2025
205887 CB 6	CONAGRA BRANDS INC 4.600% 11/01/25		04/26/2019	SUNR - CORPORATE		2,107,520	2,000,000	1,994,280	1,994,412	0	249	0	249	0	1,994,661	0	112,859	112,859	47,022	11/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
20605P AK 7	CONCHO RESOURCES INC 4.300% 08/15/28		04/26/2019	SUNR - CORPORATE		2,087,780	2,000,000	1,993,200	1,993,550	0	219	0	219	0	1,993,769	0	94,011	94,011	70,233	08/15/2028
20826F AR 7	CONOCOPHILLIPS COMPANY		07/30/2019	RGA Transfer Program		4,131,180	3,000,000	2,969,310	2,970,492	0	254	0	254	0	2,970,746	0	1,160,434	1,160,434	156,188	03/15/2046
209111 FS 7	CONSOLIDATED EDISON CO NY INC		07/30/2019	RGA Transfer Program		3,306,960	3,000,000	2,997,780	2,997,796	0	109	0	109	0	2,997,905	0	309,055	309,055	80,000	12/01/2028
210518 CT 1	CONSUMERS ENERGY CO 2.850% 05/15/22		02/21/2019	KeyBanc Capital Markets		5,279,648	5,300,000	5,324,443	5,308,601	0	(398)	0	(398)	0	5,308,203	0	(28,555)	(28,555)	41,958	05/15/2022
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9		12/01/2019	Paydown		52,680	52,680	28,368	31,724	0	0	3,356	(3,356)	0	28,368	0	24,313	24,313	636	03/15/2027
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7		12/01/2019	Paydown		16,238	16,238	11,761	11,761	0	0	0	0	0	11,761	0	4,477	4,477	827	03/15/2027
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC		10/29/2019	Redemption 100.0000		245,185	245,185	248,863	247,577	0	(224)	0	(224)	0	247,353	0	(2,168)	(2,168)	7,318	04/29/2026
219350 AV 7	CORNING INC 5.750% 08/15/40		07/30/2019	RGA Transfer Program		3,582,090	3,000,000	3,252,210	3,227,013	0	(3,372)	0	(3,372)	0	3,223,641	0	358,449	358,449	165,313	08/15/2040
224044 CA 3	COX COMMUNICATIONS INC 144A		02/21/2019	Barclays		5,830,500	6,000,000	5,982,750	5,991,862	0	258	0	258	0	5,992,120	0	(161,620)	(161,620)	27,042	06/30/2023
22534U AC 6	CREDIT ACCEPTANCE AUTO LOAN TR 2017-3A B		07/30/2019	RGA Transfer Program		2,820,804	2,800,000	2,799,250	2,799,467	0	112	0	112	0	2,799,579	0	21,225	21,225	56,175	08/17/2026
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32		09/30/2019	Brean Capital		1,503,247	2,631,505	1,701,383	1,701,383	0	10,899	0	10,899	0	1,712,283	0	(209,035)	(209,035)	139,983	02/25/2032
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32		09/01/2019	Paydown		109,920	370,883	239,792	239,792	0	3,307	0	3,307	0	243,099	0	(133,179)	(133,179)	13,509	02/25/2032
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A		12/01/2019	Paydown		111,026	111,026	109,128	109,128	0	0	0	0	0	109,128	0	1,898	1,898	2,734	02/25/2035
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1		12/01/2019	Paydown		78,491	78,491	80,257	78,345	0	(77)	0	(77)	0	78,268	0	224	224	3,028	01/27/2020
226829 AA 7	CROCKET COGENERATION 144A		03/25/2019	Seaport Group		1,239,165	1,384,542	1,384,542	1,384,542	0	0	0	0	0	1,384,542	0	(145,377)	(145,377)	19,638	03/30/2025
22822R BF 6	CROWN CASTLE TOWERS LLC 144A		04/26/2019	SUNR - CORPORATE		2,028,340	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	28,340	28,340	27,073	07/15/2023
22970* AA 8	BGS BNSF CTL - Series 2015-1 PT		12/15/2019	Redemption 100.0000		54,799	54,799	54,799	54,799	0	0	0	0	0	54,799	0	0	0	1,234	05/15/2034
233046 AE 1	DB MASTER FINANCE LLC 2017-1A A2I		07/30/2019	RGA Transfer Program		4,987,154	4,925,000	4,925,000	4,925,000	0	0	0	0	0	4,925,000	0	62,154	62,154	124,117	11/20/2047
233046 AE 1	DB MASTER FINANCE LLC 2017-1A A2I		05/20/2019	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	340	11/20/2047
23305J AE 2	DBUBS MORTGAGE TRUST 2017-BRBK B		06/21/2019	Bank of America		6,233,438	6,000,000	6,133,935	6,107,273	0	(11,176)	0	(11,176)	0	6,096,097	0	137,341	137,341	121,197	10/10/2034
23317H AD 4	DDR CORP 3.625% 02/01/25		07/30/2019	RGA Transfer Program		3,053,100	3,000,000	2,977,800	2,985,583	0	1,235	0	1,235	0	2,986,819	0	66,281	66,281	108,448	02/01/2025
23331A BG 3	DR HORTON INC 4.750% 02/15/23		07/30/2019	RGA Transfer Program		1,063,050	1,000,000	976,250	986,818	0	1,686	0	1,686	0	988,505	0	74,546	74,546	45,521	02/15/2023
23341K AB 1	DRB PRIME STUDENT LOAN TRUST 2015-D A2		07/30/2019	RGA Transfer Program		3,777,914	3,725,753	3,732,739	3,730,543	0	(499)	0	(499)	0	3,730,044	0	47,870	47,870	71,203	01/25/2040
23341K AB 1	DRB PRIME STUDENT LOAN TRUST 2015-D A2		07/25/2019	Paydown		770,985	770,985	772,431	771,976	0	(991)	0	(991)	0	770,985	0	0	0	8,621	01/25/2040
233835 AQ 0	DAIMLER FINANCE NA LLC		07/30/2019	RGA Transfer Program		7,425,800	5,000,000	5,618,750	5,413,966	0	(12,663)	0	(12,663)	0	5,401,302	0	2,024,498	2,024,498	439,167	01/18/2031
233851 DL 5	DAIMLER FINANCE NA LLC 144A		07/30/2019	RGA Transfer Program		8,284,560	8,000,000	7,984,800	7,986,652	0	1,652	0	1,652	0	7,988,304	0	296,256	296,256	218,711	05/04/2023
23389@ AA 9	DAIRYLAND POWER COOPERATIVE		12/31/2019	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,138	03/30/2043
235851 AQ 5	DANAHER CORP 3.350% 09/15/25		07/30/2019	RGA Transfer Program		1,575,840	1,500,000	1,497,855	1,498,485	0	117	0	117	0	1,498,602	0	77,238	77,238	43,969	09/15/2025
24703E AE 9	DELL EQUIPMENT FINANCE TRUST 2016-1 C		03/22/2019	Paydown		2,000,000	2,000,000	1,993,125	1,996,684	0	3,316	0	3,316	0	2,000,000	0	0	0	9,374	07/22/2021
24736X AA 6	DELTA AIRLINES 2015-1 AA		07/30/2019	Redemption 100.0000		175,318	175,318	179,032	178,571	0	(104)	0	(104)	0	178,467	0	(3,149)	(3,149)	4,767	07/30/2027
24736Y AA 4	DELTA AIRLINES 2015-1 A		07/30/2019	Redemption 100.0000		350,656	350,656	355,440	355,075	0	(136)	0	(136)	0	354,940	0	(4,284)	(4,284)	10,191	07/30/2027
25087* AE 3	DETROIT INTL BRIDGE COMPANY SERIES B		11/30/2019	Redemption 100.0000		2,025,786	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	85,450	07/02/2020
25179M AL 7	DEVON ENERGY CORPORATION		07/30/2019	RGA Transfer Program		3,581,970	3,000,000	3,126,300	3,114,251	0	(1,620)	0	(1,620)	0	3,112,632	0	469,338	469,338	175,000	07/15/2041
252724 AB 5	DIAMOND RESORTS OWNER TRUST 2018-1 B		12/20/2019	Paydown		1,759,019	1,759,019	1,758,905	1,758,905	0	114	0	114	0	1,759,019	0	0	0	36,779	01/21/2031
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A		12/20/2019	Paydown		375,321	375,321	375,226	375,242	0	79	0	79	0	375,321	0	0	0	6,325	10/22/2029
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B		12/20/2019	Paydown		281,490	281,490	281,445	281,451	0	40	0	40	0	281,490	0	0	0	5,962	10/22/2029
25389J AR 7	DIGITAL REALTY TRUST LP		07/30/2019	RGA Transfer Program		2,068,280	2,000,000	2,023,060	2,020,864	0	(1,272)	0	(1,272)	0	2,019,593	0	48,687	48,687	70,917	08/15/2027
254010 AD 3	DIGNITY HEALTH 3.812% 11/01/24		04/26/2019	SUNR - CORPORATE		2,047,380	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	47,380	47,380	37,061	11/01/2024
25466A AN 1	DISCOVER BANK 4.682% 08/09/28		07/30/2019	RGA Transfer Program		2,074,840	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	74,840	74,840	91,299	08/09/2028
25468P CR 5	WALT DISNEY COMPANY 4.125% 12/01/41		07/30/2019	RGA Transfer Program		2,656,008	2,400,000	2,177,976	2,199,827	0	2,851	0	2,851	0	2,202,679	0	453,329	453,329	65,725	12/01/2041
25470D AA 7	DISCOVERY COMMUNICATIONS		03/21/2019	Call 101.1218		3,033,654	3,000,000	2,982,840	2,998,628	0	472	0	472	0	2,999,100	0	900	900	134,904	08/15/2019
25470D AR 0	DISCOVERY COMMUNICATIONS		07/30/2019	RGA Transfer Program		2,067,100	2,000,000	1,992,860	1,993,580	0	335	0	335	0	1,993,916	0	73,184	73,184	68,028	03/20/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
25470D BB 4	DISCOVERY COMMUNICATIONS 144A		04/03/2019	Tax Free Exchange		2,456,234	2,500,000	2,449,386	2,454,488	0	1,746	0	1,746	0	2,456,234	0	0	0	0	11/15/2024
256746 AG 3	DOLLAR TREE INC 4.000% 05/15/25		07/30/2019	RGA Transfer Program		10,435,600	10,000,000	9,996,600	9,997,101	0	151	0	151	0	9,997,252	0	438,348	438,348	283,333	05/15/2025
257375 AH 8	DOMINION GAS HLDGS LLC		04/29/2019	Deutsche Bank Securities		4,064,960	4,000,000	4,253,160	4,185,666	0	(9,987)	0	(9,987)	0	4,175,679	0	(110,719)	(110,719)	54,400	12/15/2024
25755T AK 6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II		07/30/2019	RGA Transfer Program		5,142,752	4,937,500	4,937,500	4,937,500	0	0	0	0	0	4,937,500	0	205,252	205,252	163,239	07/25/2048
25755T AK 6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II		07/25/2019	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,623	07/25/2048
260543 CM 3	DOW CHEMICAL CO 144A 4.550% 11/30/25		07/30/2019	RGA Transfer Program		3,259,860	3,000,000	2,996,970	2,997,003	0	216	0	216	0	2,997,219	0	262,641	262,641	91,000	11/30/2025
26078J AD 2	DUPONT DE NEMOURS INC 4.725% 11/15/28		07/30/2019	RGA Transfer Program		1,683,300	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	183,300	183,300	47,644	11/15/2028
26208C AL 2	DRIVE AUTO RECEIVABLES TRUST 2017-AA C		07/30/2019	RGA Transfer Program		1,507,687	1,506,196	1,506,019	1,506,140	0	13	0	13	0	1,506,154	0	1,534	1,534	28,053	01/18/2022
26208C AL 2	DRIVE AUTO RECEIVABLES TRUST 2017-AA C		07/15/2019	Paydown		2,185,911	2,185,911	2,185,654	2,185,830	0	81	0	81	0	2,185,911	0	0	0	20,624	01/18/2022
26224H AE 7	DRUG ROYALTY III LP 1 2017-1A A2		10/15/2019	Paydown		905,009	905,009	904,858	904,922	0	87	0	87	0	905,009	0	0	0	17,670	04/15/2027
26441C AD 7	DUKE ENERGY CORP 5.050% 09/15/19		07/30/2019	RGA Transfer Program		3,009,210	3,000,000	2,995,110	2,999,592	0	333	0	333	0	2,999,925	0	9,285	9,285	132,563	09/15/2019
26441C AD 7	DUKE ENERGY CORP 5.050% 09/15/19		09/15/2019	Maturity		1,000,000	1,000,000	999,440	999,959	0	41	0	41	0	1,000,000	0	0	0	50,500	09/15/2019
26441Y AZ 0	DUKE REALTY LP 3.250% 06/30/26		07/30/2019	RGA Transfer Program		2,552,950	2,500,000	2,476,750	2,481,910	0	1,238	0	1,238	0	2,483,147	0	69,803	69,803	47,396	06/30/2026
26441Y BB 2	DUKE REALTY LP 4.000% 09/15/28		07/30/2019	RGA Transfer Program		2,141,100	2,000,000	1,978,520	1,979,065	0	1,028	0	1,028	0	1,980,092	0	161,008	161,008	70,889	09/15/2028
26444H AE 1	DUKE ENERGY FLORIDA LLC		04/26/2019	SUNR - CORPORATE		3,131,310	3,000,000	2,994,450	2,994,760	0	154	0	154	0	2,994,914	0	136,396	136,396	96,583	07/15/2028
268602 AA 7	ELM TRUST 2016-1A A2 4.163% 06/20/25		12/20/2019	Paydown		2,263,594	2,263,594	2,263,542	2,263,512	0	82	0	82	0	2,263,594	0	0	0	40,526	06/20/2025
26875P AP 6	EOG RESOURCES INC 4.150% 01/15/26		07/30/2019	RGA Transfer Program		2,181,140	2,000,000	1,997,080	1,997,826	0	156	0	156	0	1,997,982	0	183,158	183,158	86,458	01/15/2026
26884T AL 6	ERAC USA FINANCE COMPANY 144A		07/30/2019	RGA Transfer Program		1,741,344	1,650,000	1,678,479	1,667,610	0	(1,641)	0	(1,641)	0	1,665,968	0	75,376	75,376	44,997	11/15/2024
26884T AL 6	ERAC USA FINANCE COMPANY 144A		04/26/2019	SUNR - CORPORATE		2,051,020	2,000,000	2,013,200	2,008,008	0	(404)	0	(404)	0	2,007,603	0	43,417	43,417	34,436	11/15/2024
26885B AB 6	EQT MIDSTREAM PARTNERS		04/26/2019	SUNR - CORPORATE		1,888,780	2,000,000	1,983,820	1,986,800	0	448	0	448	0	1,987,248	0	(98,468)	(98,468)	33,229	12/01/2026
26885B AD 2	EQT MIDSTREAM PARTNERS		04/26/2019	SUNR - CORPORATE		2,034,700	2,000,000	1,995,220	1,995,712	0	280	0	280	0	1,995,991	0	38,709	38,709	79,431	07/15/2023
269246 BP 8	E*TRADE FINANCIAL CORP		07/30/2019	RGA Transfer Program		2,014,060	2,000,000	1,997,960	1,998,483	0	229	0	229	0	1,998,713	0	15,347	15,347	55,067	08/24/2022
26986* AA 1	EAGLE SOLAR LLC SENIOR SECURED NOTE		12/31/2019	Redemption 100.0000		186,410	186,410	186,410	186,410	0	0	0	0	0	186,410	0	0	0	9,273	12/31/2042
27034M AB 0	Earnest Student Loan Program L 2016-D A2		12/25/2019	Paydown		646,845	646,845	646,641	646,708	0	138	0	138	0	646,845	0	0	0	9,811	01/25/2041
277432 AR 1	EASTMAN CHEMICAL CO 3.800% 03/15/25		07/30/2019	RGA Transfer Program		4,166,880	4,000,000	3,980,240	3,987,100	0	1,069	0	1,069	0	3,988,170	0	178,710	178,710	133,000	03/15/2025
280792 AA 0	ENBRIDGE INC GUAR LEASE REV BD TAX SER 1		11/01/2019	Various		543,122	543,122	576,941	558,338	0	(2,032)	0	(2,032)	0	556,306	0	(13,184)	(13,184)	44,427	11/01/2028
284157 AA 2	ELARA HGV TIMESHARE ISSUER 2014-A A		12/25/2019	Paydown		212,817	212,817	212,812	212,815	0	1	0	1	0	212,817	0	0	0	2,891	02/25/2027
284157 AB 0	ELARA HGV TIMESHARE ISSUER 2014-A B		12/25/2019	Paydown		212,817	212,817	212,786	212,806	0	10	0	10	0	212,817	0	0	0	3,450	02/25/2027
28416D AB 6	ELARA HGV TIMESHARE ISSUER 2017-A B		12/25/2019	Paydown		847,930	847,930	847,677	847,725	0	205	0	205	0	847,930	0	0	0	12,644	03/25/2030
291011 AQ 7	EMERSON ELECTRIC CO 6.000% 08/15/32		07/30/2019	RGA Transfer Program		10,489,360	8,000,000	9,069,760	8,690,885	0	(20,664)	0	(20,664)	0	8,670,222	0	1,819,138	1,819,138	460,000	08/15/2032
29250R AD 8	ENBRIDGE ENERGY PARTNERS		07/30/2019	RGA Transfer Program		3,368,100	3,000,000	3,144,270	3,137,731	0	(3,695)	0	(3,695)	0	3,134,036	0	234,064	234,064	118,504	06/01/2033
29273R BK 4	ENERGY TRANSFER PARTNERS		04/26/2019	SUNR - CORPORATE		3,019,740	3,000,000	2,993,580	2,994,999	0	160	0	160	0	2,995,159	0	24,581	24,581	66,850	04/15/2027
29277V AA 4	ENTERGY NEW ORLEANS STORE RCVY 2015-1 A		04/26/2019	SUNR - CORPORATE		3,295,522	3,325,518	3,324,707	3,325,146	0	16	0	16	0	3,325,163	0	(29,641)	(29,641)	35,763	06/01/2027
29364N AT 5	ENTERGY MISSISSIPPI INC		04/26/2019	SUNR - CORPORATE		1,537,248	1,600,000	1,599,488	1,599,600	0	12	0	12	0	1,599,612	0	(62,364)	(62,364)	18,367	06/01/2028
29364W AW 8	ENTERGY LOUISIANA LLC 3.250% 04/01/28		07/30/2019	RGA Transfer Program		2,067,560	2,000,000	1,999,800	1,999,848	0	8	0	8	0	1,999,856	0	67,704	67,704	53,986	04/01/2028
29364W BA 5	ENTERGY LOUISIANA LLC 4.000% 03/15/33		07/30/2019	RGA Transfer Program		3,291,720	3,000,000	2,997,240	2,997,408	0	79	0	79	0	2,997,487	0	294,233	294,233	105,000	03/15/2033
29379V BH 5	ENTERPRISE PRODUCTS OPERATING		07/30/2019	RGA Transfer Program		3,153,990	3,000,000	2,989,050	2,992,194	0	559	0	559	0	2,992,753	0	161,237	161,237	106,375	02/15/2026
294751 DR 0	EQUITY ONE ABS INC 2004-1 AF5		07/01/2019	Paydown		2,583,282	2,583,282	2,583,282	2,583,282	0	0	0	0	0	2,583,282	0	0	0	69,623	04/25/2034
294751 EV 0	EQUITY ONE ABS INC 2004-3 AF5		12/01/2019	Paydown		1,690,102	1,690,102	1,620,183	1,666,352	0	2,578	0	2,578	0	1,668,930	0	21,172	21,172	41,135	07/25/2034
29717P AP 2	ESSEX PORTFOLIO LP 3.500% 04/01/25		07/30/2019	RGA Transfer Program		4,132,800	4,000,000	3,989,880	3,993,326	0	555	0	555	0	3,993,881	0	138,919	138,919	116,278	04/01/2025
29717P AQ 0	ESSEX PORTFOLIO LP 3.375% 04/15/26		07/30/2019	RGA Transfer Program		3,071,610	3,000,000	2,981,580	2,985,997	0	984	0	984	0	2,986,980	0	84,630	84,630	80,156	04/15/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2		12/01/2019	Paydown		186,768	186,768	187,878	187,307	0	(539)	0	(539)	0	186,768	0	0	0	2,893	03/25/2043
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A		12/01/2019	Paydown		324,174	324,174	320,976	321,609	0	2,566	0	2,566	0	324,174	0	0	0	5,614	06/25/2043
29978C AA 8	EverBank Mortgage Loan Trust 2018-1 A1		07/30/2019	RGA Transfer Program		3,200,422	3,173,643	3,137,939	3,141,686	0	1,267	0	1,267	0	3,142,953	0	57,469	57,469	73,743	02/25/2048
29978C AA 8	EverBank Mortgage Loan Trust 2018-1 A1		12/01/2019	Paydown		598,161	598,161	591,431	592,138	0	6,023	0	6,023	0	598,161	0	0	0	13,290	02/25/2048
30166J AC 9	EXETER AUTOMOBILE RECEIVABLES 2017-1A B		07/30/2019	RGA Transfer Program		1,525,832	1,524,460	1,524,119	1,524,346	0	36	0	36	0	1,524,382	0	1,450	1,450	28,584	12/15/2021
30166J AC 9	EXETER AUTOMOBILE RECEIVABLES 2017-1A B		07/15/2019	Paydown		1,545,540	1,545,540	1,545,193	1,545,423	0	116	0	116	0	1,545,540	0	0	0	18,271	12/15/2021
30212P AP 0	EXPEDIA INC 3.800% 02/15/28		07/30/2019	RGA Transfer Program		2,050,440	2,000,000	1,973,481	1,975,678	0	1,296	0	1,296	0	1,976,974	0	73,466	73,466	72,833	02/15/2028
30219G AM 0	EXPRESS SCRIPTS HOLDING CO		10/15/2019	Tax Free Exchange		2,992,014	3,000,000	2,984,010	2,987,860	0	1,154	0	1,154	0	2,989,014	0	3,000	3,000	135,000	02/25/2026
30219G AN 8	EXPRESS SCRIPTS HOLDING CO		10/15/2019	Tax Free Exchange		2,001,357	2,000,000	1,999,180	1,999,298	0	59	0	59	0	1,999,357	0	2,000	2,000	68,000	03/01/2027
302491 AQ 8	FMC CORPORATION 5.200% 12/15/19		11/08/2019	Call 100.3392		2,006,784	2,000,000	2,006,750	2,000,800	0	(714)	0	(714)	0	2,000,086	0	(86)	(86)	100,095	12/15/2019
302491 AR 6	FMC CORPORATION 3.950% 02/01/22		07/30/2019	RGA Transfer Program		2,055,700	2,000,000	2,076,460	2,027,087	0	(4,861)	0	(4,861)	0	2,022,226	0	33,474	33,474	78,781	02/01/2022
30251B AB 4	FMR LLC 144A 6.450% 11/15/39		07/30/2019	RGA Transfer Program		2,715,500	2,000,000	2,088,180	2,077,425	0	(1,088)	0	(1,088)	0	2,076,337	0	639,163	639,163	91,375	11/15/2039
30251B AC 2	FMR LLC 144A 6.500% 12/14/40		07/30/2019	RGA Transfer Program		6,886,500	5,000,000	5,740,900	5,670,871	0	(9,378)	0	(9,378)	0	5,661,492	0	1,225,008	1,225,008	204,028	12/14/2040
30288* AA 8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED N		09/30/2019	Redemption 100.0000		80,500	80,500	80,500	80,500	0	0	0	0	0	80,500	0	0	0	3,655	03/31/2038
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43		04/15/2019	Paydown		3,811,497	3,811,497	3,811,463	3,811,501	0	(4)	0	(4)	0	3,811,497	0	0	0	39,121	04/15/2043
30291D AC 0	FRS LLC 2013-1A B 3.960% 04/15/43		04/15/2019	Paydown		2,990,389	2,990,389	2,975,437	2,981,931	0	8,458	0	8,458	0	2,990,389	0	0	0	39,473	04/15/2043
303250 C@ 1	FAIR ISAAC CORPORATION		07/14/2019	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	108,400	07/14/2019
31331F BB 6	FED EXPRESS CORP SERIES 1999-1 CLASS B		01/15/2019	Redemption 100.0000		552,584	552,584	552,584	552,584	0	0	0	0	0	552,584	0	0	0	21,827	01/15/2020
313747 AU 1	FEDERAL REALTY INVS TRST		04/26/2019	SUNR - CORPORATE		3,099,090	3,000,000	2,970,540	2,983,890	0	923	0	923	0	2,984,813	0	114,277	114,277	92,496	01/15/2024
313747 AY 3	FEDERAL REALTY INVS TRST		04/26/2019	SUNR - CORPORATE		1,968,460	2,000,000	1,878,660	1,881,597	0	3,730	0	3,730	0	1,885,327	0	83,133	83,133	50,736	07/15/2027
3140FX ED 0	FNMA BF0131 3.500% 08/01/56		12/01/2019	Paydown		586,638	586,638	602,954	602,728	0	(16,089)	0	(16,089)	0	586,638	0	0	0	11,176	08/01/2056
3140Q8 WM 3	FANNIE MAE POOL CA1551		12/01/2019	Paydown		1,812,823	1,812,823	1,843,414	1,842,901	0	(30,079)	0	(30,079)	0	1,812,823	0	0	0	52,100	04/01/2048
31428X BC 9	FEDEX CORP 3.200% 02/01/25		02/28/2019	Morgan Stanley Dean Witter		2,948,970	3,000,000	2,995,350	2,997,045	0	75	0	75	0	2,997,120	0	(48,150)	(48,150)	56,800	02/01/2025
31620M AM 8	FIDELITY NATIONAL INFORMATION		07/30/2019	RGA Transfer Program		4,915,655	4,650,000	4,655,487	4,653,364	0	(378)	0	(378)	0	4,652,986	0	262,668	262,668	117,622	06/05/2024
31620M AT 3	FIDELITY NATIONAL INFORMATION		07/30/2019	RGA Transfer Program		3,542,385	3,500,000	3,344,035	3,350,992	0	9,744	0	9,744	0	3,360,736	0	181,649	181,649	100,625	08/15/2026
316773 CV 0	FIFTH THIRD BANCORP 3.950% 03/14/28		07/30/2019	RGA Transfer Program		8,633,680	8,000,000	7,985,600	7,986,558	0	704	0	704	0	7,987,262	0	646,418	646,418	277,378	03/14/2028
31953* AL 6	BNSF RAILWAY COMPANY SERIES A		11/15/2019	Redemption 100.0000		27,614	27,614	27,614	27,614	0	0	0	0	0	27,614	0	0	0	1,234	10/15/2027
31953* AM 4	BNSF RAILWAY COMPANY SERIES B		11/15/2019	Redemption 100.0000		2,927	2,927	2,927	2,927	0	0	0	0	0	2,927	0	0	0	133	10/15/2027
31953* AN 2	BNSF RAILWAY COMPANY SERIES C		11/15/2019	Redemption 100.0000		17,501	17,501	17,501	17,501	0	0	0	0	0	17,501	0	0	0	786	10/15/2027
31953* AP 7	BNSF RAILWAY COMPANY SERIES D		11/15/2019	Redemption 100.0000		7,036	7,036	7,036	7,036	0	0	0	0	0	7,036	0	0	0	315	10/15/2027
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E		11/15/2019	Redemption 100.0000		9,364	9,364	9,364	9,364	0	0	0	0	0	9,364	0	0	0	419	10/15/2027
31953* AR 3	BNSF RAILWAY COMPANY SERIES F		11/15/2019	Redemption 100.0000		33,872	33,872	33,872	33,872	0	0	0	0	0	33,872	0	0	0	1,499	12/13/2027
32058H AJ 5	FIRST INVESTORS AUTO OWNERS TR 2014-3A C		06/15/2019	Paydown		2,077,564	2,077,564	2,077,070	2,077,491	0	74	0	74	0	2,077,564	0	0	0	20,694	11/16/2020
32485* AD 9	CATALYST OLD RIVER HYDRO LA OLD RIVER HY		11/01/2019	Various		2,576,348	2,576,348	2,576,348	2,576,348	0	0	0	0	0	2,576,348	0	0	0	243,578	05/01/2020
33582V AB 4	FIRST NIAGRA FINANCIAL GROUP		10/21/2019	Various		3,566,346	3,500,000	3,743,390	3,546,973	0	(30,729)	0	(30,729)	0	3,516,244	0	(16,244)	(16,244)	323,596	03/19/2020
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3		12/01/2019	Paydown		188,234	188,234	191,881	190,650	0	(200)	0	(200)	0	190,450	0	(2,216)	(2,216)	4,368	03/25/2045
337738 AP 3	FISERV INC 3.850% 06/01/25		04/26/2019	SUNR - CORPORATE		3,074,970	3,000,000	2,997,990	2,998,647	0	59	0	59	0	2,998,706	0	76,264	76,264	46,521	06/01/2025
33849N AG 0	FLAGSTAR MORTGAGE TRUST 2018-5 A7		12/01/2019	Paydown		2,249,217	2,249,217	2,260,815	2,259,991	0	(10,774)	0	(10,774)	0	2,249,217	0	0	0	55,889	09/25/2048
33850T AC 2	FLAGSTAR MORTGAGE TRUST 2018-1 A3		12/01/2019	Paydown		1,298,177	1,298,177	1,286,616	1,287,949	0	10,229	0	10,229	0	1,298,177	0	0	0	30,277	03/25/2048
33850T AE 8	FLAGSTAR MORTGAGE TRUST 2018-1 A5		12/01/2019	Paydown		2,163,626	2,163,626	2,170,050	2,167,879	0	(4,253)	0	(4,253)	0	2,163,626	0	0	0	50,462	03/25/2048
33851F AA 5	FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1		12/01/2019	Paydown		1,365,567	1,365,567	1,352,428	1,352,543	0	13,024	0	13,024	0	1,365,567	0	0	0	33,428	10/25/2048
33851L AD 6	FLAGSTAR MORTGAGE TRUST 2018-4 A4		12/01/2019	Paydown		3,101,211	3,101,211	3,114,290	3,111,769	0	(10,558)	0	(10,558)	0	3,101,211	0	0	0	81,541	07/25/2048

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
33972P AA 7	FLNG LIQUEFACTION 2 LLC 144A		09/30/2019	Redemption 100.0000		27,400	27,400	27,400	27,400	0	0	0	0	0	27,400	0	0	0	1,130	03/31/2038
340711 AW 0	FLORIDA GAS TRANSMISSION 144A		07/30/2019	RGA Transfer Program		5,333,600	5,000,000	4,862,010	4,898,326	0	7,691	0	7,691	0	4,906,017	0	427,583	427,583	226,563	07/15/2025
34354P AC 9	FLOWSERVE CORPORATION 3.500% 09/15/22		02/28/2019	Goldman Sachs & Co		981,610	1,000,000	996,150	998,418	0	68	0	68	0	998,487	0	(16,877)	(16,877)	16,431	09/15/2022
34417M AA 5	FOCUS BRANDS FUNDING LLC 2017-1A A2I		10/30/2019	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	723	04/30/2047
344868 AA 2	NFL FOOTBALL CLUB TRUST V 144A		10/10/2019	Redemption 100.0000		1,625,749	1,625,749	1,625,749	1,625,749	0	0	0	0	0	1,625,749	0	0	0	141,763	10/05/2020
34528Q DY 7	FORD CREDIT FLOORPLAN MSTR TR 2015-2 B		07/30/2019	RGA Transfer Program		5,490,375	5,500,000	5,427,813	5,479,524	0	11,374	0	11,374	0	5,490,898	0	(523)	(523)	74,938	01/15/2022
345370 CR 9	FORD MOTOR CO 4.346% 12/08/26		04/22/2019	Citi Global Markets Inc		2,856,450	3,000,000	2,991,570	2,992,432	0	250	0	250	0	2,992,682	0	(136,232)	(136,232)	49,255	12/08/2026
35040U AA 9	Foundation Finance Trust 2017-1A A		12/15/2019	Paydown		1,514,951	1,514,951	1,514,732	1,514,780	0	171	0	171	0	1,514,951	0	0	0	25,745	07/15/2033
35105M AE 1	FOURSIGHT CAPTIAL AUTOMOBILE R 2018-2 C		07/30/2019	RGA Transfer Program		5,144,500	5,000,000	4,999,390	4,999,407	0	51	0	51	0	4,999,458	0	145,042	145,042	124,375	02/15/2024
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6		12/01/2019	Paydown		151,979	151,979	153,119	152,300	0	(84)	0	(84)	0	152,216	0	(237)	(237)	5,325	04/25/2029
36157R D9 3	GE CAPITAL MTG 1999-HE M		12/01/2019	Paydown		40,812	48,744	46,112	40,657	6,324	130	0	6,454	0	47,111	0	(6,299)	(6,299)	1,746	04/25/2029
36159J DM 0	GE CAPITAL CREDIT CARD MSTR 2012-7 B		07/30/2019	RGA Transfer Program		2,498,775	2,500,000	2,499,239	2,499,809	0	29	0	29	0	2,499,838	0	(1,063)	(1,063)	34,531	09/15/2022
36164Q 6M 5	GE CAPITAL INTL FUNDING		07/30/2019	RGA Transfer Program		2,282,222	2,245,000	2,233,852	2,236,526	0	638	0	638	0	2,237,164	0	45,058	45,058	53,638	11/15/2025
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F		12/01/2019	Paydown		70,509	70,509	72,448	70,394	0	114	0	114	0	70,509	0	0	0	1,582	01/25/2020
36246M AU 3	GTP ACQUISITION PARTNERS 144A		07/30/2019	RGA Transfer Program		2,066,180	2,000,000	2,027,000	2,018,156	0	(1,969)	0	(1,969)	0	2,016,187	0	49,993	49,993	43,525	06/16/2025
36254X AA 2	GS MORTGAGE SECURITIES TRUST 2017-FARM A		07/30/2019	RGA Transfer Program		7,175,718	6,793,000	7,008,867	6,992,152	0	(9,902)	0	(9,902)	0	6,982,250	0	193,468	193,468	161,010	01/10/2043
36256B AC 4	GS MORTGAGE-BACKED SECURITIES 2018-RPL1		12/01/2019	Paydown		762,066	762,066	751,411	750,736	0	11,330	0	11,330	0	762,066	0	0	0	16,823	10/25/2057
37045V AH 3	GENERAL MOTORS CO 5.000% 04/01/35		04/26/2019	SUNR - CORPORATE		3,266,445	3,500,000	3,245,410	3,267,967	0	2,793	0	2,793	0	3,270,759	0	(4,314)	(4,314)	99,653	04/01/2035
37045V AN 0	GENERAL MOTORS CO 4.200% 10/01/27		03/29/2019	Morgan Stanley Dean Witter		2,884,290	3,000,000	2,995,560	2,996,290	0	88	0	88	0	2,996,378	0	(112,088)	(112,088)	63,350	10/01/2027
375558 AW 3	GILEAD SCIENCES INC 3.700% 04/01/24		07/30/2019	RGA Transfer Program		5,252,000	5,000,000	5,184,800	5,107,819	0	(11,528)	0	(11,528)	0	5,096,290	0	155,710	155,710	153,653	04/01/2024
375558 AZ 6	GILEAD SCIENCES INC 3.500% 02/01/25		07/30/2019	RGA Transfer Program		6,271,380	6,000,000	5,994,360	5,996,732	0	282	0	282	0	5,997,014	0	274,366	274,366	209,417	02/01/2025
377372 AN 7	GLAXOSMITHKLINE CAPITAL INC		07/30/2019	RGA Transfer Program		2,732,725	2,500,000	2,510,100	2,509,570	0	(496)	0	(496)	0	2,509,074	0	223,651	223,651	68,620	05/15/2028
37956A AA 1	GLOBAL SC FINANCE SRL 2017-1A A		07/30/2019	RGA Transfer Program		2,803,559	2,752,635	2,751,649	2,751,807	0	50	0	50	0	2,751,857	0	51,702	51,702	65,646	04/15/2037
37956A AA 1	GLOBAL SC FINANCE SRL 2017-1A A		07/17/2019	Paydown		185,312	185,312	185,246	185,257	0	56	0	56	0	185,312	0	0	0	2,374	04/15/2037
37956A AB 9	GLOBAL SC FINANCE SRL 2018-1A A		07/30/2019	RGA Transfer Program		3,590,699	3,491,200	3,490,523	3,490,542	0	23	0	23	0	3,490,565	0	100,134	100,134	92,776	05/17/2038
37956A AB 9	GLOBAL SC FINANCE SRL 2018-1A A		07/17/2019	Paydown		243,600	243,600	243,553	243,554	0	46	0	46	0	243,600	0	0	0	3,449	05/17/2038
38061L AA 7	GOLD KEY RESORTS 2014-A A		12/15/2019	Paydown		814,810	814,810	814,638	814,717	0	93	0	93	0	814,810	0	0	0	13,359	03/17/2031
38081E AA 9	GOLDEN BEAR 2016-1A A 3.750% 09/20/47		09/20/2019	Paydown		541,343	541,343	541,343	541,343	0	0	0	0	0	541,343	0	0	0	16,366	09/20/2047
38141G VR 2	GOLDMAN SACHS GROUP INC		04/26/2019	SUNR - CORPORATE		3,076,470	3,000,000	2,979,000	2,984,766	0	611	0	611	0	2,985,377	0	91,093	91,093	65,521	10/21/2025
38217K AA 2	Goodgreen Trust 2016-1A A		12/15/2019	Paydown		771,947	771,947	771,562	771,625	0	(25)	0	(25)	0	771,600	0	346	346	15,211	10/15/2052
39121J A* 1	GREAT RIVER ENERGY 2009B		07/01/2019	Redemption 100.0000		558,140	558,140	558,140	558,140	0	0	0	0	0	558,140	0	0	0	32,428	07/01/2021
39121J AE 0	GREAT RIVER ENERGY 144A		07/01/2019	Redemption 100.0000		506,697	506,697	458,916	480,008	0	1,529	0	1,529	0	481,537	0	25,160	25,160	31,689	07/01/2038
401378 AB 0	GUARDIAN LIFE INSURANCE 144A		07/30/2019	RGA Transfer Program		2,444,869	2,075,000	2,198,234	2,197,797	0	(478)	0	(478)	0	2,197,320	0	247,549	247,549	62,099	06/19/2064
40139L AE 3	GUARDIAN LIFE GLOB FUND 144A		07/30/2019	RGA Transfer Program		5,172,050	5,000,000	4,994,050	4,994,810	0	650	0	650	0	4,995,459	0	176,591	176,591	129,861	04/25/2023
40405T AA 1	H & P INV PARTNERS-CARMEL INC 144A LEASE		08/15/2019	Various		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	78,953	02/15/2021
40414L AN 9	HCP INC 4.000% 06/01/25		07/30/2019	RGA Transfer Program		3,691,625	3,500,000	3,469,410	3,479,064	0	1,666	0	1,666	0	3,480,730	0	210,895	210,895	92,944	06/01/2025
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1		12/01/2019	Paydown		23,084	23,084	21,006	22,687	0	(1)	0	(1)	0	22,686	0	397	397	686	09/25/2037
40573L AS 5	HALFMOON PARENT INC 144A		07/30/2019	RGA Transfer Program		9,742,230	9,000,000	8,973,530	8,974,209	0	1,524	0	1,524	0	8,975,733	0	766,497	766,497	342,344	10/15/2028
406216 BD 2	HALLIBURTON CO 3.500% 08/01/23		07/30/2019	Various		3,104,730	3,000,000	2,957,710	2,978,084	0	2,560	0	2,560	0	2,980,645	0	124,085	124,085	104,708	08/01/2023
411707 AB 8	CKE RESTAURANTS HOLDINGS INC 2018-1A AI		12/20/2019	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	797	06/21/2048
411707 AD 4	CKE RESTAURANTS HOLDINGS INC 2018-1A AII		07/30/2019	RGA Transfer Program		6,280,322	5,955,000	5,955,000	5,955,000	0	0	0	0	0	5,955,000	0	325,322	325,322	180,466	06/21/2048
411707 AD 4	CKE RESTAURANTS HOLDINGS INC 2018-1A AII		06/20/2019	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	558	06/21/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
42217K BF 2	HEALTH CARE REIT INC 4.000% 06/01/25		04/26/2019	SUNR - CORPORATE		1,545,405	1,500,000	1,493,625	1,495,635	0	190	0	190	0	1,495,825	0	49,580	49,580	24,167	06/01/2025
42234Q AD 4	HEARTLAND FINANCIAL USA		04/26/2019	SUNR - CORPORATE		2,022,760	2,000,000	2,070,000	2,052,433	0	(2,497)	0	(2,497)	0	2,049,936	0	(27,176)	(27,176)	37,056	12/30/2024
42770L AA 1	HERO FUNDING TRUST 2015-1A A		12/20/2019	Paydown		400,536	400,536	400,355	400,351	0	35	0	35	0	400,386	0	149	149	11,339	09/20/2040
42770Q AA 0	HERO FUNDING TRUST 2014-2A A		09/20/2019	Paydown		399,197	399,197	398,925	398,958	0	239	0	239	0	399,197	0	0	0	12,814	09/21/2040
42806D BG 3	HERTZ VEHICLE FINANCING LLC 2017-2A A		07/30/2019	RGA Transfer Program		2,536,625	2,500,000	2,498,916	2,499,172	0	119	0	119	0	2,499,291	0	37,334	37,334	49,122	10/25/2023
42824C AW 9	HEWLETT-PACKARD ENTERPRISE CO		07/30/2019	RGA Transfer Program		2,749,625	2,500,000	2,491,439	2,492,965	0	510	0	510	0	2,493,475	0	256,150	256,150	96,979	10/15/2025
43284B AB 8	HILTON GRAND VACATIONS TRUST 2018-AA B		12/25/2019	Paydown		413,479	413,479	413,382	413,386	0	94	0	94	0	413,479	0	0	0	8,820	02/25/2032
43284B AC 6	HILTON GRAND VACATIONS TRUST 2018-AA C		12/25/2019	Paydown		413,479	413,479	413,439	413,439	0	40	0	40	0	413,479	0	0	0	9,535	02/25/2032
43289V AJ 2	HILTON USA TRUST 2016-SFP B		07/30/2019	RGA Transfer Program		7,011,760	7,000,000	7,000,000	6,999,572	0	(113)	0	(113)	0	6,999,459	0	12,301	12,301	154,418	11/05/2035
437076 BW 1	HOME DEPOT INC 3.900% 12/06/28		07/30/2019	RGA Transfer Program		3,313,170	3,000,000	2,979,390	2,979,511	0	983	0	983	0	2,980,494	0	332,676	332,676	76,050	12/06/2028
446150 AM 6	HUNTINGTON BANCSHARES INC		07/30/2019	RGA Transfer Program		3,830,940	3,600,000	3,588,696	3,589,590	0	837	0	837	0	3,590,427	0	240,513	240,513	102,000	05/15/2025
448579 AG 7	HYATT HOTELS CORP 4.375% 09/15/28		07/30/2019	RGA Transfer Program		3,198,510	3,000,000	2,996,160	2,996,341	0	235	0	235	0	2,996,576	0	201,934	201,934	125,417	09/15/2028
448579 AG 7	HYATT HOTELS CORP 4.375% 09/15/28		04/26/2019	SUNR - CORPORATE		1,020,380	1,000,000	998,228	998,302	0	66	0	66	0	998,368	0	22,012	22,012	30,382	09/15/2028
44891A AK 3	HYUNDAI CAPITAL SERVICES 144A		07/30/2019	RGA Transfer Program		5,690,580	6,000,000	5,263,620	5,313,738	0	43,216	0	43,216	0	5,356,954	0	333,626	333,626	138,875	09/27/2026
44891A AW 7	HYUNDAI CAPITAL SERVICES 144A		07/30/2019	RGA Transfer Program		5,195,750	5,000,000	4,997,300	4,997,579	0	291	0	291	0	4,997,869	0	197,881	197,881	132,917	06/08/2023
44919* AC 2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2		12/31/2019	Redemption 100.0000		319,567	319,567	319,567	319,567	0	0	0	0	0	319,567	0	0	0	6,646	12/31/2031
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6		12/01/2019	Paydown		69,711	69,711	69,691	69,536	0	(4)	0	(4)	0	69,532	0	179	179	2,681	08/20/2028
45254N FL 6	IMPAC CMB TRUST 2003-9F A1		12/26/2019	Paydown		57,388	57,388	49,354	55,489	0	335	0	335	0	55,824	0	1,564	1,564	1,009	07/25/2033
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5		12/01/2019	Paydown		566,321	566,321	522,714	522,714	0	0	0	0	0	522,714	0	43,607	43,607	13,285	08/25/2034
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		12/01/2019	Paydown		9,127	9,127	8,973	9,025	0	12	0	12	0	9,036	0	90	90	203	08/25/2034
45326T AA 6	INCITEC PIVOT FIN LLC 144A		07/30/2019	RGA Transfer Program		3,032,130	3,000,000	2,979,990	2,997,571	0	1,476	0	1,476	0	2,999,047	0	33,083	33,083	115,000	12/10/2019
45326T AA 6	INCITEC PIVOT FIN LLC 144A		12/10/2019	Maturity		1,000,000	1,000,000	1,094,440	1,016,520	0	(16,520)	0	(16,520)	0	1,000,000	0	0	0	60,000	12/10/2019
457187 AB 8	INGREDION INC 3.200% 10/01/26		04/26/2019	SUNR - CORPORATE		1,212,053	1,275,000	1,176,647	1,178,809	0	3,325	0	3,325	0	1,182,135	0	29,919	29,919	23,233	10/01/2026
458140 AK 6	INTEL CORP 4.800% 10/01/41		07/30/2019	Various		7,175,580	6,000,000	5,933,680	5,940,822	0	828	0	828	0	5,941,650	0	1,233,930	1,233,930	239,200	10/01/2041
45866F AD 6	INTERCONTINENTALEXCHANGE GROUP		03/14/2019	Morgan Stanley Dean Witter		1,027,600	1,000,000	1,067,200	1,052,441	0	(1,497)	0	(1,497)	0	1,050,945	0	(23,345)	(23,345)	11,146	12/01/2025
45866F AF 1	INTERCONTINENTALEXCHANGE GROUP		07/30/2019	RGA Transfer Program		3,094,800	3,000,000	2,993,760	2,994,558	0	315	0	315	0	2,994,874	0	99,926	99,926	81,375	09/15/2027
45866F AJ 3	INTERCONTINENTALEXCHANGE GROUP		07/30/2019	RGA Transfer Program		2,146,032	2,000,000	1,984,780	1,985,285	0	788	0	788	0	1,986,073	0	159,959	159,959	72,292	09/21/2028
459200 HP 9	IBM CORP 3.375% 08/01/23		07/30/2019	RGA Transfer Program		5,191,000	5,000,000	4,997,450	4,998,726	0	150	0	150	0	4,998,877	0	192,123	192,123	168,281	08/01/2023
46132F AB 6	INVESCO FINANCE PLC 4.000% 01/30/24		07/30/2019	RGA Transfer Program		2,642,250	2,500,000	2,484,040	2,491,414	0	891	0	891	0	2,492,305	0	149,945	149,945	100,000	01/30/2024
465964 AC 8	JP MORGAN MORTGAGE TRUST 2018-LTV1 A3		12/01/2019	Paydown		3,261,953	3,261,953	3,289,985	3,289,546	0	(8,138)	0	(8,138)	0	3,281,408	0	(19,455)	(19,455)	96,327	04/25/2049
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A		12/15/2019	Paydown		110,163	110,163	110,141	110,152	0	11	0	11	0	110,163	0	0	0	2,212	12/15/2048
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A		04/15/2019	Paydown		54,140	54,140	57,575	56,934	0	(2,794)	0	(2,794)	0	54,140	0	0	0	527	10/15/2056
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A		04/26/2019	SUNR - CORPORATE		1,621,458	1,527,962	1,624,911	1,606,823	0	(1,178)	0	(1,178)	0	1,605,644	0	15,814	15,814	26,132	10/15/2056
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A		12/15/2019	Paydown		182,234	182,234	182,119	182,130	0	104	0	104	0	182,234	0	0	0	3,324	09/15/2072
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2		12/01/2019	Paydown		127,990	127,990	130,914	129,173	0	(11)	0	(11)	0	129,162	0	(1,173)	(1,173)	2,425	03/01/2043
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2		12/01/2019	Paydown		105,067	105,067	103,229	103,887	0	83	0	83	0	103,970	0	1,098	1,098	2,093	05/25/2043
46640N AD 0	JPMBB COMMERCIAL MRTG SEC 2013-C15 A4		08/01/2019	Paydown		177,887	177,887	180,887	179,351	0	(952)	0	(952)	0	178,399	0	(512)	(512)	3,149	11/15/2045
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A		12/01/2019	Paydown		158,370	158,370	160,746	159,520	0	(59)	0	(59)	0	159,460	0	(1,090)	(1,090)	3,229	08/26/2036
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A		12/01/2019	Paydown		143,005	143,005	149,083	146,021	0	(3,016)	0	(3,016)	0	143,005	0	0	0	3,147	11/27/2038
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2		12/01/2019	Paydown		534,560	534,560	555,107	543,446	0	(843)	0	(843)	0	542,603	0	(8,043)	(8,043)	10,639	06/25/2029
46647P AF 3	JP MORGAN CHASE & CO 3.540% 05/01/28		04/26/2019	SUNR - CORPORATE		1,998,320	2,000,000	1,911,100	1,913,370	0	2,614	0	2,614	0	1,915,984	0	82,336	82,336	34,417	05/01/2028
46647S AE 0	JP MORGAN MORTGAGE TRUST 2017-3 1A3		12/01/2019	Paydown		430,694	430,694	439,678	437,747	0	(578)	0	(578)	0	437,169	0	(6,475)	(6,475)	10,084	08/25/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2		07/30/2019	RGA Transfer Program		3,718,930	3,669,618	3,693,700	3,688,924	0	(308)	0	(308)	0	3,688,616	0	30,315	30,315	85,268	01/25/2047
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2		07/01/2019	Paydown		187,510	187,510	188,740	188,496	0	(987)	0	(987)	0	187,510	0	0	0	2,701	01/25/2047
46648H AN 3	JP MORGAN MORTGAGE TRUST 2017-2 A13		12/01/2019	Paydown		624,915	624,915	629,456	628,569	0	(3,654)	0	(3,654)	0	624,915	0	0	0	14,906	05/25/2047
46648R AC 5	JP MORGAN MORTGAGE TRUST 2018-1 A3		12/01/2019	Paydown		316,299	316,299	317,337	317,105	0	(806)	0	(806)	0	316,299	0	0	0	7,423	06/25/2048
46649Y AC 9	JP MORGAN MORTGAGE TRUST 2018-9 A3		12/01/2019	Paydown		700,889	700,889	695,633	695,716	0	858	0	858	0	696,574	0	4,316	4,316	17,460	02/25/2049
46649Y AE 5	JP MORGAN MORTGAGE TRUST 2018-9 A5		12/01/2019	Paydown		1,198,989	1,198,989	1,203,298	1,202,961	0	(1,857)	0	(1,857)	0	1,201,104	0	(2,115)	(2,115)	29,869	02/25/2049
46650M AC 1	JP MORGAN MORTGAGE TRUST 2018-8 A3		07/30/2019	RGA Transfer Program		5,505,959	5,371,463	5,373,141	5,372,271	0	(1,153)	0	(1,153)	0	5,371,118	0	134,841	134,841	142,629	01/25/2049
46650M AC 1	JP MORGAN MORTGAGE TRUST 2018-8 A3		07/01/2019	Paydown		719,619	719,619	719,844	719,728	0	(99)	0	(99)	0	719,628	0	(9)	(9)	11,363	01/25/2049
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC		09/05/2019	Redemption 100.0000		805,377	805,377	805,377	805,377	0	0	0	0	0	805,377	0	0	0	24,923	03/05/2023
47760Q AA 1	JIMMY JOHN'S FUNDING LLC 2017-1A A2I		07/30/2019	RGA Transfer Program		2,962,403	2,940,000	2,940,000	2,940,000	0	0	0	0	0	2,940,000	0	22,403	22,403	79,600	07/30/2047
47760Q AA 1	JIMMY JOHN'S FUNDING LLC 2017-1A A2I		07/30/2019	Paydown		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	406	07/30/2047
482480 AD 2	KLA-TENCOR CORP 4.125% 11/01/21		07/30/2019	RGA Transfer Program		3,619,945	3,500,000	3,499,405	3,499,730	0	53	0	53	0	3,499,782	0	120,163	120,163	107,880	11/01/2021
482480 AE 0	KLA-TENCOR CORP 4.650% 11/01/24		07/30/2019	RGA Transfer Program		3,817,170	3,500,000	3,491,180	3,494,348	0	493	0	493	0	3,494,841	0	322,329	322,329	121,610	11/01/2024
48283P AA 9	KABBAGE FUNDING LLC 2017-1 A		03/15/2019	Paydown		2,750,000	2,750,000	2,749,984	2,749,786	0	214	0	214	0	2,750,000	0	0	0	31,426	03/15/2022
485134 BM 1	KANSAS CITY POWER & LIGHT CO		07/30/2019	RGA Transfer Program		2,407,140	2,000,000	2,001,300	2,001,300	0	0	0	0	0	2,001,300	0	405,840	405,840	88,039	10/01/2041
485170 BB 9	KANSAS CITY SOUTHERN 4.700% 05/01/48		07/30/2019	RGA Transfer Program		7,836,780	7,000,000	6,992,160	6,992,221	0	73	0	73	0	6,992,293	0	844,487	844,487	245,836	05/01/2048
487312 AA 8	KEENAN FT DETRICK ENERGY 144A		11/15/2019	Various		6,135,623	5,052,582	5,583,709	5,564,883	0	(16,138)	0	(16,138)	0	5,548,744	0	586,879	586,879	132,489	05/15/2033
487836 BD 9	KELLOGG CO 4.000% 12/15/20		08/09/2019	Redemption 102.7600		861,129	838,000	835,570	837,424	0	174	0	174	0	837,597	0	23,532	23,532	21,788	12/15/2020
487836 BW 7	KELLOGG CO 4.300% 05/15/28		03/14/2019	Wells Fargo Securities		3,536,120	3,500,000	3,534,475	3,533,572	0	(638)	0	(638)	0	3,532,934	0	3,186	3,186	51,421	05/15/2028
49254* AA 8	KESTREL MANUFACTURING INV FUND, LLC		02/28/2019	Security Withdraw		0	4,500,000	0	0	0	0	0	0	0	0	0	0	0	19,205	08/02/2019
49326E ED 1	KEYCORP 5.100% 03/24/21		07/30/2019	RGA Transfer Program		3,132,990	3,000,000	3,278,730	3,093,680	0	(23,458)	0	(23,458)	0	3,070,222	0	62,768	62,768	130,050	03/24/2021
49327V 2A 1	KEY BANK NA 3.400% 05/20/26		04/29/2019	KeyBanc Capital Markets		1,986,340	2,000,000	1,998,480	1,998,697	0	52	0	52	0	1,998,748	0	(12,408)	(12,408)	30,411	05/20/2026
49427R AL 6	KILROY REALTY LP 4.375% 10/01/25		07/30/2019	RGA Transfer Program		2,135,260	2,000,000	1,988,880	1,992,035	0	591	0	591	0	1,992,625	0	142,635	142,635	72,674	10/01/2025
494550 BS 4	KINDER MORGAN ENERGY PARTNERS		07/30/2019	Various		4,220,080	4,000,000	3,929,060	3,960,386	0	4,064	0	4,064	0	3,964,450	0	255,630	255,630	165,539	02/01/2024
49456B AF 8	KINDER MORGAN INC 4.300% 06/01/25		07/30/2019	RGA Transfer Program		2,144,700	2,000,000	1,991,960	1,994,680	0	420	0	420	0	1,995,101	0	149,600	149,600	57,094	06/01/2025
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE		12/30/2019	Redemption 100.0000		1,133,797	1,133,797	1,136,943	1,134,224	0	(136)	0	(136)	0	1,134,088	0	(291)	(291)	40,654	03/30/2021
501044 DC 2	KROGER CO 3.500% 02/01/26		04/26/2019	SUNR - CORPORATE		2,963,790	3,000,000	2,975,670	2,979,171	0	823	0	823	0	2,979,994	0	(16,204)	(16,204)	77,292	02/01/2026
501044 DJ 7	KROGER CO 3.700% 08/01/27		07/30/2019	RGA Transfer Program		5,167,550	5,000,000	4,932,650	4,939,483	0	3,481	0	3,481	0	4,942,964	0	224,586	224,586	184,486	08/01/2027
50540R AL 6	LABORATORY CORP OF AMERICA HLD		07/30/2019	RGA Transfer Program		2,579,375	2,500,000	2,524,780	2,509,658	0	(1,551)	0	(1,551)	0	2,508,107	0	71,269	71,269	87,760	08/23/2022
50540R AQ 5	LABORATORY CORP OF AMERICA HLD		07/30/2019	RGA Transfer Program		4,136,360	4,000,000	3,994,000	3,996,101	0	335	0	335	0	3,996,436	0	139,924	139,924	143,600	02/01/2025
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1		12/15/2019	Paydown		187,500	187,500	183,862	184,484	0	3,016	0	3,016	0	187,500	0	0	0	4,367	01/15/2042
521615 AA 2	LEA POWER PARTNERS LLC 144A		12/15/2019	Redemption 100.0000		37,917	37,917	37,917	37,917	0	0	0	0	0	37,917	0	0	0	1,543	06/15/2033
521865 AV 7	LEAR CORP 5.375% 03/15/24		05/29/2019	Call 102.6880		4,107,520	4,000,000	4,317,500	4,125,539	0	(25,244)	0	(25,244)	0	4,100,295	0	(100,295)	(100,295)	259,214	03/15/2024
52465# AZ 8	FLUOR CORPORATION CTL - LEGGMASON MTG CE		12/08/2019	Redemption 100.0000		363,993	363,993	363,993	363,993	0	0	0	0	0	363,993	0	0	0	14,182	06/08/2021
524660 AW 7	LEGGET & PLATT INC 3.400% 08/15/22		05/21/2019	RW Baird		1,006,940	1,000,000	997,060	998,818	0	121	0	121	0	998,939	0	8,001	8,001	26,256	08/15/2022
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2		08/01/2019	Paydown		876,612	911,422	839,398	839,398	0	0	0	0	0	839,398	0	37,215	37,215	32,272	11/25/2035
52603F AE 8	LENDMARK FUNDING TRUST 2017-1A B		07/20/2019	Call 101.0000		2,222,000	2,200,000	2,199,910	2,199,826	0	(27)	0	(27)	0	2,199,799	0	201	201	70,382	01/22/2024
530715 AD 3	LIBERTY MEDIA CORP DEBENTURES		10/30/2019	RBC Capital Markets		309,750	300,000	347,253	330,044	0	(1,658)	0	(1,658)	0	328,386	0	(18,636)	(18,636)	33,008	07/15/2029
53117C AM 4	LIBERTY PROPERTY LP 4.750% 10/01/20		10/12/2019	Call 102.5619		1,538,429	1,500,000	1,505,785	1,501,211	0	(526)	0	(526)	0	1,500,684	0	(684)	(684)	111,856	10/01/2020
53117C AN 2	LIBERTY PROPERTY LP 4.125% 06/15/22		07/30/2019	RGA Transfer Program		3,118,950	3,000,000	3,008,930	3,003,498	0	(551)	0	(551)	0	3,002,947	0	116,003	116,003	77,344	06/15/2022
534187 BH 1	LINCOLN NATIONAL CORP 3.800% 03/01/28		07/30/2019	RGA Transfer Program		3,147,150	3,000,000	3,002,160	3,001,878	0	(103)	0	(103)	0	3,001,775	0	145,375	145,375	75,683	03/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A		10/29/2019	Redemption 100.0000		342,367	342,367	342,367	342,367	0	0	0	0	0	342,367	0	0	0	8,747	10/30/2027
539830 BE 8	LOCKHEED MARTIN CORP 2.900% 03/01/25		02/28/2019	Bank of America		4,897,400	5,000,000	4,985,700	4,990,748	0	234	0	234	0	4,990,983	0	(93,583)	(93,583)	73,708	03/01/2025
542690 3N 0	LONG ISLAND NY POWER AUTHORITY		07/30/2019	RGA Transfer Program		2,628,300	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	128,300	128,300	91,000	09/01/2025
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1		12/15/2019	Paydown		306,083	306,083	306,064	306,069	0	15	0	15	0	306,083	0	0	0	4,983	01/15/2045
548661 CW 5	LOWES COMPANIES INC 3.120% 04/15/22		02/22/2019	Stifel Nicolaus		1,998,000	2,000,000	2,014,960	2,005,180	0	(248)	0	(248)	0	2,004,932	0	(6,932)	(6,932)	22,707	04/15/2022
55279H AQ 3	MANUF & TRADERS TRUST CO		07/30/2019	RGA Transfer Program		3,160,290	3,000,000	3,035,940	3,032,477	0	(1,903)	0	(1,903)	0	3,030,574	0	129,716	129,716	97,183	08/17/2027
55281T AB 6	MCA FUND HOLDING LLC 2017-1 B		11/15/2019	Paydown		548,570	548,570	548,570	548,570	0	0	0	0	0	548,570	0	0	0	18,396	08/15/2028
553891 AA 0	MVW OWNER TRUST 2014-1 A		12/20/2019	Paydown		256,317	256,317	256,245	256,317	0	0	0	0	0	256,317	0	0	0	3,063	09/20/2031
553894 AA 4	MVW OWNER TRUST 2016-1A A		12/20/2019	Paydown		388,349	388,349	388,308	388,311	0	38	0	38	0	388,349	0	0	0	4,465	12/20/2033
553896 AB 7	MVW OWNER TRUST 2017-1A B		12/20/2019	Paydown		535,219	535,219	535,198	535,198	0	21	0	21	0	535,219	0	0	0	7,128	12/20/2034
553896 AC 5	MVW OWNER TRUST 2017-1A C		12/20/2019	Paydown		1,070,438	1,070,438	1,070,157	1,070,206	0	232	0	232	0	1,070,438	0	0	0	15,501	12/20/2034
556227 AA 4	MADISON AVENUE TRUST 2015-11MD A		04/26/2019	SUNR - CORPORATE		2,053,340	2,000,000	2,028,417	2,019,651	0	(892)	0	(892)	0	2,018,758	0	34,582	34,582	27,161	09/10/2035
556227 AE 6	MADISON AVENUE TRUST 2015-11MD B		04/26/2019	SUNR - CORPORATE		4,037,960	4,000,000	3,990,519	3,992,225	0	135	0	135	0	3,992,359	0	45,601	45,601	54,323	09/10/2035
559080 AL 0	MAGELLAN MIDSTREAM PARTNERS		07/30/2019	RGA Transfer Program		2,053,440	2,000,000	1,975,240	1,976,228	0	260	0	260	0	1,976,488	0	76,952	76,952	74,375	09/15/2046
56540# AA 3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NO		07/05/2019	Redemption 99.9987		268,480	268,483	268,483	268,483	0	0	0	0	0	268,483	0	(3)	(3)	7,597	09/30/2025
565849 AL 0	MARATHON OIL 3.850% 06/01/25		04/26/2019	SUNR - CORPORATE		3,026,850	3,000,000	2,993,130	2,995,269	0	207	0	207	0	2,995,476	0	31,374	31,374	46,521	06/01/2025
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A		09/20/2019	Paydown		360,899	360,899	360,849	360,888	0	12	0	12	0	360,899	0	0	0	5,968	05/20/2030
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B		09/20/2019	Paydown		240,599	240,599	240,583	240,596	0	4	0	4	0	240,599	0	0	0	5,548	05/20/2030
573284 AQ 9	MARTIN MARIETTA MATERIAL		04/26/2019	SUNR - CORPORATE		2,869,950	3,000,000	2,975,760	2,978,119	0	710	0	710	0	2,978,829	0	(108,879)	(108,879)	41,688	06/01/2027
57563N AB 4	MASSACHUSETTS EDUCATIONAL FIN 2018-A A		07/30/2019	RGA Transfer Program		4,202,436	3,949,695	3,912,320	3,913,263	0	1,627	0	1,627	0	3,914,890	0	287,546	287,546	40,128	05/25/2033
57563N AB 4	MASSACHUSETTS EDUCATIONAL FIN 2018-A A		07/25/2019	Paydown		186,455	186,455	184,690	184,735	0	1,720	0	1,720	0	186,455	0	0	0	1,173	05/25/2033
57563N AB 4	MASSACHUSETTS EDUCATIONAL FIN 2018-A A		06/25/2019	Redemption 100.0000		258,343	258,343	255,898	255,960	0	74	0	74	0	256,034	0	2,309	2,309	55,256	05/25/2033
579780 AJ 6	MCCORMICK & CO 3.500% 09/01/23		07/30/2019	RGA Transfer Program		2,061,320	2,000,000	1,982,760	1,991,231	0	1,001	0	1,001	0	1,992,232	0	69,088	69,088	63,972	09/01/2023
580135 BY 6	MCDONALDS CORPORATION DEBENTURES		07/30/2019	RGA Transfer Program		12,611,800	10,000,000	11,699,000	10,876,805	0	(45,051)	0	(45,051)	0	10,831,754	0	1,780,046	1,780,046	676,458	01/08/2028
58013M EY 6	MCDONALDS CORPORATION 3.700% 01/30/26		07/30/2019	RGA Transfer Program		2,131,940	2,000,000	1,993,520	1,995,318	0	338	0	338	0	1,995,656	0	136,284	136,284	74,000	01/30/2026
585055 AV 8	MEDTRONIC INC 4.125% 03/15/21		07/12/2019	Redemption 103.4260		1,034,260	1,000,000	997,400	999,335	0	153	0	153	0	999,488	0	34,772	34,772	34,031	03/15/2021
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1		07/01/2019	Redemption 100.0000		257,467	257,467	257,467	257,467	0	0	0	0	0	257,467	0	0	0	16,143	01/01/2021
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2		07/01/2019	Redemption 100.0000		225,286	225,286	225,286	225,286	0	0	0	0	0	225,286	0	0	0	14,125	01/01/2021
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3		07/01/2019	Redemption 100.0000		206,124	206,124	206,124	206,124	0	0	0	0	0	206,124	0	0	0	12,924	01/01/2021
585499 AB 2	MELLO MORTGAGE CAPITAL ACCEPT 2018-MTG2		07/30/2019	RGA Transfer Program		3,937,603	3,802,758	3,754,036	3,754,914	0	995	0	995	0	3,755,909	0	181,694	181,694	100,841	10/25/2048
585499 AB 2	MELLO MORTGAGE CAPITAL ACCEPT 2018-MTG2		07/01/2019	Paydown		1,082,846	1,082,846	1,068,972	1,069,222	0	9,326	0	9,326	0	1,078,549	0	4,297	4,297	16,787	10/25/2048
59048@ AA 6	MESA AIRLINES 2015-1 A		07/15/2019	Redemption 100.0000		236,293	236,293	236,293	236,293	0	0	0	0	0	236,293	0	0	0	8,483	07/15/2029
59156R AE 8	METLIFE INC SENIOR NOTES		07/30/2019	RGA Transfer Program		20,557,800	15,000,000	18,011,700	16,971,695	0	(56,757)	0	(56,757)	0	16,914,939	0	3,642,861	3,642,861	609,375	12/15/2032
59523U AN 7	MID-AMERICA APARTMENTS		07/30/2019	RGA Transfer Program		3,119,610	3,000,000	2,852,790	2,861,412	0	8,007	0	8,007	0	2,869,420	0	250,190	250,190	71,700	06/01/2027
59549W AA 1	MID STATE TRUST SERIES 11 A1		12/15/2019	Paydown		442,440	442,440	430,820	438,777	0	3,664	0	3,664	0	442,440	0	0	0	12,222	07/15/2038
59560U AA 9	MID-STATE TRUST 2004-1 A		12/01/2019	Paydown		122,611	122,611	125,465	124,089	0	(1,478)	0	(1,478)	0	122,611	0	0	0	4,052	08/15/2037
59560W AC 1	MID-STATE TRUST 2010-1 M		12/01/2019	Paydown		461,405	461,405	461,086	461,021	0	384	0	384	0	461,405	0	0	0	13,531	12/15/2045
59748T AB 5	MIDLAND COGEN VENTURE LP 144A		09/15/2019	Redemption 100.0000		220,056	220,056	220,056	220,056	0	0	0	0	0	220,056	0	0	0	8,751	03/15/2025
59980C AF 0	MILL CITY MORTGAGE TRUST 2017-3 M2		11/01/2019	Paydown		13,193	13,193	12,873	12,943	0	250	0	250	0	13,193	0	0	0	201	02/25/2058
60040# AA 0	MILLENNIUM PIPELINE LLC SENIOR SECURED N		12/30/2019	Redemption 100.0000		65,272	65,272	65,272	65,272	0	0	0	0	0	65,272	0	0	0	2,609	06/30/2027
605068 AA 3	MISSION HEALTH SYSTEM 4.224% 12/01/34		02/01/2019	Call 110.8563		1,108,563	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	115,603	12/01/2034
61237W AC 0	MONTEFIORE MEDICAL CENTER		04/20/2019	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	1,882	04/20/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
61237W AC 0	MONTEFIORE MEDICAL CENTER		04/26/2019	SUNR - CORPORATE		4,171,562	4,260,000	4,260,000	4,260,000	0	0	0	0	0	4,260,000	0	(88,438)	(88,438)	63,719	04/20/2032
615369 AB 1	MOODYS CORPORATION 4.500% 09/01/22		07/30/2019	RGA Transfer Program		3,163,800	3,000,000	3,025,240	3,010,511	0	(1,538)	0	(1,538)	0	3,008,973	0	154,827	154,827	123,375	09/01/2022
617446 HD 4	MORGAN STANLEY 7.250% 04/01/32		07/30/2019	RGA Transfer Program		16,637,528	11,800,000	12,334,304	12,166,216	0	(10,011)	0	(10,011)	0	12,156,204	0	4,481,324	4,481,324	710,540	04/01/2032
61744Y AP 3	MORGAN STANLEY 3.772% 01/24/29		04/26/2019	SUNR - CORPORATE		2,013,520	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	13,520	13,520	56,999	01/24/2029
61761J ZN 2	MORGAN STANLEY 3.950% 04/23/27		07/30/2019	RGA Transfer Program		2,093,660	2,000,000	1,992,800	1,994,665	0	316	0	316	0	1,994,981	0	98,679	98,679	60,786	04/23/2027
61762M BV 2	MORGAN STANLEY BAML TRUST 2013-C10 A3		02/01/2019	Paydown		84,406	84,406	87,594	85,947	0	(1,541)	0	(1,541)	0	84,406	0	0	0	558	07/15/2046
61764B AG 8	MORGAN STANLEY CAPITAL I TRUST 2014-150E		07/30/2019	RGA Transfer Program		8,477,840	8,000,000	8,460,000	8,307,081	0	(29,345)	0	(29,345)	0	8,277,736	0	200,104	200,104	213,082	09/09/2032
61766E BE 4	MORGAN STANLEY BAML TRUST 2016-C29 A4		06/04/2019	Bank of America		4,128,750	4,000,000	4,119,786	4,089,397	0	(5,146)	0	(5,146)	0	4,084,251	0	44,499	44,499	68,347	05/15/2049
61945C AC 7	MOSAIC CO 4.250% 11/15/23		04/26/2019	SUNR - CORPORATE		2,075,460	2,000,000	2,096,940	2,073,398	0	(4,681)	0	(4,681)	0	2,068,717	0	6,743	6,743	38,014	11/15/2023
61945C AG 8	MOSAIC CO 4.050% 11/15/27		07/30/2019	RGA Transfer Program		3,352,928	3,250,000	3,243,630	3,244,238	0	315	0	315	0	3,244,553	0	108,374	108,374	93,234	11/15/2027
61946E AA 6	MOSIAC SOLAR LOANS LLC 2017-1A A		04/20/2019	Paydown		158,424	158,424	158,379	158,384	0	40	0	40	0	158,424	0	0	0	1,536	06/20/2042
61946E AA 6	MOSIAC SOLAR LOANS LLC 2017-1A A		04/26/2019	SUNR - CORPORATE		2,452,290	2,412,318	2,411,627	2,411,705	0	20	0	20	0	2,411,724	0	40,566	40,566	37,572	06/20/2042
626717 AF 9	MURPHY OIL CORP 4.450% 12/01/22		12/12/2019	Redemption 105.0000		4,200,000	4,000,000	3,830,920	3,924,347	0	18,697	0	18,697	0	3,943,044	0	256,956	256,956	178,439	12/01/2022
62848B AB 7	MVW OWNER TRUST 2018-1A B		12/20/2019	Paydown		750,453	750,453	750,337	750,346	0	107	0	107	0	750,453	0	0	0	15,770	01/21/2036
628530 BG 1	MYLAN INC 144A 4.550% 04/15/28		01/10/2019	Tax Free Exchange		1,995,358	2,000,000	1,995,040	1,995,348	0	10	0	10	0	1,995,358	0	0	0	0	04/15/2028
629400 AB 8	NP FERRUM LLC 2015-1A A2		11/19/2019	Paydown		4,000,000	4,000,000	3,998,008	3,998,013	0	1,987	0	1,987	0	4,000,000	0	0	0	144,163	02/19/2045
62946A AA 2	NP SPE II LLC 2016-1A A1		12/20/2019	Paydown		416,983	416,983	416,983	416,983	0	0	0	0	0	416,983	0	0	0	9,725	04/20/2046
62946U AL 4	NEW RESIDENTIAL ADVANCE REC 2017-T1 AT1		07/30/2019	RGA Transfer Program		4,036,640	4,000,000	3,999,980	3,999,827	0	(51)	0	(51)	0	3,999,776	0	36,864	36,864	80,357	02/15/2051
62952E AA 5	NYU HOSPITALS CENTER 4.428% 07/01/42		07/30/2019	RGA Transfer Program		3,503,738	3,140,000	3,176,110	3,174,864	0	(503)	0	(503)	0	3,174,361	0	329,377	329,377	150,240	07/01/2042
62963# AK 7	NRP (OPERATING) LLC SERIES J (No RJ-9)		12/01/2019	Redemption 100.0000		426,281	426,281	426,281	426,281	0	0	0	0	0	426,281	0	0	0	8,743	12/01/2026
631005 BH 7	NARRAGANSETT ELECTRIC 144A		04/26/2019	SUNR - CORPORATE		2,041,840	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	41,840	41,840	58,567	08/01/2028
631103 AG 3	NASDAQ INC 3.850% 06/30/26		07/30/2019	RGA Transfer Program		4,255,000	4,000,000	3,996,240	3,997,148	0	192	0	192	0	3,997,340	0	257,660	257,660	89,833	06/30/2026
63730* AB 1	NATIONAL RAILROAD PASSENGER SENIOR SECUR		11/15/2019	Redemption 100.0000		369,863	369,863	369,863	369,863	0	0	0	0	0	369,863	0	0	0	9,986	11/15/2033
637432 CT 0	NATIONAL RURAL UTILITIES COOP		07/30/2019	RGA Transfer Program		7,340,600	5,000,000	4,994,450	4,995,962	0	103	0	103	0	4,996,065	0	2,344,535	2,344,535	365,556	03/01/2032
637432 NP 6	NATIONAL RURAL UTILITIES COOP		07/30/2019	RGA Transfer Program		3,162,570	3,000,000	2,991,180	2,991,857	0	446	0	446	0	2,992,302	0	170,268	170,268	100,017	02/07/2028
63862M AC 0	NATIONSTAR HECM LOAN TRUST 2018-1A M2		10/25/2019	Paydown		2,000,000	2,000,000	1,999,995	1,999,994	0	6	0	6	0	2,000,000	0	0	0	57,812	02/25/2028
638671 AJ 6	NATIONWIDE MUTUAL INSURANCE 144A		04/26/2019	SUNR - CORPORATE		2,486,525	2,500,000	2,544,590	2,499,881	0	(10)	0	(10)	0	2,499,871	0	(13,346)	(13,346)	45,328	12/15/2024
63939N AB 9	NAVIENT STUDENT LOAN TRUST 2016-AA A2A		12/15/2019	Paydown		335,271	335,271	335,115	335,173	0	99	0	99	0	335,271	0	0	0	6,959	12/15/2045
63940K AC 0	NAVITAS EQUIPMENT RECEIVABLES 2016-1 B		07/30/2019	RGA Transfer Program		4,987,200	4,989,794	4,989,024	4,989,406	0	102	0	102	0	4,989,507	0	(2,308)	(2,308)	99,527	10/15/2021
63940K AC 0	NAVITAS EQUIPMENT RECEIVABLES 2016-1 B		07/15/2019	Paydown		510,206	510,206	510,127	510,166	0	10	0	10	0	510,176	0	30	30	9,492	10/15/2021
63940U AB 0	NAVIENT STUDENT LOAN TRUST 2018-DA A2A		07/30/2019	RGA Transfer Program		7,301,560	7,000,000	6,975,415	6,976,141	0	2,203	0	2,203	0	6,978,344	0	323,216	323,216	175,000	12/15/2059
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6		12/01/2019	Paydown		625,031	625,031	586,819	626,212	0	(11,931)	0	(11,931)	0	614,281	0	10,750	10,750	17,265	11/25/2033
64829K BV 1	NEW RESIDENTIAL MORTGAGE LOAN 2017-2A A3		07/30/2019	RGA Transfer Program		4,525,551	4,350,738	4,524,397	4,479,212	0	(2,818)	0	(2,818)	0	4,476,394	0	49,157	49,157	115,536	03/25/2057
64829K BV 1	NEW RESIDENTIAL MORTGAGE LOAN 2017-2A A3		07/01/2019	Paydown		528,551	528,551	549,648	544,159	0	(15,608)	0	(15,608)	0	528,551	0	0	0	7,304	03/25/2057
649840 CQ 6	NY STATE ELECTRIC & GAS 144A		04/26/2019	SUNR - CORPORATE		2,977,140	3,000,000	2,978,460	2,982,396	0	618	0	618	0	2,983,014	0	(5,874)	(5,874)	39,271	12/01/2026
651229 AM 8	NEWELL RUBBERMAID INC 4.000% 06/15/22		07/30/2019	RGA Transfer Program		2,852,052	2,800,000	2,789,948	2,796,069	0	619	0	619	0	2,796,688	0	55,364	55,364	70,000	06/15/2022
651229 AW 6	NEWELL RUBBERMAID INC 4.200% 04/01/26		04/09/2019	Barclays		2,837,130	3,000,000	2,993,940	2,995,369	0	151	0	151	0	2,995,519	0	(158,389)	(158,389)	66,500	04/01/2026
65364U AA 4	NIAGARA MOHAWK POWER 144A		08/15/2019	Maturity		4,000,000	4,000,000	3,962,840	3,997,125	0	2,875	0	2,875	0	4,000,000	0	0	0	195,240	08/15/2019
65364U AK 2	NIAGARA MOHAWK POWER 144A		04/26/2019	SUNR - CORPORATE		2,039,420	2,000,000	1,999,980	1,999,994	0	0	0	0	0	1,999,994	0	39,426	39,426	39,952	10/01/2024
65364U AL 0	NIAGARA MOHAWK POWER 144A		07/30/2019	RGA Transfer Program		3,318,030	3,000,000	2,999,970	2,999,974	0	39	0	39	0	3,000,013	0	318,017	318,017	84,134	12/15/2028
654740 BL 2	NISSAN MOTOR ACCEPTANCE 144A		07/30/2019	RGA Transfer Program		3,122,790	3,000,000	3,003,420	3,003,243	0	(364)	0	(364)	0	3,002,879	0	119,911	119,911	99,781	09/21/2023
655664 AP 5	NORDSTROM INC 4.000% 10/15/21		05/30/2019	Morgan Stanley Dean Witter		1,023,490	1,000,000	1,037,160	1,013,650	0	(2,171)	0	(2,171)	0	1,011,479	0	12,011	12,011	25,333	10/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
655664 AP 5	NORDSTROM INC 4.000% 10/15/21		04/26/2019	SUNR - CORPORATE		2,043,600	2,000,000	2,017,300	2,005,207	0	(608)	0	(608)	0	2,004,599	0	39,001	39,001	42,444	10/15/2021
662352 A* 4	NORTH SHORE LONG ISLAND JEWISH HEALTH CA		05/01/2019	Redemption 100.0000		56,580	56,580	56,580	56,580	0	0	0	0	0	56,580	0	0	0	1,188	05/01/2030
665501 AJ 1	NORTHERN NATURAL GAS CO 144A		04/26/2019	SUNR - CORPORATE		3,065,940	3,000,000	3,084,660	3,021,976	0	(3,074)	0	(3,074)	0	3,018,902	0	47,038	47,038	51,354	06/01/2021
665859 AL 8	NORTHERN TRUST CORP 3.450% 11/04/20		03/14/2019	Wells Fargo Securities		1,011,600	1,000,000	1,028,490	1,008,242	0	(918)	0	(918)	0	1,007,324	0	4,276	4,276	12,842	11/04/2020
665859 AS 3	NORTHERN TRUST CORP 3.375% 05/08/32		04/26/2019	SUNR - CORPORATE		1,942,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(58,000)	(58,000)	31,500	05/08/2032
66765R BF 2	NORTHWEST NATURAL GAS FIRST MORTGAGE SER		12/09/2019	Maturity		14,925,000	14,925,000	18,113,279	15,192,473	0	(267,473)	0	(267,473)	0	14,925,000	0	0	0	1,164,084	12/09/2019
670346 AL 9	NUCOR CORP 4.125% 09/15/22		07/30/2019	RGA Transfer Program		4,201,920	4,000,000	4,005,430	4,001,956	0	(284)	0	(284)	0	4,001,671	0	200,249	200,249	144,375	09/15/2022
670346 AP 0	NUCOR CORP 3.950% 05/01/28		07/30/2019	RGA Transfer Program		5,425,850	5,000,000	4,994,560	4,994,893	0	264	0	264	0	4,995,157	0	430,693	430,693	147,576	05/01/2028
67080L AA 3	NUVEEN LLC 144A 4.000% 11/01/28		07/30/2019	RGA Transfer Program		6,567,420	6,000,000	5,964,180	5,964,729	0	1,780	0	1,780	0	5,966,509	0	600,911	600,911	185,333	11/01/2028
670877 AA 7	OMX TIMBER FIN INVESTMENTS I 144A A-1 G		11/01/2019	Maturity		2,000,000	2,000,000	2,000,000	1,999,718	0	282	0	282	0	2,000,000	0	0	0	108,400	01/29/2020
67103H AF 4	O'REILLY AUTOMOTIVE INC		07/30/2019	RGA Transfer Program		3,104,010	3,000,000	2,995,200	2,995,796	0	240	0	240	0	2,996,036	0	107,974	107,974	98,700	09/01/2027
67103H AG 2	O'REILLY AUTOMOTIVE INC		07/30/2019	RGA Transfer Program		3,260,490	3,000,000	2,991,960	2,992,420	0	381	0	381	0	2,992,801	0	267,689	267,689	86,638	06/01/2028
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3		12/01/2019	Paydown		571,899	571,899	574,490	573,526	0	(202)	0	(202)	0	573,324	0	(1,425)	(1,425)	12,190	10/25/2045
674599 CG 8	OCCIDENTAL PETROLEUM CORP		04/26/2019	SUNR - CORPORATE		2,041,740	2,000,000	1,994,840	1,996,452	0	156	0	156	0	1,996,608	0	45,132	45,132	25,472	06/15/2025
674599 CH 6	OCCIDENTAL PETROLEUM CORP		04/26/2019	SUNR - CORPORATE		2,004,240	2,000,000	1,995,440	1,996,552	0	132	0	132	0	1,996,684	0	7,556	7,556	36,078	04/15/2026
677052 AA 0	OGLETHORPE POWER CORP 5.375% 11/01/40		07/30/2019	RGA Transfer Program		3,578,580	3,000,000	3,077,520	3,070,065	0	(1,018)	0	(1,018)	0	3,069,047	0	509,533	509,533	120,490	11/01/2040
679574 AH 6	OLD DOMINION ELEC FIRST MORTGAGE		12/01/2019	Redemption 100.0000		1,526	1,526	1,526	1,526	0	0	0	0	0	1,526	0	0	0	87	12/01/2028
680223 AJ 3	OLD REPUBLIC INTL CORP		07/30/2019	RGA Transfer Program		1,631,685	1,500,000	1,534,620	1,521,831	0	(1,985)	0	(1,985)	0	1,519,846	0	111,839	111,839	60,734	10/01/2024
680223 AK 0	OLD REPUBLIC INTL CORP		07/30/2019	RGA Transfer Program		8,238,800	8,000,000	8,016,570	8,015,610	0	(1,075)	0	(1,075)	0	8,014,535	0	224,265	224,265	287,611	08/26/2026
682680 AS 2	ONEOK INC 4.000% 07/13/27		07/30/2019	RGA Transfer Program		5,186,550	5,000,000	5,047,840	5,043,101	0	(2,586)	0	(2,586)	0	5,040,515	0	146,035	146,035	209,444	07/13/2027
68268E AA 1	ONEMAIN FINANCIAL ISSUANCE TRU 2015-1A A		05/18/2019	Paydown		971,926	971,926	975,267	971,926	0	0	0	0	0	971,926	0	0	0	7,029	03/18/2026
68268N AP 8	ONEOK PARTNERS LP 4.900% 03/15/25		07/30/2019	RGA Transfer Program		2,172,360	2,000,000	1,995,800	1,997,147	0	229	0	229	0	1,997,376	0	174,984	174,984	85,750	03/15/2025
68278# AB 4	ONESTEEL US INVESTMENTS	D	12/24/2019	Redemption		33,939	640,382	0	0	0	0	0	0	0	0	0	33,939	33,939	0	07/09/2018
68389X BC 8	ORACLE CORP 2.950% 05/15/25		04/26/2019	Citi Global Markets Inc		1,990,220	2,000,000	1,990,860	1,993,891	0	287	0	287	0	1,994,179	0	(3,959)	(3,959)	27,042	05/15/2025
684181 AA 8	ORANGE COGEN FUNDING CORP 144A		12/15/2019	Redemption 100.0000		584,850	584,850	584,850	584,850	0	0	0	0	0	584,850	0	0	0	30,494	03/15/2022
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A		12/09/2019	Paydown		459,078	459,078	458,998	459,031	0	7	0	7	0	459,038	0	40	40	5,455	07/09/2029
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B		12/09/2019	Paydown		353,414	353,414	353,336	353,368	0	7	0	7	0	353,375	0	39	39	5,556	07/09/2029
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A		12/08/2019	Paydown		435,232	435,232	435,161	435,185	0	6	0	6	0	435,191	0	41	41	6,962	09/08/2027
68504W AB 3	ORANGE LAKE TIMESHARE TRUST 2018-A B		12/08/2019	Paydown		1,179,816	1,179,816	1,179,798	1,179,795	0	20	0	20	0	1,179,816	0	0	0	20,691	07/08/2030
68504W AC 1	ORANGE LAKE TIMESHARE TRUST 2018-A C		12/08/2019	Paydown		1,011,257	1,011,257	1,011,116	1,011,128	0	129	0	129	0	1,011,257	0	0	0	19,800	07/08/2030
68784L AE 2	OSCAR US FUNDING TRUST 2015-1A A4		10/15/2019	Paydown		1,490,055	1,490,055	1,479,811	1,484,324	0	5,731	0	5,731	0	1,490,055	0	0	0	16,583	06/15/2022
68784U AE 2	OSCAR US FUNDING TRUST 2016-2A A4		12/15/2019	Paydown		257,634	257,634	257,565	257,597	0	37	0	37	0	257,634	0	0	0	7,462	12/15/2023
690732 AE 2	OWENS & MINOR INC 4.375% 12/15/24		04/18/2019	Deutsche Bank Securities		1,950,000	3,000,000	1,935,000	2,992,691	0	268	1,057,959	(1,057,691)	0	1,935,000	0	15,000	15,000	46,667	12/15/2024
693475 AP 0	PNC FINANCIAL SERVICES GROUP		04/26/2019	SUNR - CORPORATE		2,074,480	2,000,000	1,999,820	1,999,920	0	4	0	4	0	1,999,924	0	74,556	74,556	38,350	04/29/2024
693475 AQ 8	PNC FINANCIAL SERVICES GROUP		07/30/2019	RGA Transfer Program		2,040,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	40,000	40,000	74,722	01/01/9999
69349L AG 3	PNC BANK NA 2.700% 11/01/22		03/14/2019	KeyBanc Capital Markets		985,370	1,000,000	988,320	995,058	0	257	0	257	0	995,315	0	(9,945)	(9,945)	10,275	11/01/2022
69349L AR 9	PNC BANK NA 4.050% 07/26/28		04/26/2019	SUNR - CORPORATE		1,044,090	1,000,000	997,560	997,646	0	64	0	64	0	997,711	0	46,379	46,379	30,375	07/26/2028
693506 BP 1	PPG INDUSTRIES 3.750% 03/15/28		04/26/2019	SUNR - CORPORATE		2,028,740	2,000,000	2,007,800	2,007,276	0	(215)	0	(215)	0	2,007,060	0	21,680	21,680	46,042	03/15/2028
69351U AN 3	PPL ELECTRIC UTILITIES		07/30/2019	RGA Transfer Program		1,822,065	1,500,000	1,592,325	1,582,858	0	(1,252)	0	(1,252)	0	1,581,606	0	240,459	240,459	81,250	07/15/2041
69353R FG 8	PNC BANK NA 3.100% 10/25/27		07/30/2019	RGA Transfer Program		2,057,260	2,000,000	1,984,700	1,986,264	0	785	0	785	0	1,987,049	0	70,211	70,211	47,361	10/25/2027
69363P AC 4	PUBLIC SERVICE NEW HAMPSHIRE 2018-1 A3		07/30/2019	RGA Transfer Program		8,667,026	8,000,000	7,999,793	8,000,257	0	355	0	355	0	8,000,611	0	666,414	666,414	374,620	02/01/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
69371V AA 5	PSMC TRUST 2018-1A A1 3.500% 02/25/48		12/01/2019	Paydown		915,184	915,184	903,601	904,971	0	10,213	0	10,213	0	915,184	0	0	0	20,958	02/25/2048
69374J AA 9	PSMC TRUST 2018-3 A1 4.000% 08/25/48		12/01/2019	Paydown		926,798	926,798	924,626	924,613	0	2,185	0	2,185	0	926,798	0	0	0	25,175	08/25/2048
69374K AA 6	PSMC TRUST 2018-4 A1 4.000% 11/25/48		12/01/2019	Paydown		1,409,543	1,409,543	1,393,025	1,393,225	0	16,318	0	16,318	0	1,409,543	0	0	0	38,605	11/25/2048
694308 GJ 0	PACIFIC GAS & ELECTRIC		03/28/2019	Citi Global Markets Inc		1,188,000	1,200,000	948,000	948,000	0	0	0	0	0	948,000	0	240,000	240,000	0	03/01/2037
694308 HG 5	PACIFIC GAS & ELECTRIC		01/15/2019	Citi Global Markets Inc		1,470,000	2,000,000	1,470,000	1,470,000	0	0	0	0	0	1,470,000	0	0	0	0	02/15/2024
694308 HL 4	PACIFIC GAS & ELECTRIC		06/10/2019	Deutsche Bank Securities		720,000	800,000	596,000	596,000	0	0	0	0	0	596,000	0	124,000	124,000	0	03/15/2045
703481 A* 2	PATTERSON-UTI ENERGY INC		09/25/2019	Redemption 100.0000		2,053,743	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	150,382	10/05/2020
703481 A@ 0	PATTERSON-UTI ENERGY INC		12/16/2019	Redemption 100.0000		4,205,097	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	409,583	06/14/2022
708696 BM 0	PENNSLYVANIA ELECTRIC CO SERIES C SENIOR		04/01/2019	Maturity		5,845,000	5,845,000	6,305,060	5,855,980	0	(10,980)	0	(10,980)	0	5,845,000	0	0	0	193,616	04/01/2019
709599 BC 7	PENSKE TRUCK LEASING 144A		04/26/2019	SUNR - CORPORATE		2,056,380	2,000,000	1,999,820	1,999,900	0	20	0	20	0	1,999,920	0	56,460	56,460	68,063	08/01/2023
713448 EC 8	PEPSICO INC 144A 7.000% 03/01/29		01/04/2019	Tax Free Exchange		11,233,228	9,925,000	11,248,499	11,234,047	0	(818)	0	(818)	0	11,233,228	0	0	0	0	03/01/2029
718172 AH 2	PHILIP MORRIS INTERNATIONAL		07/30/2019	RGA Transfer Program		2,027,200	2,000,000	2,162,660	2,034,613	0	(15,986)	0	(15,986)	0	2,018,627	0	8,573	8,573	76,000	03/26/2020
718172 CE 7	PHILIP MORRIS INTERNATIONAL		07/30/2019	RGA Transfer Program		3,050,610	3,000,000	2,987,490	2,988,635	0	619	0	619	0	2,989,254	0	61,356	61,356	85,417	03/02/2028
718549 AF 5	PHILLIPS 66 PARTNERS LP		07/30/2019	RGA Transfer Program		1,535,805	1,500,000	1,501,965	1,501,734	0	(90)	0	(90)	0	1,501,643	0	34,162	34,162	51,406	03/01/2028
718549 AF 5	PHILLIPS 66 PARTNERS LP		04/26/2019	SUNR - CORPORATE		980,460	1,000,000	996,200	996,546	0	100	0	100	0	996,646	0	(16,186)	(16,186)	24,479	03/01/2028
72650R AW 2	PLAINS ALL AMERICAN PIPELINE		12/30/2019	Various		4,006,397	4,000,000	4,013,330	4,001,828	0	(1,750)	0	(1,750)	0	4,000,078	0	(78)	(78)	341,814	01/15/2020
72650R BF 8	PLAINS ALL AMERICAN PIPELINE		04/26/2019	SUNR - CORPORATE		2,487,150	2,500,000	2,496,050	2,497,647	0	116	0	116	0	2,497,763	0	(10,613)	(10,613)	43,750	11/01/2024
72703P AA 1	PLANET FITNESS MASTER ISSUER 2018-1A A2I		07/30/2019	RGA Transfer Program		4,076,475	3,970,000	3,970,000	3,970,000	0	0	0	0	0	3,970,000	0	106,475	106,475	110,451	09/05/2048
72703P AA 1	PLANET FITNESS MASTER ISSUER 2018-1A A2I		12/05/2019	Paydown		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,918	09/05/2048
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A		12/01/2019	Paydown		13,106	13,106	12,353	12,916	0	31	0	31	0	12,947	0	159	159	300	01/25/2036
74005P BN 3	PRAXAIR INC 2.650% 02/05/25		07/30/2019	RGA Transfer Program		3,042,150	3,000,000	2,988,510	2,992,635	0	648	0	648	0	2,993,284	0	48,866	48,866	78,396	02/05/2025
740189 AM 7	PRECISION CASTPARTS CORP		04/26/2019	SUNR - CORPORATE		4,081,480	4,000,000	3,991,840	3,994,453	0	246	0	246	0	3,994,699	0	86,781	86,781	47,306	06/15/2025
741503 AZ 9	BOOKING HOLDINGS INC 3.600% 06/01/26		07/30/2019	RGA Transfer Program		5,243,600	5,000,000	4,990,350	4,992,566	0	510	0	510	0	4,993,075	0	250,525	250,525	119,500	06/01/2026
741503 BC 9	BOOKING HOLDINGS INC 3.550% 03/15/28		04/26/2019	SUNR - CORPORATE		2,017,000	2,000,000	1,918,460	1,921,298	0	2,244	0	2,244	0	1,923,542	0	93,458	93,458	43,586	03/15/2028
74256L AU 3	PRINCIPAL LFE GLB FND II 144A		03/15/2019	JP Morgan & Co		1,953,580	2,000,000	2,030,800	2,024,497	0	(641)	0	(641)	0	2,023,856	0	(70,276)	(70,276)	25,167	04/18/2026
74256L AU 3	PRINCIPAL LFE GLB FND II 144A		04/26/2019	SUNR - CORPORATE		1,961,260	2,000,000	1,957,300	1,965,347	0	1,334	0	1,334	0	1,966,681	0	(5,421)	(5,421)	31,333	04/18/2026
743315 AL 7	PROGRESSIVE CORP SENIOR NOTES		07/30/2019	RGA Transfer Program		6,659,950	5,000,000	5,874,050	5,569,573	0	(16,532)	0	(16,532)	0	5,553,041	0	1,106,909	1,106,909	207,465	12/01/2032
74334A AC 3	PROGRESS RESIDENTIAL TRUST 2018-SFR1 C		04/26/2019	SUNR - CORPORATE		2,008,220	2,000,000	2,000,000	1,999,481	0	(194)	0	(194)	0	1,999,287	0	8,933	8,933	29,677	03/17/2035
74432Q CC 7	PRUDENTIAL FINANCIAL INC		07/30/2019	RGA Transfer Program		8,177,775	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	677,775	677,775	244,799	03/27/2028
745332 CE 4	PUGET SOUND ENERGY INC		07/30/2019	RGA Transfer Program		2,177,120	2,000,000	1,904,340	1,913,814	0	1,230	0	1,230	0	1,915,044	0	262,076	262,076	62,815	11/15/2041
747525 AF 0	QUALCOMM INC 3.450% 05/20/25		04/26/2019	SUNR - CORPORATE		2,036,820	2,000,000	1,992,800	1,995,122	0	218	0	218	0	1,995,339	0	41,481	41,481	29,900	05/20/2025
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1		12/01/2019	Paydown		968,206	968,206	916,641	956,154	0	12,052	0	12,052	0	968,206	0	0	0	43,266	02/26/2036
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2		12/01/2019	Paydown		30,504	30,239	28,746	29,948	0	8	0	8	0	29,957	0	547	547	1,076	10/25/2021
754427 AA 0	RAVENSWOOD UNIT 04 TRST 144A GUARANTOR		01/15/2019	Redemption 100.0000		235,295	235,295	235,295	235,295	0	0	0	0	0	235,295	0	0	0	7,054	01/15/2019
754730 AE 9	RAYMOND JAMES FINANCIAL		07/30/2019	RGA Transfer Program		5,180,800	5,000,000	4,991,550	4,993,354	0	434	0	434	0	4,993,788	0	187,012	187,012	158,594	09/15/2026
754730 AE 9	RAYMOND JAMES FINANCIAL		04/26/2019	SUNR - CORPORATE		1,484,700	1,500,000	1,411,830	1,411,830	0	3,139	0	3,139	0	1,414,969	0	69,731	69,731	33,380	09/15/2026
755111 BY 6	RAYTHEON CO 3.150% 12/15/24		07/30/2019	RGA Transfer Program		5,182,500	5,000,000	4,968,850	4,980,362	0	1,743	0	1,743	0	4,982,105	0	200,395	200,395	98,438	12/15/2024
758203 AA 1	REED ELSEVIER 144A 6.625% 10/15/23		04/26/2019	SUNR - CORPORATE		1,860,701	1,700,000	1,542,886	1,641,783	0	3,226	0	3,226	0	1,645,009	0	215,692	215,692	59,754	10/15/2023
75884R AS 2	REGENCY CENTERS LP 4.800% 04/15/21		04/01/2019	Various		4,153,920	4,000,000	4,052,110	4,017,552	0	(1,815)	0	(1,815)	0	4,015,737	0	138,184	138,184	88,000	04/15/2021
759950 CU 0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5		11/01/2019	Paydown		501,620	501,620	449,532	462,078	0	488	0	488	0	462,566	0	39,053	39,053	10,529	07/25/2034
760759 AM 2	REPUBLIC SERVICES INC 4.750% 05/15/23		04/26/2019	SUNR - CORPORATE		2,128,180	2,000,000	2,075,600	2,039,010	0	(2,596)	0	(2,596)	0	2,036,413	0	91,767	91,767	42,486	05/15/2023
760759 AN 0	REPUBLIC SERVICES INC 5.700% 05/15/41		07/30/2019	RGA Transfer Program		3,803,940	3,000,000	3,210,660	3,190,836	0	(2,660)	0	(2,660)	0	3,188,176	0	615,764	615,764	121,125	05/15/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
760761 AB 2	REPUBLIC SERVICES INC 5.500% 09/15/19		07/30/2019	RGA Transfer Program		2,507,875	2,500,000	2,510,499	2,501,016	0	(830)	0	(830)	0	2,500,186	0	7,689	7,689	120,313	09/15/2019
760761 AB 2	REPUBLIC SERVICES INC 5.500% 09/15/19		09/15/2019	Maturity		500,000	500,000	496,680	499,685	0	315	0	315	0	500,000	0	0	0	27,500	09/15/2019
76110H J7 5	RESIDENTIAL ACCREDIT LOANS INC 2004-QS16		12/01/2019	Paydown		8,000,000	8,000,000	7,512,000	7,512,000	0	488,000	0	488,000	0	8,000,000	0	0	0	440,000	12/25/2034
76110H Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2		12/01/2019	Paydown		888,095	951,899	808,026	842,715	0	10,444	0	10,444	0	853,160	0	34,936	34,936	35,693	02/25/2035
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS		07/15/2019	Redemption 100.0000		377,902	377,902	438,831	387,381	0	(1,188)	0	(1,188)	0	386,193	0	(8,291)	(8,291)	19,194	07/15/2021
76169# AG 8	REYES HOLDINGS LLC SERIES 2012A		07/31/2019	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	51,300	07/31/2022
771196 BE 1	ROCHE HOLDING INC 144A		12/05/2019	Redemption 106.8470		2,136,940	2,000,000	1,994,940	1,996,891	0	461	0	461	0	1,997,352	0	139,588	139,588	79,097	09/30/2024
774341 AK 7	ROCKWELL COLLINS INC 3.500% 03/15/27		07/30/2019	RGA Transfer Program		3,780,684	3,600,000	3,470,580	3,475,221	0	7,473	0	7,473	0	3,482,694	0	297,990	297,990	110,250	03/15/2027
774341 AK 7	ROCKWELL COLLINS INC 3.500% 03/15/27		04/26/2019	SUNR - CORPORATE		1,239,463	1,250,000	1,198,788	1,200,744	0	1,609	0	1,609	0	1,202,353	0	37,109	37,109	26,858	03/15/2027
783549 AZ 1	RYDER SYSTEM INC 6.950% 12/01/25		07/30/2019	RGA Transfer Program		10,873,890	9,000,000	9,957,600	9,458,889	0	(31,477)	0	(31,477)	0	9,427,412	0	1,446,478	1,446,478	415,263	12/01/2025
78403D AH 3	SBA TOWER TRUST 2014-2C		07/30/2019	RGA Transfer Program		3,096,690	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	96,690	96,690	71,899	10/15/2049
78403D AM 2	SBA TOWER TRUST 144A 3.448% 03/15/23		04/26/2019	SUNR - CORPORATE		4,017,400	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	17,400	17,400	49,421	03/15/2023
78409V AD 6	S&P GLOBAL INC 4.000% 06/15/25		07/30/2019	RGA Transfer Program		5,396,850	5,000,000	4,934,184	4,955,792	0	3,280	0	3,280	0	4,959,072	0	437,778	437,778	125,000	06/15/2025
78410F AA 4	SCF EQUIPMENT TRUST LLC 2016-1A A		03/20/2019	Paydown		585,504	585,504	583,560	584,548	0	86	0	86	0	584,634	0	870	870	3,324	11/20/2021
78446T AC 8	SLM STUDENT LOAN TRUST 2011-C A2B		12/15/2019	Paydown		237,016	237,016	254,600	252,329	0	(15,313)	0	(15,313)	0	237,016	0	0	0	5,662	10/17/2044
78448Q AB 4	SMB PVT EDUCATION LOAN TRUST 2015-B A2A		12/15/2019	Paydown		475,482	475,482	473,291	474,523	0	959	0	959	0	475,482	0	0	0	7,304	07/15/2027
78469E AB 5	SOCIAL PROFESSIONAL LOAN PRO 2014-A A2		05/25/2019	Paydown		645,120	645,120	651,319	647,962	0	(2,842)	0	(2,842)	0	645,120	0	0	0	7,673	10/25/2027
784710 AA 3	SSM HEALTH CARE 3.823% 06/01/27		07/30/2019	RGA Transfer Program		7,476,420	7,000,000	6,944,210	6,947,798	0	3,057	0	3,057	0	6,950,855	0	525,565	525,565	177,663	06/01/2027
80284B AF 1	SANTANDER DRIVE AUTO REC TRUST 2015-2 C		04/15/2019	Paydown		818,477	818,477	818,264	818,467	0	5	0	5	0	818,472	0	5	5	3,419	04/15/2021
80285E AF 4	SANTANDER DRIVE AUTO REC 2016-1 C		12/15/2019	Paydown		1,683,616	1,683,616	1,683,306	1,683,534	0	82	0	82	0	1,683,616	0	0	0	26,262	04/15/2022
808513 AU 9	CHARLES SCHWAB CORP 3.200% 01/25/28		07/30/2019	RGA Transfer Program		2,059,120	2,000,000	1,997,000	1,997,350	0	147	0	147	0	1,997,497	0	61,623	61,623	64,889	01/25/2028
808513 AZ 8	CHARLES SCHWAB CORP 4.000% 02/01/29		07/30/2019	RGA Transfer Program		3,292,770	3,000,000	2,987,910	2,987,974	0	519	0	519	0	2,988,493	0	304,277	304,277	90,000	02/01/2029
816851 BJ 7	SEMPRA ENERGY 4.000% 02/01/48		04/26/2019	SUNR - CORPORATE		2,280,500	2,500,000	2,478,750	2,479,167	0	121	0	121	0	2,479,287	0	(198,787)	(198,787)	73,611	02/01/2048
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1		02/01/2019	Paydown		238,394	238,394	237,947	237,917	0	0	0	0	0	237,917	0	478	478	1,352	01/25/2042
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2		12/01/2019	Paydown		472,895	472,895	481,116	480,212	0	(7,317)	0	(7,317)	0	472,895	0	0	0	8,289	05/25/2043
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2		12/01/2019	Paydown		115,376	115,376	116,135	115,727	0	(13)	0	(13)	0	115,714	0	(338)	(338)	2,123	06/25/2043
81745N AS 8	SEQUOIA MORTGAGE TRUST 2014-1 2A6		07/30/2019	RGA Transfer Program		1,957,840	1,906,518	1,978,608	1,952,813	0	(1,136)	0	(1,136)	0	1,951,677	0	6,163	6,163	50,629	04/25/2044
81745N AS 8	SEQUOIA MORTGAGE TRUST 2014-1 2A6		07/01/2019	Paydown		210,770	210,770	218,739	215,888	0	(5,118)	0	(5,118)	0	210,770	0	0	0	2,035	04/25/2044
81745X AA 5	SEQUOIA MORTGAGE TRUST 2017-4 A1		12/01/2019	Paydown		390,305	390,305	399,148	397,734	0	(7,429)	0	(7,429)	0	390,305	0	0	0	8,945	07/25/2047
81746H AB 7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2		12/01/2019	Paydown		883,827	883,827	896,624	893,659	0	(9,832)	0	(9,832)	0	883,827	0	0	0	18,853	10/25/2047
81746Q AA 9	SEQUOIA MORTGAGE TRUST 2018-2 A1		12/01/2019	Paydown		920,476	920,476	926,948	926,181	0	(5,705)	0	(5,705)	0	920,476	0	0	0	21,392	02/25/2048
81746R AU 3	SEQUOIA MORTGAGE TRUST 2016-2 A19		12/01/2019	Paydown		373,833	373,833	381,485	379,334	0	(149)	0	(149)	0	379,186	0	(5,353)	(5,353)	8,333	08/25/2046
81747D AA 7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1		12/01/2019	Paydown		1,474,791	1,474,791	1,498,754	1,488,632	0	(13,840)	0	(13,840)	0	1,474,791	0	0	0	37,632	02/25/2048
81747E AC 1	SEQUOIA MORTGAGE TRUST 2018-CH2 A3		07/30/2019	RGA Transfer Program		3,525,473	3,444,783	3,465,973	3,457,879	0	(4,730)	0	(4,730)	0	3,453,149	0	72,324	72,324	91,478	06/25/2048
81747E AC 1	SEQUOIA MORTGAGE TRUST 2018-CH2 A3		07/01/2019	Paydown		554,147	554,147	557,556	556,254	0	(2,107)	0	(2,107)	0	554,147	0	0	0	8,060	06/25/2048
81747L AB 7	SEQUOIA MORTGAGE TRUST 2018-CH4 A2		07/30/2019	RGA Transfer Program		2,580,897	2,499,464	2,502,605	2,502,185	0	(702)	0	(702)	0	2,501,483	0	79,414	79,414	66,375	10/25/2048
81747L AB 7	SEQUOIA MORTGAGE TRUST 2018-CH4 A2		07/01/2019	Paydown		787,008	787,008	787,997	787,865	0	(857)	0	(857)	0	787,008	0	0	0	11,651	10/25/2048
81747W AG 2	SEQUOIA MORTGAGE TRUST 2018-7 A4		12/01/2019	Paydown		1,560,639	1,560,639	1,568,443	1,567,952	0	(7,313)	0	(7,313)	0	1,560,639	0	0	0	41,829	09/25/2048
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A		10/25/2019	Paydown		232,536	232,536	232,536	232,536	0	0	0	0	0	232,536	0	0	0	5,813	01/25/2044
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1		04/01/2019	Paydown		41,868	41,868	40,951	41,285	0	583	0	583	0	41,868	0	0	0	358	07/25/2043
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1		04/26/2019	SUNR - CORPORATE		1,076,754	1,067,880	1,044,482	1,053,005	0	111	0	111	0	1,053,115	0	23,639	23,639	16,102	07/25/2043
82280R AA 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		07/30/2019	RGA Transfer Program		2,440,171	2,418,302	2,417,546	2,416,839	0	(36)	0	(36)	0	2,416,803	0	23,368	23,368	56,192	04/25/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
82280R AA 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		07/01/2019	Paydown		156,389	156,389	156,340	156,294	0	95	0	95	0	156,389	0	0	0	1,818	04/25/2044
82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		07/30/2019	RGA Transfer Program		2,417,439	2,418,302	2,388,829	2,393,206	0	982	0	982	0	2,394,188	0	23,251	23,251	56,192	04/25/2044
82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		07/01/2019	Paydown		156,389	156,389	154,483	154,766	0	1,623	0	1,623	0	156,389	0	0	0	1,818	04/25/2044
824348 BD 7	SHERWIN-WILLIAMS CO 3.300% 02/01/25		07/30/2019	RGA Transfer Program		3,043,470	3,000,000	2,959,403	2,966,209	0	2,913	0	2,913	0	2,969,122	0	74,348	74,348	98,725	02/01/2025
82652E AB 4	SIERRA REV. FUNDING CO LLC 2014-3A B		08/20/2019	Paydown		638,356	638,356	638,343	638,336	0	19	0	19	0	638,356	0	0	0	10,675	10/20/2031
82653D AB 5	SIERRA RECEIVABLES FUNDING CO 2018-2A B		12/20/2019	Paydown		606,170	606,170	606,096	606,099	0	71	0	71	0	606,170	0	0	0	10,489	06/20/2035
82653D AC 3	SIERRA RECEIVABLES FUNDING CO 2018-2A C		12/20/2019	Paydown		606,170	606,170	606,001	606,011	0	159	0	159	0	606,170	0	0	0	11,322	06/20/2035
82653G AB 8	SIERRA RECEIVABLES FUNDING CO 2018-3A B		12/20/2019	Paydown		586,860	586,860	586,763	586,764	0	96	0	96	0	586,860	0	0	0	10,914	09/20/2035
82653G AC 6	SIERRA RECEIVABLES FUNDING CO 2018-3A C		12/20/2019	Paydown		762,156	762,156	762,142	762,140	0	16	0	16	0	762,156	0	0	0	15,273	09/20/2035
828807 CL 9	SIMON PROPERTY GROUP INC		07/30/2019	RGA Transfer Program		4,698,120	4,000,000	3,870,040	3,882,398	0	1,583	0	1,583	0	3,883,980	0	814,140	814,140	166,250	03/15/2042
828807 CW 5	SIMON PROPERTY GROUP INC		04/26/2019	SUNR - CORPORATE		2,011,040	2,000,000	1,988,020	1,991,168	0	356	0	356	0	1,991,524	0	19,516	19,516	51,517	01/15/2026
83404F AD 6	SOCIAL PROFESSIONAL LOAN PROG 2017-A B		04/26/2019	SUNR - CORPORATE		1,747,568	1,750,000	1,707,634	1,715,616	0	1,398	0	1,398	0	1,717,014	0	30,553	30,553	20,234	03/26/2040
83405A AA 2	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 A		12/25/2019	Paydown		1,063,317	1,063,317	1,063,226	1,063,254	0	63	0	63	0	1,063,317	0	0	0	18,609	01/26/2026
83416W AB 9	SOLAR STAR FUNDING LLC 144A		12/31/2019	Redemption 100.0000		106,395	106,395	106,395	106,395	0	0	0	0	0	106,395	0	0	0	3,723	06/30/2035
83546D AD 0	SONIC CAPITAL LLC 2016-1A A2		07/30/2019	RGA Transfer Program		3,752,395	3,727,199	3,727,199	3,727,199	0	0	0	0	0	3,727,199	0	25,196	25,196	101,860	05/20/2046
83546D AD 0	SONIC CAPITAL LLC 2016-1A A2		07/20/2019	Paydown		23,333	23,333	23,333	23,333	0	0	0	0	0	23,333	0	0	0	348	05/20/2046
83546D AF 5	SONIC CAPITAL LLC 2018-1A A2		12/20/2019	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	545	02/20/2048
837004 CF 5	SOUTH CAROLINA ELEC & GAS		07/30/2019	RGA Transfer Program		6,598,140	6,000,000	5,572,800	5,613,907	0	5,385	0	5,385	0	5,619,292	0	978,848	978,848	260,275	02/01/2042
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A		01/01/2019	Redemption 100.0000		235,294	235,294	235,294	235,294	0	0	0	0	0	235,294	0	0	0	6,365	01/01/2028
842400 FY 4	SOUTHERN CAL EDISON 3.500% 10/01/23		04/22/2019	JP Morgan & Co		2,006,620	2,000,000	2,095,040	2,072,720	0	(4,754)	0	(4,754)	0	2,067,966	0	(61,346)	(61,346)	39,472	10/01/2023
842400 GN 7	SOUTHERN CAL EDISON 3.700% 08/01/25		04/26/2019	SUNR - CORPORATE		1,015,810	1,000,000	997,860	997,971	0	87	0	87	0	998,058	0	17,752	17,752	27,133	08/01/2025
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU		12/15/2019	Various		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	3,080	06/15/2040
84314# AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU		12/15/2019	Redemption 100.0000		230,769	230,769	230,769	230,769	0	0	0	0	0	230,769	0	0	0	8,654	06/15/2025
84334# AA 5	SOUTHERN MARYLAND ELECTRIC COO FIRST MOR		10/16/2019	Redemption 100.0000		126,459	126,459	126,459	126,459	0	0	0	0	0	126,459	0	0	0	3,806	04/16/2048
845743 BN 2	SOUTHWESTERN PUBLIC SERVICE		07/30/2019	RGA Transfer Program		4,431,320	4,000,000	3,849,920	3,865,052	0	1,961	0	1,961	0	3,867,013	0	564,307	564,307	172,500	08/15/2041
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A		11/01/2019	Paydown		599,706	599,706	599,706	599,706	0	0	0	0	0	599,706	0	0	0	15,069	08/01/2031
84858D AA 6	SPIRIT AIRLINES 2015-1 A		10/01/2019	Various		336,529	336,529	339,129	339,019	0	(116)	0	(116)	0	338,903	0	(2,374)	(2,374)	10,348	04/01/2028
84858E AA 4	SPIRIT AIRLINES 2015-1 B		10/01/2019	Various		66,138	66,138	66,138	66,138	0	0	0	0	0	66,138	0	0	0	2,207	04/01/2024
84858W AA 4	SPIRIT AIRLINES 2017-1AA		08/15/2019	Redemption 100.0000		369,499	369,499	366,195	366,267	0	48	0	48	0	366,314	0	3,185	3,185	8,633	02/15/2030
84858W AA 4	SPIRIT AIRLINES 2017-1AA		04/26/2019	SUNR - CORPORATE		2,833,518	2,858,328	2,733,276	2,736,869	0	1,068	0	1,068	0	2,737,937	0	95,581	95,581	67,260	02/15/2030
85022W AA 2	SPRINGCASTLE SPV 2016-AA A		06/25/2019	Paydown		4,741,910	4,741,910	4,741,728	4,741,735	0	175	0	175	0	4,741,910	0	0	0	59,786	04/25/2029
85022W AB 0	SPRINGCASTLE SPV 2016-AA B		06/25/2019	Paydown		7,000,000	7,000,000	6,999,641	6,999,655	0	345	0	345	0	7,000,000	0	0	0	126,758	10/25/2033
85205T AK 6	SPIRIT AEROSYSTEMS INC		04/26/2019	SUNR - CORPORATE		3,011,280	3,000,000	2,862,750	2,863,680	0	3,574	0	3,574	0	2,867,254	0	144,026	144,026	50,217	06/15/2028
854502 AH 4	STANLEY BLACK & DECKER		07/30/2019	RGA Transfer Program		7,784,350	7,000,000	6,994,820	6,994,897	0	308	0	308	0	6,995,205	0	789,145	789,145	218,167	11/15/2028
859245 AA 0	STERLING BANK TRUST FSB 2004-1		12/26/2019	Paydown		0	0	72,371	9,495	0	(9,495)	0	(9,495)	0	0	0	0	0	14,757	04/26/2026
86212V AE 4	STORE MASTER FUNDING LLC 2018-1A A2		07/30/2019	RGA Transfer Program		2,655,306	2,461,260	2,460,334	2,460,336	0	29	0	29	0	2,460,365	0	194,941	194,941	64,526	10/20/2048
86212V AE 4	STORE MASTER FUNDING LLC 2018-1A A2		07/20/2019	Paydown		30,131	30,131	30,120	30,120	0	11	0	11	0	30,131	0	0	0	431	10/20/2048
86212V AF 1	STORE MASTER FUNDING LLC 2018-1A A3		12/20/2019	Paydown		10,000	10,000	9,996	9,996	0	4	0	4	0	10,000	0	0	0	239	10/20/2048
86212V AG 9	STORE MASTER FUNDING LLC 2018-1A A4		07/30/2019	RGA Transfer Program		2,698,069	2,490,625	2,490,463	2,490,454	0	7	0	7	0	2,490,461	0	207,608	207,608	72,145	10/20/2048
86212V AG 9	STORE MASTER FUNDING LLC 2018-1A A4		07/20/2019	Paydown		7,292	7,292	7,291	7,291	0	0	0	0	0	7,292	0	0	0	115	10/20/2048
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1		12/01/2019	Paydown		359,397	359,397	359,229	358,227	0	14	0	14	0	358,242	0	1,156	1,156	15,907	03/25/2032
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5		12/01/2019	Paydown		206,438	206,438	140,337	140,337	0	0	0	0	0	140,337	0	66,101	66,101	6,568	08/25/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8		12/01/2019	Paydown		503,090	503,090	500,889	501,151	0	(35)	0	(35)	0	501,116	0	1,974	1,974	25,334	01/25/2033
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1		09/01/2019	Paydown		28,258	28,258	26,775	28,035	0	36	0	36	0	28,071	0	187	187	707	02/25/2020
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5		05/01/2019	Paydown		1,479,108	1,479,108	1,465,941	1,470,312	0	364	0	364	0	1,470,676	0	8,432	8,432	11,924	09/25/2034
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9		11/01/2019	Paydown		146,893	146,926	143,799	145,879	0	(248)	0	(248)	0	145,631	0	1,262	1,262	6,910	12/25/2034
86787E AY 3	SUNTRUST BANK 3.689% 08/02/24		07/30/2019	RGA Transfer Program		5,210,050	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	210,050	210,050	186,499	08/02/2024
86787G AJ 1	SUNTRUST BANK 3.300% 05/15/26		07/30/2019	RGA Transfer Program		3,791,390	3,700,000	3,681,278	3,685,610	0	1,003	0	1,003	0	3,686,613	0	104,777	104,777	86,488	05/15/2026
867914 BN 2	SUNTRUST BANKS 5.050% Perpet		07/30/2019	RGA Transfer Program		3,015,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	15,000	15,000	94,688	01/01/9999
86944B AD 5	SUTTER HEALTH 3.695% 08/15/28		07/30/2019	RGA Transfer Program		5,328,250	5,000,000	4,978,850	4,979,952	0	1,012	0	1,012	0	4,980,964	0	347,286	347,286	177,052	08/15/2028
87165L AF 8	SYNCHRONY CREDIT CARD 2015-1 A		07/30/2019	RGA Transfer Program		5,000,500	5,000,000	5,051,563	5,015,893	0	(7,744)	0	(7,744)	0	5,008,148	0	(7,648)	(7,648)	74,063	03/15/2023
87236Y AA 6	TD AMERITRADE HOLDING CO		09/18/2019	Call 100.6545		3,019,636	3,000,000	3,027,135	3,003,208	0	(2,490)	0	(2,490)	0	3,000,718	0	(718)	(718)	153,569	12/01/2019
87236Y AD 0	TD AMERITRADE HOLDING CO		07/30/2019	RGA Transfer Program		1,685,456	1,600,000	1,676,176	1,654,551	0	(4,816)	0	(4,816)	0	1,649,735	0	35,721	35,721	48,172	04/01/2025
87236Y AF 5	TD AMERITRADE HOLDING CO		07/30/2019	RGA Transfer Program		4,666,050	4,500,000	4,494,580	4,495,319	0	286	0	286	0	4,495,606	0	170,445	170,445	123,338	04/01/2027
872540 AP 4	TJX COMPANIES INC 2.500% 05/15/23		02/22/2019	Mizuho Securities		1,618,782	1,650,000	1,660,313	1,654,662	0	(166)	0	(166)	0	1,654,497	0	(35,715)	(35,715)	11,573	05/15/2023
87305Q CH 2	TTX CO 144A 3.600% 01/15/25		07/30/2019	RGA Transfer Program		5,803,325	5,500,000	5,499,175	5,499,694	0	27	0	27	0	5,499,721	0	303,604	303,604	206,250	01/15/2025
87342R AD 6	TACO BELL FUNDING, LLC 2018-1 A2I		11/25/2019	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	799	11/25/2048
87342R AE 4	TACO BELL FUNDING, LLC 2018-1 A2II		07/30/2019	RGA Transfer Program		6,281,515	5,970,000	5,970,000	5,970,000	0	0	0	0	0	5,970,000	0	311,515	311,515	198,250	11/25/2048
87342R AE 4	TACO BELL FUNDING, LLC 2018-1 A2II		05/25/2019	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	543	11/25/2048
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A		12/20/2019	Paydown		250,000	250,000	249,892	249,910	0	90	0	90	0	250,000	0	0	0	4,807	11/20/2038
87407P AR 1	TAL ADVANTAGE LLC 2014-3A A		07/30/2019	RGA Transfer Program		3,045,725	3,050,667	3,050,667	3,050,667	0	0	0	0	0	3,050,667	0	(4,942)	(4,942)	60,963	11/21/2039
87407P AR 1	TAL ADVANTAGE LLC 2014-3A A		07/20/2019	Paydown		333,667	333,667	333,667	333,667	0	0	0	0	0	333,667	0	0	0	3,637	11/21/2039
878091 BF 3	TEACHERS INSUR & ANNUITY 144A		07/30/2019	RGA Transfer Program		6,504,300	6,000,000	5,988,360	5,988,747	0	120	0	120	0	5,988,867	0	515,433	515,433	181,475	05/15/2047
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED		08/01/2019	Redemption 100.0000		237,527	237,527	251,976	244,519	0	(167)	0	(167)	0	244,353	0	(6,825)	(6,825)	16,924	02/01/2030
88160Q AN 3	ANDEAVOR LOGIS LP/CORP		07/30/2019	RGA Transfer Program		4,230,920	4,000,000	4,251,250	4,201,132	0	(26,993)	0	(26,993)	0	4,174,139	0	56,781	56,781	218,750	01/15/2025
88160Q AN 3	ANDEAVOR LOGIS LP/CORP		09/23/2019	Tax Free Exchange		1,042,581	1,000,000	1,062,500	1,050,051	0	(8,470)	0	(8,470)	0	1,041,581	0	1,000	1,000	52,500	01/15/2025
88315F AA 9	TEXTAINER MARINE CCONTAINERS 2017-1A A		07/30/2019	RGA Transfer Program		5,619,133	5,576,583	5,576,340	5,576,321	0	15	0	15	0	5,576,336	0	42,797	42,797	126,774	05/20/2042
88315F AA 9	TEXTAINER MARINE CCONTAINERS 2017-1A A		07/20/2019	Paydown		376,917	376,917	376,900	376,899	0	18	0	18	0	376,917	0	0	0	4,607	05/20/2042
88315F AE 1	TEXTAINER MARINE CCONTAINERS 2017-2A A		12/20/2019	Paydown		450,648	450,648	450,568	450,576	0	72	0	72	0	450,648	0	0	0	8,674	06/20/2042
88315L AA 6	TEXTAINER MARINE CONTAINERS 2018-1A A		12/20/2019	Paydown		360,000	360,000	355,745	355,883	0	4,117	0	4,117	0	360,000	0	0	0	8,015	08/20/2043
883556 AX 0	THERMO FISHER SCIENTIFIC INC		07/30/2019	RGA Transfer Program		4,132,240	4,000,000	4,142,680	4,036,817	0	(9,449)	0	(9,449)	0	4,027,368	0	104,872	104,872	164,500	03/01/2021
883556 AX 0	THERMO FISHER SCIENTIFIC INC		10/15/2019	Various		2,074,440	2,000,000	2,055,055	2,014,253	0	(5,027)	0	(5,027)	0	2,009,226	0	(9,226)	(9,226)	175,440	03/01/2021
88632A AA 6	TIAA BANK MORTGAGE LOAN TRUST 2018-3 A1		07/30/2019	RGA Transfer Program		3,767,867	3,666,994	3,629,751	3,630,056	0	663	0	663	0	3,630,718	0	137,148	137,148	97,379	11/25/2048
88632A AA 6	TIAA BANK MORTGAGE LOAN TRUST 2018-3 A1		07/01/2019	Paydown		431,013	431,013	426,635	426,671	0	4,342	0	4,342	0	431,013	0	0	0	6,571	11/25/2048
88642L AD 4	TIDEWATER AUTO REC TRUST 2016-AA C		05/15/2019	Paydown		1,077,715	1,077,715	1,077,550	1,077,713	0	2	0	2	0	1,077,715	0	0	0	11,001	02/15/2021
88642R AA 7	TIDEWATER INC 8.000% 08/01/22		11/26/2019	Redemption 108.5000		473,567	436,467	436,467	436,467	0	0	0	0	0	436,467	0	37,100	37,100	37,342	08/01/2022
887317 AM 7	TIME WARNER INC 5.375% 10/15/41		06/05/2019	Tax Free Exchange		1,016,807	1,000,000	1,018,170	1,015,965	0	(157)	0	(157)	0	1,015,807	0	1,000	1,000	26,875	10/15/2041
887317 AW 5	TIME WARNER INC 3.600% 07/15/25		06/05/2019	Tax Free Exchange		2,454,086	2,500,000	2,429,575	2,448,609	0	2,977	0	2,977	0	2,451,586	0	2,500	2,500	45,000	07/15/2025
891098 AA 3	TORO MORTGAGE FUNDING TRUST 2017-RJ1 A		12/01/2019	Paydown		1,402,782	1,402,782	1,425,577	1,419,732	0	(16,951)	0	(16,951)	0	1,402,782	0	0	0	29,908	04/25/2074
89171D AA 5	TOWD POINT MRTGE TRUST 2015-1 A1		12/25/2019	Paydown		842,673	842,673	866,408	845,347	0	(1,573)	0	(1,573)	0	843,773	0	(1,101)	(1,101)	14,866	10/25/2053
89171D AB 3	TOWD POINT MRTGE TRUST 2015-1 A2		07/30/2019	RGA Transfer Program		2,619,708	2,600,000	2,622,750	2,607,142	0	(3,738)	0	(3,738)	0	2,603,404	0	16,304	16,304	56,099	10/25/2053
89233P 7F 7	TOYOTA MOTOR CREDIT CORP		04/26/2019	SUNR - CORPORATE		2,495,675	2,500,000	2,484,325	2,493,183	0	512	0	512	0	2,493,696	0	1,979	1,979	52,135	01/10/2023
89417E AN 9	TRAVELERS COS INC 4.050% 03/07/48		04/22/2019	Deutsche Bank Securities		5,081,250	5,000,000	4,968,200	4,968,654	0	175	0	175	0	4,968,830	0	112,420	112,420	127,688	03/07/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
89417E AN 9	TRAVELERS COS INC 4.050% 03/07/48		04/26/2019	SUNR - CORPORATE		2,047,580	2,000,000	1,987,280	1,987,462	0	71	0	71	0	1,987,533	0	60,047	60,047	51,525	03/07/2048
89566E AB 4	TRISTATE GEN AND TRANS ASSN 144A PASS TH		01/31/2019	Redemption 100.0000		417,150	417,150	428,605	421,971	0	61	0	61	0	422,032	0	(4,882)	(4,882)	14,901	07/31/2033
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A		01/12/2019	Redemption 100.0000		2,330,681	2,330,681	2,330,681	2,330,681	0	0	0	0	0	2,330,681	0	0	0	10,954	11/12/2026
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A		12/16/2019	Paydown		91,846	91,846	91,846	91,846	0	0	0	0	0	91,846	0	0	0	2,695	10/16/2040
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1		12/15/2019	Paydown		150,843	150,843	150,843	150,843	0	0	0	0	0	150,843	0	0	0	2,178	01/15/2043
89657A AA 4	TRINITY RAIL LEASING L.P. 2018-1A A1		12/17/2019	Paydown		603,549	603,549	603,326	603,335	0	214	0	214	0	603,549	0	0	0	12,541	06/17/2048
89679H AJ 4	TRITON CONTAINER FINANCE LLC 2018-1A A		07/30/2019	RGA Transfer Program		3,078,833	3,033,333	3,032,758	3,032,782	0	30	0	30	0	3,032,812	0	46,021	46,021	73,221	03/20/2043
89679H AJ 4	TRITON CONTAINER FINANCE LLC 2018-1A A		12/20/2019	Paydown		554,167	554,167	554,062	554,066	0	101	0	101	0	554,167	0	0	0	10,177	03/20/2043
90117P AC 9	1211 AVENUE OF THE AMERICAS TR 2015-1211		07/30/2019	RGA Transfer Program		5,378,650	5,000,000	5,149,970	5,104,005	0	(8,546)	0	(8,546)	0	5,095,459	0	283,191	283,191	129,475	08/10/2035
90131H AQ 8	21ST CENTURY FOX AMERICA		03/20/2019	Tax Free Exchange		4,005,528	4,000,000	4,005,391	4,001,719	0	(191)	0	(191)	0	4,001,528	0	4,000	4,000	107,500	02/15/2021
90131H BQ 7	21ST CENTURY FOX AMERICA		03/20/2019	Tax Free Exchange		3,837,105	3,500,000	3,861,913	3,835,307	0	(1,702)	0	(1,702)	0	3,833,605	0	3,500	3,500	128,552	02/15/2041
902635 AA 9	UNITED CAPITAL MARKETS 2003-A		12/25/2019	Paydown		0	0	26,272	25,792	0	(381)	0	(381)	0	25,411	0	(25,411)	(25,411)	18,003	11/08/2027
904764 AH 0	UNILEVER CAPITAL CORP GUAR UNILEVER PLC		07/30/2019	RGA Transfer Program		18,418,656	13,830,000	15,594,623	14,976,170	0	(33,543)	0	(33,543)	0	14,942,627	0	3,476,029	3,476,029	577,979	11/15/2032
907818 ED 6	UNION PACIFIC CORP 3.250% 08/15/25		07/30/2019	RGA Transfer Program		5,727,920	5,500,000	5,460,810	5,473,091	0	2,120	0	2,120	0	5,475,212	0	252,708	252,708	171,302	08/15/2025
907818 EY 0	UNION PACIFIC CORP 3.950% 09/10/28		04/26/2019	SUNR - CORPORATE		2,622,500	2,500,000	2,493,775	2,494,226	0	333	0	333	0	2,494,559	0	127,941	127,941	87,229	09/10/2028
908906 AC 4	UNIONBANCAL CORP 3.500% 06/18/22		04/26/2019	SUNR - CORPORATE		2,035,560	2,000,000	2,006,040	2,002,329	0	(202)	0	(202)	0	2,002,127	0	33,433	33,433	24,889	06/18/2022
90932Q AA 4	UNITED AIR 2014-2 A PTT		09/03/2019	Redemption 100.0000		167,220	167,220	167,499	167,406	0	(3)	0	(3)	0	167,403	0	(183)	(183)	4,701	09/03/2026
90933J AA 9	UNITED AIRLINES 2016-2 B		10/07/2019	Redemption 100.0000		171,296	171,296	171,296	171,296	0	0	0	0	0	171,296	0	0	0	4,689	10/07/2025
911312 BM 7	UNITED PARCEL SERVICE 3.050% 11/15/27		07/30/2019	RGA Transfer Program		3,631,005	3,500,000	3,484,740	3,486,245	0	785	0	785	0	3,487,030	0	143,975	143,975	75,615	11/15/2027
91159H HA 1	US BANCORP 4.125% 05/24/21		07/30/2019	RGA Transfer Program		2,063,120	2,000,000	2,125,500	2,042,878	0	(10,425)	0	(10,425)	0	2,032,454	0	30,666	30,666	56,375	05/24/2021
91159H HM 5	US BANCORP 3.100% 04/27/26		07/30/2019	RGA Transfer Program		6,125,700	6,000,000	5,995,380	5,996,487	0	249	0	249	0	5,996,735	0	128,965	128,965	141,050	04/27/2026
913017 CY 3	UNITED TECHNOLOGIES CORP		07/30/2019	RGA Transfer Program		5,524,050	5,000,000	4,998,200	4,998,200	0	0	0	0	0	4,998,200	0	525,850	525,850	145,521	11/16/2028
913017 DD 8	UNITED TECHNOLOGIES CORP		07/30/2019	RGA Transfer Program		2,156,740	2,000,000	1,996,600	1,996,760	0	250	0	250	0	1,997,010	0	159,730	159,730	75,489	08/16/2025
913026 AT 7	UNITED TELEPHONE FLORIDA SERIES HH 1ST		12/02/2019	Redemption 100.0000		29,000	29,000	30,944	29,861	0	(107)	0	(107)	0	29,754	0	(754)	(754)	3,353	01/15/2025
91324P DP 4	UNITEDHEALTH GROUP INC		04/26/2019	SUNR - CORPORATE		4,169,880	4,000,000	3,986,240	3,986,286	0	355	0	355	0	3,986,641	0	183,239	183,239	55,542	12/15/2028
913903 AR 1	UNIVERSAL HEALTH SVCS 144A		07/30/2019	RGA Transfer Program		1,719,125	1,700,000	1,740,375	1,716,128	0	(5,767)	0	(5,767)	0	1,710,361	0	8,764	8,764	80,526	08/01/2022
918290 AA 5	VSE VOI Mortgage LLC 2016-A A		12/01/2019	Paydown		420,971	420,971	420,928	420,717	0	254	0	254	0	420,971	0	0	0	5,694	07/20/2033
921814 AA 7	VANDERBILT UNIV MED CNTR		04/26/2019	SUNR - CORPORATE		2,548,194	2,575,000	2,426,912	2,427,977	0	1,623	0	1,623	0	2,429,599	0	118,595	118,595	88,032	07/01/2037
92211M AC 7	VANTAGE DATA CENTERS ISSUER 2018-1A A2		07/30/2019	RGA Transfer Program		4,036,120	3,943,333	3,943,333	3,943,333	0	0	0	0	0	3,943,333	0	92,787	92,787	100,358	02/16/2043
92211M AC 7	VANTAGE DATA CENTERS ISSUER 2018-1A A2		12/15/2019	Paydown		63,333	63,333	63,333	63,333	0	0	0	0	0	63,333	0	0	0	1,199	02/16/2043
92211M AE 3	VANTAGE DATA CENTERS ISSUER 2018-2A A2		04/15/2019	Paydown		13,333	13,333	13,333	13,333	0	0	0	0	0	13,333	0	0	0	114	11/16/2043
92211M AE 3	VANTAGE DATA CENTERS ISSUER 2018-2A A2		04/26/2019	SUNR - CORPORATE		4,078,137	3,983,333	3,983,333	3,983,333	0	0	0	0	0	3,983,333	0	94,803	94,803	59,891	11/16/2043
92257A AB 0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A		12/01/2019	Paydown		589,838	589,838	589,638	589,410	0	429	0	429	0	589,838	0	0	0	12,280	04/25/2048
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF		12/01/2019	Paydown		920,057	920,057	919,811	919,006	0	1,052	0	1,052	0	920,057	0	0	0	15,123	05/25/2047
92277G AG 2	VENTAS REALTY LP 4.125% 01/15/26		07/30/2019	RGA Transfer Program		2,125,980	2,000,000	1,984,360	1,988,777	0	804	0	804	0	1,989,581	0	136,399	136,399	85,938	01/15/2026
92343V DU 5	VERIZON COMMUNICATIONS		07/30/2019	RGA Transfer Program		4,808,920	4,000,000	3,969,200	3,970,842	0	557	0	557	0	3,971,399	0	837,521	837,521	183,167	03/16/2037
92345Y AD 8	VERISK ANALYTICS INC 4.000% 06/15/25		07/30/2019	RGA Transfer Program		4,275,480	4,000,000	3,978,520	3,985,377	0	1,158	0	1,158	0	3,986,535	0	288,945	288,945	100,000	06/15/2025
92536B AB 1	VERUS SECURITIZATION TRUST 2017-1A A2		12/01/2019	Paydown		606,853	606,853	606,842	606,451	0	401	0	401	0	606,853	0	0	0	9,578	01/25/2047
92553P AD 4	VIACOM INC 5.625% 09/15/19		09/15/2019	Maturity		4,000,000	4,000,000	3,975,240	3,997,802	0	2,198	0	2,198	0	4,000,000	0	0	0	225,000	09/15/2019
928668 AR 3	VOLKSWAGEN GROUP AMERICA 144A		04/26/2019	SUNR - CORPORATE		3,092,340	3,000,000	2,983,860	2,984,256	0	929	0	929	0	2,985,184	0	107,156	107,156	57,729	11/13/2023
928668 AT 9	VOLKSWAGEN GROUP AMERICA 144A		07/30/2019	RGA Transfer Program		5,476,350	5,000,000	4,987,900	4,988,101	0	862	0	862	0	4,988,962	0	487,388	487,388	165,123	11/13/2025
92890N AU 3	WF-RBS COMMERCIAL MRTG TRUST 2012-C10 A3		11/18/2019	Wells Fargo Securities		3,564,531	3,500,000	3,606,641	3,562,908	0	(14,791)	0	(14,791)	0	3,548,117	0	16,414	16,414	97,550	11/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
929160 AT 6	VULCAN MATERIALS CO 3.900% 04/01/27		07/30/2019	RGA Transfer Program		2,582,825	2,500,000	2,490,075	2,491,621	0	501	0	501	0	2,492,122	0	90,703	90,703	80,979	04/01/2027
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1		12/01/2019	Paydown		129,527	129,527	93,603	109,560	0	1,688	0	1,688	0	111,248	0	18,279	18,279	3,119	10/25/2033
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1		12/01/2019	Paydown		309,395	309,395	209,250	238,121	0	1,880	0	1,880	0	240,001	0	69,394	69,394	6,895	02/25/2034
92940P AA 2	WRKCO INC 144A 4.650% 03/15/26		02/20/2019	Tax Free Exchange		2,995,620	3,000,000	2,995,620	2,995,620	0	0	0	0	0	2,995,620	0	0	0	0	03/15/2026
92940V AA 9	WRG Debt Funding II LLC 2017-1 A		12/15/2019	Paydown		499,105	499,105	499,099	499,091	0	10	0	10	0	499,102	0	3	3	19,561	03/15/2026
931142 BF 9	WAL-MART STORES 7.550% 02/15/30		07/30/2019	RGA Transfer Program		15,763,220	11,000,000	13,835,920	12,683,479	0	(64,034)	0	(64,034)	0	12,619,445	0	3,143,775	3,143,775	795,896	02/15/2030
94874R AX 4	WEINGARTEN REALTY MTN SERIES A		04/26/2019	SUNR - CORPORATE		3,399,990	3,000,000	3,497,100	3,251,581	0	(7,402)	0	(7,402)	0	3,244,178	0	155,812	155,812	122,471	07/12/2027
949456 AA 5	WELK RESORTS LLC 2013-A A		12/15/2019	Paydown		285,265	285,265	285,226	285,247	0	18	0	18	0	285,265	0	0	0	4,600	03/15/2029
949458 AA 1	WELK RESORTS LLC 2015-AA A		12/15/2019	Paydown		396,245	396,245	396,213	396,220	0	25	0	25	0	396,245	0	0	0	5,512	06/16/2031
94945P AA 3	WELK RESORTS LLC 2017-AA A		12/15/2019	Paydown		433,662	433,662	433,618	433,627	0	35	0	35	0	433,662	0	0	0	6,356	06/15/2033
94945P AB 1	WELK RESORTS LLC 2017-AA B		12/15/2019	Paydown		433,722	433,722	433,649	433,665	0	56	0	56	0	433,722	0	0	0	7,687	06/15/2033
94978# AH 0	CVS HEALTH CORP CTL - PASS THROUGH CERT		12/10/2019	Redemption 100.0000		284,346	284,346	284,346	284,341	0	5	0	5	0	284,346	0	0	0	12,223	01/10/2024
94978# AJ 6	HY-VEE INC CTL 7.420% 10/05/21		12/05/2019	Redemption 100.0000		301,229	279,387	279,387	279,387	0	0	0	0	0	279,387	0	0	0	18,029	10/05/2021
94978# BY 2	HUGHES SUPPLY INC CTL - PASS THROUGH CER		05/10/2019	Redemption 100.0000		839,547	838,901	838,901	838,901	0	0	0	0	0	838,901	0	0	0	16,870	05/10/2019
94978# JE 8	ZC AVIATION 2014 CLASS A-1		12/15/2019	Redemption 100.0000		248,140	248,140	248,140	248,140	0	0	0	0	0	248,140	0	0	0	4,893	09/15/2024
94978# JG 3	ZC AVIATION 2014 CLASS A-1		12/11/2019	Redemption 100.0000		249,137	249,137	249,137	249,137	0	0	0	0	0	249,137	0	0	0	4,912	10/11/2024
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8		10/25/2019	Paydown		12,953	12,953	12,301	12,829	0	0	0	0	0	12,829	0	124	124	547	10/25/2035
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15		09/01/2019	Paydown		586,586	641,427	562,853	615,530	0	138	0	138	0	615,667	0	(29,081)	(29,081)	27,165	07/25/2036
94989U AS 0	WELLS FARGO MORTGAGE BACKED 2018-1 A17		12/01/2019	Paydown		1,001,294	1,001,294	955,454	956,010	0	45,284	0	45,284	0	1,001,294	0	0	0	24,372	07/25/2047
95001G AE 3	WELLS FARGO COMMERCIAL MORTGAG 2017-C42		07/30/2019	RGA Transfer Program		5,317,650	5,000,000	5,149,935	5,136,006	0	(8,075)	0	(8,075)	0	5,127,931	0	189,719	189,719	119,135	12/15/2050
95001L AU 6	WELLS FARGO COMMERCIAL MORTGAG 2018-C43		07/30/2019	RGA Transfer Program		2,593,562	2,366,000	2,436,978	2,432,091	0	(3,821)	0	(3,821)	0	2,428,269	0	165,293	165,293	63,019	03/15/2051
95040Q AC 8	WELLTOWER INC 4.250% 04/01/26		07/30/2019	Various		5,246,892	5,000,000	5,299,676	5,237,732	0	(13,647)	0	(13,647)	0	5,224,085	0	22,807	22,807	154,346	04/01/2026
95040Q AD 6	WELLTOWER INC 4.250% 04/15/28		07/30/2019	RGA Transfer Program		2,154,020	2,000,000	1,978,960	1,979,737	0	1,033	0	1,033	0	1,980,770	0	173,250	173,250	67,292	04/15/2028
95040Q AD 6	WELLTOWER INC 4.250% 04/15/28		04/26/2019	SUNR - CORPORATE		2,062,700	2,000,000	1,999,180	1,999,241	0	21	0	21	0	1,999,262	0	63,438	63,438	45,097	04/15/2028
95058X AD 0	WENDYS FUNDING LLC 2018-1A A2I		07/30/2019	RGA Transfer Program		4,956,766	4,925,000	4,845,354	4,849,107	0	3,479	0	3,479	0	4,852,586	0	104,181	104,181	109,981	03/15/2048
95058X AD 0	WENDYS FUNDING LLC 2018-1A A2I		12/15/2019	Paydown		75,000	75,000	74,596	74,615	0	385	0	385	0	75,000	0	0	0	1,452	03/15/2048
95058X AE 8	WENDYS FUNDING LLC 2018-1A A2II		07/30/2019	RGA Transfer Program		5,938,782	5,910,000	5,910,000	5,910,000	0	0	0	0	0	5,910,000	0	28,782	28,782	143,465	03/15/2048
95058X AE 8	WENDYS FUNDING LLC 2018-1A A2II		06/15/2019	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	437	03/15/2048
956708 AA 9	WEST VA HEALTH SYS OBL		07/30/2019	RGA Transfer Program		5,892,200	5,000,000	4,996,900	4,996,933	0	27	0	27	0	4,996,961	0	895,239	895,239	163,449	06/01/2048
95709T AH 3	WESTAR ENERGY INC 4.125% 03/01/42		07/30/2019	RGA Transfer Program		3,221,940	3,000,000	2,734,260	2,760,180	0	3,349	0	3,349	0	2,763,529	0	458,411	458,411	113,094	03/01/2042
958254 AK 0	WESTERN GAS PARTNERS LP		04/26/2019	SUNR - CORPORATE		1,052,240	1,000,000	998,180	998,243	0	49	0	49	0	998,292	0	53,948	53,948	33,910	08/15/2028
96032X AA 5	WESTGATE RESORTS 2014-1A A		02/01/2019	Paydown		766,174	766,174	763,241	765,174	0	1,000	0	1,000	0	766,174	0	0	0	3,437	12/20/2026
96032X AB 3	WESTGATE RESORTS 2014-1A B		02/01/2019	Paydown		306,470	306,470	306,075	305,952	0	518	0	518	0	306,470	0	0	0	2,078	12/20/2026
96033C AA 0	WESTGATE RESORTS 2016-1A A		12/20/2019	Paydown		1,115,806	1,115,806	1,111,796	1,113,721	0	2,085	0	2,085	0	1,115,806	0	0	0	19,874	12/20/2028
96033D AA 8	WESTGATE RESORTS 2017-1A A		12/01/2019	Paydown		415,572	415,572	415,068	414,988	0	584	0	584	0	415,572	0	0	0	6,651	12/20/2030
96033D AB 6	WESTGATE RESORTS 2017-1A B		12/01/2019	Paydown		207,786	207,786	207,477	207,413	0	373	0	373	0	207,786	0	0	0	4,416	12/20/2030
96033L AA 0	WESTGATE RESORTS 2015-2A A		11/20/2019	Paydown		706,191	706,191	705,253	704,893	0	1,298	0	1,298	0	706,191	0	0	0	15,035	07/20/2028
96033L AB 8	WESTGATE RESORTS 2015-2A B		11/20/2019	Paydown		706,191	706,191	705,088	704,574	0	1,617	0	1,617	0	706,191	0	0	0	18,794	07/20/2028
96033W AB 4	WESTGATE RESORTS 2018-1A B		12/01/2019	Paydown		864,727	864,727	860,404	860,858	0	3,869	0	3,869	0	864,727	0	0	0	16,474	12/20/2031
96033W AC 2	WESTGATE RESORTS 2018-1A C		12/01/2019	Paydown		988,260	988,260	986,368	986,307	0	1,953	0	1,953	0	988,260	0	0	0	21,562	12/20/2031
961548 AQ 7	WESTVACO CORP DEBENTURES		03/15/2019	Redemption 100.0000		497,000	497,000	506,319	500,671	0	(85)	0	(85)	0	500,586	0	(3,586)	(3,586)	19,010	03/15/2027
96950F AQ 7	WILLIAMS PARTNER LP 3.900% 01/15/25		04/26/2019	SUNR - CORPORATE		3,052,410	3,000,000	2,990,700	2,994,254	0	270	0	270	0	2,994,524	0	57,886	57,886	91,325	01/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
97063Q AA 0	WILLIS ENGINE SECURITIZATION 2017-A A		07/30/2019	RGA Transfer Program		4,222,146	4,061,865	4,058,407	4,058,701	0	108	0	108	0	4,058,810	0	163,337	163,337	119,063	08/15/2042
97063Q AA 0	WILLIS ENGINE SECURITIZATION 2017-A A		07/15/2019	Paydown		139,435	139,435	139,316	139,326	0	2	0	2	0	139,328	0	106	106	2,210	08/15/2042
970648 AG 6	WILLIS NORTH AMERICA INC		07/30/2019	RGA Transfer Program		5,399,550	5,000,000	4,998,350	4,998,411	0	90	0	90	0	4,998,501	0	401,049	401,049	200,000	09/15/2028
97064E AA 6	WILLIS ENGINE SECURITIZATION T 2018-A A		12/15/2019	Paydown		147,455	147,455	147,448	147,449	0	6	0	6	0	147,455	0	0	0	3,950	09/15/2043
974153 AA 6	WINGSTOP FUNDING LLC 2018-1 A2		12/05/2019	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	301	12/05/2048
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1		12/01/2019	Paydown		162,431	162,431	167,913	165,710	0	(101)	0	(101)	0	165,609	0	(3,179)	(3,179)	4,002	06/27/2044
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4		12/01/2019	Paydown		617,398	617,398	631,000	623,610	0	(6,211)	0	(6,211)	0	617,398	0	0	0	14,656	01/20/2045
981464 CW 8	WORLD FINANCIAL NETWORK 2012-A A		03/15/2019	Paydown		2,000,000	2,000,000	1,999,952	1,999,946	0	54	0	54	0	2,000,000	0	0	0	15,700	01/17/2023
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39		12/15/2019	Redemption 100.0000		449,488	449,488	449,488	449,488	0	0	0	0	0	449,488	0	0	0	10,978	12/15/2039
009088 AA 3	AIR CANADA 2015-2AA 3.750% 12/15/27	A	12/15/2019	Redemption 100.0000		337,543	337,543	336,867	336,902	0	55	0	55	0	336,957	0	586	586	9,494	12/15/2027
009088 AB 1	AIR CANADA 2015-2A 4.125% 12/15/27	A	12/15/2019	Various		96,440	96,440	96,440	96,440	0	0	0	0	0	96,440	0	0	0	2,984	12/15/2027
00908P AA 5	AIR CANADA 2017-1AA 3.300% 01/15/30	A	01/15/2019	Redemption 100.0000		76,800	76,800	76,800	76,800	0	0	0	0	0	76,800	0	0	0	1,267	01/15/2030
00908P AA 5	AIR CANADA 2017-1AA 3.300% 01/15/30	A	04/26/2019	SUNR - CORPORATE		2,841,000	2,923,200	2,923,200	2,923,200	0	0	0	0	0	2,923,200	0	(82,200)	(82,200)	75,297	01/15/2030
00908P AB 3	AIR CANADA 2017-1A 3.550% 01/15/30	A	07/15/2019	Redemption 100.0000		128,000	128,000	128,000	128,000	0	0	0	0	0	128,000	0	0	0	3,408	01/15/2030
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27	A	09/15/2019	Redemption 100.0000		289,494	289,494	292,872	292,368	0	(148)	0	(148)	0	292,219	0	(2,725)	(2,725)	7,816	03/15/2027
009090 AB 7	AIR CANADA 2015-1B 3.875% 03/15/23	A	09/15/2019	Redemption 100.0000		76,868	76,868	76,868	76,868	0	0	0	0	0	76,868	0	0	0	2,234	03/15/2023
013716 AQ 8	RIO TINTO ALCAN INC DEBENTURES		07/30/2019	RGA Transfer Program		13,777,000	10,000,000	13,031,050	11,857,337	0	(63,841)	0	(63,841)	0	11,793,496	0	1,983,504	1,983,504	634,375	03/15/2031
349553 AM 9	FORTIS INC 3.055% 10/04/26	A	04/30/2019	JP Morgan & Co		2,675,771	2,787,000	2,765,005	2,768,201	0	714	0	714	0	2,768,914	0	(93,144)	(93,144)	49,194	10/04/2026
349553 AM 9	FORTIS INC 3.055% 10/04/26	A	04/18/2019	Redemption 96.5430		1,653,782	1,713,000	1,699,481	1,701,445	0	388	0	388	0	1,701,833	0	(48,051)	(48,051)	28,201	10/04/2026
448055 AB 9	HUSKY ENERGY INC 6.150% 06/15/19		06/15/2019	Maturity		5,350,000	5,350,000	5,340,931	5,349,583	0	417	0	417	0	5,350,000	0	0	0	164,513	06/15/2019
559222 AQ 7	MAGNA INTERNATIONAL INC	A	07/30/2019	RGA Transfer Program		8,341,120	8,000,000	8,149,300	8,090,626	0	(9,296)	0	(9,296)	0	8,081,330	0	259,790	259,790	181,250	06/15/2024
884903 BV 6	THOMSON REUTERS CORP 3.350% 05/15/26	A	07/30/2019	RGA Transfer Program		2,018,060	2,000,000	1,991,400	1,993,391	0	460	0	460	0	1,993,852	0	24,208	24,208	47,458	05/15/2026
89352H AW 9	TRANS-CANADA PIPELINES	A	07/30/2019	RGA Transfer Program		7,560,700	7,000,000	6,897,310	6,899,502	0	5,067	0	5,067	0	6,904,569	0	656,131	656,131	210,729	05/15/2028
98462Y AB 6	YAMANA GOLD INC 4.950% 07/15/24	A	08/12/2019	Redemption 109.1970		6,005,835	5,500,000	5,548,173	5,530,069	0	(3,096)	0	(3,096)	0	5,526,973	0	478,862	478,862	292,669	07/15/2024
00774M AA 3	AERCAP IRELAND CAP/GLOBA	D	07/30/2019	RGA Transfer Program		3,052,380	3,000,000	2,990,280	2,993,527	0	1,045	0	1,045	0	2,994,572	0	57,808	57,808	71,167	05/26/2022
00802# AA 4	AEROSTAR AIRPORT HLDG LLC	C	09/22/2019	Redemption 100.0000		52,137	52,137	52,137	52,137	0	0	0	0	0	52,137	0	0	0	2,253	03/22/2035
02364W AX 3	AMERICA MOVIL SA DE CV	D	05/15/2019	Call 100.9710		1,009,710	1,000,000	992,486	999,214	0	363	0	363	0	999,577	0	423	423	38,738	10/16/2019
034863 AR 1	ANGLO AMERICAN CAPITAL 144A	D	07/30/2019	RGA Transfer Program		4,241,160	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	241,160	241,160	153,056	04/10/2027
034863 AT 7	ANGLO AMERICAN CAPITAL 144A	D	07/30/2019	RGA Transfer Program		2,020,860	2,000,000	1,999,180	1,999,270	0	41	0	41	0	1,999,311	0	21,549	21,549	70,889	09/11/2027
04016U AJ 6	ARES CLO LTD 2017-46A B2	D	04/26/2019	SUNR - CORPORATE		2,420,750	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(79,250)	(79,250)	47,352	01/15/2030
046353 AN 8	ASTRAZENECA PLC 3.125% 06/12/27	D	07/30/2019	RGA Transfer Program		2,040,920	2,000,000	1,989,800	1,991,183	0	530	0	530	0	1,991,713	0	49,207	49,207	39,583	06/12/2027
052113 AB 3	AUSGRID FINANCE PTY LTD 144A	D	07/30/2019	RGA Transfer Program		3,202,350	3,000,000	2,997,210	2,997,211	0	119	0	119	0	2,997,330	0	205,020	205,020	130,138	08/01/2028
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14	C	12/31/2019	Redemption 100.0000		126,000	126,000	126,000	126,000	0	0	0	0	0	126,000	0	0	0	5,316	06/30/2035
05530H A@ 9	BBA AVIATION PLC SERIES B	D	09/18/2019	Redemption 100.0000		5,286,385	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	528,468	05/18/2021
05530H B@ 8	BBA AVIATION PLC SR UNSEC NOTES SERIES B	D	09/18/2019	Redemption 100.0000		5,453,334	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	606,524	12/17/2024
05530Q AF 7	BRITISH AMER TOBACCO INTL FIN 144A	D	07/30/2019	RGA Transfer Program		3,052,200	3,000,000	2,971,920	2,989,295	0	1,714	0	1,714	0	2,991,010	0	61,190	61,190	63,104	06/07/2022
055451 AR 9	BHP FINANCE USA BHP BILLITON FIN USA LTD	D	07/30/2019	RGA Transfer Program		3,871,805	3,500,000	3,110,065	3,147,222	0	4,866	0	4,866	0	3,152,088	0	719,717	719,717	134,750	02/24/2042
06849U AC 9	BARRICK AUSTRALIA FINANCE	D	07/15/2019	Call 101.2599		3,037,796	3,000,000	2,978,692	2,997,270	0	1,397	0	1,397	0	2,998,667	0	1,333	1,333	186,296	01/15/2020
10302V BE 4	BOWMAN PARK CLO LTD 2014-1A B2R	D	04/26/2019	SUNR - CORPORATE		2,987,100	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(12,900)	(12,900)	45,194	11/23/2025
10373Q AT 7	BP CAP MARKETS AMERICA	D	06/20/2019	Morgan Stanley Dean Witter		3,056,130	3,000,000	2,989,603	2,989,673	0	655	0	655	0	2,990,329	0	65,801	65,801	59,781	05/04/2026
12479L AA 8	CAI 2012-1A A 2012-1A A	D	12/25/2019	Paydown		300,000	300,000	299,935	299,973	0	27	0	27	0	300,000	0	0	0	5,639	10/25/2027
12622N AB 8	CNPC HK OVERSEAS CAPITAL 144A	D	07/30/2019	RGA Transfer Program		5,151,150	5,000,000	4,885,850	4,968,516	0	7,492	0	7,492	0	4,976,008	0	175,142	175,142	170,000	04/28/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12626P AM 5	CRH AMERICA INC 144A 3.875% 05/18/25	C	07/30/2019	RGA Transfer Program		3,659,285	3,500,000	3,495,695	3,497,067	0	237	0	237	0	3,497,304	0	161,981	161,981	94,938	05/18/2025
12805P AJ 5	CAL FUNDING LTD 2018-2A A	D	12/25/2019	Paydown		350,000	350,000	349,961	349,961	0	39	0	39	0	350,000	0	0	0	8,228	09/25/2043
14214X C* 9	CARILLION PLC SENIOR NOTES	D	12/31/2019	Security Withdraw		0	10,000,000	0	0	0	0	0	0	0	0	0	0	0	0	11/27/2022
191241 AD 0	COCA-COLA FEMSA SAB CV	D	07/30/2019	RGA Transfer Program		4,043,160	4,000,000	4,133,680	4,020,259	0	(10,318)	0	(10,318)	0	4,009,941	0	33,219	33,219	177,292	02/15/2020
191241 AE 8	COCA-COLA FEMSA SAB CV	D	07/30/2019	RGA Transfer Program		4,192,400	4,000,000	4,251,000	4,169,697	0	(18,760)	0	(18,760)	0	4,150,937	0	41,463	41,463	105,056	11/26/2023
200447 A* 1	COMISION FEDERAL DE ELECTRICID SENIOR NO	D	09/29/2019	Redemption 100.0000		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	19,755	09/29/2036
200447 A@ 9	COMISION FEDERAL DE ELECTRICID SENIOR NO	D	06/26/2019	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,460	06/26/2038
21987B AW 8	CODELCO INC 144A 3.625% 08/01/27	D	07/30/2019	RGA Transfer Program		3,110,130	3,000,000	3,008,610	3,007,730	0	(498)	0	(498)	0	3,007,232	0	102,898	102,898	108,448	08/01/2027
225401 AF 5	CREDIT SUISSE GROUP-SPON ADR 144A	D	07/30/2019	RGA Transfer Program		2,065,760	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	65,760	65,760	81,249	01/12/2029
23636T AA 8	DANONE 144A 3.000% 06/15/22	D	02/21/2019	JP Morgan & Co		5,442,085	5,500,000	5,489,285	5,495,951	0	169	0	169	0	5,496,120	0	(54,035)	(54,035)	32,083	06/15/2022
25156P AR 4	DEUTSCHE TELEKOM INTL FINANCE 144A	D	07/30/2019	RGA Transfer Program		5,584,100	5,000,000	4,729,300	4,759,978	0	3,120	0	3,120	0	4,763,099	0	821,001	821,001	219,375	03/06/2042
25245B AB 3	DIAGEO INVESTMENT CORP	D	04/26/2019	SUNR - CORPORATE		5,025,500	5,000,000	4,990,500	4,996,501	0	316	0	316	0	4,996,817	0	28,683	28,683	65,885	05/11/2022
26824K AA 2	EADS FINANCE B.V. 144A	D	02/28/2019	Deutsche Bank Securities		2,942,130	3,000,000	2,992,440	2,996,504	0	131	0	131	0	2,996,635	0	(54,505)	(54,505)	30,825	04/17/2023
268317 AD 6	ELECTRICITE DE FRANCE 144A	D	07/30/2019	RGA Transfer Program		5,054,150	5,000,000	5,142,690	5,019,002	0	(10,163)	0	(10,163)	0	5,008,839	0	45,311	45,311	231,917	01/27/2020
26835P AC 4	EDP FINANCE BV 144A 4.900% 10/01/19	D	07/30/2019	RGA Transfer Program		6,523,010	6,500,000	6,260,550	6,476,686	0	17,897	0	17,897	0	6,494,582	0	28,428	28,428	264,532	10/01/2019
26835P AC 4	EDP FINANCE BV 144A 4.900% 10/01/19	D	10/01/2019	Maturity		1,000,000	1,000,000	963,040	996,401	0	3,599	0	3,599	0	1,000,000	0	0	0	49,000	10/01/2019
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	D	06/15/2019	Paydown		2,159,838	2,159,838	2,173,337	2,168,501	0	(8,663)	0	(8,663)	0	2,159,838	0	0	0	54,639	12/15/2039
35177P AL 1	FRANCE TELECOM 9.000% 03/01/31	D	07/30/2019	RGA Transfer Program		7,657,850	5,000,000	5,426,950	5,234,265	0	(6,580)	0	(6,580)	0	5,227,685	0	2,430,165	2,430,165	411,250	03/01/2031
377373 AD 7	GLAXOSMITHKLINE CAPITAL	D	07/30/2019	RGA Transfer Program		4,062,040	4,000,000	3,984,230	3,994,202	0	958	0	958	0	3,995,161	0	66,879	66,879	82,967	05/08/2022
377373 AD 7	GLAXOSMITHKLINE CAPITAL	D	04/26/2019	SUNR - CORPORATE		4,008,280	4,000,000	3,972,800	3,989,991	0	906	0	906	0	3,990,897	0	17,383	17,383	53,200	05/08/2022
37952U AD 5	SEACO CONTAINER 2014-1A A1	D	12/17/2019	Paydown		250,000	250,000	249,948	249,967	0	2	0	2	0	249,969	0	31	31	4,320	07/17/2029
45074G AB 6	IBERDROLA FIN IRELAND 144A	D	09/11/2019	Various		4,500,000	4,500,000	4,556,705	4,508,328	0	(8,328)	0	(8,328)	0	4,500,000	0	0	0	225,000	09/11/2019
45605P AM 0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3	D	10/15/2019	Redemption 100.0000		299,950	299,950	299,950	299,950	0	0	0	0	0	299,950	0	0	0	75,264	04/15/2026
46359C AA 1	ENGENCAP ABS TRUST PAYMENT TR 2016-1A	D	12/20/2019	Paydown		2,186,942	2,186,942	2,182,329	2,184,228	0	2,714	0	2,714	0	2,186,942	0	0	0	43,232	12/21/2026
46507M AA 0	ISRAEL ELECTRIC CORP LTD 144A	D	01/15/2019	Maturity		402,000	402,000	401,321	401,996	0	4	0	4	0	402,000	0	0	0	14,573	01/15/2019
49245P AA 4	KERRY GROUP FIN SERVICES 144A	D	07/30/2019	RGA Transfer Program		3,031,380	3,000,000	2,776,800	2,890,475	0	13,667	0	13,667	0	2,904,142	0	127,238	127,238	77,600	04/09/2023
51817T AB 8	LATAM AIRLINES 2015-1 A	D	07/30/2019	RGA Transfer Program		2,459,975	2,435,137	2,428,602	2,429,599	0	298	0	298	0	2,429,897	0	30,078	30,078	72,445	11/15/2027
51817T AB 8	LATAM AIRLINES 2015-1 A	D	11/15/2019	Redemption 100.0000		210,564	210,564	198,818	200,587	0	480	0	480	0	201,067	0	9,497	9,497	4,654	11/15/2027
59284M AC 8	MEXICO CITY ARPT TRUST 144A	D	07/30/2019	RGA Transfer Program		6,754,300	7,000,000	6,969,790	6,973,157	0	1,389	0	1,389	0	6,974,547	0	(220,247)	(220,247)	203,438	04/30/2028
64129U AY 1	NEUBERGER BERMAN CLO LTD 2014-17A B2R	D	04/26/2019	SUNR - CORPORATE		2,944,200	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(55,800)	(55,800)	58,727	04/22/2029
65557C AN 3	NORDEA BANK AB 144A 6.125% Perpet	D	07/30/2019	RGA Transfer Program		1,032,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	32,500	32,500	52,233	01/01/9999
68620Y AA 0	ORIGIN ENERGY FINANCE 144A	D	07/30/2019	RGA Transfer Program		4,213,360	4,000,000	3,987,800	3,995,920	0	794	0	794	0	3,996,715	0	216,645	216,645	173,189	10/14/2021
705011 AA 2	PEARSON FUNDING FOUR PLC 144A	D	07/30/2019	RGA Transfer Program		3,050,610	3,000,000	2,994,060	2,997,758	0	366	0	366	0	2,998,124	0	52,486	52,486	81,875	05/08/2022
71654Q AW 2	PETROLEOS MEXICANOS 6.000% 03/05/20	D	07/30/2019	RGA Transfer Program		3,045,000	3,000,000	2,965,636	2,994,610	0	2,587	0	2,587	0	2,997,197	0	47,803	47,803	162,500	03/05/2020
71654Q AX 0	PETROLEOS MEXICANOS 5.500% 01/21/21	D	07/30/2019	RGA Transfer Program		3,067,200	3,000,000	3,060,000	3,047,971	0	(13,055)	0	(13,055)	0	3,034,916	0	32,284	32,284	169,125	01/21/2021
71654Q BV 3	PETROLEOS MEXICANOS 4.250% 01/15/25	D	04/10/2019	Bank of America		4,725,000	5,000,000	4,949,610	4,963,580	0	1,482	0	1,482	0	4,965,061	0	(240,061)	(240,061)	157,604	01/15/2025
731011 AR 3	REPUBLIC OF POLAND 6.375% 07/15/19	D	07/15/2019	Maturity		5,500,000	5,500,000	5,632,500	5,509,328	0	(9,328)	0	(9,328)	0	5,500,000	0	0	0	350,625	07/15/2019
75625Q AB 5	RECKITT BENCKISER TRSY SRV PLC 144A	D	04/26/2019	SUNR - CORPORATE		1,535,505	1,500,000	1,481,175	1,490,236	0	601	0	601	0	1,490,837	0	44,668	44,668	32,474	09/21/2023
77578J AB 4	ROLLS-ROYCE PLC 144A 3.625% 10/14/25	C	04/26/2019	SUNR - CORPORATE		2,000,080	2,000,000	1,998,000	1,998,567	0	59	0	59	0	1,998,626	0	1,454	1,454	38,667	10/14/2025
78413H AA 7	SES SA 144A 3.600% 04/04/23	D	07/30/2019	RGA Transfer Program		1,008,970	1,000,000	995,180	997,735	0	286	0	286	0	998,021	0	10,949	10,949	29,600	04/04/2023
784309 AA 4	S-JETS Limited 2017-1 A	D	12/15/2019	Paydown		823,913	823,913	823,912	823,904	0	9	0	9	0	823,913	0	0	0	19,906	08/15/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
78440P AC 2	SK TELECOM 144A 6.625% 07/20/27	D	07/30/2019	RGA Transfer Program		6,263,100	5,000,000	4,940,050	4,964,687	0	1,810	0	1,810	0	4,966,497	0	1,296,603	1,296,603	340,451	07/20/2027
80105N AG 0	SANOFI-AVENTIS 4.000% 03/29/21	D	04/26/2019	SUNR - CORPORATE		4,096,920	4,000,000	3,950,000	3,986,956	0	1,768	0	1,768	0	3,988,724	0	108,196	108,196	92,000	03/29/2021
80413T AB 5	SAUDI INTERNATIONAL BOND	D	07/30/2019	RGA Transfer Program		10,293,000	10,000,000	9,867,900	9,893,081	0	6,948	0	6,948	0	9,900,029	0	392,971	392,971	247,361	10/26/2026
806854 AB 1	SCHLUMBERGER INVESTMENT 144A	D	07/30/2019	RGA Transfer Program		3,048,330	3,000,000	3,056,880	3,016,805	0	(3,806)	0	(3,806)	0	3,013,000	0	35,330	35,330	86,900	09/14/2021
80687P AA 4	SCHNIEIDER ELECTRIC SA 144A	D	07/30/2019	RGA Transfer Program		3,560,515	3,500,000	3,503,551	3,501,523	0	(224)	0	(224)	0	3,501,299	0	59,216	59,216	86,902	09/27/2022
81180W AV 3	SEAGATE HDD CAYMAN 4.250% 03/01/22	D	07/30/2019	RGA Transfer Program		5,114,950	5,000,000	4,975,930	4,980,132	0	3,400	0	3,400	0	4,983,532	0	131,418	131,418	194,201	03/01/2022
82481L AD 1	SHIRE ACQ INV IRELAND DA	D	07/30/2019	RGA Transfer Program		3,042,330	3,000,000	2,996,430	2,997,146	0	189	0	189	0	2,997,335	0	44,995	44,995	81,867	09/23/2026
83363R AA 5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI	C	12/15/2019	Redemption 100.0000		9,375	9,375	9,641	9,474	0	(11)	0	(11)	0	9,463	0	(88)	(88)	438	12/15/2026
857004 AC 9	STATE GRID OVERSEAS INVESTMENT 144A	C	07/30/2019	RGA Transfer Program		7,964,625	7,500,000	7,430,450	7,459,210	0	3,971	0	3,971	0	7,463,181	0	501,444	501,444	226,016	05/07/2024
865622 AZ 7	SUMITOMO MITSUI BANKING	D	07/30/2019	RGA Transfer Program		3,047,730	3,000,000	2,993,500	2,997,131	0	389	0	389	0	2,997,520	0	50,210	50,210	93,000	01/18/2023
87124V AE 9	SYDNEY AIRPORT FINANCE 144A	D	07/30/2019	RGA Transfer Program		2,032,660	2,000,000	1,981,560	1,987,608	0	1,019	0	1,019	0	1,988,627	0	44,033	44,033	50,625	04/30/2025
87124V AF 6	SYDNEY AIRPORT FINANCE 144A	D	07/30/2019	RGA Transfer Program		2,052,900	2,000,000	1,999,000	1,999,234	0	53	0	53	0	1,999,287	0	53,613	53,613	54,778	04/28/2026
87164K AH 7	SYNGENTA AG 144A 4.441% 04/24/23	D	04/26/2019	SUNR - CORPORATE		2,051,120	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	51,120	51,120	44,903	04/24/2023
89382P AA 3	TRANSOCEAN PONTUS LTD 144A	D	08/01/2019	Redemption 100.0000		110,000	110,000	110,413	110,389	0	(19)	0	(19)	0	110,370	0	(370)	(370)	5,259	08/01/2025
89675* AN 7	TRITON CONTAINER INVEST LLC SERIES A-1	D	04/30/2019	Redemption 100.0000		285,714	285,714	285,714	285,714	0	0	0	0	0	285,714	0	0	0	8,671	04/30/2020
89675* AP 2	TRITON CONTAINER INVEST LLC SERIES A-2	D	04/30/2019	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	33,000	04/30/2022
89989F AA 2	TURBINE ENGINE SEC LTD 2013-1A A	C	12/15/2019	Paydown		233,405	233,405	229,612	230,833	0	2,572	0	2,572	0	233,405	0	0	0	6,905	12/13/2048
90261X GD 8	UBS AG STAMFORD CT 4.875% 08/04/20	D	07/30/2019	RGA Transfer Program		1,539,555	1,500,000	1,669,215	1,543,942	0	(15,720)	0	(15,720)	0	1,528,222	0	11,333	11,333	72,313	08/04/2020
91311Q AE 5	UNITED UTILITIES PLC 5.375% 02/01/19	C	02/01/2019	Maturity		1,000,000	1,000,000	995,480	999,964	0	36	0	36	0	1,000,000	0	0	0	26,875	02/01/2019
91911T AM 5	VALE OVERSEAS LIMITED 4.375% 01/11/22	D	01/31/2019	Citi Global Markets Inc		789,970	788,000	800,813	792,549	0	(133)	0	(133)	0	792,417	0	(2,447)	(2,447)	19,440	01/11/2022
92857W AB 6	VODAFONE GROUP PLC 6.250% 11/30/32	C	07/30/2019	RGA Transfer Program		6,185,000	5,000,000	5,557,600	5,370,368	0	(10,480)	0	(10,480)	0	5,359,888	0	825,112	825,112	208,333	11/30/2032
928670 AB 4	VOLKSWAGEN INTL FIN NV 144A	D	07/30/2019	RGA Transfer Program		3,047,700	3,000,000	2,979,330	2,995,779	0	1,480	0	1,480	0	2,997,259	0	50,441	50,441	116,000	08/12/2020
G7333# AD 4	RPC GROUP PLC 4.810% 12/15/21	D	08/02/2019	Redemption 100.0000		3,172,047	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	263,037	12/15/2021
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM	D	03/15/2019	Redemption 100.0000		3,624,745	3,624,745	3,701,771	3,651,346	0	(2,432)	0	(2,432)	0	3,648,914	0	(24,169)	(24,169)	42,709	02/15/2021
H4777* AA 3	SBM DEEP PANUKE SA SNR SEC NOTES	D	12/15/2019	Various		870,000	870,000	870,000	870,000	0	0	0	0	0	870,000	0	0	0	22,983	12/15/2021
N4281@ BX 2	KONINKLIJKE VOPAK N.V. SNR SUBORDINATED	D	06/19/2019	Redemption 100.0000		3,031,341	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	107,091	12/19/2019
N6704@ AP 4	OILTANKING FINANCE BV 4.940% 10/23/32	D	12/11/2019	Redemption 100.0000		8,976,279	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	2,368,186	10/23/2032
N9146# AB 3	VAN OORD FINANCE BV SERIES F	D	04/01/2019	Redemption 100.0000		3,154,070	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	219,891	04/20/2021
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO	D	12/31/2019	Redemption 100.0000		280,000	280,000	280,000	280,000	0	0	0	0	0	280,000	0	0	0	12,250	11/30/2033
Q4557* AB 7	HEALTHSCOPE FINANCE PTY LTD SENIOR UNSEC	D	06/06/2019	Redemption 100.0000		3,295,537	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	360,675	05/23/2026
R8047# AA 3	SOLVEIG GAS NORWAY AS 4.000% 12/27/27	D	02/12/2019	Allison-Williams Company		5,852,760	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(147,240)	(147,240)	37,333	12/27/2027
W2469* AC 9	ELEKTA AB SERIES B 5.110% 05/04/21	D	01/11/2019	Redemption 100.0000		1,045,049	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	54,559	05/04/2021
3899999. Total - Bonds - Industrial and Miscellaneous						2,359,435,344	2,247,135,778	2,259,356,698	2,243,917,865	6,324	(586,784)	1,061,315	(1,641,775)	0	2,242,276,077	0	112,676,610	112,676,610	74,074,770	XXX
8399997. Total - Bonds - Part 4						2,664,417,054	2,538,737,105	2,552,437,443	2,535,824,512	6,324	(1,046,423)	1,061,315	(2,101,414)	0	2,533,723,093	0	126,211,302	126,211,302	83,421,120	XXX
8399998. Total - Bonds - Summary Item from Part 5						112,494,855	102,857,807	106,238,510	0	0	(204,273)	0	(204,273)	0	106,034,237	0	6,460,619	6,460,619	2,398,389	XXX
8399999. Total - Bonds						2,776,911,909	2,641,594,912	2,658,675,953	2,535,824,512	6,324	(1,250,696)	1,061,315	(2,305,687)	0	2,639,757,330	0	132,671,921	132,671,921	85,819,509	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
060505 EG 5	BANK OF AMERICA CORP SERIES V PREFERRED		07/08/2019	Goldman Sachs & Co	3,000,000.000	3,003,750	0.00	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	3,750	3,750	87,986	XXX
49446R 77 8	KIMCO REALTY CORP PFD SER J 5.50%		12/31/2019	Call 100.0000	995,000.000	995,000	0.00	995,000	995,000	0	0	0	0	0	995,000	0	0	0	66,278	XXX
55261F 70 8	M&T BANK CORPORATION PFD SER C 5%		08/30/2019	Redemption 1000.0000	4,000.000	4,000,000	0.00	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	201,875	XXX
74460W 84 2	PUBLIC STORAGE PFD SERIES Y		03/28/2019	Call 25.0000	200,000.000	5,000,000	0.00	5,196,000	5,196,000	0	0	0	0	0	5,196,000	0	(196,000)	(196,000)	79,686	XXX
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred						12,998,750	XXX	13,191,000	13,191,000	0	0	0	0	0	13,191,000	0	(192,250)	(192,250)	435,825	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
8999997. Total - Preferred Stocks - Part 4						12,998,750	XXX	13,191,000	13,191,000	0	0	0	0	0	13,191,000	0	(192,250)	(192,250)	435,825	XXX
8999998. Total - Preferred Stocks - Summary Item from Part 5						2,521,000	XXX	2,533,605	0	0	0	0	0	0	2,533,605	0	(12,605)	(12,605)	19,675	XXX
8999999. Total - Preferred Stocks						15,519,750	XXX	15,724,605	13,191,000	0	0	0	0	0	15,724,605	0	(204,855)	(204,855)	455,500	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
02376R 10 2	AMERICAN AIRLINES GROUP INC		02/04/2019	Instinet	4,224.000	154,723	XXX	0	135,633	(135,633)	0	0	(135,633)	0	0	0	154,723	154,723	0	XXX
318686 10 2	FIRST BANCSHARES		03/14/2019	Direct	32,340.000	1,228,920	XXX	188,650	1,277,430	(1,088,780)	0	0	(1,088,780)	0	188,650	0	1,040,270	1,040,270	9,055	XXX
70175R 10 2	PARMALAT SPA-144A SPON GDR	D	03/15/2019	Direct	15,406.000	48,810	XXX	0	50,193	(50,193)	0	0	(50,193)	0	0	0	48,810	48,810	0	XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,432,453	XXX	188,650	1,463,256	(1,274,606)	0	0	(1,274,606)	0	188,650	0	1,243,803	1,243,803	9,055	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
86773# 10 0	SUNRISE CAPTIVE RE, LLC		04/01/2019	The Ohio National Life Insurance Company	250,000.000	250,000	XXX	250,000	250,000	0	0	0	0	0	250,000	0	0	0	0	XXX
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other						250,000	XXX	250,000	250,000	0	0	0	0	0	250,000	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						1,682,453	XXX	438,650	1,713,256	(1,274,606)	0	0	(1,274,606)	0	438,650	0	1,243,803	1,243,803	9,055	XXX
9799999. Total - Common Stocks						1,682,453	XXX	438,650	1,713,256	(1,274,606)	0	0	(1,274,606)	0	438,650	0	1,243,803	1,243,803	9,055	XXX
9899999. Total - Preferred and Common Stocks						17,202,203	XXX	16,163,255	14,904,256	(1,274,606)	0	0	(1,274,606)	0	16,163,255	0	1,038,948	1,038,948	464,555	XXX
9999999. Total - Bonds, Preferred and Common Stocks						2,794,114,112	XXX	2,674,839,208	2,550,728,768	(1,268,282)	(1,250,696)	1,061,315	(3,580,293)	0	2,655,920,585	0	133,710,869	133,710,869	86,284,064	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
912828 T3 4	US TREASURY NOTES TREASURIES	..	08/30/2019	Direct	10/23/2019	Wells Fargo Securities	5,000,000	4,928,709	4,953,711	4,933,777	0	5,068	0	5,068	0	0	19,934	19,934	31,814	23,361
0599999.	Total - Bonds - U.S. Government						5,000,000	4,928,709	4,953,711	4,933,777	0	5,068	0	5,068	0	0	19,934	19,934	31,814	23,361
Bonds - U.S. States, Territories and Possessions																				
49130N EW 5	KENTUCKY ST HGR EDU STUDENT LO	..	04/05/2019	Bank of America	12/01/2019	Redemption 100.0000	580,000	580,000	580,000	580,000	0	0	0	0	0	0	0	0	14,211	0
60416Q HR 8	MINNESOTA ST HSG FIN AGY SINGLE FAMILY H	..	07/17/2019	RBC Capital Markets	12/01/2019	Redemption 100.0000	12,298	12,298	12,298	12,298	0	0	0	0	0	0	0	0	84	0
79467B CM 5	SALES TAX SECURITIZATION CORP	..	01/17/2019	Citi Global Markets Inc.	04/26/2019	SUNR - CORPORATE	2,000,000	2,000,000	2,093,780	2,000,000	0	0	0	0	0	0	93,780	93,780	22,155	0
1799999.	Total - Bonds - U.S. States, Territories & Possessions						2,592,298	2,592,298	2,686,078	2,592,298	0	0	0	0	0	0	93,780	93,780	36,450	0
Bonds - Industrial and Miscellaneous																				
00206R GH 9	AT&T INC 7.125% 03/15/26	..	02/22/2019	J P Morgan & Co	07/30/2019	RGA Transfer Program	6,930,000	8,040,463	8,529,513	7,982,956	0	(57,507)	0	(57,507)	0	0	546,557	546,557	432,042	220,822
00206R HS 4	AT&T INC 3.600% 07/15/25	..	06/05/2019	Tax Free Exchange	07/30/2019	RGA Transfer Program	2,500,000	2,416,586	2,597,525	2,418,495	0	1,910	0	1,910	0	0	179,030	179,030	48,750	35,000
02209S BC 6	ALTRIA GROUP INC 4.400% 02/14/26	..	02/12/2019	J P Morgan & Co	02/20/2019	Citi Global Markets Inc.	2,000,000	1,995,820	2,023,180	1,995,831	0	11	0	11	0	0	27,349	27,349	1,956	0
02209S BD 4	ALTRIA GROUP INC 4.800% 02/14/29	..	02/12/2019	J P Morgan & Co	07/30/2019	RGA Transfer Program	2,500,000	2,492,925	2,705,350	2,493,181	0	256	0	256	0	0	212,169	212,169	55,333	0
03522A AG 5	ANHEUSER-BUSCH CO/INBEV	..	05/15/2019	Tax Free Exchange	11/22/2019	Bank of America	2,000,000	2,074,582	2,139,820	2,069,036	0	(5,546)	0	(5,546)	0	0	70,784	70,784	59,819	21,089
038370 AA 0	AQUA FINANCE TRUST 2019A A	..	09/16/2019	KeyBanc Capital Markets	12/15/2019	Paydown	137,687	137,665	137,687	137,687	0	21	0	21	0	0	0	0	808	0
06051G HS 1	BANK OF AMERICA 4.330% 03/15/50	..	03/25/2019	Bank of America	07/30/2019	RGA Transfer Program	2,000,000	2,023,880	2,251,180	2,023,723	0	(157)	0	(157)	0	0	227,457	227,457	32,475	2,887
097023 CJ 2	BOEING CO 3.600% 05/01/34	..	04/30/2019	Citi Global Markets Inc.	07/30/2019	RGA Transfer Program	3,000,000	2,990,700	3,151,560	2,990,813	0	113	0	113	0	0	160,747	160,747	26,400	0
097023 CK 9	BOEING CO 3.900% 05/01/49	..	04/30/2019	Citi Global Markets Inc.	07/30/2019	RGA Transfer Program	3,000,000	2,948,880	3,096,180	2,949,095	0	215	0	215	0	0	147,085	147,085	28,600	0
11043X AA 1	BRITISH AIR 19-1 AA PTT 144A	..	07/15/2019	Citi Global Markets Inc.	12/15/2019	Redemption 100.0000	473	473	473	473	0	0	0	0	0	0	0	0	6	0
12563L AL 1	CLI FUNDING LLC 2019-1A A	..	05/07/2019	RBC Capital Markets	12/18/2019	Paydown	429,434	429,430	429,434	429,434	0	4	0	4	0	0	0	0	5,006	0
14855M AA 6	Castlelake Aircraft Securitiza 2019-1A A	..	04/11/2019	Goldman Sachs & Co	12/15/2019	Paydown	208,899	208,899	208,899	208,899	0	0	0	0	0	0	0	0	2,923	0
16159G AC 3	Chase Mortgage Finance Corpora 2019-ATR2	..	07/29/2019	J P Morgan & Co	12/01/2019	Paydown	441,712	446,681	441,712	446,515	0	(166)	0	(166)	0	0	(4,803)	(4,803)	3,595	1,288
17328B AA 2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1	..	08/23/2019	Citi Global Markets Inc.	12/01/2019	Paydown	119,659	119,593	119,659	119,659	0	65	0	65	0	0	0	0	610	244
19421U AB 0	COLLEGE AVE STUDENT LOANS 2019-A A2	..	06/26/2019	Barclays	12/25/2019	Paydown	125,455	125,409	125,455	125,455	0	46	0	46	0	0	0	0	1,404	0
252722 AB 9	DIAMOND RESORTS OWNER TRUST 2019-1A B	..	08/13/2019	Deutsche Bank Securities	12/20/2019	Paydown	58,004	57,994	58,004	58,004	0	10	0	10	0	0	0	0	478	0
252722 AC 7	DIAMOND RESORTS OWNER TRUST 2019-1A C	..	08/13/2019	Deutsche Bank Securities	12/20/2019	Paydown	174,011	173,971	174,011	174,011	0	41	0	41	0	0	0	0	1,632	0
254687 CJ 3	WALT DISNEY COMPANY (THE) 144A	..	03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	4,000,000	3,984,028	3,989,665	3,989,665	0	5,637	0	5,637	0	0	0	0	72,500	17,500
254687 EQ 5	WALT DISNEY COMPANY (THE) 144A	..	03/20/2019	Tax Free Exchange	07/30/2019	RGA Transfer Program	3,500,000	3,812,678	4,850,895	3,810,159	0	(2,519)	0	(2,519)	0	0	1,040,736	1,040,736	77,729	20,927
26857E AA 6	ELFI GRADUATE LOAN PROGRAM 2019-A A	..	10/16/2019	Citi	12/25/2019	Paydown	83,517	83,500	83,517	83,517	0	17	0	17	0	0	0	0	335	0
29278N AG 8	ENERGY TRANSFER OPERATNG	..	01/08/2019	Bank of America	04/26/2019	SUNR - CORPORATE	2,000,000	1,995,780	2,147,880	1,995,785	0	5	0	5	0	0	152,095	152,095	29,458	0
44040H AA 0	HORIZON AIRCRAFT FINANCE I LTD 2019-1 A	..	06/21/2019	Mizuho Securities	12/15/2019	Paydown	160,257	160,256	160,257	160,256	0	0	0	0	0	0	1	1	1,706	0
44040J AA 6	Horizon Aircraft Finance I Lim 2019-2 A	..	10/18/2019	Mizuho Securities	12/15/2019	Paydown	23,810	23,809	23,810	23,810	0	1	0	1	0	0	0	0	102	0
46591D AC 3	JP MORGAN MORTGAGE TRUST 2019-INV1 A3	..	05/16/2019	J P Morgan & Co	12/01/2019	Paydown	333,648	340,497	333,648	338,147	0	(2,350)	0	(2,350)	0	0	(4,499)	(4,499)	4,754	1,075
46650P AC 4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3	..	02/20/2019	J P Morgan & Co	12/01/2019	Paydown	520,745	522,617	520,745	521,953	0	(664)	0	(664)	0	0	(1,208)	(1,208)	11,218	1,562
46651B AC 4	JP MORGAN MORTGAGE TRUST 2019-6 A3	..	08/16/2019	J P Morgan & Co	12/01/2019	Paydown	327,414	332,530	327,414	331,549	0	(981)	0	(981)	0	0	(4,135)	(4,135)	2,892	891
46651N AA 2	JOL AIR 2019-1 A 3.967% 04/15/44	..	05/17/2019	Goldman Sachs & Co	12/15/2019	Paydown	315,066	315,066	315,066	315,066	0	0	0	0	0	0	0	0	3,376	0
48250A AA 1	KKR GROUP FINANCE CO III 144A	..	06/17/2019	Morgan Stanley Dean Witter	06/20/2019	Wells Fargo Securities	2,000,000	2,170,120	2,212,200	2,170,069	0	(51)	0	(51)	0	0	42,131	42,131	6,549	5,125
48252A AA 9	KKR GRP FIN CO VI LLC 144A	..	06/17/2019	Various	07/30/2019	Various	9,000,000	8,980,170	9,230,410	8,980,291	0	121	0	121	0	0	250,119	250,119	25,729	0
521865 AY 1	LEAR CORP 3.800% 09/15/27	..	04/17/2019	Wells Fargo Securities	07/30/2019	RGA Transfer Program	1,500,000	1,456,830	1,486,920	1,458,028	0	1,198	0	1,198	0	0	28,892	28,892	21,375	5,858
521865 BA 2	LEAR CORP 4.250% 05/15/29	..	04/29/2019	J P Morgan & Co	07/30/2019	RGA Transfer Program	2,000,000	1,993,820	2,014,740	1,993,946	0	126	0	126	0	0	20,794	20,794	21,014	0
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1	..	08/30/2019	Direct	12/15/2019	Paydown	121,593	121,587	121,593	121,593	0	6	0	6	0	0	0	0	757	151
571748 BG 6	MARSH & MCLENNAN COS INC	..	01/08/2019	Goldman Sachs & Co	04/26/2019	SUNR - CORPORATE	2,500,000	2,499,125	2,666,750	2,499,191	0	66	0	66	0	0	167,559	167,559	30,686	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
59022C AB 9	BANK OF AMERICA CORP 6.220% 09/15/26	..	03/06/2019	Bank of America	07/30/2019	RGA Transfer Program	2,430,000	2,703,934	2,815,835	2,691,783	0	(12,151)	0	(12,151)	0	0	124,052	124,052	132,253	72,634
59022C AB 9	BANK OF AMERICA CORP 6.220% 09/15/26	..	02/19/2019	Bank of America	04/26/2019	SUNR - CORPORATE	3,000,000	3,349,080	3,384,060	3,342,086	0	(6,994)	0	(6,994)	0	0	41,974	41,974	114,552	80,860
68504U AB 7	ORANGE LAKE TIMESHARE TRUST 2019-A B	..	05/21/2019	Bank of America	12/09/2019	Paydown	372,824	372,774	372,824	372,824	0	50	0	50	0	0	0	0	3,671	0
69374X AA 8	PSMC 2019-2 A1 3.500% 10/25/49	..	10/08/2019	Wells Fargo Securities	12/01/2019	Paydown	67,257	68,602	67,257	67,257	0	(1,345)	0	(1,345)	0	0	0	0	320	111
713448 EG 9	PEPSICO INC 7.000% 03/01/29	..	01/04/2019	Tax Free Exchange	07/30/2019	RGA Transfer Program	9,925,000	11,073,050	13,302,378	11,024,378	0	(48,672)	0	(48,672)	0	0	2,278,000	2,278,000	634,924	160,178
718172 CJ 6	PHILIP MORRIS INTERNATIONAL	..	04/29/2019	Citi Global Markets Inc.	07/30/2019	RGA Transfer Program	5,000,000	4,933,350	5,168,600	4,934,529	0	1,179	0	1,179	0	0	234,071	234,071	41,719	0
81746Y AA 2	SEQUOIA MORTGAGE TRUST 2019-2 A1	..	05/17/2019	Morgan Stanley Dean Witter	12/01/2019	Paydown	1,257,256	1,281,222	1,257,256	1,271,690	0	(9,532)	0	(9,532)	0	0	(14,435)	(14,435)	18,545	3,911
81747C AA 9	SEQUOIA MORTGAGE TRUST 2019-CH2 A1	..	07/16/2019	Wells Fargo Securities	12/01/2019	Paydown	954,384	982,054	954,384	975,820	0	(6,234)	0	(6,234)	0	0	(21,436)	(21,436)	11,702	2,625
81747M AA 7	SEQUOIA MORTGAGE TRUST 2019-CH1 A1	..	02/21/2019	Wells Fargo Securities	12/01/2019	Paydown	844,926	860,959	844,926	844,926	0	(16,033)	0	(16,033)	0	0	0	0	18,623	2,852
81748B AB 8	SEQUOIA MORTGAGE TRUST 2019-3 A2	..	08/07/2019	Wells Fargo Securities	12/01/2019	Paydown	613,860	624,699	613,860	613,860	0	(10,838)	0	(10,838)	0	0	0	0	5,046	1,134
81748J AA 3	SEQUOIA MORTGAGE TRUST 2019-4 A1	..	10/08/2019	Morgan Stanley Dean Witter	12/01/2019	Paydown	12,666	12,932	12,666	12,666	0	(265)	0	(265)	0	0	0	0	61	21
82652M AC 4	SIERRA RECEIVABLES FUNDING CO 2019-2A C	..	07/16/2019	Barclays	12/20/2019	Paydown	302,036	302,012	302,036	302,036	0	24	0	24	0	0	0	0	2,232	0
82652N AB 4	SIERRA RECEIVABLES FUNDING CO 2019-3A B	..	10/17/2019	Bank of America	12/20/2019	Paydown	137,105	137,080	137,105	137,105	0	26	0	26	0	0	0	0	424	0
86212X AB 6	STORE MASTER FUNDING LLC 2019-1 A2	..	11/06/2019	Credit Suisse	12/20/2019	Paydown	5,146	5,146	5,146	5,146	0	0	0	0	0	0	0	0	19	0
88315L AC 2	TEXTAINER MARINE CONTAINERS 2019-1A A	..	04/17/2019	RBC Capital Markets	12/20/2019	Paydown	106,667	106,632	106,667	106,667	0	35	0	35	0	0	0	0	1,537	0
883203 CA 7	TEXTRON INC 3.900% 09/17/29	..	04/30/2019	Goldman Sachs & Co	07/30/2019	RGA Transfer Program	2,000,000	1,998,220	2,087,600	1,998,220	0	0	0	0	0	0	89,380	89,380	17,983	0
89657B AA 2	TRINITY RAIL LEASING L.P. 2019-1A A	..	04/02/2019	Wells Fargo Securities	12/17/2019	Paydown	45,822	45,799	45,822	45,822	0	23	0	23	0	0	0	0	767	0
90931L AA 6	UNITED AIR 2016-1 AA PTT	..	06/11/2019	RW Baird	07/07/2019	Redemption 100.0000	26,382	26,355	26,382	26,356	0	1	0	1	0	0	26	26	409	354
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A	..	07/17/2019	Barclays	12/01/2019	Paydown	112,968	112,958	112,968	112,968	0	11	0	11	0	0	0	0	1,078	206
92940P AB 0	WRKCO INC 4.650% 03/15/26	..	02/20/2019	Tax Free Exchange	04/26/2019	SUNR - CORPORATE	3,000,000	2,993,683	3,164,370	2,993,763	0	80	0	80	0	0	170,607	170,607	55,413	1,938
94354K AA 8	WAVE USA 2019-1 A 3.597% 09/15/44	..	09/30/2019	Goldman Sachs & Co	12/15/2019	Paydown	80,550	80,546	80,550	80,550	0	4	0	4	0	0	0	0	282	0
949831 AA 9	WELLS FARGO MRTG BACKED SEC 2019-3 A1	..	09/10/2019	Wells Fargo Securities	12/01/2019	Paydown	336,482	341,214	336,482	336,482	0	(4,732)	0	(4,732)	0	0	0	0	1,769	785
95002J AA 4	WELLS FARGO MRTG BACKED SEC 2019-2 A1	..	05/13/2019	Wells Fargo Securities	12/01/2019	Paydown	1,574,155	1,602,195	1,574,155	1,574,155	0	(28,040)	0	(28,040)	0	0	0	0	20,373	4,897
95058X AH 1	WENDYS FUNDING LLC 2019-1A A2II	..	06/13/2019	Guggenheim Capital	12/15/2019	Paydown	22,500	22,500	22,500	22,500	0	0	0	0	0	0	0	0	316	0
95765P AA 7	WESTERN & SOUTHERN LIFE 144A	..	01/17/2019	J P Morgan & Co	04/26/2019	SUNR - CORPORATE	3,000,000	2,984,610	3,243,150	2,984,644	0	34	0	34	0	0	258,506	258,506	39,913	0
970648 AG 6	WILLIS NORTH AMERICA INC	..	01/04/2019	J P Morgan & Co	04/26/2019	SUNR - CORPORATE	1,500,000	1,479,645	1,559,760	1,480,247	0	602	0	602	0	0	79,513	79,513	42,375	22,125
71654Q CB 6	PETROLEOS MEXICANOS 6.875% 08/04/26	D	04/10/2019	Bank of America	07/30/2019	RGA Transfer Program	4,500,000	4,713,750	4,555,035	4,707,249	0	(6,501)	0	(6,501)	0	0	(152,214)	(152,214)	151,250	58,438
Q0458* AF 6	AQUASURE PTY LTD SERIES 2018A	D	01/15/2019	J P Morgan & Co	07/12/2019	Redemption 100.0000	26,140	26,140	26,140	26,140	0	0	0	0	0	0	0	0	555	0
3899999. Total - Bonds - Industrial and Miscellaneous							95,265,510	98,717,505	104,855,066	98,508,161	0	(209,340)	0	(209,340)	0	0	6,346,904	6,346,904	2,330,128	747,488
8399998. Total - Bonds							102,857,807	106,238,512	112,494,855	106,034,236	0	(204,272)	0	(204,272)	0	0	6,460,618	6,460,618	2,398,392	770,849
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																				
060505 EG 5	BANK OF AMERICA CORP SERIES V PREFERRED	..	07/17/2019	Goldman Sachs & Co	10/28/2019	Call 100.0000	73,000.000	73,365	73,000	73,365	0	0	0	0	0	0	(365)	(365)	1,541	376
060505 EG 5	BANK OF AMERICA CORP SERIES V PREFERRED	..	07/17/2019	Goldman Sachs & Co	08/02/2019	Redemption 100.0000	2,448,000.000	2,460,240	2,448,000	2,460,240	0	0	0	0	0	0	(12,240)	(12,240)	18,134	12,615
8599999. Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred								2,533,605	2,521,000	2,533,605	0	0	0	0	0	0	(12,605)	(12,605)	19,675	12,991
8999998. Total - Preferred Stocks								2,533,605	2,521,000	2,533,605	0	0	0	0	0	0	(12,605)	(12,605)	19,675	12,991
9899999. Total - Preferred and Common Stocks								2,533,605	2,521,000	2,533,605	0	0	0	0	0	0	(12,605)	(12,605)	19,675	12,991
9999999. Total - Bonds, Preferred and Common Stocks								108,772,117	115,015,855	108,567,841	0	(204,272)	0	(204,272)	0	0	6,448,013	6,448,013	2,418,067	783,840

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer											
67740* 10 4	Ohio National Life Assurance Corporation		89206	31-0962495	8bi	NO	0	257,442,888	0	3,200.000	100.0
63763# 10 1	National Security Life and Annuity Co		85472	13-2740556	8bi	NO	0	40,947,292	0	10,000.000	100.0
61411* 10 5	Montgomery Re		13575	26-3791519	8bi	NO	0	0	0	250,000.000	100.0
49179@ 10 0	Kenwood Re		15363	80-0955278	8bi	NO	0	0	0	250,000.000	100.0
13177# 10 6	Camargo Re Captive		15855	47-4249160	8bi	NO	0	25,250,000	0	1,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer							0	323,640,180	0	XXX	XXX
Common Stocks - Other Affiliates											
67741# 10 9	Ohio National Equities, Inc		0	31-1454699	8bii		0	1,346,105	0	3,330.000	100.0
68215@ 10 6	The O. N. Equity Sales Co		0	31-0742113	8bii		0	7,702,841	0	33,600.000	100.0
67741@ 10 1	Ohio National Investment, Inc		0	31-1454693	8bii		0	0	0	10.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	9,048,946	0	XXX	XXX
1899999. Total - Common Stocks							0	332,689,126	0	XXX	XXX
1999999. Total - Preferred and Common Stock							0	332,689,126	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....886,442,530.
2. Total amount of intangible assets nonadmitted $.....0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
AMERICAN EXPRESS		..	08/30/2019.	Direct	05/26/2020.	2,999,726	0	282	0	0	3,000,000	2,999,444	6,927	0	2.38	2.40	MN	35,625	18,604
JOHN DEERE CAPITAL CORP		..	08/30/2019.	Direct	03/10/2020.	2,383,973	0	1,839	0	0	2,385,000	2,382,133	15,075	0	2.05	2.28	MS	24,446	23,088
GTP ACQUISITION PARTNERS 144A		..	08/30/2019.	Direct	06/15/2020.	3,000,000	0	0	0	0	3,000,000	3,000,000	3,133	0	2.35	2.35	MON	35,247	2,938
NEW YORK LIFE GLOBAL FDG		..	08/30/2019.	Direct	02/11/2020.	1,998,879	0	3,391	0	0	2,000,000	1,995,487	15,167	0	1.95	2.46	FA	0	2,058
REYNOLDS AMERICAN INC		..	08/30/2019.	Direct	06/12/2020.	1,617,395	0	(1,754)	0	0	1,615,000	1,619,149	2,770	0	3.25	2.91	JD	26,244	11,372
TOYOTA MOTOR CREDIT CORP		..	08/30/2019.	Direct	03/12/2020.	3,001,117	0	(1,926)	0	0	3,000,000	3,003,043	19,529	0	2.15	1.96	MS	32,250	30,100
US BANCORP Commercial Paper Sweep		..	11/01/2019.	US BANCORP	07/01/2020.	20,000,000	0	0	0	0	20,000,000	20,000,000	51,808	0	1.55	1.55	MAT	0	0
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						35,001,090	0	1,832	0	0	35,000,000	34,999,256	114,409	0	XXX	XXX	XXX	153,812	88,160
Bonds - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																			
GOLDMAN SACHS		..	08/30/2019.	Direct	06/15/2020.	3,048,576	0	(35,791)	0	0	3,000,000	3,084,367	8,000	0	6.00	2.39	JD	90,000	37,500
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						3,048,576	0	(35,791)	0	0	3,000,000	3,084,367	8,000	0	XXX	XXX	XXX	90,000	37,500
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						38,049,666	0	(33,959)	0	0	38,000,000	38,083,623	122,409	0	XXX	XXX	XXX	243,812	125,660
Total Bonds																			
7699999. Subtotals - Issuer Obligations						35,001,090	0	1,832	0	0	35,000,000	34,999,256	114,409	0	XXX	XXX	XXX	153,812	88,160
7799999. Subtotals - Residential Mortgage-Backed Securities						3,048,576	0	(35,791)	0	0	3,000,000	3,084,367	8,000	0	XXX	XXX	XXX	90,000	37,500
8399999. Subtotals - Bonds						38,049,666	0	(33,959)	0	0	38,000,000	38,083,623	122,409	0	XXX	XXX	XXX	243,812	125,660
9199999. Total - Short-Term Investments						38,049,666	0	(33,959)	0	0	XXX	38,083,623	122,409	0	XXX	XXX	XXX	243,812	125,660

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
RUSSELL 2000 1/14/2020 Strike @ 1432.814 4642L$099	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr... EYKN6V0ZCB8VD9IULB80...	01/14/2019	01/14/2020	5,302	7,597,396	1432.814000	0	396,827	0	692,785		692,785	295,958	0	0	0	0		0/0
RUSSELL 2000 1/14/2020 Strike @ 1432.814 4642L$100	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr... EYKN6V0ZCB8VD9IULB80...	01/14/2019	01/14/2020	3,800	5,444,564	1432.814000	0	284,500	0	496,475		496,475	211,975	0	0	0	0		0/0
RUSSELL 2000 2/14/2020 Strike @ 1545.097 4642L$101	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr... EYKN6V0ZCB8VD9IULB80...	02/14/2019	02/14/2020	19,615	30,306,614	1545.097000	0	1,319,155	0	570,844		570,844	(748,311)	0	0	0	0		0/0
RUSSELL 2000 2/14/2020 Strike @ 1545.097 4642L$102	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr... EYKN6V0ZCB8VD9IULB80...	02/14/2019	02/14/2020	4,146	6,406,173	1545.097000	0	278,849	0	120,664		120,664	(158,184)	0	0	0	0		0/0
RUSSELL 2000 3/13/2020 Strike @ 1549.635 4642L$103	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr... EYKN6V0ZCB8VD9IULB80...	03/14/2019	03/13/2020	14,279	22,127,502	1549.635000	0	962,227	0	504,879		504,879	(457,348)	0	0	0	0		0/0
RUSSELL 2000 3/13/2020 Strike @ 1549.635 4642L$104	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr... EYKN6V0ZCB8VD9IULB80...	03/14/2019	03/13/2020	4,177	6,472,268	1549.635000	0	281,450	0	147,676		147,676	(133,774)	0	0	0	0		0/0
RUSSELL 2000 4/14/2020 Strike @ 1584.8025 4642L$105	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653..	04/12/2019	04/14/2020	5,716	9,059,048	1584.802500	0	362,407	0	190,194		190,194	(172,213)	0	0	0	0		0/0
RUSSELL 2000 4/14/2020 Strike @ 1584.8025 4642L$106	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653..	04/12/2019	04/14/2020	8,247	13,069,835	1584.802500	0	522,858	0	274,301		274,301	(248,557)	0	0	0	0		0/0
RUSSELL 2000 5/14/2020 Strike @ 1543.059 4642L$107	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr... EYKN6V0ZCB8VD9IULB80...	05/14/2019	05/14/2020	3,548	5,474,326	1543.059000	0	260,100	0	219,988		219,988	(40,112)	0	0	0	0		0/0
RUSSELL 2000 5/14/2020 Strike @ 1543.059 4642L$108	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr... EYKN6V0ZCB8VD9IULB80...	05/14/2019	05/14/2020	1,239	1,911,187	1543.059000	0	90,824	0	76,802		76,802	(14,022)	0	0	0	0		0/0
RUSSELL 2000 6/12/2020 Strike @ 1522.499 4642L$109	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr... EYKN6V0ZCB8VD9IULB80...	06/14/2019	06/12/2020	6,028	9,177,274	1522.499000	0	419,900	0	572,186		572,186	152,286	0	0	0	0		0/0
RUSSELL 2000 7/14/2020 Strike @ 1569.999 4642L$110	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr... EYKN6V0ZCB8VD9IULB80...	07/12/2019	07/14/2020	5,176	8,126,519	1569.999000	0	467,935	0	332,366		332,366	(135,570)	0	0	0	0		0/0
RUSSELL 2000 8/14/2020 Strike @ 1467.5221 4642L$111	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653..	08/14/2019	08/14/2020	4,943	7,253,536	1467.522100	0	345,297	0	852,992		852,992	507,694	0	0	0	0		0/0
RUSSELL 2000 9/14/2020 Strike @ 1578.138 4642L$112	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr... EYKN6V0ZCB8VD9IULB80...	09/13/2019	09/14/2020	6,285	9,918,471	1578.138000	0	462,100	0	556,049		556,049	93,949	0	0	0	0		0/0
RUSSELL 2000 10/14/2020 Strike @ 1505.429 4642L$113	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr... EYKN6V0ZCB8VD9IULB80...	10/14/2019	10/14/2020	5,230	7,873,619	1505.429000	0	371,968	0	870,292		870,292	498,324	0	0	0	0		0/0
RUSSELL 2000 11/13/2020 Strike @ 1588.7936 4642L$114	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653..	11/14/2019	11/13/2020	4,981	7,914,226	1588.793600	0	597,061	0	662,194		662,194	65,133	0	0	0	0		0/0
RUSSELL 2000 12/14/2020 Strike @ 1637.976 4642L$115	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14..	12/13/2019	12/14/2020	4,635	7,591,380	1637.976000	0	314,283	0	384,641		384,641	70,357	0	0	0	0		0/0
S&P 500 1/14/2020 Strike @ 2582.61 7846L$121	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr... EYKN6V0ZCB8VD9IULB80...	01/14/2019	01/14/2020	10,863	28,054,763	2582.610000	0	2,063,937	0	7,050,865		7,050,865	4,986,928	0	0	0	0		0/0
S&P 500 1/14/2020 Strike @ 2582.61 7846L$122	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr... EYKN6V0ZCB8VD9IULB80...	01/14/2019	01/14/2020	4,762	12,298,389	2582.610000	0	905,194	0	3,090,893		3,090,893	2,185,700	0	0	0	0		0/0
S&P 500 2/14/2020 Strike @ 2745.73 7846L$124	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr... EYKN6V0ZCB8VD9IULB80...	02/14/2019	02/14/2020	31,379	86,156,916	2745.730000	0	5,629,622	0	15,332,333		15,332,333	9,702,710	0	0	0	0		0/0
S&P 500 2/14/2020 Strike @ 2745.73 7846L$125	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr... EYKN6V0ZCB8VD9IULB80...	02/14/2019	02/14/2020	7,730	21,223,422	2745.730000	0	1,386,770	0	3,776,883		3,776,883	2,390,113	0	0	0	0		0/0

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 3/13/2020 Strike @ 2808.48 7846L$127	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	03/14/2019..	03/13/2020...	38,687	108,651,132	2808.480000..	0	6,780,802	0	16,701,121		16,701,121	9,920,319	0	0	0	0		0/0
S&P 500 3/13/2020 Strike @ 2808.48 7846L$128	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	03/14/2019..	03/13/2020...	10,703	30,058,235	2808.480000..	0	1,875,903	0	4,620,350		4,620,350	2,744,447	0	0	0	0		0/0
S&P 500 4/14/2020 Strike @ 2907.41 7846L$130	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653..	04/12/2019..	04/14/2020...	13,672	39,750,604	2907.410000..	0	2,351,613	0	4,803,573		4,803,573	2,451,960	0	0	0	0		0/0
S&P 500 4/14/2020 Strike @ 2907.41 7846L$131	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653..	04/12/2019..	04/14/2020...	25,201	73,269,494	2907.410000..	0	4,334,563	0	8,311,173		8,311,173	3,976,608	0	0	0	0		0/0
S&P 500 5/14/2020 Strike @ 2834.41 7846L$133	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	05/14/2019..	05/14/2020...	10,567	29,952,316	2834.410000..	0	1,946,900	0	4,490,519		4,490,519	2,543,619	0	0	0	0		0/0
S&P 500 5/14/2020 Strike @ 2834.41 7846L$134	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	05/14/2019..	05/14/2020...	4,371	12,389,546	2834.410000..	0	805,305	0	1,857,469		1,857,469	1,052,164	0	0	0	0		0/0
S&P 500 6/12/2020 Strike @ 2886.98 7846L$136	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	06/14/2019..	06/12/2020...	12,109	34,957,055	2886.980000..	0	2,163,200	0	4,675,074		4,675,074	2,511,874	0	0	0	0		0/0
S&P 500 7/14/2020 Strike @ 3013.77 7846L$138	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	07/12/2019..	07/14/2020...	10,003	30,145,747	3013.770000..	0	1,795,700	0	2,924,679		2,924,679	1,128,979	0	0	0	0		0/0
S&P 500 8/14/2020 Strike @ 2840.6 7846L$141	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653..	08/14/2019..	08/14/2020...	13,044	37,051,991	2840.600000..	0	2,529,438	0	4,228,035		4,228,035	1,698,597	0	0	0	0		0/0
S&P 500 9/14/2020 Strike @ 3007.39 7846L$142	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	09/13/2019..	09/14/2020...	12,898	38,789,797	3007.390000..	0	2,491,946	0	4,093,455		4,093,455	1,601,510	0	0	0	0		0/0
S&P 500 9/14/2020 Strike @ 3007.39 7846L$143	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	09/13/2019..	09/14/2020...	3,419	10,282,597	3007.390000..	0	660,578	0	1,085,114		1,085,114	424,536	0	0	0	0		0/0
S&P 500 10/14/2020 Strike @ 2966.15 7846L$145	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	10/14/2019..	10/14/2020...	9,029	26,782,495	2966.150000..	0	1,766,617	0	3,246,338		3,246,338	1,479,721	0	0	0	0		0/0
S&P 500 11/13/2020 Strike @ 3096.63 7846L$148	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653..	11/14/2019..	11/13/2020...	7,833	24,255,129	3096.630000..	0	1,522,763	0	2,002,568		2,002,568	479,805	0	0	0	0		0/0
S&P 500 12/14/2020 Strike @ 3168.8 7846L$149	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14..	12/13/2019..	12/14/2020...	6,889	21,829,927	3168.800000..	0	1,386,201	0	1,601,422		1,601,422	215,221	0	0	0	0		0/0
BARCLAYS CUSTOM 01/14/2020 Strike @ 160.382 BXIIG$003	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319....	01/13/2017..	01/14/2020...	6,329	1,015,053	160.382000....	48,722	0	0	193,895		193,895	147,649	0	0	0	0		0/0
BARCLAYS CUSTOM 02/14/2020 Strike @ 160.0548 BXIIG$004	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319....	02/15/2017..	02/14/2020...	1,796	287,394	160.054800....	13,766	0	0	55,494		55,494	41,819	0	0	0	0		0/0
BARCLAYS CUSTOM 3/13/2020 Strike @ 160.0319 BXIIG$005	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319....	03/14/2017..	03/13/2020...	2,517	402,848	160.031900....	19,529	0	0	77,751		77,751	58,321	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2020 Strike @ 163.3022 BXIIG$006	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319....	04/13/2017..	04/14/2020...	7,309	1,193,582	163.302200....	57,173	0	0	201,653		201,653	158,502	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2020 Strike @ 166.4841 BXIIG$007	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319....	05/12/2017..	05/14/2020...	3,330	554,357	166.484100....	26,498	0	0	81,241		81,241	66,364	0	0	0	0		0/0
BARCLAYS CUSTOM 6/12/2020 Strike @ 168.9675 BXIIG$008	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319....	06/14/2017..	06/12/2020...	8,003	1,352,255	168.967500....	64,232	0	0	175,580		175,580	144,035	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2020 Strike @ 167.017 BXIIG$009	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319....	07/14/2017..	07/14/2020...	3,843	641,846	167.017000....	30,560	0	0	91,526		91,526	74,395	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2020 Strike @ 166.3356 BXIIG$010	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319....	08/14/2017..	08/14/2020...	2,470	410,886	166.335600....	19,681	0	0	60,420		60,420	48,412	0	0	0	0		0/0

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
BARCLAYS CUSTOM 9/14/2020 Strike @ 168.6971 BXIIG$011	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/14/2017	09/14/2020	10,925	1,843,018	168.697100	87,728	0	0	241,988		241,988	198,182	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2020 Strike @ 173.3773 BXIIG$012	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/13/2017	10/14/2020	4,657	807,371	173.377300	38,188	0	0	82,608		82,608	70,470	0	0	0	0		0/0
BARCLAYS CUSTOM 11/13/2020 Strike @ 176.2006 BXIIG$013	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/14/2017	11/13/2020	6,497	1,144,856	176.200600	54,402	0	0	99,094		99,094	86,002	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2020 Strike @ 176.7431 BXIIG$014	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/15/2017	12/14/2020	12,689	2,242,718	176.743100	106,043	0	0	188,541		188,541	163,358	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2021 Strike @ 175.9437 BXIIG$015	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/12/2018	01/14/2021	24,543	4,318,237	175.943700	203,781	0	0	382,900		382,900	327,895	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2021 Strike @ 175.9437 BXIIG$016	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/05/2018	01/14/2021	6,271	1,103,280	175.943700	52,046	0	0	97,828		97,828	83,775	0	0	0	0		0/0
BARCLAYS CUSTOM 2/12/2021 Strike @ 168.0285 BXIIG$017	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/14/2018	02/12/2021	176,309	29,624,977	168.028500	1,401,840	0	0	4,084,033		4,084,033	3,061,345	0	0	0	0		0/0
BARCLAYS CUSTOM 3/12/2021 Strike @ 169.6624 BXIIG$018	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/14/2018	03/12/2021	179,596	30,470,666	169.662400	1,426,613	0	0	3,899,469		3,899,469	2,955,449	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2021 Strike @ 169.8689 BXIIG$019	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2018	04/14/2021	75,659	12,852,142	169.868900	601,552	0	0	1,634,141		1,634,141	1,233,051	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2021 Strike @ 170.7436 BXIIG$020	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/15/2018	05/14/2021	18,395	3,140,799	170.743600	153,229	0	0	384,143		384,143	290,438	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2021 Strike @ 172.2793 BXIIG$023	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/15/2018	06/14/2021	4,930	849,292	172.279300	41,260	0	0	96,821		96,821	73,814	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2021 Strike @ 174.1576 BXIIG$025	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/13/2018	07/14/2021	10,547	1,836,783	174.157600	85,383	0	0	191,670		191,670	147,592	0	0	0	0		0/0
BARCLAYS CUSTOM 8/13/2021 Strike @ 172.9247 BXIIG$026	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/15/2018	08/13/2021	5,825	1,007,292	172.924700	46,979	0	0	111,280		111,280	85,769	0	0	0	0		0/0
BARCLAYS CUSTOM 8/13/2021 Strike @ 172.9247 BXIIG$027	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/15/2018	08/13/2021	1,905	329,456	172.924700	15,366	0	0	36,397		36,397	28,053	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2021 Strike @ 173.2475 BXIIG$030	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/18/2018	09/14/2021	11,593	2,008,498	173.247500	93,581	0	0	219,317		219,317	168,579	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2021 Strike @ 168.2026 BXIIG$032	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/15/2018	10/14/2021	4,288	721,229	168.202600	33,402	0	0	99,643		99,643	72,731	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2020 Strike @ 167.5568 BXIIG$033	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/16/2019	01/14/2020	5,221	874,861	167.556800	0	23,130	0	122,673		122,673	99,543	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2022 Strike @ 167.5568 BXIIG$034	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/16/2019	01/14/2022	543	90,973	167.556800	0	4,257	0	12,989		12,989	8,732	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2020 Strike @ 170.5576 BXIIG$035	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/14/2019	02/14/2020	7,891	1,345,885	170.557600	0	35,826	0	161,638		161,638	125,812	0	0	0	0		0/0
BARCLAYS CUSTOM 6/12/2020 Strike @ 178.9959 BXIIG$036	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/14/2019	06/12/2020	15,148	2,711,357	178.995900	0	72,103	0	188,245		188,245	116,142	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2020 Strike @ 180.8736 BXIIG$037	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/16/2019	07/14/2020	15,395	2,784,536	180.873600	0	74,050	0	168,092		168,092	94,042	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2020 Strike @ 181.3586 BXIIG$038	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/14/2019	08/14/2020	15,229	2,761,903	181.358600	0	74,013	0	162,157		162,157	88,144	0	0	0	0		0/0

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
BARCLAYS CUSTOM 9/14/2020 Strike @ 184.7776 BXIIG$039	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/16/2019	09/14/2020	17,705	3,271,474	184.777600	0	87,285	0	145,384		145,384	58,099	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2020 Strike @ 187.6872 BXIIG$040	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/14/2019	10/14/2020	12,270	2,302,954	187.687200	0	61,474	0	79,703		79,703	18,229	0	0	0	0		0/0
BARCLAYS CUSTOM 11/13/2020 Strike @ 189.9725 BXIIG$041	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/14/2019	11/13/2020	2,215	420,873	189.972500	0	11,232	0	11,829		11,829	597	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2022 Strike @ 189.9725 BXIIG$042	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/14/2019	11/14/2022	3,054	580,210	189.972500	0	27,854	0	28,931		28,931	1,077	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2020 Strike @ 191.6586 BXIIG$043	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2019	12/14/2020	1,652	316,616	191.658600	0	8,458	0	7,604		7,604	(854)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2022 Strike @ 191.6586 BXIIG$044	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/16/2019	12/14/2022	1,910	366,108	191.658600	0	17,536	0	16,756		16,756	(780)	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$026 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/06/2018	12/06/2023	273,000,000	273,000,000	2.750000	10,504,305	0	0	20,641,269		20,641,269	8,800,653	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$028 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	Credit Suisse ANGGYXNX0JLX3X63JN86	12/06/2018	12/06/2023	246,000,000	246,000,000	2.750000	9,450,000	0	0	18,647,748		18,647,748	7,873,676	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$030 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	Bank of America Merr EYKN6V0ZCB8VD9IULB80	12/06/2018	12/06/2023	245,000,000	245,000,000	2.750000	9,300,000	0	0	18,539,350		18,539,350	7,894,590	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$032 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	BNP Paribas KVQR4N79VEW8JPSK1K14	12/06/2018	12/06/2023	275,000,000	275,000,000	2.750000	10,615,000	0	0	21,424,449		21,424,449	9,456,018	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$034 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	Goldman Sachs W22LROWP2IHZNBB6K528	12/06/2018	12/06/2023	261,000,000	261,000,000	2.750000	9,450,000	0	0	19,811,814		19,811,814	8,461,301	0	0	0	0		0/0
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										54,040,859	50,632,011	0	214,375,256	XXX	214,375,256	104,163,417	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
RUSSELL 2000 01/13/2020 Strike @ 1510.58 46428$080 Periodic 01/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	01/15/2020	10,629	16,055,275	1510.58	0	0	0	(758,498)		(758,498)	(758,498)	0	0	0	0		0/0
RUSSELL 2000 02/13/2020 Strike @ 1510.58 46428$081 Periodic 02/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	02/17/2020	10,629	16,055,275	1510.58	0	0	0	(783,107)		(783,107)	(783,107)	0	0	0	0		0/0
RUSSELL 2000 03/13/2020 Strike @ 1510.58 46428$082 Periodic 03/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	03/17/2020	10,629	16,055,275	1510.58	0	0	0	(779,529)		(779,529)	(779,529)	0	0	0	0		0/0
RUSSELL 2000 04/13/2020 Strike @ 1510.58 46428$083 Periodic 04/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	04/15/2020	10,629	16,055,275	1510.58	0	0	0	(770,164)		(770,164)	(770,164)	0	0	0	0		0/0
RUSSELL 2000 05/13/2020 Strike @ 1510.58 46428$084 Periodic 05/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	05/15/2020	10,629	16,055,275	1510.58	0	0	0	(763,130)		(763,130)	(763,130)	0	0	0	0		0/0
RUSSELL 2000 06/12/2020 Strike @ 1510.58 46428$085 Periodic 06/12/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	06/16/2020	10,629	16,055,275	1510.58	0	0	0	(761,041)		(761,041)	(761,041)	0	0	0	0		0/0
RUSSELL 2000 07/13/2020 Strike @ 1510.58 46428$086 Periodic 07/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	07/15/2020	10,629	16,055,275	1510.58	0	0	0	(766,155)		(766,155)	(766,155)	0	0	0	0		0/0

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 08/13/2020 Strike @ 1510.58 46428$087 Periodic 08/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	08/17/2020	10,629	16,055,275	1510.58	0	0	0	(764,692)		(764,692)	(764,692)	0	0	0	0		0/0
RUSSELL 2000 09/11/2020 Strike @ 1578.14 46428$088 Periodic 09/11/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	09/13/2019	09/15/2020	16,896	26,664,285	1578.14	0	0	0	(955,540)		(955,540)	(955,540)	0	0	0	0		0/0
RUSSELL 2000 10/09/2020 Strike @ 1511.9 46428$089 Periodic 10/09/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/11/2019	10/14/2020	11,568	17,489,100	1511.9	0	0	0	(725,451)		(725,451)	(725,451)	0	0	0	0		0/0
RUSSELL 2000 11/13/2020 Strike @ 1589.179 46428$090 Periodic 11/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	11/13/2019	11/17/2020	9,225	14,659,604	1589.179	0	0	0	(380,344)		(380,344)	(380,344)	0	0	0	0		0/0
RUSSELL 2000 12/11/2020 Strike @ 1637.98 46428$091 Periodic 12/11/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/13/2019	12/15/2020	9,643	15,794,697	1637.98	0	0	0	(152,015)		(152,015)	(152,015)	0	0	0	0		0/0
FTSE 100 01/17/2020 Strike @ 7189.65 50424Q$$4 Periodic 01/17/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/19/2019	01/22/2020	1,298	9,328,715	7189.65	0	0	0	(364,576)		(364,576)	(364,576)	0	0	0	0		0/0
FTSE 100 02/19/2020 Strike @ 7189.65 50424Q$$5 Periodic 02/19/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/19/2019	02/21/2020	1,298	9,328,715	7189.65	0	0	0	(362,879)		(362,879)	(362,879)	0	0	0	0		0/0
FTSE 100 03/19/2020 Strike @ 7189.65 50424Q$$6 Periodic 03/19/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/19/2019	03/22/2020	1,298	9,328,715	7189.65	0	0	0	(367,422)		(367,422)	(367,422)	0	0	0	0		0/0
FTSE 100 04/17/2020 Strike @ 7189.65 50424Q$$7 Periodic 04/17/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/19/2019	04/21/2020	1,298	9,328,715	7189.65	0	0	0	(364,526)		(364,526)	(364,526)	0	0	0	0		0/0
FTSE 100 05/19/2020 Strike @ 7189.65 50424Q$$8 Periodic 05/19/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/19/2019	05/21/2020	1,298	9,328,715	7189.65	0	0	0	(360,382)		(360,382)	(360,382)	0	0	0	0		0/0
FTSE 100 06/19/2020 Strike @ 7189.65 50424Q$$9 Periodic 06/19/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/19/2019	06/23/2020	1,298	9,328,715	7189.65	0	0	0	(352,454)		(352,454)	(352,454)	0	0	0	0		0/0
FTSE 100 07/17/2020 Strike @ 7189.65 50424Q$00 Periodic 07/17/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/19/2019	07/21/2020	1,298	9,328,715	7189.65	0	0	0	(342,460)		(342,460)	(342,460)	0	0	0	0		0/0
FTSE 100 08/19/2020 Strike @ 7189.65 50424Q$01 Periodic 08/19/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/19/2019	08/21/2020	1,298	9,328,715	7189.65	0	0	0	(345,415)		(345,415)	(345,415)	0	0	0	0		0/0
FTSE 100 09/18/2020 Strike @ 7356.42 50424Q$02 Periodic 09/18/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/19/2019	09/22/2020	1,919	14,113,365	7356.42	0	0	0	(369,321)		(369,321)	(369,321)	0	0	0	0		0/0
FTSE 100 10/16/2020 Strike @ 7161.83 50424Q$03 Periodic 10/16/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	10/18/2019	10/20/2020	1,819	13,030,234	7161.83	0	0	0	(331,938)		(331,938)	(331,938)	0	0	0	0		0/0
FTSE 100 11/19/2020 Strike @ 7323.8 50424Q$04 Periodic 11/19/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	11/19/2019	11/23/2020	1,327	9,717,291	7323.8	0	0	0	(149,805)		(149,805)	(149,805)	0	0	0	0		0/0
FTSE 100 12/18/2020 Strike @ 7573.82 50424Q$05 Periodic 12/18/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	12/19/2019	12/22/2020	957	7,250,569	7573.82	0	0	0	2,222		2,222	2,222	0	0	0	0		0/0
NIKKEI 225 01/17/2020 Strike @ 22492.68 65411Q$$3 Periodic 01/17/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/18/2019	01/22/2020	236	5,309,172	22493	0	0	0	(153,292)		(153,292)	(153,292)	0	0	0	0		0/0
NIKKEI 225 02/18/2020 Strike @ 22492.68 65411Q$$4 Periodic 02/18/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/18/2019	02/20/2020	236	5,309,172	22493	0	0	0	(155,723)		(155,723)	(155,723)	0	0	0	0		0/0
NIKKEI 225 03/18/2020 Strike @ 22492.68 65411Q$$5 Periodic 03/18/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/18/2019	03/20/2020	236	5,309,172	22493	0	0	0	(155,967)		(155,967)	(155,967)	0	0	0	0		0/0
NIKKEI 225 04/17/2020 Strike @ 22492.68 65411Q$$6 Periodic 04/17/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/18/2019	04/21/2020	236	5,309,172	22493	0	0	0	(162,593)		(162,593)	(162,593)	0	0	0	0		0/0
NIKKEI 225 05/18/2020 Strike @ 22492.68 65411Q$$7 Periodic 05/18/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/18/2019	05/20/2020	236	5,309,172	22493	0	0	0	(165,943)		(165,943)	(165,943)	0	0	0	0		0/0

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NIKKEI 225 06/18/2020 Strike @ 22492.68 65411Q$$8 Periodic 06/18/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/18/2019	06/22/2020	236	5,309,172	22493	0	0	0	(163,253)		(163,253)	(163,253)	0	0	0	0		0/0
NIKKEI 225 07/17/2020 Strike @ 22492.68 65411Q$$9 Periodic 07/17/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/18/2019	07/21/2020	236	5,309,172	22493	0	0	0	(163,859)		(163,859)	(163,859)	0	0	0	0		0/0
NIKKEI 225 08/18/2020 Strike @ 22492.68 65411Q$10 Periodic 08/18/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/18/2019	08/20/2020	236	5,309,172	22493	0	0	0	(166,122)		(166,122)	(166,122)	0	0	0	0		0/0
NIKKEI 225 09/18/2020 Strike @ 22492.68 65411Q$11 Periodic 09/18/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/18/2019	09/22/2020	236	5,309,172	22493	0	0	0	(165,705)		(165,705)	(165,705)	0	0	0	0		0/0
NIKKEI 225 10/16/2020 Strike @ 22492.68 65411Q$12 Periodic 10/16/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/18/2019	10/20/2020	236	5,309,172	22493	0	0	0	(172,161)		(172,161)	(172,161)	0	0	0	0		0/0
NIKKEI 225 11/19/2020 Strike @ 23292.65 65411Q$13 Periodic 11/19/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	11/19/2019	11/23/2020	294	6,840,353	23293	0	0	0	(91,218)		(91,218)	(91,218)	0	0	0	0		0/0
NIKKEI 225 12/18/2020 Strike @ 23964.85 65411Q$14 Periodic 12/18/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	12/19/2019	12/22/2020	265	6,352,842	23965	0	0	0	20,615		20,615	20,615	0	0	0	0		0/0
NASDAQ 100 01/13/2020 Strike @ 7728.15 73935$072 Periodic 01/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	01/15/2020	1,281	9,898,678	7728.15	0	0	0	(482,278)		(482,278)	(482,278)	0	0	0	0		0/0
NASDAQ 100 02/13/2020 Strike @ 7728.15 73935$073 Periodic 02/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	02/17/2020	1,281	9,898,678	7728.15	0	0	0	(500,043)		(500,043)	(500,043)	0	0	0	0		0/0
NASDAQ 100 03/13/2020 Strike @ 7728.15 73935$074 Periodic 03/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	03/17/2020	1,281	9,898,678	7728.15	0	0	0	(504,825)		(504,825)	(504,825)	0	0	0	0		0/0
NASDAQ 100 04/13/2020 Strike @ 7728.15 73935$075 Periodic 04/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	04/15/2020	1,281	9,898,678	7728.15	0	0	0	(500,582)		(500,582)	(500,582)	0	0	0	0		0/0
NASDAQ 100 05/13/2020 Strike @ 7728.15 73935$076 Periodic 05/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	05/15/2020	1,281	9,898,678	7728.15	0	0	0	(501,688)		(501,688)	(501,688)	0	0	0	0		0/0
NASDAQ 100 06/12/2020 Strike @ 7728.15 73935$077 Periodic 06/12/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	06/16/2020	1,281	9,898,678	7728.15	0	0	0	(501,952)		(501,952)	(501,952)	0	0	0	0		0/0
NASDAQ 100 07/13/2020 Strike @ 7728.15 73935$078 Periodic 07/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	07/15/2020	1,281	9,898,678	7728.15	0	0	0	(496,685)		(496,685)	(496,685)	0	0	0	0		0/0
NASDAQ 100 08/13/2020 Strike @ 7728.15 73935$079 Periodic 08/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	08/17/2020	1,281	9,898,678	7728.15	0	0	0	(496,438)		(496,438)	(496,438)	0	0	0	0		0/0
NASDAQ 100 09/11/2020 Strike @ 7892.96 73935$080 Periodic 09/11/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	09/13/2019	09/15/2020	2,083	16,439,615	7892.96	0	0	0	(698,652)		(698,652)	(698,652)	0	0	0	0		0/0
NASDAQ 100 10/09/2020 Strike @ 7843.875 73935$081	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/11/2019	10/14/2020	1,375	10,782,740	7843.875	0	0	0	(471,653)		(471,653)	(471,653)	0	0	0	0		0/0
NASDAQ 100 11/13/2020 Strike @ 8259.813 73935$082 Periodic 11/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	11/13/2019	11/17/2020	1,183	9,770,368	8259.813	0	0	0	(278,063)		(278,063)	(278,063)	0	0	0	0		0/0
NASDAQ 100 12/11/2020 Strike @ 8487.71 73935$083 Periodic 12/11/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/13/2019	12/15/2020	1,549	13,149,670	8487.71	0	0	0	(189,913)		(189,913)	(189,913)	0	0	0	0		0/0
S&P 500 01/13/2020 Strike @ 2926.32 78462$097 Periodic 01/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	01/15/2020	24,812	72,607,881	2926.32	0	0	0	(2,965,635)		(2,965,635)	(2,965,635)	0	0	0	0		0/0
S&P 500 02/13/2020 Strike @ 2926.32 78462$098 Periodic 02/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	02/17/2020	24,812	72,607,881	2926.32	0	0	0	(3,095,204)		(3,095,204)	(3,095,204)	0	0	0	0		0/0
S&P 500 03/13/2020 Strike @ 2926.32 78462$099 Periodic 03/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	03/17/2020	24,812	72,607,881	2926.32	0	0	0	(3,126,470)		(3,126,470)	(3,126,470)	0	0	0	0		0/0

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 04/13/2020 Strike @ 2926.32 78462$100 Periodic 04/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	04/15/2020	24,812	72,607,881	2926.32	0	0	0	(3,083,175)		(3,083,175)	(3,083,175)	0	0	0	0		0/0
S&P 500 05/13/2020 Strike @ 2926.32 78462$101 Periodic 05/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	05/15/2020	24,812	72,607,881	2926.32	0	0	0	(3,055,274)		(3,055,274)	(3,055,276)	0	0	0	0		0/0
S&P 500 06/12/2020 Strike @ 2926.32 78462$102 Periodic 06/12/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	06/16/2020	24,812	72,607,881	2926.32	0	0	0	(3,025,607)		(3,025,607)	(3,025,607)	0	0	0	0		0/0
S&P 500 07/13/2020 Strike @ 2926.32 78462$103 Periodic 07/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	07/15/2020	24,812	72,607,881	2926.32	0	0	0	(2,976,152)		(2,976,152)	(2,976,152)	0	0	0	0		0/0
S&P 500 08/13/2020 Strike @ 2926.32 78462$104 Periodic 08/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	08/17/2020	24,812	72,607,881	2926.32	0	0	0	(2,866,803)		(2,866,803)	(2,866,803)	0	0	0	0		0/0
S&P 500 09/11/2020 Strike @ 3007.39 78462$105 Periodic 09/11/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	09/13/2019	09/15/2020	40,097	120,586,054	3007.39	0	0	0	(3,826,945)		(3,826,945)	(3,826,944)	0	0	0	0		0/0
S&P 500 10/09/2020 Strike @ 2970.27 78462$106 Periodic 10/09/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/11/2019	10/14/2020	26,628	79,092,498	2970.27	0	0	0	(2,681,906)		(2,681,906)	(2,681,906)	0	0	0	0		0/0
S&P 500 11/13/2020 Strike @ 3094.04 78462$107 Periodic 11/13/2020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/13/2019	11/17/2020	29,552	91,435,318	3094.04	0	0	0	(1,737,671)		(1,737,671)	(1,737,671)	0	0	0	0		0/0
S&P 500 12/11/2020 Strike @ 3168.8 78462$108 Periodic 12/11/2020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	12/13/2019	12/15/2020	29,512	93,519,178	3168.8	0	0	0	(763,804)		(763,804)	(763,804)	0	0	0	0		0/0
S&P 500 01/31/2020 Strike @ 1380.00 78462F$56	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	01/31/2020	115	158,700	1380.000000	37,835	0	0	0		0	(974)	0	0	0	0		0/0
S&P 500 02/28/2020 Strike @ 1380.00 78462F$57	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	01/28/2020	65	89,700	1380.000000	21,385	0	0	0		0	(609)	0	0	0	0		0/0
S&P 500 3/31/2020 Strike @ 1089.41 78462F$58	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/17/2010	03/31/2020	315	343,164	1089.410000	93,410	0	0	0		0	(949)	0	0	0	0		0/0
S&P 500 4/30/2020 Strike @ 1089.41 78462F$59	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/17/2010	04/30/2020	250	272,353	1089.410000	74,010	0	0	1		1	(837)	0	0	0	0		0/0
S&P 500 5/29/2020 Strike @ 1049.00 78462F$60	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	05/29/2020	135	141,615	1049.000000	41,303	0	0	1		1	(411)	0	0	0	0		0/0
S&P 500 6/30/2020 Strike @ 1049.00 78462F$61	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	06/30/2020	120	125,880	1049.000000	35,208	0	0	2		2	(411)	0	0	0	0		0/0
S&P 500 7/31/2020 Strike @ 1049.33 78462F$62	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	07/31/2020	105	110,180	1049.330000	30,864	0	0	4		4	(403)	0	0	0	0		0/0
S&P 500 8/31/2020 Strike @ 1049.33 78462F$63	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	08/31/2020	120	125,920	1049.330000	35,348	0	0	8		8	(515)	0	0	0	0		0/0
S&P 500 09/30/2020 Strike @ 1141.20 78462F$64	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	09/30/2020	20	22,824	1141.200000	4,658	0	0	0		0	(145)	0	0	0	0		0/0
S&P 500 10/30/2020 Strike @ 1183.26 78462F$65	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	10/30/2020	25	29,582	1183.260000	6,185	0	0	1		1	(225)	0	0	0	0		0/0
S&P 500 11/30/2020 Strike @ 1180.55 78462F$66	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	11/30/2020	45	53,125	1180.550000	11,122	0	0	2		2	(425)	0	0	0	0		0/0
S&P 500 12/31/2020 Strike @ 1257.64 78462F$67	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	12/31/2020	65	81,747	1257.640000	17,796	0	0	12		12	(845)	0	0	0	0		0/0
S&P 500 01/29/2021 Strike @ 1286.12 78462F$68	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	01/29/2021	75	96,459	1286.120000	21,324	0	0	23		23	(1,129)	0	0	0	0		0/0

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 02/26/2021 Strike @ 1327.22 78462F$69	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	02/26/2021	95	126,086	1327.220000	28,446	0	0	53		53	(1,701)	0	0	0	0		0/0
S&P 500 03/31/2021 Strike @ 1325.83 78462F$70	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	03/31/2021	155	205,504	1325.830000	46,387	0	0	120		120	(2,919)	0	0	0	0		0/0
S&P 500 04/30/2021 Strike @ 1363.61 78462F$71	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	04/30/2021	120	163,633	1363.610000	37,620	0	0	151		151	(2,628)	0	0	0	0		0/0
S&P 500 05/28/2021 Strike @ 1257.60 78462F$72	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company. 8I5DZWZKVSZI1NUHU748	01/25/2012	05/28/2021	393	494,237	1257.600000	145,214	0	0	906		906	(5,749)	0	0	0	0		0/0
S&P 500 06/30/2021 Strike @ 1257.60 78462F$73	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company. 8I5DZWZKVSZI1NUHU748	01/25/2012	06/30/2021	621	780,970	1257.600000	230,056	0	0	1,642		1,642	(9,449)	0	0	0	0		0/0
S&P 500 07/30/2021 Strike @ 1257.60 78462F$74	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company. 8I5DZWZKVSZI1NUHU748	01/25/2012	07/30/2021	203	255,293	1257.600000	75,313	0	0	608		608	(3,182)	0	0	0	0		0/0
S&P 500 08/31/2021 Strike @ 1257.60 78462F$75	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company. 8I5DZWZKVSZI1NUHU748	01/25/2012	08/31/2021	223	280,445	1257.600000	83,041	0	0	762		762	(3,628)	0	0	0	0		0/0
S&P 500 09/30/2021 Strike @ 1257.60 78462F$76	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company. 8I5DZWZKVSZI1NUHU748	01/25/2012	09/30/2021	114	143,366	1257.600000	42,517	0	0	436		436	(1,905)	0	0	0	0		0/0
S&P 500 10/29/2021 Strike @ 1257.60 78462F$77	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company. 8I5DZWZKVSZI1NUHU748	01/25/2012	10/29/2021	211	265,354	1257.600000	78,819	0	0	896		896	(3,614)	0	0	0	0		0/0
S&P 500 11/30/2021 Strike @ 1257.60 78462F$78	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company. 8I5DZWZKVSZI1NUHU748	01/25/2012	11/30/2021	235	295,536	1257.600000	88,085	0	0	1,112		1,112	(4,147)	0	0	0	0		0/0
S&P 500 12/31/2021 Strike @ 1257.60 78462F$79	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company. 8I5DZWZKVSZI1NUHU748	01/25/2012	12/31/2021	517	650,179	1257.600000	194,165	0	0	2,669		2,669	(9,383)	0	0	0	0		0/0
EURO STOXX 50 01/17/2020 Strike @ 3369.37 78463Q$$4 Periodic 01/17/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/19/2019	01/22/2020	2,437	8,212,705	3369.37	0	0	0	(356,438)		(356,438)	(356,438)	0	0	0	0		0/0
EURO STOXX 50 02/19/2020 Strike @ 3369.37 78463Q$$5 Periodic 02/19/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/19/2019	02/21/2020	2,437	8,212,705	3369.37	0	0	0	(374,084)		(374,084)	(374,084)	0	0	0	0		0/0
EURO STOXX 50 03/19/2020 Strike @ 3369.37 78463Q$$6 Periodic 03/19/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/19/2019	03/22/2020	2,437	8,212,705	3369.37	0	0	0	(376,849)		(376,849)	(376,849)	0	0	0	0		0/0
EURO STOXX 50 04/17/2020 Strike @ 3369.37 78463Q$$7 Periodic 04/17/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/19/2019	04/21/2020	2,437	8,212,705	3369.37	0	0	0	(386,848)		(386,848)	(386,848)	0	0	0	0		0/0
EURO STOXX 50 05/19/2020 Strike @ 3369.37 78463Q$$8 Periodic 05/19/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/19/2019	05/21/2020	2,437	8,212,705	3369.37	0	0	0	(424,404)		(424,404)	(424,404)	0	0	0	0		0/0
EURO STOXX 50 06/19/2020 Strike @ 3369.37 78463Q$$9 Periodic 06/19/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/19/2019	06/23/2020	2,437	8,212,705	3369.37	0	0	0	(427,599)		(427,599)	(427,598)	0	0	0	0		0/0
EURO STOXX 50 07/17/2020 Strike @ 3369.37 78463Q$00 Periodic 07/17/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/19/2019	07/21/2020	2,437	8,212,705	3369.37	0	0	0	(427,498)		(427,498)	(427,498)	0	0	0	0		0/0
EURO STOXX 50 08/19/2020 Strike @ 3369.37 78463Q$01 Periodic 08/19/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/19/2019	08/21/2020	2,437	8,212,705	3369.37	0	0	0	(427,088)		(427,088)	(427,088)	0	0	0	0		0/0
EURO STOXX 50 09/18/2020 Strike @ 3552.65 78463Q$02 Periodic 09/18/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/19/2019	09/22/2020	3,497	12,424,967	3552.65	0	0	0	(448,821)		(448,821)	(448,821)	0	0	0	0		0/0
EURO STOXX 50 10/16/2020 Strike @ 3579.59 78463Q$03 Periodic 10/16/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	10/18/2019	10/20/2020	3,205	11,471,405	3579.59	0	0	0	(435,778)		(435,778)	(435,778)	0	0	0	0		0/0
EURO STOXX 50 11/19/2020 Strike @ 3696.56 78463Q$04 Periodic 11/19/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr EYKN6V0ZCB8VD9IULB80	11/19/2019	11/23/2020	2,085	7,705,997	3696.56	0	0	0	(67,074)		(67,074)	(67,074)	0	0	0	0		0/0

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EURO STOXX 50 12/18/2020 Strike @ 3739.17 78463Q$05 Periodic 12/18/2020	Variable Annuities	Exhibit 5	Product equity risk	Bank of America Merr...	EYKN6V0ZCB8VD9IULB80...	12/19/2019	12/22/2020	1,900	7,104,685	3739.17	0	0	0	(11,850)		(11,850)	(11,850)	0	0	0	0		0/0
0169999999. Total-Purchased Options-Hedging Other-Put Options											1,480,111	0	0	(56,746,183)	XXX	(56,746,183)	(56,811,775)	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other											55,520,970	50,632,011	0	157,629,073	XXX	157,629,073	47,351,642	0	0	0	0	XXX	XXX
Total Purchased Options																							
0439999999. Total-Purchased Options-Call Options and Warrants											54,040,859	50,632,011	0	214,375,256	XXX	214,375,256	104,163,417	0	0	0	0	XXX	XXX
0449999999. Total-Purchased Options-Put Options											1,480,111	0	0	(56,746,183)	XXX	(56,746,183)	(56,811,775)	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options											55,520,970	50,632,011	0	157,629,073	XXX	157,629,073	47,351,642	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																							
RUSSELL 2000 1/14/2020 Strike @ 1517.923 4642S$099	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr...	EYKN6V0ZCB8VD9IULB80...	01/14/2019	01/14/2020	(5,302)	8,048,680	1517.923000	0	(184,100)	0	(241,816)		(241,816)	(57,716)	0	0	0	0		0/0
RUSSELL 2000 1/14/2020 Strike @ 1513.481 4642S$100	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr...	EYKN6V0ZCB8VD9IULB80...	01/14/2019	01/14/2020	(3,800)	5,751,092	1513.481000	0	(138,041)	0	(190,160)		(190,160)	(52,119)	0	0	0	0		0/0
RUSSELL 2000 2/14/2020 Strike @ 1633.322 4642S$101	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr...	EYKN6V0ZCB8VD9IULB80...	02/14/2019	02/14/2020	(19,615)	32,037,121	1633.322000	0	(516,030)	0	0		0	516,030	0	0	0	0		0/0
RUSSELL 2000 2/14/2020 Strike @ 1636.876 4642S$102	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr...	EYKN6V0ZCB8VD9IULB80...	02/14/2019	02/14/2020	(4,146)	6,786,701	1636.876000	0	(103,960)	0	0		0	103,960	0	0	0	0		0/0
RUSSELL 2000 3/13/2020 Strike @ 1635.175 4642S$103	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr...	EYKN6V0ZCB8VD9IULB80...	03/14/2019	03/13/2020	(14,279)	23,348,942	1635.175000	0	(378,061)	0	(91)		(91)	377,970	0	0	0	0		0/0
RUSSELL 2000 3/13/2020 Strike @ 1639.049 4642S$104	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr...	EYKN6V0ZCB8VD9IULB80...	03/14/2019	03/13/2020	(4,177)	6,845,718	1639.049000	0	(104,757)	0	(19)		(19)	104,738	0	0	0	0		0/0
RUSSELL 2000 4/14/2020 Strike @ 1683.22 4642S$105	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653..	04/12/2019	04/14/2020	(5,716)	9,621,622	1683.220000	0	(92,447)	0	(103,742)		(103,742)	(11,295)	0	0	0	0		0/0
RUSSELL 2000 4/14/2020 Strike @ 1672.76 4642S$106	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653..	04/12/2019	04/14/2020	(8,247)	13,795,218	1672.760000	0	(162,131)	0	(149,619)		(149,619)	12,512	0	0	0	0		0/0
RUSSELL 2000 5/14/2020 Strike @ 1615.891385 4642S$107	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr...	EYKN6V0ZCB8VD9IULB80...	05/14/2019	05/14/2020	(3,548)	5,732,714	1615.891385	0	(128,169)	0	(30,323)		(30,323)	97,846	0	0	0	0		0/0
RUSSELL 2000 5/14/2020 Strike @ 1600.769407 4642S$108	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr...	EYKN6V0ZCB8VD9IULB80...	05/14/2019	05/14/2020	(1,239)	1,982,665	1600.769407	0	(52,600)	0	(20,198)		(20,198)	32,402	0	0	0	0		0/0
RUSSELL 2000 6/12/2020 Strike @ 1613.392 4642S$109	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr...	EYKN6V0ZCB8VD9IULB80...	06/14/2019	06/12/2020	(6,028)	9,725,156	1613.392000	0	(164,772)	0	(129,343)		(129,343)	35,429	0	0	0	0		0/0
RUSSELL 2000 7/14/2020 Strike @ 1660.902 4642S$110	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr...	EYKN6V0ZCB8VD9IULB80...	07/12/2019	07/14/2020	(5,176)	8,597,045	1660.902000	0	(279,400)	0	(48,200)		(48,200)	231,200	0	0	0	0		0/0
RUSSELL 2000 8/14/2020 Strike @ 1554.105904 4642S$111	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653..	08/14/2019	08/14/2020	(4,943)	7,681,495	1554.105904	0	(133,494)	0	(465,268)		(465,268)	(331,774)	0	0	0	0		0/0
RUSSELL 2000 9/14/2020 Strike @ 1672.353 4642S$112	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr...	EYKN6V0ZCB8VD9IULB80...	09/13/2019	09/14/2020	(6,285)	10,510,605	1672.353000	0	(179,424)	0	(168,613)		(168,613)	10,811	0	0	0	0		0/0
RUSSELL 2000 10/14/2020 Strike @ 1591.389 4642S$113	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr...	EYKN6V0ZCB8VD9IULB80...	10/14/2019	10/14/2020	(5,230)	8,323,203	1591.389000	0	(153,609)	0	(494,552)		(494,552)	(340,943)	0	0	0	0		0/0
RUSSELL 2000 11/13/2020 Strike @ 1679.03708 4642S$114	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653..	11/14/2019	11/13/2020	(4,981)	8,363,754	1679.037080	0	(379,419)	0	(361,197)		(361,197)	18,223	0	0	0	0		0/0
RUSSELL 2000 12/14/2020 Strike @ 1725.11632 4642S$115	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14..	12/13/2019	12/14/2020	(4,635)	7,995,241	1725.116323	0	(123,740)	0	(162,435)		(162,435)	(38,696)	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 1/14/2020 Strike @ 2726.978 7846S$121	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	01/14/2019..	01/14/2020...	(10,863)	29,623,026	2726.978000..	0	(1,233,516)	0	(5,486,691)		(5,486,691)	(4,253,175)	0	0	0	0		0/0
S&P 500 1/14/2020 Strike @ 2722.329 7846S$122	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	01/14/2019..	01/14/2020...	(4,762)	12,963,731	2722.329000..	0	(551,000)	0	(2,427,273)		(2,427,273)	(1,876,273)	0	0	0	0		0/0
S&P 500 2/14/2020 Strike @ 2895.647 7846S$124	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	02/14/2019..	02/14/2020...	(31,379)	90,861,088	2895.647000..	0	(3,096,610)	0	(10,761,716)		(10,761,716)	(7,665,107)	0	0	0	0		0/0
S&P 500 2/14/2020 Strike @ 2897.843 7846S$125	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	02/14/2019..	02/14/2020...	(7,730)	22,399,196	2897.843000..	0	(756,434)	0	(2,634,718)		(2,634,718)	(1,878,284)	0	0	0	0		0/0
S&P 500 3/13/2020 Strike @ 2962.9464 7846S$127	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	03/14/2019..	03/13/2020...	(38,687)	114,626,944	2962.946400..	0	(3,510,404)	0	(11,157,278)		(11,157,278)	(7,646,875)	0	0	0	0		0/0
S&P 500 3/13/2020 Strike @ 2965.19318 7846S$128	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	03/14/2019..	03/13/2020...	(10,703)	31,735,484	2965.193180..	0	(959,126)	0	(3,065,000)		(3,065,000)	(2,105,873)	0	0	0	0		0/0
S&P 500 4/14/2020 Strike @ 3078.95 7846S$130	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653..	04/12/2019..	04/14/2020...	(13,672)	42,095,928	3078.950000..	0	(1,067,668)	0	(2,802,084)		(2,802,084)	(1,734,416)	0	0	0	0		0/0
S&P 500 4/14/2020 Strike @ 3067.9 7846S$131	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653..	04/12/2019..	04/14/2020...	(25,201)	77,313,995	3067.900000..	0	(2,092,516)	0	(4,848,184)		(4,848,184)	(2,755,667)	0	0	0	0		0/0
S&P 500 5/14/2020 Strike @ 2953.17178 7846S$133	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	05/14/2019..	05/14/2020...	(10,567)	31,207,318	2953.171780..	0	(1,228,045)	0	(3,390,349)		(3,390,349)	(2,162,304)	0	0	0	0		0/0
S&P 500 5/14/2020 Strike @ 2955.43931 7846S$134	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	05/14/2019..	05/14/2020...	(4,371)	12,918,580	2955.439310..	0	(503,000)	0	(1,393,932)		(1,393,932)	(890,932)	0	0	0	0		0/0
S&P 500 6/12/2020 Strike @ 3050.672 7846S$136	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	06/14/2019..	06/12/2020...	(12,109)	36,939,123	3050.672000..	0	(1,097,010)	0	(3,034,188)		(3,034,188)	(1,937,178)	0	0	0	0		0/0
S&P 500 7/14/2020 Strike @ 3180.431 7846S$138	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	07/12/2019..	07/14/2020...	(10,003)	31,812,802	3180.431000..	0	(879,269)	0	(1,681,435)		(1,681,435)	(802,166)	0	0	0	0		0/0
S&P 500 8/14/2020 Strike @ 3005.63886 7846S$141	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653..	08/14/2019..	08/14/2020...	(13,044)	39,204,712	3005.63886....	0	(1,347,480)	0	(2,466,354)		(2,466,354)	(1,118,874)	0	0	0	0		0/0
S&P 500 9/14/2020 Strike @ 3182.119 7846S$142	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	09/13/2019..	09/14/2020...	(12,898)	41,043,480	3182.119000..	0	(1,246,794)	0	(2,451,188)		(2,451,188)	(1,204,395)	0	0	0	0		0/0
S&P 500 9/14/2020 Strike @ 3182.119 7846S$143	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	09/13/2019..	09/14/2020...	(3,419)	10,880,015	3182.119000..	0	(330,506)	0	(649,774)		(649,774)	(319,267)	0	0	0	0		0/0
S&P 500 10/14/2020 Strike @ 3128.992 7846S$145	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr....	EYKN6V0ZCB8VD9IULB80....	10/14/2019..	10/14/2020...	(9,029)	28,252,858	3128.992000..	0	(939,191)	0	(2,151,586)		(2,151,586)	(1,212,395)	0	0	0	0		0/0
S&P 500 11/13/2020 Strike @ 3258.27409 7846S$148	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653..	11/14/2019..	11/13/2020...	(7,833)	25,521,246	3258.274090..	0	(809,663)	0	(1,168,165)		(1,168,165)	(358,502)	0	0	0	0		0/0
S&P 500 12/14/2020 Strike @ 3327.87376 7846S$149	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14..	12/13/2019..	12/14/2020...	(6,889)	22,925,789	3327.873760..	0	(774,963)	0	(950,568)		(950,568)	(175,605)	0	0	0	0		0/0
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants											0	(25,697,349)	0	(65,086,059)	XXX	(65,086,059)	(39,388,710)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																							
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$027 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	Morgan Stanley	4PQUHN3JPFGFNF3BB653..	12/06/2018..	12/06/2023...	(273,000,000)	273,000,000	1.750000	4,328,801	0	0	(8,041,500)		(8,041,500)	(3,072,800)	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$029 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	Credit Suisse	ANGGYXNX0JLX3X63JN86...	12/06/2018..	12/06/2023...	(246,000,000)	246,000,000	1.750000	3,900,000	0	0	(7,281,983)		(7,281,983)	(2,642,948)	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$031 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	Bank of America Merr.... EYKN6V0ZCB8VD9IULB80	12/06/2018	12/06/2023	(245,000,000)	245,000,000	1.750000	3,750,000	0	0	(7,313,910)		(7,313,910)	(2,751,567)	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$033 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	BNP Paribas KVQR4N79VEW8JPSK1K14	12/06/2018	12/06/2023	(275,000,000)	275,000,000	1.750000	4,380,000	0	0	(8,467,447)		(8,467,447)	(3,401,989)	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$035 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	Goldman Sachs W22LROWP2IHZNBB6K528	12/06/2018	12/06/2023	(261,000,000)	261,000,000	1.750000	4,000,000	0	0	(7,748,038)		(7,748,038)	(2,842,654)	0	0	0	0		0/0
0659999999. Total-Written Options-Hedging Other-Put Options										20,358,801	0	0	(38,852,878)	XXX	(38,852,878)	(14,711,958)	0	0	0	0	XXX	XXX
0709999999. Total-Written Options-Hedging Other										20,358,801	(25,697,349)	0	(103,938,937)	XXX	(103,938,937)	(54,100,668)	0	0	0	0	XXX	XXX
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants										0	(25,697,349)	0	(65,086,059)	XXX	(65,086,059)	(39,388,710)	0	0	0	0	XXX	XXX
0939999999. Total-Written Options-Put Options										20,358,801	0	0	(38,852,878)	XXX	(38,852,878)	(14,711,958)	0	0	0	0	XXX	XXX
0989999999. Total-Written Options										20,358,801	(25,697,349)	0	(103,938,937)	XXX	(103,938,937)	(54,100,668)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
CREDIT SUISSE FB USA INC Fixed Rate Currency Swap-R BSWAP1	CSL FINANCE PTY LIMITED Q1297#AF5	Sch D	Currency	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/12/2014	11/12/2024	0	9,038,400	3.78/(1.93)	0	0	173,471	1,176,700		1,176,700	0	156,800	0	0	99,696		100/100
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange										0	0	173,471	1,176,700	XXX	1,176,700	0	156,800	0	0	99,696	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	173,471	1,176,700	XXX	1,176,700	0	156,800	0	0	99,696	XXX	XXX
Total - Swaps																						
1379999999. Total-Swaps-Foreign Exchange										0	0	173,471	1,176,700	XXX	1,176,700	0	156,800	0	0	99,696	XXX	XXX
1409999999. Total-Swaps										0	0	173,471	1,176,700	XXX	1,176,700	0	156,800	0	0	99,696	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	173,471	1,176,700	XXX	1,176,700	0	156,800	0	0	99,696	XXX	XXX
1709999999. Total-Hedging Other										75,879,771	24,934,662	0	53,690,136	XXX	53,690,136	(6,749,026)	0	0	0	0	XXX	XXX
1759999999. TOTAL										75,879,771	24,934,662	173,471	54,866,836	XXX	54,866,836	(6,749,026)	156,800	0	0	99,696	XXX	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Call Options and Warrants																									
RUSSELL 2000 1/14/2019 Strike @ 1591.972 4642L$059	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	01/12/2018.	01/14/2019.	01/14/2019	Expiration	2,475	3,939,526	1591.972000	222,716	0	0	0	222,716		222,712	0	(222,716)	0	0	0	0/0
RUSSELL 2000 1/14/2019 Strike @ 1591.972 4642L$060	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	01/12/2018.	01/14/2019.	01/14/2019	Expiration	2,131	3,391,856	1591.972000	191,755	0	0	0	191,755		191,752	0	(191,755)	0	0	0	0/0
RUSSELL 2000 1/14/2019 Strike @ 1591.972 4642L$061	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	01/12/2018.	01/14/2019.	01/14/2019	Expiration	1,944	3,095,176	1591.972000	174,982	0	0	0	174,982		174,979	0	(174,982)	0	0	0	0/0
RUSSELL 2000 1/14/2019 Strike @ 1591.972 4642L$062	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	01/16/2018.	01/14/2019.	01/14/2019	Expiration	128	203,629	1591.972000	11,512	0	0	0	11,512		11,512	0	(11,512)	0	0	0	0/0
RUSSELL 2000 1/14/2019 Strike @ 1591.972 4642L$063	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	01/16/2018.	01/14/2019.	01/14/2019	Expiration	720	1,146,443	1591.972000	64,813	0	0	0	64,813		64,812	0	(64,813)	0	0	0	0/0
RUSSELL 2000 2/14/2019 Strike @ 1522.096 4642L$064	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/14/2018.	02/14/2019.	02/14/2019	Closing Sale	1,610	2,450,803	1522.096000	161,015	0	92,990	0	161,015		38,042	0	(68,025)	0	0	0	0/0
RUSSELL 2000 2/14/2019 Strike @ 1522.096 4642L$065	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/14/2018.	02/14/2019.	02/14/2019	Closing Sale	2,590	3,942,609	1522.096000	259,026	0	149,593	0	259,026		61,204	0	(109,433)	0	0	0	0/0
RUSSELL 2000 2/14/2019 Strike @ 1522.096 4642L$066	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/14/2018.	02/14/2019.	02/14/2019	Closing Sale	18,300	27,854,813	1522.096000	1,830,030	0	1,056,883	0	1,830,030		432,403	0	(773,147)	0	0	0	0/0
RUSSELL 2000 2/14/2019 Strike @ 1522.096 4642L$067	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/15/2018.	02/14/2019.	02/14/2019	Closing Sale	100	152,179	1522.096000	10,998	0	5,774	0	10,998		3,362	0	(5,224)	0	0	0	0/0
RUSSELL 2000 2/14/2019 Strike @ 1522.096 4642L$068	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/15/2018.	02/14/2019.	02/14/2019	Closing Sale	506	770,652	1522.096000	55,694	0	29,241	0	55,694		17,026	0	(26,453)	0	0	0	0/0
RUSSELL 2000 3/14/2019 Strike @ 1584.3112 4642L$069	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/14/2018.	03/14/2019.	03/14/2019	Expiration	13,618	21,575,308	1584.311200	1,361,810	0	0	0	1,361,810		1,356,440	0	(1,361,810)	0	0	0	0/0
RUSSELL 2000 3/14/2019 Strike @ 1584.3112 4642L$070	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/14/2018.	03/14/2019.	03/14/2019	Expiration	2,786	4,414,461	1584.311200	278,636	0	0	0	278,636		277,537	0	(278,636)	0	0	0	0/0
RUSSELL 2000 3/14/2019 Strike @ 1584.3112 4642L$071	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/14/2018.	03/14/2019.	03/14/2019	Expiration	1,645	2,606,255	1584.311200	164,504	0	0	0	164,504		163,855	0	(164,504)	0	0	0	0/0
RUSSELL 2000 3/14/2019 Strike @ 1584.311 4642L$072	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/15/2018.	03/14/2019.	03/14/2019	Expiration	34	54,421	1584.311000	3,435	0	0	0	3,435		3,421	0	(3,435)	0	0	0	0/0
RUSSELL 2000 3/14/2019 Strike @ 1584.311 4642L$073	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/15/2018.	03/14/2019.	03/14/2019	Expiration	756	1,197,486	1584.311000	75,584	0	0	0	75,584		75,286	0	(75,584)	0	0	0	0/0
RUSSELL 2000 4/12/2019 Strike @ 1549.509 4642L$074	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	04/13/2018.	04/12/2019.	04/12/2019	Closing Sale	3,775	5,849,551	1549.509000	333,425	0	114,728	0	333,425		317,446	0	(218,697)	0	0	0	0/0
RUSSELL 2000 4/12/2019 Strike @ 1549.509 4642L$075	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	04/13/2018.	04/12/2019.	04/12/2019	Closing Sale	8,089	12,533,978	1549.509000	714,437	0	245,830	0	714,437		680,200	0	(468,607)	0	0	0	0/0
RUSSELL 2000 4/12/2019 Strike @ 1549.509 4642L$076	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	04/13/2018.	04/12/2019.	04/12/2019	Closing Sale	2,447	3,791,602	1549.509000	216,122	0	74,365	0	216,122		205,765	0	(141,756)	0	0	0	0/0
RUSSELL 2000 4/12/2019 Strike @ 1549.509 4642L$077	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	04/16/2018.	04/12/2019.	04/12/2019	Closing Sale	69	107,474	1549.509000	5,341	0	2,108	0	5,341		5,047	0	(3,233)	0	0	0	0/0
RUSSELL 2000 4/12/2019 Strike @ 1549.509 4642L$078	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	04/16/2018.	04/12/2019.	04/12/2019	Closing Sale	427	661,129	1549.509000	32,854	0	12,967	0	32,854		31,048	0	(19,887)	0	0	0	0/0
RUSSELL 2000 5/14/2019 Strike @ 1600.3438 4642L$079	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	05/14/2018.	05/14/2019.	05/14/2019	Expiration	1,998	3,198,127	1600.343800	199,840	0	0	0	199,840		198,646	0	(199,840)	0	0	0	0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 5/14/2019 Strike @ 1600.3438 4642L$080	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	05/14/2018.	05/14/2019.	05/14/2019	Expiration	1,226	1,961,605	1600.343800	122,574	0	0	0	122,574		121,842	0	0	(122,574)	0	0	0/0
RUSSELL 2000 5/14/2019 Strike @ 1600.3438 4642L$081	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	05/14/2018.	05/14/2019.	05/14/2019	Expiration	1,856	2,970,766	1600.343800	185,633	0	0	0	185,633		184,511	0	0	(185,633)	0	0	0/0
RUSSELL 2000 6/14/2019 Strike @ 1684.7246 4642L$082	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/14/2018.	06/14/2019.	06/14/2019	Expiration	2,397	4,038,386	1684.724600	239,706	0	0	0	239,706		239,622	0	0	(239,706)	0	0	0/0
RUSSELL 2000 6/14/2019 Strike @ 1684.7246 4642L$083	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/14/2018.	06/14/2019.	06/14/2019	Expiration	87	146,689	1684.724600	8,707	0	0	0	8,707		8,704	0	0	(8,707)	0	0	0/0
RUSSELL 2000 6/14/2019 Strike @ 1684.73 4642L$084	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/14/2018.	06/14/2019.	06/14/2019	Expiration	3,467	5,840,336	1684.730000	346,664	0	0	0	346,664		346,543	0	0	(346,664)	0	0	0/0
RUSSELL 2000 7/12/2019 Strike @ 1687.0791 4642L$085	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/13/2018.	07/12/2019.	07/12/2019	Expiration	1,105	1,863,396	1687.079100	110,451	0	0	0	110,451		110,352	0	0	(110,451)	0	0	0/0
RUSSELL 2000 7/12/2019 Strike @ 1687.0791 4642L$086	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/13/2018.	07/12/2019.	07/12/2019	Expiration	2,200	3,711,591	1687.079100	220,001	0	0	0	220,001		219,805	0	0	(220,001)	0	0	0/0
RUSSELL 2000 7/12/2019 Strike @ 1687.0791 4642L$087	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/13/2018.	07/12/2019.	07/12/2019	Expiration	1,835	3,095,031	1687.079100	183,455	0	0	0	183,455		183,291	0	0	(183,455)	0	0	0/0
RUSSELL 2000 7/12/2019 Strike @ 1687.0791 4642L$088	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/17/2018.	07/12/2019.	07/12/2019	Expiration	86	144,262	1687.079100	5,957	0	0	0	5,957		5,950	0	0	(5,957)	0	0	0/0
RUSSELL 2000 8/14/2019 Strike @ 1692.578 4642L$089	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB8	08/14/2018.	08/14/2019.	08/14/2019	Expiration	2,311	3,910,837	1692.578000	148,689	0	0	0	148,689		148,538	0	0	(148,689)	0	0	0/0
RUSSELL 2000 8/14/2019 Strike @ 1692.578 4642L$090	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB8	08/14/2018.	08/14/2019.	08/14/2019	Expiration	431	729,603	1692.578000	27,739	0	0	0	27,739		27,711	0	0	(27,739)	0	0	0/0
RUSSELL 2000 8/14/2019 Strike @ 1692.578 4642L$091	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB8	08/14/2018.	08/14/2019.	08/14/2019	Expiration	1,926	3,259,871	1692.578000	123,940	0	0	0	123,940		123,814	0	0	(123,940)	0	0	0/0
RUSSELL 2000 9/13/2019 Strike @ 1721.719 4642L$092	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB8	09/14/2018.	09/13/2019.	09/13/2019	Expiration	2,073	3,569,950	1721.719000	142,798	0	0	0	142,798		142,657	0	0	(142,798)	0	0	0/0
RUSSELL 2000 9/13/2019 Strike @ 1721.719 4642L$093	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB8	09/14/2018.	09/13/2019.	09/13/2019	Expiration	557	958,171	1721.719000	38,327	0	0	0	38,327		38,289	0	0	(38,327)	0	0	0/0
RUSSELL 2000 9/13/2019 Strike @ 1721.719 4642L$094	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB8	09/14/2018.	09/13/2019.	09/13/2019	Expiration	3,500	6,025,724	1721.719000	241,029	0	0	0	241,029		240,791	0	0	(241,029)	0	0	0/0
RUSSELL 2000 10/11/2019 Strike @ 1546.679 4642L$095	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB8	10/12/2018.	10/11/2019.	10/11/2019	Expiration	830	1,284,424	1546.679000	66,692	0	0	0	66,692		63,607	0	0	(66,692)	0	0	0/0
RUSSELL 2000 10/11/2019 Strike @ 1546.679 4642L$096	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB8	10/12/2018.	10/11/2019.	10/11/2019	Expiration	4,122	6,374,668	1546.679000	330,995	0	0	0	330,995		315,687	0	0	(330,995)	0	0	0/0
RUSSELL 2000 11/14/2019 Strike @ 1502.505 4642L$097	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB8	11/14/2018.	11/14/2019.	11/14/2019	Closing Sale	5,421	8,144,959	1502.505000	433,679	0	121,311	0	433,679		373,934	0	0	(312,368)	0	0	0/0
RUSSELL 2000 12/13/2019 Strike @ 1410.813 4642L$098	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB8	12/14/2018.	12/13/2019.	12/13/2019	Closing Sale	4,896	6,907,213	1410.813000	394,633	0	651,162	0	394,633		183,735	0	0	256,529	0	0	0/0
S&P 500 1/14/2019 Strike @ 2786.24 7846L$065	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	01/12/2018.	01/14/2019.	01/14/2019	Expiration	4,589	12,786,501	2786.240000	688,374	0	0	0	688,374		686,992	0	0	(688,374)	0	0	0/0
S&P 500 1/14/2019 Strike @ 2786.24 7846L$066	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	01/12/2018.	01/14/2019.	01/14/2019	Expiration	3,175	8,845,699	2786.240000	476,217	0	0	0	476,217		475,267	0	0	(476,217)	0	0	0/0
S&P 500 1/14/2019 Strike @ 2786.24 7846L$067	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	01/12/2018.	01/14/2019.	01/14/2019	Expiration	5,320	14,822,100	2786.240000	797,963	0	0	0	797,963		796,368	0	0	(797,963)	0	0	0/0

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 1/14/2019 Strike @ 2786.24 7846L$068	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	01/16/2018.	01/14/2019.	01/14/2019	Expiration	487	1,358,181	2786.240000	73,119	0	0	0	73,119		72,973	0	0	(73,119)	0	0	0/0
S&P 500 1/14/2019 Strike @ 2786.24 7846L$069	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	01/16/2018.	01/14/2019.	01/14/2019	Expiration	896	2,496,248	2786.240000	134,388	0	0	0	134,388		134,120	0	0	(134,388)	0	0	0/0
S&P 500 2/14/2019 Strike @ 2698.63 7846L$070	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/14/2018.	02/14/2019.	02/14/2019	Closing Sale	3,402	9,180,577	2698.630000	619,153	0	160,231	0	619,153		548,148	0	0	(458,922)	0	0	0/0
S&P 500 2/14/2019 Strike @ 2698.63 7846L$071	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/14/2018.	02/14/2019.	02/14/2019	Closing Sale	4,506	12,161,214	2698.630000	820,172	0	212,253	0	820,172		727,223	0	0	(607,919)	0	0	0/0
S&P 500 2/14/2019 Strike @ 2698.63 7846L$072	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/14/2018.	02/14/2019.	02/14/2019	Closing Sale	30,032	81,044,339	2698.630000	5,465,762	0	1,414,491	0	5,465,762		4,845,373	0	0	(4,051,271)	0	0	0/0
S&P 500 2/14/2019 Strike @ 2698.63 7846L$073	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/15/2018.	02/14/2019.	02/14/2019	Closing Sale	270	727,605	2698.630000	51,228	0	12,699	0	51,228		45,667	0	0	(38,529)	0	0	0/0
S&P 500 2/14/2019 Strike @ 2698.63 7846L$074	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/15/2018.	02/14/2019.	02/14/2019	Closing Sale	727	1,962,498	2698.630000	138,171	0	34,252	0	138,171		123,148	0	0	(103,919)	0	0	0/0
S&P 500 3/14/2019 Strike @ 2749.48 7846L$076	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/14/2018.	03/14/2019.	03/14/2019	Closing Sale	6,687	18,387,065	2749.480000	1,270,619	0	394,561	0	1,270,619		1,120,685	0	0	(876,059)	0	0	0/0
S&P 500 3/14/2019 Strike @ 2749.48 7846L$077	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/14/2018.	03/14/2019.	03/14/2019	Closing Sale	38,625	106,199,187	2749.480000	7,338,786	0	2,278,886	0	7,338,786		6,471,721	0	0	(5,059,900)	0	0	0/0
S&P 500 3/14/2019 Strike @ 2749.48 7846L$078	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/14/2018.	03/14/2019.	03/14/2019	Closing Sale	4,494	12,355,888	2749.480000	853,841	0	265,140	0	853,841		751,503	0	0	(588,701)	0	0	0/0
S&P 500 3/14/2019 Strike @ 2749.48 7846L$079	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/15/2018.	03/14/2019.	03/14/2019	Closing Sale	281	771,229	2749.480000	53,295	0	16,549	0	53,295		47,006	0	0	(36,745)	0	0	0/0
S&P 500 3/14/2019 Strike @ 2749.48 7846L$080	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/15/2018.	03/14/2019.	03/14/2019	Closing Sale	1,356	3,728,130	2749.480000	257,629	0	80,000	0	257,629		227,190	0	0	(177,628)	0	0	0/0
S&P 500 4/12/2019 Strike @ 2656.3 7846L$082	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	04/13/2018.	04/12/2019.	04/12/2019	Closing Sale	26,193	69,575,775	2656.300000	4,877,262	0	6,577,374	0	4,877,262		3,705,526	0	0	1,700,112	0	0	0/0
S&P 500 4/12/2019 Strike @ 2656.3 7846L$083	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	04/13/2018.	04/12/2019.	04/12/2019	Closing Sale	8,602	22,849,572	2656.300000	1,601,755	0	2,160,094	0	1,601,755		1,216,943	0	0	558,339	0	0	0/0
S&P 500 4/12/2019 Strike @ 2656.3 7846L$084	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	04/13/2018.	04/12/2019.	04/12/2019	Closing Sale	6,208	16,491,373	2656.300000	1,156,045	0	1,559,018	0	1,156,045		878,312	0	0	402,973	0	0	0/0
S&P 500 4/12/2019 Strike @ 2656.3 7846L$085	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	04/16/2018.	04/12/2019.	04/12/2019	Closing Sale	125	331,666	2656.300000	24,473	0	31,354	0	24,473		18,887	0	0	6,882	0	0	0/0
S&P 500 4/12/2019 Strike @ 2656.3 7846L$086	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	04/16/2018.	04/12/2019.	04/12/2019	Closing Sale	605	1,605,733	2656.300000	118,482	0	151,799	0	118,482		91,440	0	0	33,317	0	0	0/0
S&P 500 5/14/2019 Strike @ 2730.13 7846L$088	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	05/14/2018.	05/14/2019.	05/14/2019	Closing Sale	7,362	20,099,135	2730.130000	1,398,774	0	767,706	0	1,398,774		963,440	0	0	(631,068)	0	0	0/0
S&P 500 5/14/2019 Strike @ 2730.13 7846L$089	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	05/14/2018.	05/14/2019.	05/14/2019	Closing Sale	4,532	12,372,949	2730.130000	861,080	0	472,597	0	861,080		602,907	0	0	(388,483)	0	0	0/0
S&P 500 5/14/2019 Strike @ 2730.13 7846L$090	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	05/14/2018.	05/14/2019.	05/14/2019	Closing Sale	3,675	10,032,054	2730.130000	698,168	0	383,184	0	698,168		488,650	0	0	(314,985)	0	0	0/0
S&P 500 6/14/2019 Strike @ 2782.49 7846L$092	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/14/2018.	06/14/2019.	06/14/2019	Closing Sale	3,724	10,362,536	2782.486500	707,598	0	389,154	0	707,598		525,359	0	0	(318,444)	0	0	0/0
S&P 500 6/14/2019 Strike @ 2782.49 7846L$093	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/14/2018.	06/14/2019.	06/14/2019	Closing Sale	474	1,317,759	2782.490000	89,982	0	49,487	0	89,982		66,869	0	0	(40,495)	0	0	0/0

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 6/14/2019 Strike @ 2782.49 7846L$094	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/14/2018.	06/14/2019.	06/14/2019	Closing Sale	8,266	23,000,506	2782.486500	1,570,572	0	863,759	0	1,570,572		1,162,527	0	0	(706,813)	0	0	0/0
S&P 500 6/14/2019 Strike @ 2782.49 7846L$095	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/15/2018.	06/14/2019.	06/14/2019	Closing Sale	231	642,588	2782.490000	38,052	0	24,132	0	38,052		26,751	0	0	(13,920)	0	0	0/0
S&P 500 6/14/2019 Strike @ 2782.49 7846L$096	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/15/2018.	06/14/2019.	06/14/2019	Closing Sale	76	211,414	2782.490000	12,519	0	7,939	0	12,519		8,811	0	0	(4,580)	0	0	0/0
S&P 500 7/12/2019 Strike @ 2801.31 7846L$098	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/13/2018.	07/12/2019.	07/12/2019	Closing Sale	4,828	13,523,492	2801.310000	917,237	0	739,735	0	917,237		678,883	0	0	(177,501)	0	0	0/0
S&P 500 7/12/2019 Strike @ 2801.31 7846L$099	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/13/2018.	07/12/2019.	07/12/2019	Closing Sale	1,257	3,522,143	2801.310000	238,890	0	205,693	0	238,890		174,501	0	0	(33,198)	0	0	0/0
S&P 500 7/12/2019 Strike @ 2801.31 7846L$100	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/13/2018.	07/12/2019.	07/12/2019	Closing Sale	3,934	11,021,530	2801.310000	747,540	0	657,986	0	747,540		543,636	0	0	(89,555)	0	0	0/0
S&P 500 7/12/2019 Strike @ 2801.31 7846L$102	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/17/2018.	07/12/2019.	07/12/2019	Closing Sale	173	485,047	2801.310000	29,376	0	28,326	0	29,376		20,508	0	0	(1,050)	0	0	0/0
S&P 500 7/12/2019 Strike @ 2801.31 7846L$103	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/17/2018.	07/12/2019.	07/12/2019	Closing Sale	455	1,275,661	2801.310000	77,254	0	76,158	0	77,254		53,653	0	0	(1,096)	0	0	0/0
S&P 500 8/14/2019 Strike @ 2839.96 7846L$104	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	08/14/2018.	08/14/2019.	08/16/2019	Closing Sale	4,879	13,856,392	2839.960000	844,595	0	3,123	0	844,595		688,122	0	0	(841,473)	0	0	0/0
S&P 500 8/14/2019 Strike @ 2839.96 7846L$105	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	08/14/2018.	08/14/2019.	08/16/2019	Closing Sale	2,983	8,470,266	2839.960000	516,300	0	1,909	0	516,300		420,649	0	0	(514,391)	0	0	0/0
S&P 500 8/14/2019 Strike @ 2839.96 7846L$106	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	08/14/2018.	08/14/2019.	08/16/2019	Closing Sale	5,383	15,288,555	2839.960000	931,939	0	3,445	0	931,939		759,292	0	0	(928,493)	0	0	0/0
S&P 500 9/13/2019 Strike @ 2904.98 7846L$108	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	09/14/2018.	09/13/2019.	09/13/2019	Closing Sale	6,640	19,290,113	2904.980000	1,180,504	0	680,039	0	1,180,504		1,007,291	0	0	(500,465)	0	0	0/0
S&P 500 9/13/2019 Strike @ 2904.98 7846L$109	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	09/14/2018.	09/13/2019.	09/13/2019	Closing Sale	2,541	7,380,247	2904.980000	451,660	0	260,178	0	451,660		385,390	0	0	(191,482)	0	0	0/0
S&P 500 9/13/2019 Strike @ 2904.98 7846L$110	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	09/14/2018.	09/13/2019.	09/13/2019	Closing Sale	6,635	19,274,775	2904.980000	1,179,600	0	679,499	0	1,179,600		1,006,524	0	0	(500,101)	0	0	0/0
S&P 500 9/13/2019 Strike @ 2904.98 7846L$112	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	09/17/2018.	09/13/2019.	09/13/2019	Closing Sale	419	1,217,564	2904.980000	71,336	0	42,923	0	71,336		60,403	0	0	(28,413)	0	0	0/0
S&P 500 10/11/2019 Strike @ 2767.13 7846L$113	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	10/12/2018.	10/11/2019.	10/11/2019	Closing Sale	6,397	17,700,390	2767.130000	1,299,123	0	1,299,418	0	1,299,123		902,142	0	0	295	0	0	0/0
S&P 500 10/11/2019 Strike @ 2767.13 7846L$114	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	10/12/2018.	10/11/2019.	10/11/2019	Closing Sale	464	1,284,668	2767.130000	94,288	0	94,309	0	94,288		65,476	0	0	21	0	0	0/0
S&P 500 10/11/2019 Strike @ 2767.13 7846L$115	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	10/12/2018.	10/11/2019.	10/11/2019	Closing Sale	2,014	5,574,190	2767.130000	409,119	0	409,212	0	409,119		284,102	0	0	93	0	0	0/0
S&P 500 11/14/2019 Strike @ 2701.58 7846L$117	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	11/14/2018.	11/14/2019.	11/14/2019	Closing Sale	8,945	24,164,579	2701.580000	1,810,548	0	3,533,567	0	1,810,548		988,646	0	0	1,723,019	0	0	0/0
S&P 500 12/13/2019 Strike @ 2599.95 7846L$119	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	12/14/2018.	12/13/2019.	12/13/2019	Closing Sale	8,989	23,370,093	2599.950000	1,869,010	0	5,113,205	0	1,869,010		589,439	0	0	3,244,195	0	0	0/0
BARCLAYS CUSTOM 10/11/2019 Strike @ 160.88 BXIIG$000	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	10/14/2016.	10/11/2019.	10/17/2019	Closing Sale	201	32,347	160.880000	1,575	0	5,147	0	5,147		247	0	0	3,572	0	0	0/0
BARCLAYS CUSTOM 11/14/2019 Strike @ 157.6832 BXIIG$001	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	11/14/2016.	11/14/2019.	11/14/2019	Closing Sale	5,154	812,739	157.683200	39,230	0	166,427	0	39,230		(7,037)	0	0	127,198	0	0	0/0

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
BARCLAYS CUSTOM 12/13/2019 Strike @ 158.2445 BXIIG$002	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	12/14/2016.	12/13/2019.	12/13/2019	Closing Sale	2,091	330,934	158.244500	16,070	0	69,878	0	16,070		(2,033)	0	0	53,808	0	0	0/0
BARCLAYS CUSTOM 5/14/2019 Strike @ 170.7436 BXIIG$021	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	05/15/2018.	05/14/2019.	05/14/2019	Closing Sale	1,325	226,198	170.743600	6,041	0	5,250	0	6,041		3,914	0	0	(791)	0	0	0/0
BARCLAYS CUSTOM 6/14/2019 Strike @ 172.2793 BXIIG$022	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	06/15/2018.	06/14/2019.	06/14/2019	Closing Sale	14,188	2,444,373	172.279300	65,300	0	95,298	0	65,300		45,136	0	0	29,998	0	0	0/0
BARCLAYS CUSTOM 7/12/2019 Strike @ 174.1576 BXIIG$024	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	07/13/2018.	07/12/2019.	07/12/2019	Closing Sale	17,641	3,072,265	174.157600	80,896	0	120,566	0	80,896		60,036	0	0	39,670	0	0	0/0
BARCLAYS CUSTOM 8/14/2019 Strike @ 172.9247 BXIIG$028	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	08/15/2018.	08/14/2019.	08/14/2019	Closing Sale	16,785	2,902,538	172.924700	77,296	0	141,563	0	77,296		59,918	0	0	64,266	0	0	0/0
BARCLAYS CUSTOM 9/13/2019 Strike @ 173.2475 BXIIG$029	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	09/18/2018.	09/13/2019.	09/13/2019	Closing Sale	19,475	3,373,924	173.247500	89,423	0	224,544	0	89,423		68,222	0	0	135,121	0	0	0/0
BARCLAYS CUSTOM 10/11/2019 Strike @ 168.2026 BXIIG$031	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	10/15/2018.	10/11/2019.	10/17/2019	Closing Sale	8,826	1,484,531	168.202600	39,187	0	161,358	0	39,187		14,305	0	0	122,171	0	0	0/0
0015999999. Total-Purchased Options-Hedging Other-Call Options and Warrants													55,017,014	0	35,682,367	0	55,020,586	XX	43,313,049	0	0	(19,334,646)	0	0	XXX
Purchased Options - Hedging Other - Put Options																									
RUSSELL 2000 09/13/2019 Strike @ 1510.58 46428$076 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BARCLAYS CAPITAL IN		08/13/2019.	09/17/2019.	09/17/2019	Expiration	10,629	16,055,275	1510.58	0	357,389	0	0	357,389		0	0	0	(357,389)	0	0	0/0
RUSSELL 2000 10/11/2019 Strike @ 1510.58 46428$077 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BARCLAYS CAPITAL IN		08/13/2019.	10/15/2019.	10/15/2019	Expiration	10,629	16,055,275	1510.58	0	498,193	0	0	498,193		0	0	0	(498,193)	0	0	0/0
RUSSELL 2000 11/13/2019 Strike @ 1510.58 46428$078 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BARCLAYS CAPITAL IN		08/13/2019.	11/15/2019.	11/15/2019	Expiration	10,629	16,055,275	1510.58	0	608,172	0	0	608,172		0	0	0	(608,172)	0	0	0/0
RUSSELL 2000 12/13/2019 Strike @ 1510.58 46428$079 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BARCLAYS CAPITAL IN		08/13/2019.	12/17/2019.	12/17/2019	Expiration	10,629	16,055,275	1510.58	0	700,329	0	0	700,329		0	0	0	(700,329)	0	0	0/0
RUSSELL 2000 10/18/2019 Strike @ 1565.748 46LBL$000 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BARCLAYS CAPITAL IN		10/18/2018.	10/22/2019.	08/15/2019	Closing Sale	176,197	275,880,304	1565.748000	0	0	(13,187,415)	0	0		(13,359,743)	0	0	(13,187,415)	0	0	0/0
FTSE 100 09/19/2019 Strike @ 7189.65 50424Q$$0 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BANK OF AMERICA COR		08/19/2019.	09/23/2019.	09/23/2019	Expiration	1,298	9,328,715	7189.65	0	277,670	0	0	277,670		0	0	0	(277,670)	0	0	0/0
FTSE 100 10/18/2019 Strike @ 7189.65 50424Q$$1 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BANK OF AMERICA COR		08/19/2019.	10/22/2019.	10/18/2019	Closing Sale	1,298	9,328,715	7189.65	0	230,959	50,707	0	230,959		0	0	0	(180,252)	0	0	0/0
FTSE 100 11/19/2019 Strike @ 7189.65 50424Q$$2 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BANK OF AMERICA COR		08/19/2019.	11/21/2019.	11/21/2019	Expiration	1,298	9,328,715	7189.65	0	303,620	0	0	303,620		0	0	0	(303,620)	0	0	0/0
FTSE 100 12/19/2019 Strike @ 7189.65 50424Q$$3 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BANK OF AMERICA COR		08/19/2019.	12/23/2019.	12/23/2019	Expiration	1,298	9,328,715	7189.65	0	346,438	0	0	346,438		0	0	0	(346,438)	0	0	0/0
NIKKEI 225 11/18/2019 Strike @ 22492.68 65411Q$$1 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BARCLAYS CAPITAL IN		10/18/2019.	11/20/2019.	11/20/2019	Expiration	236	5,309,172	22493	0	86,539	0	0	86,539		0	0	0	(86,539)	0	0	0/0
NIKKEI 225 12/18/2019 Strike @ 22492.68 65411Q$$2 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	CREDIT SUISSE GROUP		10/18/2019.	12/20/2019.	12/20/2019	Expiration	236	5,309,172	22493	0	125,826	0	0	125,826		0	0	0	(125,826)	0	0	0/0
NASDAQ 100 09/13/2019 Strike @ 7728.15 73935$068 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BARCLAYS CAPITAL IN		08/13/2019.	09/17/2019.	09/17/2019	Expiration	1,281	9,898,678	7728.15	0	227,670	0	0	227,670		0	0	0	(227,670)	0	0	0/0
NASDAQ 100 10/11/2019 Strike @ 7728.15 73935$069 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BARCLAYS CAPITAL IN		08/13/2019.	10/15/2019.	10/15/2019	Expiration	1,281	9,898,678	7728.15	0	314,580	0	0	314,580		0	0	0	(314,580)	0	0	0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100 11/13/2019 Strike @ 7728.15 73935$070 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BARCLAYS CAPITAL IN		08/13/2019.	11/15/2019.	11/15/2019	Expiration	1,281	9,898,678	7728.15	0	389,414	0	0	389,414		0	0	0	(389,414)	0	0	0/0
NASDAQ 100 12/13/2019 Strike @ 7728.15 73935$071 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BARCLAYS CAPITAL IN		08/13/2019.	12/17/2019.	12/17/2019	Expiration	1,281	9,898,678	7728.15	0	445,342	0	0	445,342		0	0	0	(445,342)	0	0	0/0
NASDAQ 100 10/18/2019 Strike @ 7904.132 73LBL$000 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	CREDIT SUISSE GROUP		10/18/2018.	10/22/2019.	08/15/2019	Closing Sale	23,890	188,825,919	7904.132000	0	0	(10,322,957)	0	0		(6,076,372)	0	0	(10,322,957)	0	0	0/0
S&P 500 09/13/2019 Strike @ 2926.32 78462$093 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BARCLAYS CAPITAL IN		08/13/2019.	09/17/2019.	09/17/2019	Expiration	24,812	72,607,881	2926.32	0	1,546,940	0	0	1,546,940		0	0	0	(1,546,940)	0	0	0/0
S&P 500 10/11/2019 Strike @ 2926.32 78462$094 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BARCLAYS CAPITAL IN		08/13/2019.	10/15/2019.	10/15/2019	Expiration	24,812	72,607,881	2926.32	0	1,881,271	0	0	1,881,271		0	0	0	(1,881,271)	0	0	0/0
S&P 500 11/13/2019 Strike @ 2926.32 78462$095 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BARCLAYS CAPITAL IN		08/13/2019.	11/15/2019.	11/15/2019	Expiration	24,812	72,607,881	2926.32	0	2,348,139	0	0	2,348,139		0	0	0	(2,348,139)	0	0	0/0
S&P 500 12/13/2019 Strike @ 2926.32 78462$096 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BARCLAYS CAPITAL IN		08/13/2019.	12/17/2019.	12/17/2019	Expiration	24,812	72,607,881	2926.32	0	2,734,413	0	0	2,734,413		0	0	0	(2,734,413)	0	0	0/0
S&P 500 04/30/2019 Strike @ 1149.00 78462F$50	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K1	06/17/2009.	04/30/2019.	04/30/2019	Expiration	295	338,955	1149.000000	90,323	0	0	0	90,323		90,251	0	0	(90,323)	0	0	0/0
S&P 500 05/31/2019 Strike @ 1149.00 78462F$51	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K1	06/17/2009.	05/31/2019.	05/31/2019	Expiration	385	442,365	1149.000000	117,336	0	0	0	117,336		117,176	0	0	(117,336)	0	0	0/0
S&P 500 09/30/2019 Strike @ 1370.00 78462F$52	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K1	01/05/2010.	09/30/2019.	09/30/2019	Expiration	240	328,800	1370.000000	81,238	0	0	0	81,238		80,305	0	0	(81,238)	0	0	0/0
S&P 500 10/31/2019 Strike @ 1370.00 78462F$53	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K1	01/05/2010.	10/31/2019.	10/31/2019	Expiration	305	417,850	1370.000000	103,102	0	0	0	103,102		101,671	0	0	(103,102)	0	0	0/0
S&P 500 11/29/2019 Strike @ 1370.00 78462F$54	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K1	01/05/2010.	11/29/2019.	11/29/2019	Expiration	150	205,500	1370.000000	50,664	0	0	0	50,664		49,837	0	0	(50,664)	0	0	0/0
S&P 500 12/31/2019 Strike @ 1380.00 78462F$55	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	03/23/2010.	12/31/2019.	12/01/2019		190	262,200	1380.000000	62,700	0	0	0	62,700		61,271	0	0	(62,700)	0	0	0/0
EURO STOXX 50 09/19/2019 Strike @ 3369.37 78463Q$$0 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BANK OF AMERICA COR		08/19/2019.	09/23/2019.	09/23/2019	Expiration	2,437	8,212,705	3369.37	0	263,260	0	0	263,260		0	0	0	(263,260)	0	0	0/0
EURO STOXX 50 10/18/2019 Strike @ 3369.37 78463Q$$1 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BANK OF AMERICA COR		08/19/2019.	10/22/2019.	10/22/2019	Expiration	2,437	8,212,705	3369.37	0	226,696	0	0	226,696		0	0	0	(226,696)	0	0	0/0
EURO STOXX 50 11/19/2019 Strike @ 3369.37 78463Q$$2 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BANK OF AMERICA COR		08/19/2019.	11/21/2019.	11/21/2019	Expiration	2,437	8,212,705	3369.37	0	287,635	0	0	287,635		0	0	0	(287,635)	0	0	0/0
EURO STOXX 50 12/19/2019 Strike @ 3369.37 78463Q$$3 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BANK OF AMERICA COR		08/19/2019.	12/23/2019.	12/23/2019	Expiration	2,437	8,212,705	3369.37	0	331,512	0	0	331,512		0	0	0	(331,512)	0	0	0/0
S&P 500 10/01/2019 Strike @ 2964.33 78LBL$000 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	GOLDMAN SACHS GROUP		10/01/2018.	10/01/2019.	08/15/2019	Closing Sale	76,934	228,057,764	2964.330000	0	0	(9,650,875)	0	0		(17,562,448)	0	0	(9,650,875)	0	0	0/0
S&P 500 10/15/2019 Strike @ 3014.3 78LBL$001 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	BANK OF AMERICA COR		10/15/2018.	10/17/2019.	08/15/2019	Closing Sale	236,296	712,266,279	3014.300000	0	0	(27,568,753)	0	0		(20,534,976)	0	0	(27,568,753)	0	0	0/0
S&P 500 03/29/2019 Strike @ 850.00 78462F$49	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	04/21/2009.	03/29/2019.	03/29/2019	Expiration	800	680,000	850	205,000	0	0	0	205,000		204,999	0	0	(205,000)	0	0	0/0
0016999999. Total-Purchased Options-Hedging Other-Put Options													710,363	14,532,007	(60,679,293)	0	15,242,370	XX	(56,828,029)	0	0	(75,921,663)	0	0	XXX
0219999999. Total-Purchased Options-Hedging Other													55,727,377	14,532,007	(24,996,926)	0	70,262,956	XX	(13,514,980)	0	0	(95,256,309)	0	0	XXX

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Total Purchased Options																									
0439999999. Total-Purchased Options-Call Options and Warrants													55,017,014	0	35,682,367	0	55,020,586	XX	43,313,049	0	0	(19,334,646)	0	0	XXX
0449999999. Total-Purchased Options-Put Options													710,363	14,532,007	(60,679,293)	0	15,242,370	XX	(56,828,029)	0	0	(75,921,663)	0	0	XXX
0499999999. Total-Purchased Options													55,727,377	14,532,007	(24,996,926)	0	70,262,956	XX	(13,514,980)	0	0	(95,256,309)	0	0	XXX
Written Options - Hedging Other - Call Options and Warrants																									
RUSSELL 2000 1/14/2019 Strike @ 1688.764 4642S$059	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	01/12/2018.	01/14/2019.	01/14/2019	Expiration	2,475	4,179,049	1688.764000	112,409	0	0	0	112,409	..	(112,407)	0	0	112,409	0	0	0/0
RUSSELL 2000 1/14/2019 Strike @ 1684.306 4642S$060	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	01/12/2018.	01/14/2019.	01/14/2019	Expiration	2,131	3,588,582	1684.306000	99,835	0	0	0	99,835	..	(99,833)	0	0	99,835	0	0	0/0
RUSSELL 2000 1/14/2019 Strike @ 1681.282 4642S$061	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	01/12/2018.	01/14/2019.	01/14/2019	Expiration	1,944	3,268,816	1681.282000	92,959	0	0	0	92,959	..	(92,958)	0	0	92,959	0	0	0/0
RUSSELL 2000 1/14/2019 Strike @ 1684.306 4642S$062	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	01/16/2018.	01/14/2019.	01/14/2019	Expiration	128	215,440	1684.306000	6,204	0	0	0	6,204	..	(6,204)	0	0	6,204	0	0	0/0
RUSSELL 2000 1/14/2019 Strike @ 1681.282 4642S$063	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	01/16/2018.	01/14/2019.	01/14/2019	Expiration	720	1,210,758	1681.282000	35,597	0	0	0	35,597	..	(35,596)	0	0	35,597	0	0	0/0
RUSSELL 2000 2/14/2019 Strike @ 1617.227 4642S$064	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/14/2018.	02/14/2019.	02/14/2019	Expiration	1,610	2,603,978	1617.227000	84,795	0	0	0	84,795	..	(17,719)	0	0	84,795	0	0	0/0
RUSSELL 2000 2/14/2019 Strike @ 1609.312 4642S$065	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/14/2018.	02/14/2019.	02/14/2019	Expiration	2,590	4,168,520	1609.312000	143,507	0	0	0	143,507	..	(35,604)	0	0	143,507	0	0	0/0
RUSSELL 2000 2/14/2019 Strike @ 1608.855 4642S$066	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/14/2018.	02/14/2019.	02/14/2019	Expiration	18,300	29,442,529	1608.855000	1,016,670	0	0	0	1,016,670	..	(254,327)	0	0	1,016,670	0	0	0/0
RUSSELL 2000 2/14/2019 Strike @ 1609.312 4642S$067	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/15/2018.	02/14/2019.	02/14/2019	Expiration	100	160,899	1609.312000	6,353	0	0	0	6,353	..	(2,188)	0	0	6,353	0	0	0/0
RUSSELL 2000 2/14/2019 Strike @ 1608.855 4642S$068	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/15/2018.	02/14/2019.	02/14/2019	Expiration	506	814,579	1608.855000	32,257	0	0	0	32,257	..	(11,165)	0	0	32,257	0	0	0/0
RUSSELL 2000 3/14/2019 Strike @ 1675.567525 4642S$069	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/14/2018.	03/14/2019.	03/14/2019	Expiration	13,618	22,818,046	1675.567525	757,702	0	0	0	757,702	..	(754,773)	0	0	757,702	0	0	0/0
RUSSELL 2000 3/14/2019 Strike @ 1675.725956 4642S$070	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/14/2018.	03/14/2019.	03/14/2019	Expiration	2,786	4,669,176	1675.725956	154,590	0	0	0	154,590	..	(153,991)	0	0	154,590	0	0	0/0
RUSSELL 2000 3/14/2019 Strike @ 1686.340841 4642S$071	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/14/2018.	03/14/2019.	03/14/2019	Expiration	1,645	2,774,098	1686.340841	85,535	0	0	0	85,535	..	(85,181)	0	0	85,535	0	0	0/0
RUSSELL 2000 3/14/2019 Strike @ 1675.726 4642S$072	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/15/2018.	03/14/2019.	03/14/2019	Expiration	34	57,561	1675.726000	1,986	0	0	0	1,986	..	(1,979)	0	0	1,986	0	0	0/0
RUSSELL 2000 3/14/2019 Strike @ 1675.567 4642S$073	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/15/2018.	03/14/2019.	03/14/2019	Expiration	756	1,266,461	1675.567000	43,748	0	0	0	43,748	..	(43,586)	0	0	43,748	0	0	0/0
RUSSELL 2000 4/12/2019 Strike @ 1656.889974 4642S$074	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	04/13/2018.	04/12/2019.	04/12/2019	Expiration	3,775	6,254,925	1656.889974	140,974	0	0	0	140,974	..	(140,970)	0	0	140,974	0	0	0/0
RUSSELL 2000 4/12/2019 Strike @ 1639.535473 4642S$075	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	04/13/2018.	04/12/2019.	04/12/2019	Expiration	8,089	13,262,202	1639.535473	347,191	0	0	0	347,191	..	(347,152)	0	0	347,191	0	0	0/0
RUSSELL 2000 4/12/2019 Strike @ 1639.225571 4642S$076	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	04/13/2018.	04/12/2019.	04/12/2019	Expiration	2,447	4,011,136	1639.225571	105,407	0	0	0	105,407	..	(105,394)	0	0	105,407	0	0	0/0
RUSSELL 2000 4/12/2019 Strike @ 1639.23 4642S$077	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	04/16/2018.	04/12/2019.	04/12/2019	Expiration	69	113,697	1639.230000	2,135	0	0	0	2,135	..	(2,135)	0	0	2,135	0	0	0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 4/12/2019 Strike @ 1639.54 4642S$078	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	04/16/2018.	04/12/2019.	04/12/2019	Expiration	427	699,543	1639.540000	13,090	0	0	0	13,090		(13,087)	0	0	13,090	0	0	0/0
RUSSELL 2000 5/14/2019 Strike @ 1691.403362 4642S$079	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	05/14/2018.	05/14/2019.	05/14/2019	Expiration	1,998	3,380,100	1691.403362	114,130	0	0	0	114,130		(113,479)	0	0	114,130	0	0	0/0
RUSSELL 2000 5/14/2019 Strike @ 1690.443156 4642S$080	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	05/14/2018.	05/14/2019.	05/14/2019	Expiration	1,226	2,072,044	1690.443156	70,395	0	0	0	70,395		(69,996)	0	0	70,395	0	0	0/0
RUSSELL 2000 5/14/2019 Strike @ 1707.726869 4642S$081	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	05/14/2018.	05/14/2019.	05/14/2019	Expiration	1,856	3,170,105	1707.726869	97,104	0	0	0	97,104		(96,492)	0	0	97,104	0	0	0/0
RUSSELL 2000 6/14/2019 Strike @ 1782.4386 4642S$082	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/14/2018.	06/14/2019.	06/14/2019	Expiration	2,397	4,272,612	1782.438600	128,650	0	0	0	128,650		(128,605)	0	0	128,650	0	0	0/0
RUSSELL 2000 6/14/2019 Strike @ 1786.6504 4642S$083	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/14/2018.	06/14/2019.	06/14/2019	Expiration	87	155,564	1786.650400	4,556	0	0	0	4,556		(4,554)	0	0	4,556	0	0	0/0
RUSSELL 2000 6/14/2019 Strike @ 1793.3951 4642S$084	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/14/2018.	06/14/2019.	06/14/2019	Expiration	3,467	6,217,037	1793.395100	174,374	0	0	0	174,374		(174,308)	0	0	174,374	0	0	0/0
RUSSELL 2000 7/12/2019 Strike @ 1787.629014 4642S$085	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/13/2018.	07/12/2019.	07/12/2019	Expiration	1,105	1,974,454	1787.629014	56,226	0	0	0	56,226		(56,172)	0	0	56,226	0	0	0/0
RUSSELL 2000 7/12/2019 Strike @ 1787.797722 4642S$086	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/13/2018.	07/12/2019.	07/12/2019	Expiration	2,200	3,933,173	1787.797722	111,994	0	0	0	111,994		(111,887)	0	0	111,994	0	0	0/0
RUSSELL 2000 7/12/2019 Strike @ 1788.978678 4642S$087	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/13/2018.	07/12/2019.	07/12/2019	Expiration	1,835	3,281,971	1788.978678	92,771	0	0	0	92,771		(92,681)	0	0	92,771	0	0	0/0
RUSSELL 2000 7/12/2019 Strike @ 1788.978678 4642S$088	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/17/2018.	07/12/2019.	07/12/2019	Expiration	86	152,976	1788.978678	1,658	0	0	0	1,658		(1,654)	0	0	1,658	0	0	0/0
RUSSELL 2000 8/14/2019 Strike @ 1797.01 4642S$089	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB8(	08/14/2018.	08/14/2019.	08/14/2019	Expiration	2,311	4,152,135	1797.010000	39,499	0	0	0	39,499		(39,463)	0	0	39,499	0	0	0/0
RUSSELL 2000 8/14/2019 Strike @ 1795.148 4642S$090	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB8(	08/14/2018.	08/14/2019.	08/14/2019	Expiration	431	773,816	1795.148000	7,588	0	0	0	7,588		(7,581)	0	0	7,588	0	0	0/0
RUSSELL 2000 8/14/2019 Strike @ 1794.302 4642S$091	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB8(	08/14/2018.	08/14/2019.	08/14/2019	Expiration	1,926	3,455,790	1794.302000	34,392	0	0	0	34,392		(34,361)	0	0	34,392	0	0	0/0
RUSSELL 2000 9/13/2019 Strike @ 1831.737 4642S$092	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB8(	09/14/2018.	09/13/2019.	09/13/2019	Expiration	2,073	3,798,070	1831.737000	38,556	0	0	0	38,556		(38,513)	0	0	38,556	0	0	0/0
RUSSELL 2000 9/13/2019 Strike @ 1831.048 4642S$093	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB8(	09/14/2018.	09/13/2019.	09/13/2019	Expiration	557	1,019,015	1831.048000	10,444	0	0	0	10,444		(10,433)	0	0	10,444	0	0	0/0
RUSSELL 2000 9/13/2019 Strike @ 1825.711 4642S$094	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB8(	09/14/2018.	09/13/2019.	09/13/2019	Expiration	3,500	6,389,678	1825.711000	71,103	0	0	0	71,103		(71,027)	0	0	71,103	0	0	0/0
RUSSELL 2000 10/11/2019 Strike @ 1642.41843 4642S$095	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB8(	10/12/2018.	10/11/2019.	10/11/2019	Expiration	830	1,363,930	1642.418430	27,517	0	0	0	27,517		(27,097)	0	0	27,517	0	0	0/0
RUSSELL 2000 10/11/2019 Strike @ 1637.00505 4642S$096	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB8(	10/12/2018.	10/11/2019.	10/11/2019	Expiration	4,122	6,746,949	1637.005050	144,855	0	0	0	144,855		(142,531)	0	0	144,855	0	0	0/0
RUSSELL 2000 11/14/2019 Strike @ 1591.507 4642S$097	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB8(	11/14/2018.	11/14/2019.	11/14/2019	Expiration	5,421	8,627,432	1591.507000	197,923	0	0	0	197,923		(185,129)	0	0	197,923	0	0	0/0
RUSSELL 2000 12/13/2019 Strike @ 1492.499 4642S$098	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB8(	12/14/2018.	12/13/2019.	12/13/2019	Closing Purchase	4,896	7,307,141	1492.499000	197,860	0	(251,234)	0	197,860		(113,731)	0	0	(53,374)	0	0	0/0
S&P 500 1/14/2019 Strike @ 2944.499 7846S$065	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	01/12/2018.	01/14/2019.	01/14/2019	Expiration	4,589	13,512,777	2944.499000	300,943	0	0	0	300,943		(300,137)	0	0	300,943	0	0	0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 1/14/2019 Strike @ 2938.09 7846S$066	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	01/12/2018.	01/14/2019.	01/14/2019	Expiration	3,175	9,327,789	2938.090000	217,923	0	0	0	217,923		(217,369)	0	0	217,923	0	0	0/0
S&P 500 1/14/2019 Strike @ 2940.319 7846S$067	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	01/12/2018.	01/14/2019.	01/14/2019	Expiration	5,320	15,641,762	2940.319000	357,746	0	0	0	357,746		(356,816)	0	0	357,746	0	0	0/0
S&P 500 1/14/2019 Strike @ 2940.319 7846S$068	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	01/16/2018.	01/14/2019.	01/14/2019	Expiration	487	1,433,288	2940.319000	32,572	0	0	0	32,572		(32,487)	0	0	32,572	0	0	0/0
S&P 500 1/14/2019 Strike @ 2938.09 7846S$069	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	01/16/2018.	01/14/2019.	01/14/2019	Expiration	896	2,632,294	2938.090000	60,744	0	0	0	60,744		(60,587)	0	0	60,744	0	0	0/0
S&P 500 2/14/2019 Strike @ 2851.642 7846S$070	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/14/2018.	02/14/2019.	02/14/2019	Expiration	3,402	9,701,115	2851.642000	333,637	0	0	0	333,637		(292,217)	0	0	333,637	0	0	0/0
S&P 500 2/14/2019 Strike @ 2845.166 7846S$071	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/14/2018.	02/14/2019.	02/14/2019	Expiration	4,506	12,821,570	2845.166000	456,552	0	0	0	456,552		(402,332)	0	0	456,552	0	0	0/0
S&P 500 2/14/2019 Strike @ 2845.975 7846S$072	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/14/2018.	02/14/2019.	02/14/2019	Expiration	30,032	85,469,354	2845.975000	3,034,432	0	0	0	3,034,432		(2,672,540)	0	0	3,034,432	0	0	0/0
S&P 500 2/14/2019 Strike @ 2845.166 7846S$073	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/15/2018.	02/14/2019.	02/14/2019	Expiration	270	767,114	2845.166000	28,634	0	0	0	28,634		(25,390)	0	0	28,634	0	0	0/0
S&P 500 2/14/2019 Strike @ 2845.975 7846S$074	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/15/2018.	02/14/2019.	02/14/2019	Expiration	727	2,069,650	2845.975000	76,940	0	0	0	76,940		(68,176)	0	0	76,940	0	0	0/0
S&P 500 3/14/2019 Strike @ 2905.925412 7846S$076	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/14/2018.	03/14/2019.	03/14/2019	Expiration	6,687	19,433,289	2905.925412	684,072	0	0	0	684,072		(596,611)	0	0	684,072	0	0	0/0
S&P 500 3/14/2019 Strike @ 2906.475308 7846S$077	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/14/2018.	03/14/2019.	03/14/2019	Expiration	38,625	112,263,161	2906.475308	3,940,411	0	0	0	3,940,411		(3,434,624)	0	0	3,940,411	0	0	0/0
S&P 500 3/14/2019 Strike @ 2913.07406 7846S$078	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/14/2018.	03/14/2019.	03/14/2019	Expiration	4,494	13,091,064	2913.074060	444,861	0	0	0	444,861		(385,164)	0	0	444,861	0	0	0/0
S&P 500 3/14/2019 Strike @ 2905.925 7846S$079	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/15/2018.	03/14/2019.	03/14/2019	Expiration	281	815,112	2905.925000	28,975	0	0	0	28,975		(25,307)	0	0	28,975	0	0	0/0
S&P 500 3/14/2019 Strike @ 2906.475 7846S$080	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/15/2018.	03/14/2019.	03/14/2019	Expiration	1,356	3,941,006	2906.475000	139,716	0	0	0	139,716		(121,960)	0	0	139,716	0	0	0/0
S&P 500 4/12/2019 Strike @ 2809.56851 7846S$082	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	04/13/2018.	04/12/2019.	04/12/2019	Closing Purchase	26,193	73,590,297	2809.568510	2,636,922	0	(2,562,852)	0	2,636,922		(2,325,654)	0	0	74,070	0	0	0/0
S&P 500 4/12/2019 Strike @ 2826.83446 7846S$083	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	04/13/2018.	04/12/2019.	04/12/2019	Closing Purchase	8,602	24,316,515	2826.834460	797,450	0	(693,151)	0	797,450		(711,079)	0	0	104,299	0	0	0/0
S&P 500 4/12/2019 Strike @ 2810.3654 7846S$084	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	04/13/2018.	04/12/2019.	04/12/2019	Closing Purchase	6,208	17,447,873	2810.365400	623,374	0	(602,519)	0	623,374		(550,161)	0	0	20,855	0	0	0/0
S&P 500 4/12/2019 Strike @ 2810.37 7846S$085	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	04/16/2018.	04/12/2019.	04/12/2019	Closing Purchase	125	350,903	2810.370000	13,336	0	(12,117)	0	13,336		(11,864)	0	0	1,219	0	0	0/0
S&P 500 4/12/2019 Strike @ 2809.57 7846S$086	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	04/16/2018.	04/12/2019.	04/12/2019	Closing Purchase	605	1,698,385	2809.570000	64,801	0	(59,147)	0	64,801		(57,617)	0	0	5,654	0	0	0/0
S&P 500 5/14/2019 Strike @ 2897.213956 7846S$088	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	05/14/2018.	05/14/2019.	05/14/2019	Expiration	7,362	21,329,202	2897.213956	743,543	0	0	0	743,543		(489,598)	0	0	743,543	0	0	0/0
S&P 500 5/14/2019 Strike @ 2885.201384 7846S$089	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	05/14/2018.	05/14/2019.	05/14/2019	Expiration	4,532	13,075,733	2885.201384	481,230	0	0	0	481,230		(330,629)	0	0	481,230	0	0	0/0
S&P 500 5/14/2019 Strike @ 2885.474397 7846S$090	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	05/14/2018.	05/14/2019.	05/14/2019	Expiration	3,675	10,602,878	2885.474397	390,184	0	0	0	390,184		(267,965)	0	0	390,184	0	0	0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 6/14/2019 Strike @ 2944.709167 7846S$092	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/14/2018.	06/14/2019.	06/14/2019	Expiration	3,724	10,966,686	2944.709167	375,996	0	0	0	375,996		(269,690)	0	0	375,996	0	0	0/0
S&P 500 6/14/2019 Strike @ 2943.87442 7846S$093	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/14/2018.	06/14/2019.	06/14/2019	Expiration	474	1,394,189	2943.874420	47,946	0	0	0	47,946		(34,463)	0	0	47,946	0	0	0/0
S&P 500 6/14/2019 Strike @ 2947.491657 7846S$094	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/14/2018.	06/14/2019.	06/14/2019	Expiration	8,266	24,364,467	2947.491657	823,055	0	0	0	823,055		(585,029)	0	0	823,055	0	0	0/0
S&P 500 6/14/2019 Strike @ 2944.709 7846S$095	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/15/2018.	06/14/2019.	06/14/2019	Expiration	231	680,051	2944.709000	17,750	0	0	0	17,750		(11,158)	0	0	17,750	0	0	0/0
S&P 500 6/14/2019 Strike @ 2943.874 7846S$096	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/15/2018.	06/14/2019.	06/14/2019	Expiration	76	223,676	2943.874000	5,867	0	0	0	5,867		(3,704)	0	0	5,867	0	0	0/0
S&P 500 7/12/2019 Strike @ 2954.541657 7846S$098	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/13/2018.	07/12/2019.	07/12/2019	Expiration	4,828	14,263,227	2954.541657	504,770	0	0	0	504,770		(365,730)	0	0	504,770	0	0	0/0
S&P 500 7/12/2019 Strike @ 2964.906504 7846S$099	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/13/2018.	07/12/2019.	07/12/2019	Expiration	1,257	3,727,836	2964.906504	125,478	0	0	0	125,478		(87,917)	0	0	125,478	0	0	0/0
S&P 500 7/12/2019 Strike @ 2968.548207 7846S$100	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/13/2018.	07/12/2019.	07/12/2019	Expiration	3,934	11,679,515	2968.548207	386,034	0	0	0	386,034		(267,089)	0	0	386,034	0	0	0/0
S&P 500 7/12/2019 Strike @ 2964.906504 7846S$102	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/17/2018.	07/12/2019.	07/12/2019	Expiration	173	513,374	2964.906504	13,524	0	0	0	13,524		(8,352)	0	0	13,524	0	0	0/0
S&P 500 7/12/2019 Strike @ 2968.548207 7846S$103	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/17/2018.	07/12/2019.	07/12/2019	Expiration	455	1,351,817	2968.548207	34,839	0	0	0	34,839		(21,072)	0	0	34,839	0	0	0/0
S&P 500 8/14/2019 Strike @ 3018.593 7846S$104	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB80	08/14/2018.	08/14/2019.	08/14/2019	Expiration	4,879	14,727,957	3018.593000	368,905	0	0	0	368,905		(318,322)	0	0	368,905	0	0	0/0
S&P 500 8/14/2019 Strike @ 3020.297 7846S$105	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB80	08/14/2018.	08/14/2019.	08/14/2019	Expiration	2,983	9,008,126	3020.297000	223,314	0	0	0	223,314		(192,734)	0	0	223,314	0	0	0/0
S&P 500 8/14/2019 Strike @ 2998.43 7846S$106	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB80	08/14/2018.	08/14/2019.	08/14/2019	Expiration	5,383	16,141,658	2998.430000	455,242	0	0	0	455,242		(391,600)	0	0	455,242	0	0	0/0
S&P 500 9/13/2019 Strike @ 3090.608 7846S$108	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB80	09/14/2018.	09/13/2019.	09/13/2019	Expiration	6,640	20,522,750	3090.608000	505,350	0	0	0	505,350		(448,128)	0	0	505,350	0	0	0/0
S&P 500 9/13/2019 Strike @ 3087.703 7846S$109	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB80	09/14/2018.	09/13/2019.	09/13/2019	Expiration	2,541	7,844,464	3087.703000	196,303	0	0	0	196,303		(174,025)	0	0	196,303	0	0	0/0
S&P 500 9/13/2019 Strike @ 3066.206 7846S$110	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB80	09/14/2018.	09/13/2019.	09/13/2019	Expiration	6,635	20,344,522	3066.206000	578,227	0	0	0	578,227		(512,019)	0	0	578,227	0	0	0/0
S&P 500 9/13/2019 Strike @ 3090.61 7846S$112	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB80	09/17/2018.	09/13/2019.	09/13/2019	Expiration	419	1,295,367	3090.610000	29,432	0	0	0	29,432		(25,820)	0	0	29,432	0	0	0/0
S&P 500 10/11/2019 Strike @ 2914.34132 7846S$113	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB80	10/12/2018.	10/11/2019.	10/11/2019	Closing Purchase	6,397	18,642,051	2914.341320	761,031	0	(357,757)	0	761,031		(575,907)	0	0	403,274	0	0	0/0
S&P 500 10/11/2019 Strike @ 2940.90576 7846S$114	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB80	10/12/2018.	10/11/2019.	10/11/2019	Closing Purchase	464	1,365,345	2940.905760	49,325	0	(13,633)	0	49,325		(37,722)	0	0	35,692	0	0	0/0
S&P 500 10/11/2019 Strike @ 2942.28933 7846S$115	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB80	10/12/2018.	10/11/2019.	10/11/2019	Closing Purchase	2,014	5,927,036	2942.289330	212,350	0	(56,365)	0	212,350		(162,392)	0	0	155,984	0	0	0/0
S&P 500 11/14/2019 Strike @ 2849.35643 7846S$117	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB80	11/14/2018.	11/14/2019.	11/14/2019	Closing Purchase	8,945	25,486,382	2849.356430	1,074,761	0	(2,211,765)	0	1,074,761		(656,078)	0	0	(1,137,004)	0	0	0/0
S&P 500 12/13/2019 Strike @ 2741.647 7846S$119	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer..	EYKN6V0ZCB8VD9IULB80	12/14/2018.	12/13/2019.	12/13/2019	Closing Purchase	8,989	24,643,760	2741.647000	1,200,999	0	(3,839,536)	0	1,200,999		(454,755)	0	0	(2,638,539)	0	0	0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants												28,784,035	0	(10,660,076)	0	28,784,035	XX	(23,175,933)	0	0	18,123,956	0	0	XXX
0709999999. Total-Written Options-Hedging Other												28,784,035	0	(10,660,076)	0	28,784,035	XX	(23,175,933)	0	0	18,123,956	0	0	XXX
Total Written Options																								
0929999999. Total-Written Options-Call Options and Warrants												28,784,035	0	(10,660,076)	0	28,784,035	XX	(23,175,933)	0	0	18,123,956	0	0	XXX
0989999999. Total-Written Options												28,784,035	0	(10,660,076)	0	28,784,035	XX	(23,175,933)	0	0	18,123,956	0	0	XXX
TOTALS																								
1709999999. Total-Hedging Other												84,511,412	14,532,007	(35,657,002)	0	99,046,991	XX	(36,690,913)	0	0	(77,132,353)	0	0	XXX
1759999999. TOTAL												84,511,412	14,532,007	(35,657,002)	0	99,046,991	XX	(36,690,913)	0	0	(77,132,353)	0	0	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
BPH0	1,546	128,433,950	BP CURRENCY FUT	Variable Annuities	Exhibit 5.	Product Equity Risk	03/18/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/09/2019.	131.8783	132.9200	(1,006,581)	(1,006,581)	0	0	0	(1,006,581)	(1,006,581)	3,710,400	0/0	625
ECH0	616	86,871,400	EURO FX CURR FUT	Variable Annuities	Exhibit 5.	Product Equity Risk	03/18/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/09/2019.	1.1134	1.1282	(1,136,177)	(1,136,177)	0	0	0	(1,136,177)	(1,136,177)	1,108,800	0/0	125,000
JYH0	465	53,739,469	JPN YEN CURR FUT	Variable Annuities	Exhibit 5.	Product Equity Risk	03/18/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/09/2019.	92.6240	92.4550	98,235	98,235	0	0	0	98,235	98,235	999,750	0/0	1,250
16029999999. Total-Short Futures-Hedging Other												(2,044,523)	(2,044,523)	0	0	0	(2,044,523)	(2,044,523)	5,818,950	XXX	XXX
1649999999. Total-Short Futures												(2,044,523)	(2,044,523)	0	0	0	(2,044,523)	(2,044,523)	5,818,950	XXX	XXX
Totals																					
1709999999. Total-Hedging Other												(2,044,523)	(2,044,523)	0	0	0	(2,044,523)	(2,044,523)	5,818,950	XXX	XXX
1759999999. TOTAL												(2,044,523)	(2,044,523)	0	0	0	(2,044,523)	(2,044,523)	5,818,950	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo	4,039,749	(6,084,272)	(2,044,523)
Total Net Cash Deposits	4,039,749	(6,084,272)	(2,044,523)

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Short Futures																			
Hedging Other																			
BPH9	79	6,258,775	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	03/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	12/12/2018	126.7600	03/12/2019	130.9000	Closing Purchase.	(204,413)	(204,413)	0	0	0/0	625
BPH9	317	25,171,781	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	03/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	12/12/2018	127.0500	03/12/2019	130.6800	Closing Purchase.	(719,194)	(719,194)	0	0	0/0	625
BPH9	958	76,035,263	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	03/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	12/12/2018	126.9900	03/12/2019	130.8900	Closing Purchase.	(2,335,125)	(2,335,125)	0	0	0/0	625
BPH9	24	1,906,500	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	03/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	12/12/2018	127.1000	03/12/2019	130.6900	Closing Purchase.	(53,850)	(53,850)	0	0	0/0	625
BPH9	146	11,598,788	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	03/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	12/12/2018	127.1100	03/12/2019	130.6900	Closing Purchase.	(326,675)	(326,675)	0	0	0/0	625
BPH9	22	1,746,113	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	03/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	12/12/2018	126.9900	03/12/2019	130.7400	Closing Purchase.	(51,563)	(51,563)	0	0	0/0	625
BPM9	79	6,491,825	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	06/19/2019.	CME SNZ2OJLFK8MNNCLQOF39	03/12/2019	131.4800	06/11/2019	127.3200	Closing Purchase.	205,400	205,400	0	0	0/0	625
BPM9	317	26,005,888	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	06/19/2019.	CME SNZ2OJLFK8MNNCLQOF39	03/12/2019	131.2600	06/11/2019	127.3200	Closing Purchase.	780,613	780,613	0	0	0/0	625
BPM9	958	78,717,663	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	06/19/2019.	CME SNZ2OJLFK8MNNCLQOF39	03/12/2019	131.4700	06/11/2019	127.3000	Closing Purchase.	2,496,788	2,496,788	0	0	0/0	625
BPM9	170	13,947,438	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	06/19/2019.	CME SNZ2OJLFK8MNNCLQOF39	03/12/2019	131.2700	06/11/2019	127.3300	Closing Purchase.	418,625	418,625	0	0	0/0	625
BPM9	22	1,805,650	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	06/19/2019.	CME SNZ2OJLFK8MNNCLQOF39	03/12/2019	131.3200	06/11/2019	127.3100	Closing Purchase.	55,139	55,138	0	0	0/0	625
BPU9	79	6,312,347	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	09/18/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/11/2019	127.8450	09/10/2019	123.4900	Closing Purchase.	215,028	215,028	0	0	0/0	625
BPU9	317	25,329,291	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	09/18/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/11/2019	127.8450	09/10/2019	123.5100	Closing Purchase.	858,872	858,872	0	0	0/0	625
BPU9	958	76,535,219	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	09/18/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/11/2019	127.8250	09/10/2019	123.5600	Closing Purchase.	2,553,669	2,553,669	0	0	0/0	625
BPU9	170	13,584,594	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	09/18/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/11/2019	127.8550	09/10/2019	123.5500	Closing Purchase.	457,406	457,406	0	0	0/0	625
BPU9	22	1,757,731	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	09/18/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/11/2019	127.8350	09/10/2019	123.5300	Closing Purchase.	59,194	59,194	0	0	0/0	625
BPZ9	79	6,119,044	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	12/18/2019.	CME SNZ2OJLFK8MNNCLQOF39	09/10/2019	123.9300	12/09/2019	131.5050	Closing Purchase.	(374,016)	(374,016)	0	0	0/0	625
BPZ9	317	24,557,594	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	12/18/2019.	CME SNZ2OJLFK8MNNCLQOF39	09/10/2019	123.9500	12/09/2019	131.5000	Closing Purchase.	(1,495,844)	(1,495,844)	0	0	0/0	625
BPZ9	958	74,245,000	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	12/18/2019.	CME SNZ2OJLFK8MNNCLQOF39	09/10/2019	124.0000	12/09/2019	131.4800	Closing Purchase.	(4,478,650)	(4,478,650)	0	0	0/0	625
BPZ9	170	13,173,938	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	12/18/2019.	CME SNZ2OJLFK8MNNCLQOF39	09/10/2019	123.9900	12/09/2019	131.5000	Closing Purchase.	(797,938)	(797,938)	0	0	0/0	625
BPZ9	22	1,704,588	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	12/18/2019.	CME SNZ2OJLFK8MNNCLQOF39	09/10/2019	123.9700	12/09/2019	131.5100	Closing Purchase.	(103,675)	(103,675)	0	0	0/0	625
RTYH	84	5,945,730	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Product Equity Risk..	03/15/2019.	CME SNZ2OJLFK8MNNCLQOF39	12/17/2018	1,415.6500	03/08/2019	1,523.6000	Closing Purchase.	(453,390)	(453,390)	0	0	0/0	50
RTYM	84	6,419,490	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Product Equity Risk..	06/21/2019.	CME SNZ2OJLFK8MNNCLQOF39	03/08/2019	1,528.4500	06/14/2019	1,535.7000	Closing Purchase.	(30,450)	(30,450)	0	0	0/0	50
RTYU	8	615,700	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/14/2019	1,539.2500	08/13/2019	1,510.9000	Closing Purchase.	11,340	11,340	0	0	0/0	50
RTYU	15	1,154,438	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/14/2019	1,539.2500	08/13/2019	1,510.8000	Closing Purchase.	21,338	21,338	0	0	0/0	50
RTYU	17	1,308,363	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/14/2019	1,539.2500	08/13/2019	1,510.6000	Closing Purchase.	24,353	24,353	0	0	0/0	50
RTYU	8	615,700	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/14/2019	1,539.2500	08/13/2019	1,511.0000	Closing Purchase.	11,300	11,300	0	0	0/0	50
RTYU	26	2,001,025	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/14/2019	1,539.2500	08/13/2019	1,510.7000	Closing Purchase.	37,115	37,115	0	0	0/0	50
RTYU	1	76,963	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/14/2019	1,539.2500	08/13/2019	1,511.2000	Closing Purchase.	1,403	1,403	0	0	0/0	50
RTYU	9	692,663	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/14/2019	1,539.2500	08/13/2019	1,510.5000	Closing Purchase.	12,938	12,938	0	0	0/0	50
ECH9	35	5,012,219	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	03/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	12/12/2018	1.1457	03/12/2019	1.1298	Closing Purchase.	69,563	69,563	0	0	0/0	125,000
ECH9	118	16,914,563	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	03/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	12/12/2018	1.1468	03/12/2019	1.1298	Closing Purchase.	250,013	250,013	0	0	0/0	125,000
ECH9	358	51,305,875	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	03/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	12/12/2018	1.1465	03/12/2019	1.1298	Closing Purchase.	747,325	747,325	0	0	0/0	125,000
ECH9	90	12,902,063	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	03/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	12/12/2018	1.1469	03/12/2019	1.1296	Closing Purchase.	194,063	194,063	0	0	0/0	125,000
ECH9	15	2,150,719	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	03/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	12/12/2018	1.1471	03/12/2019	1.1297	Closing Purchase.	32,625	32,625	0	0	0/0	125,000
ECM9	35	4,980,063	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	06/19/2019.	CME SNZ2OJLFK8MNNCLQOF39	03/12/2019	1.1383	06/11/2019	1.1338	Closing Purchase.	19,688	19,688	0	0	0/0	125,000
ECM9	118	16,790,663	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	06/19/2019.	CME SNZ2OJLFK8MNNCLQOF39	03/12/2019	1.1384	06/11/2019	1.1339	Closing Purchase.	66,375	66,375	0	0	0/0	125,000
ECM9	358	50,941,163	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	06/19/2019.	CME SNZ2OJLFK8MNNCLQOF39	03/12/2019	1.1384	06/11/2019	1.1339	Closing Purchase.	199,138	199,138	0	0	0/0	125,000
ECM9	90	12,804,188	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	06/19/2019.	CME SNZ2OJLFK8MNNCLQOF39	03/12/2019	1.1382	06/11/2019	1.1342	Closing Purchase.	45,000	45,000	0	0	0/0	125,000
ECM9	15	2,134,125	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	06/19/2019.	CME SNZ2OJLFK8MNNCLQOF39	03/12/2019	1.1382	06/11/2019	1.1343	Closing Purchase.	7,406	7,406	0	0	0/0	125,000
ECU9	35	4,996,250	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	09/18/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/11/2019	1.1420	09/10/2019	1.1047	Closing Purchase.	163,056	163,056	0	0	0/0	125,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECU9	118	16,845,238	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	09/18/2019.	CME	SNZ2OJLFK8MNNCLQOF39	06/11/2019	1.1421	09/10/2019	1.1049	Closing Purchase.	547,963	547,963	0	0	0/0	125,000
ECU9	358	51,108,975	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	09/18/2019.	CME	SNZ2OJLFK8MNNCLQOF39	06/11/2019	1.1421	09/10/2019	1.1050	Closing Purchase.	1,662,463	1,662,463	0	0	0/0	125,000
ECU9	90	12,851,438	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	09/18/2019.	CME	SNZ2OJLFK8MNNCLQOF39	06/11/2019	1.1424	09/10/2019	1.1047	Closing Purchase.	423,788	423,788	0	0	0/0	125,000
ECU9	15	2,142,094	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	09/18/2019.	CME	SNZ2OJLFK8MNNCLQOF39	06/11/2019	1.1425	09/10/2019	1.1047	Closing Purchase.	70,875	70,875	0	0	0/0	125,000
ECZ9	35	4,866,094	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	12/18/2019.	CME	SNZ2OJLFK8MNNCLQOF39	09/10/2019	1.1123	12/09/2019	1.1067	Closing Purchase.	24,500	24,500	0	0	0/0	125,000
ECZ9	118	16,408,195	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	12/18/2019.	CME	SNZ2OJLFK8MNNCLQOF39	09/10/2019	1.1124	12/09/2019	1.1066	Closing Purchase.	85,845	85,845	0	0	0/0	125,000
ECZ9	358	49,783,033	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	12/18/2019.	CME	SNZ2OJLFK8MNNCLQOF39	09/10/2019	1.1125	12/09/2019	1.1066	Closing Purchase.	264,920	264,920	0	0	0/0	125,000
ECZ9	90	12,512,250	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	12/18/2019.	CME	SNZ2OJLFK8MNNCLQOF39	09/10/2019	1.1122	12/09/2019	1.1068	Closing Purchase.	60,750	60,750	0	0	0/0	125,000
ECZ9	15	2,085,319	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk..	12/18/2019.	CME	SNZ2OJLFK8MNNCLQOF39	09/10/2019	1.1122	12/09/2019	1.1067	Closing Purchase.	10,331	10,331	0	0	0/0	125,000
VGH9	132	4,563,161	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	03/15/2019.	EUX		12/18/2018	3,038.0000	03/12/2019	3,303.0000	Closing Purchase.	(394,400)	(394,400)	0	0	0/0	11
VGH9	439	15,210,935	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	03/15/2019.	EUX		12/18/2018	3,045.0000	03/12/2019	3,303.0000	Closing Purchase.	(1,277,029)	(1,277,029)	0	0	0/0	11
VGH9	1,000	34,592,160	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	03/15/2019.	EUX		12/18/2018	3,040.0000	03/12/2019	3,304.0000	Closing Purchase.	(2,976,600)	(2,976,600)	0	0	0/0	11
VGH9	321	11,115,041	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	03/15/2019.	EUX		12/18/2018	3,043.0000	03/12/2019	3,304.0000	Closing Purchase.	(944,631)	(944,631)	0	0	0/0	11
VGH9	341	11,826,968	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	03/15/2019.	EUX		12/18/2018	3,048.0000	03/12/2019	3,305.0000	Closing Purchase.	(988,107)	(988,107)	0	0	0/0	11
VGH9	55	1,905,698	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	03/15/2019.	EUX		12/18/2018	3,045.0000	03/12/2019	3,303.0000	Closing Purchase.	(159,992)	(159,992)	0	0	0/0	11
VGM9	132	4,789,349	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	06/21/2019.	EUX		03/12/2019	3,218.0000	06/18/2019	3,444.0000	Closing Purchase.	(333,880)	(333,880)	0	0	0/0	11
VGM9	439	15,928,215	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	06/21/2019.	EUX		03/12/2019	3,218.0000	06/18/2019	3,449.0000	Closing Purchase.	(1,134,970)	(1,134,970)	0	0	0/0	11
VGM9	1,000	36,294,225	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	06/21/2019.	EUX		03/12/2019	3,219.0000	06/18/2019	3,446.0000	Closing Purchase.	(2,540,584)	(2,540,584)	0	0	0/0	11
VGM9	321	11,650,446	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	06/21/2019.	EUX		03/12/2019	3,219.0000	06/18/2019	3,447.0000	Closing Purchase.	(819,120)	(819,120)	0	0	0/0	11
VGM9	341	12,380,176	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	06/21/2019.	EUX		03/12/2019	3,220.0000	06/18/2019	3,452.0000	Closing Purchase.	(885,422)	(885,422)	0	0	0/0	11
VGM9	55	1,995,562	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	06/21/2019.	EUX		03/12/2019	3,218.0000	06/18/2019	3,454.0000	Closing Purchase.	(145,272)	(145,272)	0	0	0/0	11
VGU9	13	499,342	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,432.0000	08/19/2019	3,369.0000	Closing Purchase.	9,093	9,093	0	0	0/0	11
VGU9	13	499,342	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,432.0000	08/19/2019	3,366.0000	Closing Purchase.	9,526	9,526	0	0	0/0	11
VGU9	67	2,573,533	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,432.0000	08/19/2019	3,367.0000	Closing Purchase.	48,349	48,349	0	0	0/0	11
VGU9	39	1,498,027	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,432.0000	08/19/2019	3,368.0000	Closing Purchase.	27,711	27,711	0	0	0/0	11
VGU9	171	6,577,841	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,437.0000	08/19/2019	3,367.0000	Closing Purchase.	132,891	132,891	0	0	0/0	11
VGU9	178	6,847,109	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,437.0000	08/19/2019	3,368.0000	Closing Purchase.	136,355	136,355	0	0	0/0	11
VGU9	48	1,846,411	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,437.0000	08/19/2019	3,369.0000	Closing Purchase.	36,237	36,237	0	0	0/0	11
VGU9	42	1,615,610	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,437.0000	08/19/2019	3,366.0000	Closing Purchase.	33,106	33,106	0	0	0/0	11
VGU9	102	3,920,199	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,434.0000	08/19/2019	3,366.0000	Closing Purchase.	77,003	77,003	0	0	0/0	11
VGU9	292	11,222,532	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,434.0000	08/19/2019	3,368.0000	Closing Purchase.	213,958	213,958	0	0	0/0	11
VGU9	91	3,497,433	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,434.0000	08/19/2019	3,369.0000	Closing Purchase.	65,668	65,668	0	0	0/0	11
VGU9	515	19,793,164	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,434.0000	08/19/2019	3,367.0000	Closing Purchase.	383,075	383,075	0	0	0/0	11
VGU9	28	1,076,447	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,435.0000	08/19/2019	3,366.0000	Closing Purchase.	21,449	21,449	0	0	0/0	11
VGU9	35	1,345,558	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,435.0000	08/19/2019	3,369.0000	Closing Purchase.	25,646	25,646	0	0	0/0	11
VGU9	160	6,151,123	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,435.0000	08/19/2019	3,367.0000	Closing Purchase.	120,790	120,790	0	0	0/0	11
VGU9	98	3,767,563	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,435.0000	08/19/2019	3,368.0000	Closing Purchase.	72,896	72,896	0	0	0/0	11
VGU9	30	1,155,014	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,440.0000	08/19/2019	3,366.0000	Closing Purchase.	24,646	24,646	0	0	0/0	11
VGU9	37	1,424,518	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,440.0000	08/19/2019	3,369.0000	Closing Purchase.	29,165	29,165	0	0	0/0	11
VGU9	170	6,545,082	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,440.0000	08/19/2019	3,367.0000	Closing Purchase.	137,776	137,776	0	0	0/0	11
VGU9	104	4,004,050	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,440.0000	08/19/2019	3,368.0000	Closing Purchase.	83,132	83,132	0	0	0/0	11
VGU9	19	731,934	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,442.0000	08/19/2019	3,367.0000	Closing Purchase.	15,820	15,820	0	0	0/0	11
VGU9	24	924,549	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk..	09/20/2019.	EUX		06/18/2019	3,442.0000	08/19/2019	3,368.0000	Closing Purchase.	19,717	19,717	0	0	0/0	11

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Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGU9	6	231,137	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	EUX	06/18/2019	3,442.0000	08/19/2019	3,369.0000	Closing Purchase.	4,863	4,863	0	0	0/0	11
VGU9	6	231,137	EURO STOXX 50	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	EUX	06/18/2019	3,442.0000	08/19/2019	3,366.0000	Closing Purchase.	5,063	5,063	0	0	0/0	11
ZH9	67	5,662,382	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2019.	ICF	12/18/2018	6,663.5000	03/12/2019	7,144.0000	Closing Purchase.	(421,574)	(421,574)	0	0	0/0	13
ZH9	270	22,868,210	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2019.	ICF	12/18/2018	6,678.0000	03/12/2019	7,135.5000	Closing Purchase.	(1,617,561)	(1,617,560)	0	0	0/0	13
ZH9	819	69,387,678	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2019.	ICF	12/18/2018	6,680.0000	03/12/2019	7,134.5000	Closing Purchase.	(4,874,425)	(4,874,424)	0	0	0/0	13
ZH9	139	11,784,352	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2019.	ICF	12/18/2018	6,684.5000	03/12/2019	7,132.5000	Closing Purchase.	(815,452)	(815,452)	0	0	0/0	13
ZH9	19	1,608,040	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2019.	ICF	12/18/2018	6,673.0000	03/12/2019	7,136.5000	Closing Purchase.	(115,321)	(115,321)	0	0	0/0	13
ZM9	67	6,193,758	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/21/2019.	ICF	03/12/2019	7,059.5000	06/18/2019	7,458.0000	Closing Purchase.	(334,198)	(334,198)	0	0	0/0	13
ZM9	270	24,929,868	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/21/2019.	ICF	03/12/2019	7,051.0000	06/18/2019	7,461.5000	Closing Purchase.	(1,387,322)	(1,387,322)	0	0	0/0	13
ZM9	819	75,609,875	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/21/2019.	ICF	03/12/2019	7,050.0000	06/18/2019	7,455.0000	Closing Purchase.	(4,151,826)	(4,151,826)	0	0	0/0	13
ZM9	139	12,828,805	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/21/2019.	ICF	03/12/2019	7,048.0000	06/18/2019	7,464.0000	Closing Purchase.	(723,783)	(723,783)	0	0	0/0	13
ZM9	19	1,754,573	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/21/2019.	ICF	03/12/2019	7,052.0000	06/18/2019	7,461.5000	Closing Purchase.	(97,389)	(97,389)	0	0	0/0	13
ZU9	4	369,827	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,386.5000	08/19/2019	7,186.5000	Closing Purchase.	9,693	9,693	0	0	0/0	12
ZU9	5	462,284	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,386.5000	08/19/2019	7,184.5000	Closing Purchase.	12,237	12,237	0	0	0/0	12
ZU9	11	1,017,025	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,386.5000	08/19/2019	7,185.0000	Closing Purchase.	26,855	26,855	0	0	0/0	12
ZU9	10	924,568	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,386.5000	08/19/2019	7,186.0000	Closing Purchase.	24,293	24,293	0	0	0/0	12
ZU9	8	739,655	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,386.5000	08/19/2019	7,184.0000	Closing Purchase.	19,628	19,628	0	0	0/0	12
ZU9	5	462,284	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,386.5000	08/19/2019	7,187.0000	Closing Purchase.	12,086	12,086	0	0	0/0	12
ZU9	5	462,284	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,386.5000	08/19/2019	7,182.5000	Closing Purchase.	12,358	12,358	0	0	0/0	12
ZU9	3	277,370	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,386.5000	08/19/2019	7,183.0000	Closing Purchase.	7,397	7,397	0	0	0/0	12
ZU9	12	1,109,482	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,386.5000	08/19/2019	7,183.5000	Closing Purchase.	29,515	29,515	0	0	0/0	12
ZU9	4	369,827	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,386.5000	08/19/2019	7,181.0000	Closing Purchase.	9,959	9,959	0	0	0/0	12
ZU9	21	1,942,513	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,390.0000	08/19/2019	7,183.0000	Closing Purchase.	52,668	52,668	0	0	0/0	12
ZU9	42	3,885,026	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,390.0000	08/19/2019	7,183.5000	Closing Purchase.	105,082	105,082	0	0	0/0	12
ZU9	5	462,503	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,390.0000	08/19/2019	7,187.0000	Closing Purchase.	12,298	12,298	0	0	0/0	12
ZU9	12	1,110,008	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,390.0000	08/19/2019	7,182.0000	Closing Purchase.	30,242	30,242	0	0	0/0	12
ZU9	5	462,503	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,390.0000	08/19/2019	7,181.5000	Closing Purchase.	12,631	12,631	0	0	0/0	12
ZU9	34	3,145,021	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,390.0000	08/19/2019	7,185.5000	Closing Purchase.	84,243	84,243	0	0	0/0	12
ZU9	30	2,775,019	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,390.0000	08/19/2019	7,186.0000	Closing Purchase.	74,150	74,150	0	0	0/0	12
ZU9	14	1,295,009	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,390.0000	08/19/2019	7,186.5000	Closing Purchase.	34,518	34,518	0	0	0/0	12
ZU9	20	1,850,013	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,390.0000	08/19/2019	7,185.0000	Closing Purchase.	49,676	49,676	0	0	0/0	12
ZU9	13	1,202,508	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,390.0000	08/19/2019	7,182.5000	Closing Purchase.	32,683	32,683	0	0	0/0	12
ZU9	37	3,422,523	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,390.0000	08/19/2019	7,184.0000	Closing Purchase.	92,348	92,348	0	0	0/0	12
ZU9	32	2,960,020	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,390.0000	08/19/2019	7,184.5000	Closing Purchase.	79,675	79,675	0	0	0/0	12
ZU9	5	462,503	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,390.0000	08/19/2019	7,181.0000	Closing Purchase.	12,661	12,661	0	0	0/0	12
ZU9	78	7,208,703	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,383.5000	08/19/2019	7,186.0000	Closing Purchase.	186,647	186,647	0	0	0/0	12
ZU9	62	5,729,995	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,383.5000	08/19/2019	7,183.0000	Closing Purchase.	150,614	150,614	0	0	0/0	12
ZU9	63	5,822,414	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,383.5000	08/19/2019	7,184.5000	Closing Purchase.	151,898	151,898	0	0	0/0	12
ZU9	89	8,225,315	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,383.5000	08/19/2019	7,185.0000	Closing Purchase.	214,047	214,047	0	0	0/0	12
ZU9	175	16,173,372	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,383.5000	08/19/2019	7,183.5000	Closing Purchase.	424,060	424,060	0	0	0/0	12
ZU9	91	8,410,154	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,383.5000	08/19/2019	7,184.0000	Closing Purchase.	219,960	219,960	0	0	0/0	12
ZU9	54	4,990,641	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,383.5000	08/19/2019	7,182.5000	Closing Purchase.	131,507	131,507	0	0	0/0	12
ZU9	8	739,354	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF	06/18/2019	7,383.5000	08/19/2019	7,181.0000	Closing Purchase.	19,628	19,628	0	0	0/0	12

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Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZU9	46	4,251,286	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,383.5000	08/19/2019	7,186.5000	Closing Purchase.	109,795	109,795	0	0	0/0	12
ZU9	17	1,571,128	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,383.5000	08/19/2019	7,187.5000	Closing Purchase.	40,371	40,371	0	0	0/0	12
ZU9	89	8,225,315	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,383.5000	08/19/2019	7,185.5000	Closing Purchase.	213,508	213,508	0	0	0/0	12
ZU9	16	1,478,708	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,383.5000	08/19/2019	7,181.5000	Closing Purchase.	39,159	39,159	0	0	0/0	12
ZU9	31	2,864,997	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,383.5000	08/19/2019	7,182.0000	Closing Purchase.	75,683	75,683	0	0	0/0	12
ZU9	19	1,758,107	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,392.5000	08/19/2019	7,182.5000	Closing Purchase.	48,343	48,343	0	0	0/0	12
ZU9	3	277,596	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,392.5000	08/19/2019	7,181.0000	Closing Purchase.	7,688	7,688	0	0	0/0	12
ZU9	13	1,202,915	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,392.5000	08/19/2019	7,183.0000	Closing Purchase.	32,998	32,998	0	0	0/0	12
ZU9	26	2,405,830	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,392.5000	08/19/2019	7,183.5000	Closing Purchase.	65,838	65,838	0	0	0/0	12
ZU9	7	647,723	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,392.5000	08/19/2019	7,184.0000	Closing Purchase.	17,683	17,683	0	0	0/0	12
ZU9	8	740,255	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,392.5000	08/19/2019	7,186.0000	Closing Purchase.	20,016	20,016	0	0	0/0	12
ZU9	8	740,255	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,392.5000	08/19/2019	7,186.5000	Closing Purchase.	19,967	19,967	0	0	0/0	12
ZU9	15	1,387,979	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,392.5000	08/19/2019	7,184.5000	Closing Purchase.	37,802	37,802	0	0	0/0	12
ZU9	23	2,128,234	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,392.5000	08/19/2019	7,185.5000	Closing Purchase.	57,684	57,684	0	0	0/0	12
ZU9	5	462,660	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,392.5000	08/19/2019	7,187.0000	Closing Purchase.	12,449	12,449	0	0	0/0	12
ZU9	12	1,110,383	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,392.5000	08/19/2019	7,185.0000	Closing Purchase.	30,169	30,169	0	0	0/0	12
ZU9	3	277,502	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,390.0000	08/19/2019	7,185.0000	Closing Purchase.	7,451	7,451	0	0	0/0	12
ZU9	3	277,502	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,390.0000	08/19/2019	7,185.5000	Closing Purchase.	7,433	7,433	0	0	0/0	12
ZU9	2	185,001	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,390.0000	08/19/2019	7,187.0000	Closing Purchase.	4,919	4,919	0	0	0/0	12
ZU9	6	555,004	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,390.0000	08/19/2019	7,183.5000	Closing Purchase.	15,012	15,012	0	0	0/0	12
ZU9	2	185,001	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,390.0000	08/19/2019	7,182.0000	Closing Purchase.	5,040	5,040	0	0	0/0	12
ZU9	3	277,502	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	ICF		06/18/2019	7,390.0000	08/19/2019	7,181.0000	Closing Purchase.	7,597	7,597	0	0	0/0	12
JYH9	22	2,447,088	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/20/2019.	CME	SNZ2OJLFK8MNNCLQOF39	12/12/2018	88.9850	03/12/2019	89.8600	Closing Purchase.	(24,063)	(24,063)	0	0	0/0	1,250
JYH9	72	8,010,900	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/20/2019.	CME	SNZ2OJLFK8MNNCLQOF39	12/12/2018	89.0100	03/12/2019	89.8900	Closing Purchase.	(79,200)	(79,200)	0	0	0/0	1,250
JYH9	218	24,257,950	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/20/2019.	CME	SNZ2OJLFK8MNNCLQOF39	12/12/2018	89.0200	03/12/2019	89.8600	Closing Purchase.	(228,900)	(228,900)	0	0	0/0	1,250
JYH9	133	14,802,069	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/20/2019.	CME	SNZ2OJLFK8MNNCLQOF39	12/12/2018	89.0350	03/12/2019	89.8800	Closing Purchase.	(140,481)	(140,481)	0	0	0/0	1,250
JYH9	20	2,226,750	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/20/2019.	CME	SNZ2OJLFK8MNNCLQOF39	12/12/2018	89.0700	03/12/2019	89.9050	Closing Purchase.	(20,875)	(20,875)	0	0	0/0	1,250
JYM9	22	2,488,750	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/19/2019.	CME	SNZ2OJLFK8MNNCLQOF39	03/12/2019	90.5000	06/11/2019	92.2350	Closing Purchase.	(47,713)	(47,713)	0	0	0/0	1,250
JYM9	72	8,147,700	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/19/2019.	CME	SNZ2OJLFK8MNNCLQOF39	03/12/2019	90.5300	06/11/2019	92.2450	Closing Purchase.	(154,350)	(154,350)	0	0	0/0	1,250
JYM9	218	24,661,250	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/19/2019.	CME	SNZ2OJLFK8MNNCLQOF39	03/12/2019	90.5000	06/11/2019	92.2200	Closing Purchase.	(468,700)	(468,700)	0	0	0/0	1,250
JYM9	133	15,048,950	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/19/2019.	CME	SNZ2OJLFK8MNNCLQOF39	03/12/2019	90.5200	06/11/2019	92.2550	Closing Purchase.	(288,444)	(288,444)	0	0	0/0	1,250
JYM9	20	2,263,625	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/19/2019.	CME	SNZ2OJLFK8MNNCLQOF39	03/12/2019	90.5450	06/11/2019	92.2250	Closing Purchase.	(42,000)	(42,000)	0	0	0/0	1,250
JYU9	22	2,553,788	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/18/2019.	CME	SNZ2OJLFK8MNNCLQOF39	06/11/2019	92.8650	09/10/2019	93.1240	Closing Purchase.	(7,123)	(7,123)	0	0	0/0	1,250
JYU9	72	8,359,200	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/18/2019.	CME	SNZ2OJLFK8MNNCLQOF39	06/11/2019	92.8800	09/10/2019	93.1400	Closing Purchase.	(23,400)	(23,400)	0	0	0/0	1,250
JYU9	218	25,301,625	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/18/2019.	CME	SNZ2OJLFK8MNNCLQOF39	06/11/2019	92.8500	09/10/2019	93.1640	Closing Purchase.	(85,565)	(85,565)	0	0	0/0	1,250
JYU9	133	15,442,963	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/18/2019.	CME	SNZ2OJLFK8MNNCLQOF39	06/11/2019	92.8900	09/10/2019	93.1290	Closing Purchase.	(39,734)	(39,734)	0	0	0/0	1,250
JYU9	20	2,321,500	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/18/2019.	CME	SNZ2OJLFK8MNNCLQOF39	06/11/2019	92.8600	09/10/2019	93.0800	Closing Purchase.	(5,500)	(5,500)	0	0	0/0	1,250
JYZ9	22	0	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/18/2019.	CME	SNZ2OJLFK8MNNCLQOF39	09/10/2019	93.7100	12/09/2019	92.0800	Closing Purchase.	44,825	44,825	0	0	0/0	1,250
JYZ9	72	0	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/18/2019.	CME	SNZ2OJLFK8MNNCLQOF39	09/10/2019	93.7260	12/09/2019	92.0890	Closing Purchase.	147,330	147,330	0	0	0/0	1,250
JYZ9	218	0	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/18/2019.	CME	SNZ2OJLFK8MNNCLQOF39	09/10/2019	93.7500	12/09/2019	92.0750	Closing Purchase.	456,439	456,438	0	0	0/0	1,250
JYZ9	133	0	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/18/2019.	CME	SNZ2OJLFK8MNNCLQOF39	09/10/2019	93.7150	12/09/2019	92.0750	Closing Purchase.	272,650	272,650	0	0	0/0	1,250
JYZ9	20	0	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/18/2019.	CME	SNZ2OJLFK8MNNCLQOF39	09/10/2019	93.6660	12/09/2019	92.0890	Closing Purchase.	39,425	39,425	0	0	0/0	1,250
NQH9	3	397,272	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2019.	CME	SNZ2OJLFK8MNNCLQOF39	12/17/2018	6,621.2000	03/08/2019	7,027.5000	Closing Purchase.	(24,378)	(24,378)	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQH9	32	4,237,600	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2019.	CME SNZ2OJLFK8MNNCLQOF39	12/17/2018	6,621.2500	03/08/2019	7,027.5000	Closing Purchase.	(260,000)	(260,000)	0	0	0/0	20
NQM9	35	4,937,205	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Product Equity Risk	06/21/2019.	CME SNZ2OJLFK8MNNCLQOF39	03/08/2019	7,053.1500	06/14/2019	7,522.7500	Closing Purchase.	(328,720)	(328,720)	0	0	0/0	20
NQU9	5	754,920	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/14/2019	7,549.2000	08/13/2019	7,737.0000	Closing Purchase.	(18,780)	(18,780)	0	0	0/0	20
NQU9	15	2,264,760	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/14/2019	7,549.2000	08/13/2019	7,737.2500	Closing Purchase.	(56,415)	(56,415)	0	0	0/0	20
NQU9	1	150,984	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/14/2019	7,549.2000	08/13/2019	7,736.7500	Closing Purchase.	(3,751)	(3,751)	0	0	0/0	20
NQU9	14	2,113,776	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/14/2019	7,549.2000	08/13/2019	7,737.5000	Closing Purchase.	(52,724)	(52,724)	0	0	0/0	20
NKH9	12	2,266,006	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	03/08/2019.	OSE	12/12/2018	21,410.0000	03/05/2019	21,792.0000	Closing Purchase.	(40,958)	(40,958)	0	0	0/0	9
NKH9	37	6,980,326	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	03/08/2019.	OSE	12/12/2018	21,390.0000	03/05/2019	21,792.0000	Closing Purchase.	(132,898)	(132,898)	0	0	0/0	9
NKH9	116	21,874,033	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	03/08/2019.	OSE	12/12/2018	21,380.0000	03/05/2019	21,792.0000	Closing Purchase.	(427,019)	(427,019)	0	0	0/0	9
NKH9	69	13,005,192	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	03/08/2019.	OSE	12/12/2018	21,370.0000	03/05/2019	21,782.0000	Closing Purchase.	(254,003)	(254,003)	0	0	0/0	9
NKH9	10	1,883,047	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	03/08/2019.	OSE	12/12/2018	21,350.0000	03/05/2019	21,772.0000	Closing Purchase.	(37,705)	(37,705)	0	0	0/0	9
NKM9	12	2,314,867	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	06/14/2019.	OSE	03/05/2019	21,590.0000	06/12/2019	21,313.0000	Closing Purchase.	30,659	30,659	0	0	0/0	9
NKM9	37	7,137,506	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	06/14/2019.	OSE	03/05/2019	21,590.0000	06/12/2019	21,303.0000	Closing Purchase.	97,943	97,943	0	0	0/0	9
NKM9	116	22,377,046	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	06/14/2019.	OSE	03/05/2019	21,590.0000	06/12/2019	21,303.0000	Closing Purchase.	307,065	307,065	0	0	0/0	9
NKM9	69	13,304,319	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	06/14/2019.	OSE	03/05/2019	21,580.0000	06/12/2019	21,323.0000	Closing Purchase.	163,558	163,558	0	0	0/0	9
NKM9	10	1,927,269	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	06/14/2019.	OSE	03/05/2019	21,570.0000	06/12/2019	21,313.0000	Closing Purchase.	23,704	23,704	0	0	0/0	9
NKU9	12	2,351,964	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	09/13/2019.	OSE	06/12/2019	21,250.0000	09/11/2019	21,360.0000	Closing Purchase.	(12,253)	(12,253)	0	0	0/0	9
NKU9	37	7,248,478	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	09/13/2019.	OSE	06/12/2019	21,240.0000	09/11/2019	21,330.0000	Closing Purchase.	(30,911)	(30,911)	0	0	0/0	9
NKU9	116	22,724,957	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	09/13/2019.	OSE	06/12/2019	21,240.0000	09/11/2019	21,330.0000	Closing Purchase.	(96,909)	(96,909)	0	0	0/0	9
NKU9	69	13,530,160	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	09/13/2019.	OSE	06/12/2019	21,260.0000	09/11/2019	21,330.0000	Closing Purchase.	(44,834)	(44,834)	0	0	0/0	9
NKU9	10	1,959,970	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	09/13/2019.	OSE	06/12/2019	21,250.0000	09/11/2019	21,340.0000	Closing Purchase.	(8,354)	(8,354)	0	0	0/0	9
NKZ9	12	2,359,230	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	12/13/2019.	OSE	09/11/2019	21,180.0000	10/21/2019	22,520.0000	Closing Purchase.	(148,162)	(148,162)	0	0	0/0	9
NKZ9	37	7,263,989	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	12/13/2019.	OSE	09/11/2019	21,150.0000	10/21/2019	22,530.0000	Closing Purchase.	(470,469)	(470,469)	0	0	0/0	9
NKZ9	47	9,227,229	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	12/13/2019.	OSE	09/11/2019	21,150.0000	10/21/2019	22,510.0000	Closing Purchase.	(588,961)	(588,961)	0	0	0/0	9
NKZ9	42	8,245,609	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	12/13/2019.	OSE	09/11/2019	21,150.0000	10/21/2019	22,540.0000	Closing Purchase.	(537,916)	(537,916)	0	0	0/0	9
NKZ9	16	3,141,184	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	12/13/2019.	OSE	09/11/2019	21,150.0000	10/21/2019	22,530.0000	Closing Purchase.	(203,446)	(203,446)	0	0	0/0	9
NKZ9	11	2,159,564	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	12/13/2019.	OSE	09/11/2019	21,150.0000	10/21/2019	22,520.0000	Closing Purchase.	(138,856)	(138,856)	0	0	0/0	9
NKZ9	69	13,546,358	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	12/13/2019.	OSE	09/11/2019	21,150.0000	10/21/2019	22,520.0000	Closing Purchase.	(871,003)	(871,003)	0	0	0/0	9
NKZ9	10	1,964,169	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Product Equity Risk	12/13/2019.	OSE	09/11/2019	21,160.0000	10/21/2019	22,520.0000	Closing Purchase.	(125,311)	(125,311)	0	0	0/0	9
ESH9	245	31,915,538	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2019.	CME SNZ2OJLFK8MNNCLQOF39	12/17/2018	2,605.3500	03/08/2019	2,750.0000	Closing Purchase.	(1,771,963)	(1,771,963)	0	0	0/0	50
ESM9	245	0	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/21/2019.	CME SNZ2OJLFK8MNNCLQOF39	03/08/2019	2,754.8500	06/14/2019	2,894.4000	Closing Purchase.	(1,709,488)	(1,709,488)	0	0	0/0	50
ESU9	22	3,188,350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/14/2019	2,898.5000	08/13/2019	2,927.0000	Closing Purchase.	(31,350)	(31,350)	0	0	0/0	50
ESU9	25	3,623,125	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/14/2019	2,898.5000	08/13/2019	2,926.5000	Closing Purchase.	(35,000)	(35,000)	0	0	0/0	50
ESU9	77	11,159,225	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/14/2019	2,898.5000	08/13/2019	2,926.2499	Closing Purchase.	(106,837)	(106,837)	0	0	0/0	50
ESU9	44	6,376,700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/14/2019	2,898.5000	08/13/2019	2,926.7500	Closing Purchase.	(62,150)	(62,150)	0	0	0/0	50
ESU9	77	11,159,225	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2019.	CME SNZ2OJLFK8MNNCLQOF39	06/14/2019	2,898.5000	08/13/2019	2,926.0000	Closing Purchase.	(105,875)	(105,875)	0	0	0/0	50
1609999999. Total-Short Futures-Hedging Other														(29,261,485)	(29,261,485)	0	0	XXX	XXX
1649999999. Total-Short Futures														(29,261,485)	(29,261,485)	0	0	XXX	XXX

Totals

1709999999. Total-Hedging Other														(29,261,485)	(29,261,485)	0	0	XXX	XXX
1759999999. TOTAL														(29,261,485)	(29,261,485)	0	0	XXX	XXX

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	98,235	(2,142,758)	98,235	98,235	(2,142,758)	98,235	5,818,950	98,235
Over-the-Counter NAIC 1 Designation												
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	Y	Y	0	13,893,449	(39,806,226)	0	13,893,449	(39,806,226)	0	0	0
JP MORGAN CHASE	8I5DZWZKVSZI1NUHU748	Y	Y	0	9,031	0	9,031	9,031	0	9,031	0	0
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	Y	Y	13,300,000	13,830,063	0	530,063	13,830,063	0	530,063	0	0
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	Y	Y	2,450,000	12,542,827	(9,773,192)	319,635	12,542,827	(9,773,192)	319,635	99,696	99,696
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Y	Y	12,330,000	12,063,776	0	0	12,063,776	0	0	0	0
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80	Y	Y	29,720,000	37,723,096	(7,176,173)	826,923	37,723,096	(7,176,173)	826,923	0	0
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	20,480,000	21,560,185	0	1,080,185	21,560,185	0	1,080,185	0	0
0299999999. Total NAIC 1 Designation				78,280,000	111,622,427	(56,755,591)	2,765,837	111,622,427	(56,755,591)	2,765,837	99,696	99,696
0999999999. Gross Totals				78,280,000	111,720,662	(58,898,349)	2,864,072	111,720,662	(58,898,349)	2,864,072	5,918,646	197,931
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					111,720,662	(58,898,349)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
CREDIT SUISSE ANGGYXNX0JLX3X63JN86...	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	2,450,000	2,450,000	XXX	N/A	IV
BNP PARIBAS KVQR4N79VEW8JPSK1K14..	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	13,300,000	13,300,000	XXX	N/A	IV
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	20,480,000	20,480,000	XXX	N/A	IV
GOLDMAN SACHS W22LROWP2IHZNBB6K528..	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	12,330,000	12,330,000	XXX	N/A	IV
BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80....	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	29,720,000	29,720,000	XXX	N/A	IV
0299999999. Totals				78,280,000	78,280,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12 - (13 + 14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16 + 17)	Ending Deferred Balance (11 + 15 + 18)

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
06370R 5M 7	BANK OF MONTREAL CHICAGO	C	1	1,750,180	1,750,000	11/10/2020
06370R UT 4	BANK OF MONTREAL CHICAGO	C	1	2,500,510	2,500,000	03/02/2020
21684L 4V 1	COOPERAT RABOBANK UA/NY	C	1	1,699,935	1,700,000	09/09/2020
40435R FE 6	HSBC BANK USA NA	C	1	1,999,414	2,000,000	11/04/2020
78012U NS 0	ROYAL BANK OF CANADA NY	C	1	2,200,064	2,200,000	04/24/2020
86958J 7L 7	SVENSKA HANDELSBANKEN NY	C	1	2,499,770	2,500,000	06/10/2020
89114M N7 8	TORONTO DOMINION BANK NY	C	1	2,400,113	2,400,000	06/08/2020
CR4451 31 4	BNP PARIBAS SA REOENT EVERGREEN	C	1	3,000,000	3,000,000	03/30/2020
CR5325 38 4	MERRILL LYNCH PIERCE FENNER & SMITH INC	C	1	3,700,000	3,700,000	02/04/2020
CR5667 57 9	JP MORGAN SECURITIES Securities LLC REPONT 2.577%	C	1	4,100,000	4,100,000	02/04/2020
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			25,849,986	25,850,000	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			25,849,986	25,850,000	XXX
Totals						
6399999.	Total - Issuer Obligations			25,849,986	25,850,000	XXX
7099999.	Subtotal - Bonds			25,849,986	25,850,000	XXX
Short-Term Invested Assets (Schedule DA Type)						
000000 00 0	ANZ NEW ZEALAND INTL LTD	C		3,000,201	3,000,000	01/10/2020
000000 00 0	ANZ NEW ZEALAND INTL LTD	C		2,300,115	2,300,000	07/07/2020
000000 00 0	ASB FINANCE LTD LONDON	C		2,400,043	2,400,023	01/31/2020
000000 00 0	ALPINE SEC LLC	C		1,750,117	1,750,000	04/01/2020
000000 00 0	BANCO ESTADO CHILE/NY	C		1,800,592	1,800,000	03/05/2020
000000 00 0	BANK OF AMERICA NA	C		2,500,027	2,500,000	01/10/2020
000000 00 0	BANK OF NOVA SCOTIA HOUS	C		2,200,299	2,200,000	01/27/2020
000000 00 0	BANK OF NOVA SCOTIA HOUS	C		1,425,503	1,425,366	03/11/2020
000000 00 0	CA IMPERIAL BK OF COMM	C		2,500,673	2,500,000	02/27/2020
000000 00 0	COMMONWEALTH BK AUSTRALI	C		1,700,100	1,699,872	03/12/2020
000000 00 0	COOPERAT RABOBANK UA/NY	C		1,800,484	1,800,159	05/04/2020
000000 00 0	CREDIT SUISSE NEW YORK	C		2,000,198	2,000,550	03/06/2020
000000 00 0	HSBC USA INC	C		2,200,323	2,200,000	02/03/2020
000000 00 0	ING (US) FUNDING LLC	C		1,750,781	1,750,000	07/06/2020
000000 00 0	JP MORGAN SECURITIES LLC	C		2,200,262	2,200,000	01/24/2020
000000 00 0	LLOYDS BANK CORP MKTS/NY	C		2,900,174	2,900,000	01/08/2020
000000 00 0	MITSUBISHI UFJ TR&BK NY	C		1,500,020	1,500,000	04/30/2020
000000 00 0	MIZUHO BANK LTD/NY	C		1,700,326	1,700,000	02/21/2020
000000 00 0	NATIONAL AUSTRALI BANK L	C		2,500,565	2,500,000	04/02/2020
000000 00 0	NATIONAL AUSTRALI BANK L	C		2,500,135	2,499,773	05/01/2020
000000 00 0	NORDEA BANK ABP NEW YORK	C		1,750,625	1,750,000	03/24/2020
000000 00 0	OLD LINE FUNDING LLC	C		1,999,388	2,000,000	04/23/2020
000000 00 0	SKANDINAV ENSKILDA BK NY	C		1,000,274	1,000,000	03/13/2020
000000 00 0	STATE STREET BANK & TR	C		2,000,144	2,000,000	07/22/2020
000000 00 0	SUMITOMO MITSUI TRUST NY	C		1,749,979	1,750,000	05/07/2020
000000 00 0	SUMITOMO MITSUI BANK NY	C		1,749,865	1,750,000	05/06/2020
000000 00 0	SUMITOMO MITSUI BANK NY	C		1,749,998	1,750,000	06/30/2020
000000 00 0	THUNDER BAY FUNDING LLC	C		1,500,000	1,500,000	05/05/2020
000000 00 0	TOYOTA MOTOR CREDIT CORP	C		500,127	500,000	03/02/2020
000000 00 0	TOYOTA MOTOR FIN NETH BV	C		2,400,410	2,400,000	02/25/2020
000000 00 0	UBS AG LONDON	C		1,500,005	1,500,000	04/14/2020
000000 00 0	WELLS FARGO BANK NA	C		2,499,952	2,500,000	06/05/2020
000000 00 0	WELLS FARGO BANK NA	C		1,000,196	1,000,000	02/21/2020
000000 00 0	WESTPAC SECURITIES NZ LT	C		2,000,158	2,000,293	04/09/2020
000000 00 0	WESTPAC BANKING CORP NY	C		1,700,150	1,700,011	02/28/2020
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			67,732,209	67,726,047	XXX
Cash (Schedule E Part 1 Type)						
000000 00 0	US DOLLARS	C		14,000	14,000	
9099999.	Total - Cash (Schedule E Part 1 Type)			14,000	14,000	XXX
Cash Equivalents (Schedule E Part 2 Type)						
05333T AD 5	AUTOZONE INC	C		1,498,969	1,499,000	01/13/2020
06053P 2V 8	BANK OF AMERICA NA	C		2,000,026	1,999,992	01/13/2020
06945L A7 3	BARTON CAPITAL SA	C		3,398,824	3,398,991	01/07/2020
26244H A3 7	DUKE ENERGY CORPORATION	C		1,699,750	1,699,823	01/03/2020
27805A A3 1	EATON CORP	C		3,399,500	3,399,660	01/03/2020
49271J A7 2	KEURIG DR PEPPER INC	C		1,699,398	1,699,462	01/07/2020
54316T AA 0	LONGSHIP FUNDING LLC	C		3,098,590	3,098,411	01/10/2020
54866L AD 5	LOWE'S COMPANIES INC	C		1,498,969	1,499,000	01/13/2020
56274L A6 1	MANHATTAN ASSET FDG CO	C		499,849	499,861	01/06/2020
63743C A2 9	NATIONAL RURAL UTILITIES	C		2,499,789	2,499,894	01/02/2020
63743C A6 0	NATIONAL RURAL UTILITIES	C		1,699,556	1,699,603	01/06/2020
63743C AG 8	NATIONAL RURAL UTILITIES	C		3,397,545	3,397,563	01/16/2020
65409R A3 4	NIEUW AMSTERDAM REC	C		2,049,723	2,049,784	01/03/2020
6698M4 A6 9	NOVARTIS FINANCE CORP	C		1,749,550	1,749,606	01/06/2020
89119A A2 4	TORONTO DOMINION BANK	C		2,499,745	2,499,885	01/02/2020
89119A A3 2	TORONTO DOMINION BANK	C		2,799,572	2,799,743	01/03/2020
8AMMF0 8Q 7	GOLDMAN SACHS FINANCIAL SQUARE FUNDS	C		8,199,424	8,199,424	
8AMMF0 91 1	DWS GOVERNMENT MONEY MARKET SERIES INST	C		5,185,328	5,185,328	
90247M A3 9	TYSON FOODS INC	C		899,868	899,903	01/03/2020
90247M AD 7	TYSON FOODS INC	C		983,324	983,344	01/13/2020

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
CR3442 31 4	BNP PARIBAS SA REPO 1.58% 1/2/2020	C		10,000,000	10,000,000	01/02/2020
CR3857 55 2	HSBC SECURITIES (USA) INC REPO 1.57% 1/	C		5,000,000	5,000,000	01/02/2020
CR4403 09 1	BNP PARIBAS SA REPONT 1.73% 1/2/2020	C		4,500,000	4,500,000	01/02/2020
CR4432 33 0	HSBC SECURITIES (USA) INC REPONT 1.64%	C		1,900,000	1,900,000	01/02/2020
CR4529 10 1	HSBC SECURITIES (USA) INC REPONT 1.74%	C		1,000,000	1,000,000	01/02/2020
CR4537 36 9	ING FINANCIAL MARKETS LLC REPONT 1.64%	C		3,500,000	3,500,000	01/02/2020
CR4617 84 9	ING FINANCIAL MARKETS LLC (EQUITY COLLA)	C		2,250,000	2,250,000	01/02/2020
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			78,907,299	78,908,277	XXX
9999999.	Totals			172,503,494	172,498,324	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(57,801,418) Book/Adjusted Carrying Value $.....(57,815,177)
2. Average balance for the year: Fair Value $.....222,250,222 Book/Adjusted Carrying Value $.....222,245,203
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....160,818,132 NAIC 2: $.....11,680,192 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
U.S. Bank	Cincinnati, OH		0.00	0	0	212,880,984	XXX
Goldman Sachs	New York, NY		0.00	0	0	8,654,693	XXX
Key Bank	Cincinnati, OH		0.00	0	0	17,268,051	XXX
Firth Third Bank	Cincinnati, OH		0.00	0	0	16,473,484	XXX
Associated Bank	Green Bay, WI		0.00	0	0	10,057,061	XXX
Northern Trust Corp	Chicago, IL		0.00	0	0	150,000	XXX
Federal Home Loan Bank	Cincinnati, OH		0.00	0	0	164,963	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	265,649,236	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	265,649,236	XXX
0599999. Total Cash		XXX	XXX	0	0	265,649,236	XXX

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

1. January	148,686,769	4. April	197,852,190	7. July	151,049,651	10. October	211,741,495
2. February	132,428,999	5. May	180,738,561	8. August	235,077,309	11. November	202,853,355
3. March	149,680,231	6. June	196,597,779	9. September	297,187,550	12. December	265,649,236

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
60934N 68 2	FEDERATED US TRSY CASH RESERVES FUND		12/31/2019	2.040		3,090,338	0	0
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						3,090,338	0	0
All Other Money Market Mutual Funds								
31846V 56 7	FIRST AMERICAN GOVT OBLIG FUND CL Z		12/26/2019	1.490		90,592,853	0	1,393,648
8699999. Total - All Other Money Market Mutual Funds						90,592,853	0	1,393,648
8899999. Total - Cash Equivalents						93,683,191	0	1,393,648

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	ST	State regulatory requirement	159,970	174,243	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	ST	State regulatory requirement	106,647	116,162	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	ST	State regulatory requirement	106,647	116,162	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	ST	State regulatory requirement	266,617	290,405	0	0
33. New York NY			0	0	0	0
34. North Carolina NC	ST	State regulatory requirement	426,587	464,648	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	ST	State regulatory requirement	6,974,697	7,596,995	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC	ST	State regulatory requirement	533,234	580,810	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. US Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	8,574,399	9,339,425	0	0
DETAILS OF WRITE-INS						
5801.			0	0	0	0
5802.			0	0	0	0
5803.			0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

2019 ALPHABETICAL INDEX
LIFE ANNUAL STATEMENT BLANK

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