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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE

Columbus Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 99937 Employer's ID Number 31-1191427

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

Country of Domicile United States of America

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

Incorporated/Organized 09/08/1986 Commenced Business 07/01/1988

Statutory Home Office 400 East 4th Street (Street and Number), Cincinnati, OH, US 45202-3302 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 East 4th Street (Street and Number)
Cincinnati, OH, US 45202-3302 (City or Town, State, Country and Zip Code), 513-361-6700 (Area Code) (Telephone Number)

Mail Address 400 East 4th Street (Street and Number or P.O. Box), Cincinnati, OH, US 45202-3302 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 400 East 4th Street (Street and Number)
Cincinnati, OH, US 45202-3302 (City or Town, State, Country and Zip Code), 513-361-6700 (Area Code) (Telephone Number)

Internet Website Address www.ColumbusLife.com

Statutory Statement Contact Wade Matthew Fugate (Name), 513-629-1402 (Area Code) (Telephone Number)
CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

Chairman of the Board	John Finn Barrett	Secretary and Counsel	Donald Joseph Wuebbling
President & CEO	Jimmy Joe Miller		

OTHER

James Howard Acton Jr., VP, Chief Financial Officer	Matthew Edward Canterbury #, Sr VP	Karen Ann Chamberlain, Sr VP, Chief Information Officer
Kim Rehling Chiodi, Sr VP	Lisa Beth Fangman, Sr VP	Wade Matthew Fugate, VP, Controller
Daniel Wayne Harris, Sr VP, Chief Actuary	David Todd Henderson, Sr VP, Chief Risk Officer	Kevin Louis Howard, VP, Deputy Gen Counsel
Bradley Joseph Hunkler, Sr VP	Stephen Gale Hussey, Jr. #, Sr VP	Jay Vincent Johnson, VP, Assistant Treasurer
Phillip Earl King, Sr VP & Auditor	Linda Marie Lake, Sr VP	Roger Michael Lanham, Sr VP, Co-Chief Inv Officer
Bruce William Maisel, VP, CCO	Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel	Morgan Frazier Scott, VP
Thomas Martin Stapleton, VP	James Joseph Vance, Sr VP, Treasurer	Christopher Newton Watford #, VP, Tax
Brendan Matthew White, Sr VP, Co-Chief Inv Officer	Aaron Jason Wolf, VP, Chief Underwriter	

DIRECTORS OR TRUSTEES

John Finn Barrett	John Henry Bultema III #	Jill Tripp McGruder
Jimmy Joe Miller	Jonathan David Niemeyer	

State of Ohio
County of Hamilton SS:

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

Jimmy Joe Miller	Donald Joseph Wuebbling	Wade Matthew Fugate
President & CEO	Secretary and Counsel	VP and Controller

Subscribed and sworn to before me this 21st 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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	35,458,858	0.860	35,458,858	0	35,458,858	0.860
1.02 All other governments	43,346,998	1.051	43,346,998	0	43,346,998	1.051
1.03 U.S. states, territories and possessions, etc. guaranteed	5,980,000	0.145	5,980,000	0	5,980,000	0.145
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	177,927,201	4.313	177,927,201	0	177,927,201	4.313
1.06 Industrial and miscellaneous	2,854,113,927	69.187	2,854,113,927	0	2,854,113,927	69.187
1.07 Hybrid securities	43,501,440	1.055	43,501,440	0	43,501,440	1.055
1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
1.09 SVO identified funds	3,666,850	0.089	3,666,850	0	3,666,850	0.089
1.10 Unaffiliated Bank loans		0.000	0	0	0	0.000
1.11 Total long-term bonds	3,163,995,274	76.699	3,163,995,274	0	3,163,995,274	76.699
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	12,829,800	0.311	12,829,800	0	12,829,800	0.311
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	12,829,800	0.311	12,829,800	0	12,829,800	0.311
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	73,226,202	1.775	73,226,202	0	73,226,202	1.775
3.02 Industrial and miscellaneous Other (Unaffiliated)	12,985,400	0.315	12,985,400	0	12,985,400	0.315
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	22,634,053	0.549	22,634,053	0	22,634,053	0.549
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	108,845,655	2.639	108,845,655	0	108,845,655	2.639
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	379,015,750	9.188	379,015,750	0	379,015,750	9.188
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total mortgage loans	379,015,750	9.188	379,015,750	0	379,015,750	9.188
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0	0	0	0.000
5.02 Properties held for production of income		0.000	0	0	0	0.000
5.03 Properties held for sale		0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(9,747,617)	(0.236)	(9,747,617)	0	(9,747,617)	(0.236)
6.02 Cash equivalents (Schedule E, Part 2)	132,014,835	3.200	132,014,834	0	132,014,834	3.200
6.03 Short-term investments (Schedule DA)	8,038,963	0.195	8,038,963	15,291,494	23,330,457	0.566
6.04 Total cash, cash equivalents and short-term investments	130,306,181	3.159	130,306,180	15,291,494	145,597,674	3.529
7. Contract loans	65,583,334	1.590	65,583,334	0	65,583,334	1.590
8. Derivatives (Schedule DB)	54,253,285	1.315	54,253,285	0	54,253,285	1.315
9. Other invested assets (Schedule BA)	194,844,428	4.723	194,844,428	0	194,844,428	4.723
10. Receivables for securities	228,393	0.006	228,393	0	228,393	0.006
11. Securities Lending (Schedule DL, Part 1)	15,291,494	0.371	15,291,494	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	4,125,193,594	100.000	4,125,193,593	15,291,494	4,125,193,593	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		327,043,739
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	60,300,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	60,300,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		8,327,990
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		379,015,749
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		379,015,749
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		379,015,749

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		183,461,851
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	11,217,362	11,217,362
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		10,230
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	11,667,995	
	5.2 Totals, Part 3, Column 9	0	11,667,995
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		11,341,123
8.	Deduct amortization of premium and depreciation		171,885
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)		194,844,430
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		194,844,430

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,225,103,887
2.	Cost of bonds and stocks acquired, Part 3, Column 7		540,867,781
3.	Accrual of discount		2,380,110
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	489,460	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	7,515,930	
	4.4. Part 4, Column 11	(13,427,106)	(5,421,716)
5.	Total gain (loss) on disposals, Part 4, Column 19		25,759,805
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		494,258,384
7.	Deduct amortization of premium		9,803,311
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	71,739	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	385,664	
	9.4. Part 4, Column 13	1,454	458,857
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		1,501,409
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		3,285,670,724
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		3,285,670,724

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	35,458,858	36,317,682	36,297,494	35,212,441
Governments	2. Canada	2,524,107	2,906,608	2,842,640	2,271,000
(Including all obligations guaranteed	3. Other Countries	40,822,889	45,297,287	41,061,516	40,419,377
by governments)	4. Totals	78,805,854	84,521,577	80,201,650	77,902,818
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	5,980,000	6,320,735	5,980,000	5,980,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	177,927,201	191,931,531	197,435,194	162,529,541
Industrial and Miscellaneous, SVO	8. United States	2,294,690,368	2,566,803,106	2,307,001,087	2,265,605,400
Identified Funds, Unaffiliated Bank	9. Canada	107,820,645	129,496,469	108,200,129	107,560,667
Loans and Hybrid Securities	10. Other Countries	498,771,200	555,715,474	499,793,396	500,555,777
(unaffiliated)	11. Totals	2,901,282,213	3,252,015,049	2,914,994,612	2,873,721,844
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	3,163,995,268	3,534,788,892	3,198,611,456	3,120,134,203
PREFERRED STOCKS	14. United States	12,829,800	13,224,880	12,829,800	
Industrial and Miscellaneous	15. Canada	0	0	0	
(unaffiliated)	16. Other Countries	0	0	0	
	17. Totals	12,829,800	13,224,880	12,829,800	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	12,829,800	13,224,880	12,829,800	
COMMON STOCKS	20. United States	77,263,475	77,263,475	68,780,098	
Industrial and Miscellaneous	21. Canada	0	0	0	
(unaffiliated)	22. Other Countries	31,582,181	31,582,181	23,566,827	
	23. Totals	108,845,656	108,845,656	92,346,925	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	108,845,656	108,845,656	92,346,925	
	26. Total Stocks	121,675,456	122,070,536	105,176,725	
	27. Total Bonds and Stocks	3,285,670,724	3,656,859,428	3,303,788,181	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	10,821,998	9,732,413	13,021,870	1,882,577	0	XXX	35,458,858	1.1	37,935,087	1.2	35,458,858	0
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	10,821,998	9,732,413	13,021,870	1,882,577	0	XXX	35,458,858	1.1	37,935,087	1.2	35,458,858	0
2. All Other Governments												
2.1 NAIC 1	0	4,708,363	10,567,658	0	0	XXX	15,276,021	0.5	10,325,051	0.3	5,047,731	10,228,290
2.2 NAIC 2	0	10,707,318	0	1,549,969	15,813,689	XXX	28,070,976	0.9	29,318,846	0.9	28,070,976	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	15,415,681	10,567,658	1,549,969	15,813,689	XXX	43,346,997	1.3	39,643,897	1.2	33,118,707	10,228,290
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	3,000,000	0	2,980,000	0	XXX	5,980,000	0.2	5,980,000	0.2	5,980,000	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	0	3,000,000	0	2,980,000	0	XXX	5,980,000	0.2	5,980,000	0.2	5,980,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	16,290,949	48,270,694	43,469,696	26,532,964	35,901,521	XXX	170,465,824	5.2	209,488,675	6.5	168,450,824	2,015,000
5.2 NAIC 2	0	2,345,000	0	0	5,116,372	XXX	7,461,372	0.2	4,800,995	0.1	7,461,372	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	2,670,452	0.1	0	0
5.7 Totals	16,290,949	50,615,694	43,469,696	26,532,964	41,017,893	XXX	177,927,196	5.5	216,960,122	6.8	175,912,196	2,015,000

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	148,574,577	342,602,157	406,524,122	325,167,447	309,975,220	XXX	1,532,843,523	47.0	1,472,836,749	45.9	1,032,206,004	500,637,519
6.2 NAIC 2	119,974,510	196,011,254	344,497,436	277,523,264	322,125,500	XXX	1,260,131,964	38.6	1,213,813,255	37.8	902,129,048	358,002,916
6.3 NAIC 3	2,697,660	25,074,352	42,382,438	12,293,121	7,920,512	XXX	90,368,083	2.8	101,571,076	3.2	35,956,961	54,411,122
6.4 NAIC 4	739,593	23,232,116	33,088,751	0	0	XXX	57,060,460	1.7	53,567,486	1.7	25,158,271	31,902,189
6.5 NAIC 5	268,447	2,210,854	884,920	0	994,707	XXX	4,358,928	0.1	9,597,639	0.3	2,384,143	1,974,785
6.6 NAIC 6	0	0	0	0	8,860,446	XXX	8,860,446	0.3	293,248	0.0	8,742,452	117,994
6.7 Totals	272,254,787	589,130,733	827,377,667	614,983,832	649,876,385	XXX	2,953,623,404	90.5	2,851,679,453	88.9	2,006,576,879	947,046,525
7. Hybrid Securities												
7.1 NAIC 1	0	0	5,048,622	0	2,000,000	XXX	7,048,622	0.2	11,694,127	0.4	7,048,622	0
7.2 NAIC 2	0	4,112,590	5,000,000	5,479,226	16,980,181	XXX	31,571,997	1.0	36,497,202	1.1	31,571,997	0
7.3 NAIC 3	0	0	0	4,000,000	880,821	XXX	4,880,821	0.1	4,879,328	0.2	4,880,821	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	4,112,590	10,048,622	9,479,226	19,861,002	XXX	43,501,440	1.3	53,070,657	1.7	43,501,440	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	3,666,850	3,666,850	0.1	3,096,500	0.1	3,666,850	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	3,666,850	3,666,850	0.1	3,096,500	0.1	3,666,850	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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 175,687,524	408,313,627	478,631,968	356,562,988	347,876,741	0	1,767,072,848	54.1	XXX	XXX	1,254,192,039	512,880,809
11.2 NAIC 2	(d) 119,974,510	213,176,162	349,497,436	284,552,459	360,035,742	3,666,850	1,330,903,159	40.8	XXX	XXX	972,900,243	358,002,916
11.3 NAIC 3	(d) 2,697,660	25,074,352	42,382,438	16,293,121	8,801,333	0	95,248,904	2.9	XXX	XXX	40,837,782	54,411,122
11.4 NAIC 4	(d) 739,593	23,232,116	33,088,751	0	0	0	57,060,460	1.7	XXX	XXX	25,158,271	31,902,189
11.5 NAIC 5	(d) 268,447	2,210,854	884,920	0	994,707	0	(c) 4,358,928	0.1	XXX	XXX	2,384,143	1,974,785
11.6 NAIC 6	(d) 0	0	0	0	8,860,446	0	(c) 8,860,446	0.3	XXX	XXX	8,742,452	117,994
11.7 Totals	299,367,734	672,007,111	904,485,513	657,408,568	726,568,969	3,666,850	(b) 3,263,504,745	100.0	XXX	XXX	2,304,214,930	959,289,815
11.8 Line 11.7 as a % of Col. 7	9.2	20.6	27.7	20.1	22.3	0.1	100.0	XXX	XXX	XXX	70.6	29.4
12. Total Bonds Prior Year												
12.1 NAIC 1	188,088,419	419,625,682	417,186,605	369,080,535	354,278,448	0	XXX	XXX	1,748,259,689	54.5	1,304,297,253	443,962,436
12.2 NAIC 2	86,272,308	269,661,080	326,776,677	319,260,538	282,459,695	3,096,500	XXX	XXX	1,287,526,798	40.1	926,922,846	360,603,952
12.3 NAIC 3	9,888,511	35,201,352	35,058,536	19,503,795	6,798,210	0	XXX	XXX	106,450,404	3.3	40,066,397	66,384,007
12.4 NAIC 4	919,093	18,257,506	33,396,298	0	994,589	0	XXX	XXX	53,567,486	1.7	22,792,928	30,774,558
12.5 NAIC 5	1,416,556	8,165,626	15,457	0	0	0	XXX	XXX	(c) 9,597,639	0.3	2,933,549	6,664,090
12.6 NAIC 6	175,254	0	0	0	2,788,446	0	XXX	XXX	(c) 2,963,700	0.1	2,845,706	117,994
12.7 Totals	286,760,141	750,911,246	812,433,573	707,844,868	647,319,388	3,096,500	XXX	XXX	(b) 3,208,365,716	100.0	2,299,858,679	908,507,037
12.8 Line 12.7 as a % of Col. 9	8.9	23.4	25.3	22.1	20.2	0.1	XXX	XXX	100.0	XXX	71.7	28.3
13. Total Publicly Traded Bonds												
13.1 NAIC 1	63,495,257	274,574,428	323,176,387	284,818,151	308,127,816	0	1,254,192,039	38.4	1,304,297,253	40.7	1,254,192,039	XXX
13.2 NAIC 2	42,648,218	128,986,575	267,894,390	243,882,221	285,821,990	3,666,850	972,900,244	29.8	926,922,846	28.9	972,900,244	XXX
13.3 NAIC 3	1,655,993	4,884,472	23,870,346	7,546,149	2,880,821	0	40,837,781	1.3	40,066,397	1.2	40,837,781	XXX
13.4 NAIC 4	200,653	9,567,664	15,389,954	0	0	0	25,158,271	0.8	22,792,928	0.7	25,158,271	XXX
13.5 NAIC 5	0	1,389,436	0	0	994,707	0	2,384,143	0.1	2,933,549	0.1	2,384,143	XXX
13.6 NAIC 6	0	0	0	0	8,742,452	0	8,742,452	0.3	2,845,706	0.1	8,742,452	XXX
13.7 Totals	108,000,121	419,402,575	630,331,077	536,246,521	606,567,786	3,666,850	2,304,214,930	70.6	2,299,858,679	71.7	2,304,214,930	XXX
13.8 Line 13.7 as a % of Col. 7	4.7	18.2	27.4	23.3	26.3	0.2	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	3.3	12.9	19.3	16.4	18.6	0.1	70.6	XXX	XXX	XXX	70.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	112,192,267	133,739,199	155,455,581	71,744,837	39,748,925	0	512,880,809	15.7	443,962,436	13.8	XXX	512,880,809
14.2 NAIC 2	77,326,292	84,189,587	81,603,046	40,670,238	74,213,752	0	358,002,915	11.0	360,603,952	11.2	XXX	358,002,915
14.3 NAIC 3	1,041,667	20,189,880	18,512,092	8,746,972	5,920,512	0	54,411,123	1.7	66,384,007	2.1	XXX	54,411,123
14.4 NAIC 4	538,940	13,664,452	17,698,797	0	0	0	31,902,189	1.0	30,774,558	1.0	XXX	31,902,189
14.5 NAIC 5	268,447	821,418	884,920	0	0	0	1,974,785	0.1	6,664,090	0.2	XXX	1,974,785
14.6 NAIC 6	0	0	0	0	117,994	0	117,994	0.0	117,994	0.0	XXX	117,994
14.7 Totals	191,367,613	252,604,536	274,154,436	121,162,047	120,001,183	0	959,289,815	29.4	908,507,037	28.3	XXX	959,289,815
14.8 Line 14.7 as a % of Col. 7	19.9	26.3	28.6	12.6	12.5	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	5.9	7.7	8.4	3.7	3.7	0.0	29.4	XXX	XXX	XXX	XXX	29.4

(a) Includes $ 865,984,569 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 11,088,057 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 $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 117,994 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 $ 63,171,273 ; NAIC 2 $ 36,338,210 ; 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 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	9,700,072	7,212,978	12,538,550	1,820,496	0	XXX	31,272,096	1.0	30,037,553	0.9	31,272,096	0
1.02 Residential Mortgage-Backed Securities	731,305	1,434,044	393,491	54,244	0	XXX	2,613,084	0.1	4,863,234	0.2	2,613,084	0
1.03 Commercial Mortgage-Backed Securities	390,621	1,085,391	89,829	7,837	0	XXX	1,573,678	0.0	3,034,301	0.1	1,573,678	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	10,821,998	9,732,413	13,021,870	1,882,577	0	XXX	35,458,858	1.1	37,935,088	1.2	35,458,858	0
2. All Other Governments												
2.01 Issuer Obligations	0	15,415,680	10,567,658	1,549,969	15,813,689	XXX	43,346,996	1.3	39,643,897	1.2	33,118,706	10,228,290
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	15,415,680	10,567,658	1,549,969	15,813,689	XXX	43,346,996	1.3	39,643,897	1.2	33,118,706	10,228,290
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	3,000,000	0	2,980,000	0	XXX	5,980,000	0.2	5,980,000	0.2	5,980,000	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	0	3,000,000	0	2,980,000	0	XXX	5,980,000	0.2	5,980,000	0.2	5,980,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	5,000,000	0	1,052,735	830,465	XXX	6,883,200	0.2	8,879,597	0.3	6,883,200	0
5.02 Residential Mortgage-Backed Securities	14,440,230	33,367,693	22,837,688	9,905,564	323,085	XXX	80,874,260	2.5	97,209,406	3.0	80,874,260	0
5.03 Commercial Mortgage-Backed Securities	279,491	4,849,910	9,256,022	0	0	XXX	14,385,423	0.4	34,720,722	1.1	14,385,423	0
5.04 Other Loan-Backed and Structured Securities	1,571,228	7,398,091	11,375,985	15,574,665	39,864,343	XXX	75,784,312	2.3	76,150,395	2.4	73,769,312	2,015,000
5.05 Totals	16,290,949	50,615,694	43,469,695	26,532,964	41,017,893	XXX	177,927,195	5.5	216,960,120	6.8	175,912,195	2,015,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	211,381,445	435,540,868	721,969,138	585,621,122	648,530,225	XXX	2,603,042,798	79.8	2,519,577,348	78.5	1,887,170,669	715,872,129
6.02 Residential Mortgage-Backed Securities	11,863,055	41,935,058	29,316,308	22,668,595	1,346,162	XXX	107,129,178	3.3	95,274,153	3.0	37,104,350	70,024,828
6.03 Commercial Mortgage-Backed Securities	37,252,320	52,460,826	54,109,938	3,066,631	0	XXX	146,889,715	4.5	147,885,355	4.6	73,340,107	73,549,608
6.04 Other Loan-Backed and Structured Securities	11,757,966	59,193,982	21,982,284	3,627,486	0	XXX	96,561,718	3.0	88,942,597	2.8	8,961,759	87,599,959
6.05 Totals	272,254,786	589,130,734	827,377,668	614,983,834	649,876,387	XXX	2,953,623,409	90.5	2,851,679,453	88.9	2,006,576,885	947,046,524
7. Hybrid Securities												
7.01 Issuer Obligations	0	4,112,590	5,000,000	9,479,226	13,861,001	XXX	32,452,817	1.0	37,376,530	1.2	32,452,817	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	5,048,622	0	6,000,000	XXX	11,048,622	0.3	15,694,127	0.5	11,048,622	0
7.05 Totals	0	4,112,590	10,048,622	9,479,226	19,861,001	XXX	43,501,439	1.3	53,070,657	1.7	43,501,439	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
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	3,666,850	3,666,850	0.1	3,096,500	0.1	3,666,850	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	3,666,850	3,666,850	0.1	3,096,500	0.1	3,666,850	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	221,081,517	470,282,116	750,075,346	602,503,548	679,035,380	XXX	2,722,977,907	83.4	XXX	XXX	1,996,877,488	726,100,419
11.02 Residential Mortgage-Backed Securities	27,034,590	76,736,795	52,547,487	32,628,403	1,669,247	XXX	190,616,522	5.8	XXX	XXX	120,591,694	70,024,828
11.03 Commercial Mortgage-Backed Securities	37,922,432	58,396,127	63,455,789	3,074,468	0	XXX	162,848,816	5.0	XXX	XXX	89,299,208	73,549,608
11.04 Other Loan-Backed and Structured Securities	13,329,194	66,592,073	38,406,891	19,202,151	45,864,343	XXX	183,394,652	5.6	XXX	XXX	93,779,693	89,614,959
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	3,666,850	3,666,850	0.1	XXX	XXX	3,666,850	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	299,367,733	672,007,111	904,485,513	657,408,570	726,568,970	3,666,850	3,263,504,747	100.0	XXX	XXX	2,304,214,933	959,289,814
11.09 Line 11.08 as a % of Col. 7	9.2	20.6	27.7	20.1	22.3	0.1	100.0	XXX	XXX	XXX	70.6	29.4
12. Total Bonds Prior Year												
12.01 Issuer Obligations	209,909,516	535,756,787	668,962,604	635,645,599	591,220,419	XXX	XXX	XXX	2,641,494,925	82.3	1,924,816,578	716,678,347
12.02 Residential Mortgage-Backed Securities	27,679,048	76,873,616	44,737,552	42,417,033	5,639,544	XXX	XXX	XXX	197,346,793	6.2	153,836,465	43,510,328
12.03 Commercial Mortgage-Backed Securities	32,476,863	88,716,415	61,366,227	3,080,873	0	XXX	XXX	XXX	185,640,378	5.8	107,690,921	77,949,457
12.04 Other Loan-Backed and Structured Securities	16,694,713	49,564,426	37,367,189	26,701,364	50,459,427	XXX	XXX	XXX	180,787,119	5.6	110,418,214	70,368,905
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	3,096,500	XXX	XXX	3,096,500	0.1	3,096,500	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	286,760,140	750,911,244	812,433,572	707,844,869	647,319,390	3,096,500	XXX	XXX	3,208,365,715	100.0	2,299,858,678	908,507,037
12.09 Line 12.08 as a % of Col. 9	8.9	23.4	25.3	22.1	20.2	0.1	XXX	XXX	100	XXX	71.7	28.3
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	74,955,302	317,038,713	545,496,917	499,787,171	559,599,384	XXX	1,996,877,487	61.2	1,924,816,578	60.0	1,996,877,487	XXX
13.02 Residential Mortgage-Backed Securities	20,791,261	48,361,796	29,592,542	20,742,034	1,104,060	XXX	120,591,693	3.7	153,836,465	4.8	120,591,693	XXX
13.03 Commercial Mortgage-Backed Securities	11,486,759	45,771,984	32,032,628	7,837	0	XXX	89,299,208	2.7	107,690,921	3.4	89,299,208	XXX
13.04 Other Loan-Backed and Structured Securities	766,799	8,230,082	23,208,990	15,709,479	45,864,343	XXX	93,779,693	2.9	110,418,214	3.4	93,779,693	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	3,666,850	3,666,850	0.1	3,096,500	0.1	3,666,850	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	108,000,121	419,402,575	630,331,077	536,246,521	606,567,787	3,666,850	2,304,214,931	70.6	2,299,858,678	71.7	2,304,214,931	XXX
13.09 Line 13.08 as a % of Col. 7	4.7	18.2	27.4	23.3	26.3	0.2	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	3.3	12.9	19.3	16.4	18.6	0.1	70.6	XXX	XXX	XXX	70.6	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	146,126,215	153,243,403	204,578,429	102,716,377	119,435,996	XXX	726,100,420	22.2	716,678,347	22.3	XXX	726,100,420
14.02 Residential Mortgage-Backed Securities	6,243,329	28,374,999	22,954,945	11,886,369	565,187	XXX	70,024,829	2.1	43,510,328	1.4	XXX	70,024,829
14.03 Commercial Mortgage-Backed Securities	26,435,673	12,624,143	31,423,161	3,066,631	0	XXX	73,549,608	2.3	77,949,457	2.4	XXX	73,549,608
14.04 Other Loan-Backed and Structured Securities	12,562,395	58,361,991	15,197,901	3,492,672	0	XXX	89,614,959	2.7	70,368,905	2.2	XXX	89,614,959
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	191,367,612	252,604,536	274,154,436	121,162,049	120,001,183	0	959,289,816	29.4	908,507,037	28.3	XXX	959,289,816
14.09 Line 14.08 as a % of Col. 7	19.9	26.3	28.6	12.6	12.5	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	5.9	7.7	8.4	3.7	3.7	0.0	29.4	XXX	XXX	XXX	XXX	29.4

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	19,606,213	19,606,213			
3. Accrual of discount	0	0			
4. Unrealized valuation increase (decrease)	0	0			
5. Total gain (loss) on disposals	2,167	2,167			
6. Deduct consideration received on disposals	11,569,417	11,569,417			
7. Deduct amortization of premium	0	0			
8. Total foreign exchange change in book/adjusted carrying value	0	0			
9. Deduct current year's other than temporary impairment recognized	0	0			
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,038,963	8,038,963	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	8,038,963	8,038,963	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)		6,844,331
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	17,532,742	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	247,712	17,780,454
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	14,051,108	
	3.2 Section 2, Column 19	9,493,480	23,544,588
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		1,709,629
6.	Considerations received/(paid) on terminations, Section 2, Column 15		17,166,472
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	0	
	9.2 Section 2, Column 20	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		32,712,530
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		32,712,530

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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	32,712,520	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		32,712,520
4.	Part D, Section 1, Column 5	54,253,288	
5.	Part D, Section 1, Column 6	(21,540,768)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	32,712,520	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		32,712,520
10.	Part D, Section 1, Column 8	54,253,288	
11.	Part D, Section 1, Column 9	(21,540,768)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	0	
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	104,192,043	79,769,697	24,422,346	0
2. Cost of cash equivalents acquired	3,239,977,124	2,760,321,595	479,655,529	
3. Accrual of discount	0	0	0	
4. Unrealized valuation increase (decrease)	(2)	0	(2)	
5. Total gain (loss) on disposals	17,607	18,014	(407)	
6. Deduct consideration received on disposals	3,212,171,939	2,748,638,789	463,533,150	
7. Deduct amortization of premium	0	0	0	
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	
9. Deduct current year's other than temporary impairment recognized	0	0	0	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	132,014,833	91,470,517	40,544,316	0
11. Deduct total nonadmitted amounts	0	0	0	
12. Statement value at end of current period (Line 10 minus Line 11)	132,014,833	91,470,517	40,544,316	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0001126		Austin	TX		09/24/2004	6.530	733,262	0	0	0	0	0	1,358,824	07/30/2004
0126818		Newport News	VA		12/22/1999	8.150	46,206	0	0	0	0	0	7,500,000	06/29/1999
0126836		Placerville	CA		12/23/2009	7.250	718,394	0	0	0	0	0	6,640,000	10/30/2009
0126837		Downers Grove	IL		04/23/2010	7.150	6,204,042	0	0	0	0	0	22,500,000	03/11/2010
0126839		Charleston	SC		03/31/2011	4.150	3,732,310	0	0	0	0	0	6,775,000	03/09/2011
0126845		Cincinnati	OH		07/24/2013	4.100	16,552,989	0	0	0	0	0	25,520,000	06/14/2013
0126847		Cincinnati	OH		09/18/2014	4.320	18,894,114	0	0	0	0	0	30,000,000	07/29/2014
0126848		Salt Lake City	UT		03/18/2015	4.250	32,933,889	0	0	0	0	0	48,900,000	02/13/2015
0126849		Celebration	FL		04/30/2015	4.400	16,425,958	0	0	0	0	0	25,690,000	12/18/2014
0126850		Cincinnati	OH		07/22/2016	3.190	7,724,745	0	0	0	0	0	7,724,745	10/12/2016
0126851		Cincinnati	OH		08/02/2016	3.940	4,200,000	0	0	0	0	0	5,500,000	05/12/2016
0126852		SEGUIN	TX		08/24/2016	4.250	10,848,439	0	0	0	0	0	16,700,000	03/17/2016
0126853		Columbus	OH		10/26/2016	4.180	9,912,718	0	0	0	0	0	15,300,000	09/20/2016
0126854		Mason	OH		11/29/2016	3.750	15,116,828	0	0	0	0	0	20,600,000	10/13/2016
0126855		Cincinnati	OH		07/05/2017	3.850	20,945,255	0	0	0	0	0	20,945,255	07/05/2017
0126856		Dublin	OH		09/28/2017	4.790	17,600,000	0	0	0	0	0	24,300,000	08/23/2017
0126858		Champlin	MN		03/21/2018	4.590	4,920,400	0	0	0	0	0	8,000,000	12/07/2017
0126859		Cincinnati	OH		06/01/2018	3.785	70,518,000	0	0	0	0	0	320,000,000	10/19/2017
0126860		Cincinnati	OH		06/01/2018	3.785	13,242,893	0	0	0	0	0	320,000,000	10/19/2017
0126861		Houston	TX		07/23/2018	4.750	6,832,893	0	0	0	0	0	10,600,000	06/08/2018
0126862		Houston	TX		07/23/2018	4.750	4,880,638	0	0	0	0	0	7,980,000	06/08/2018
0126863		Houston	TX		07/23/2018	4.750	4,733,005	0	0	0	0	0	7,540,000	06/11/2018
0126864		Plano	TX		07/23/2018	4.750	5,063,237	0	0	0	0	0	7,860,000	06/12/2018
0126865		Huntington	WV		10/22/2018	5.050	7,935,535	0	0	0	0	0	13,480,000	08/14/2018
0126866		Cincinnati	OH		11/29/2018	4.580	18,000,000	0	0	0	0	0	29,350,000	09/27/2018
0126868		Miami	FL		05/30/2019	4.340	16,000,000	0	0	0	0	0	26,400,000	04/08/2019
0126869		Avon	IN		10/01/2019	3.850	26,800,000	0	0	0	0	0	32,200,000	08/27/2019
0126870		River Egde	NJ		11/22/2019	3.400	17,500,000	0	0	0	0	0	28,400,000	10/15/2019
0599999. Mortgages in good standing - Commercial mortgages-all other							379,015,750	0	0	0	0	0	1,097,763,824	XXX
0899999. Total Mortgages in good standing							379,015,750	0	0	0	0	0	1,097,763,824	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							379,015,750	0	0	0	0	0	1,097,763,824	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0126868	Miami	FL		05/30/2019	4.340	16,000,000	0	26,400,000
0126869	Avon	IN		10/01/2019	3.850	26,800,000	0	32,200,000
0126870	River Egde	NJ		11/22/2019	3.400	17,500,000	0	28,400,000
0599999. Mortgages in good standing - Commercial mortgages-all other						60,300,000	0	87,000,000
0899999. Total Mortgages in good standing						60,300,000	0	87,000,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						60,300,000	0	87,000,000

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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0126816	West Columbia	SC		11/22/1999	11/07/2019	407,769	0	0	0	0	0	0	35,204	35,204	0	0	0
0199999. Mortgages closed by repayment						407,769	0	0	0	0	0	0	35,204	35,204	0	0	0
0001126	Austin	TX		09/24/2004		755,539	0	0	0	0	0	0	0	22,278	0	0	0
0126816	West Columbia	SC		11/22/1999		407,769	0	0	0	0	0	0	0	372,565	0	0	0
0126818	Newport News	VA		12/22/1999		576,947	0	0	0	0	0	0	0	530,741	0	0	0
0126836	Placerville	CA		12/23/2009		1,227,421	0	0	0	0	0	0	0	509,027	0	0	0
0126837	Downers Grove	IL		04/23/2010		7,109,796	0	0	0	0	0	0	0	905,754	0	0	0
0126839	Charleston	SC		03/31/2011		3,902,981	0	0	0	0	0	0	0	170,671	0	0	0
0126845	Cincinnati	OH		07/24/2013		16,910,045	0	0	0	0	0	0	0	357,057	0	0	0
0126847	Cincinnati	OH		09/18/2014		19,259,787	0	0	0	0	0	0	0	365,673	0	0	0
0126848	Salt Lake City	UT		03/18/2015		33,642,950	0	0	0	0	0	0	0	709,061	0	0	0
0126849	Celebration	FL		04/30/2015		16,880,676	0	0	0	0	0	0	0	454,719	0	0	0
0126852	SEGUIN	TX		08/24/2016		11,145,645	0	0	0	0	0	0	0	297,206	0	0	0
0126853	Columbus	OH		10/26/2016		10,085,700	0	0	0	0	0	0	0	172,982	0	0	0
0126854	Mason	OH		11/29/2016		15,400,000	0	0	0	0	0	0	0	283,172	0	0	0
0126858	Champlin	MN		03/21/2018		5,182,086	0	0	0	0	0	0	0	261,686	0	0	0
0126859	Cincinnati	OH		06/01/2018		72,335,143	0	0	0	0	0	0	0	1,817,143	0	0	0
0126860	Cincinnati	OH		06/01/2018		13,580,393	0	0	0	0	0	0	0	337,500	0	0	0
0126861	Houston	TX		07/23/2018		6,985,665	0	0	0	0	0	0	0	152,771	0	0	0
0126862	Houston	TX		07/23/2018		4,989,760	0	0	0	0	0	0	0	109,123	0	0	0
0126863	Houston	TX		07/23/2018		4,838,826	0	0	0	0	0	0	0	105,822	0	0	0
0126864	Plano	TX		07/23/2018		5,176,442	0	0	0	0	0	0	0	113,205	0	0	0
0126865	Huntington	WV		10/22/2018		8,180,165	0	0	0	0	0	0	0	244,630	0	0	0
0299999. Mortgages with partial repayments						258,573,736	0	0	0	0	0	0	0	8,292,786	0	0	0
0599999 - Totals						258,981,505	0	0	0	0	0	0	35,204	8,327,990	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4	04/30/2000		31,499,882	110,408,408	110,408,408	14,629,923					11,250,000		0.500
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									31,499,882	110,408,408	110,408,408	14,629,923	0	0	0	0	11,250,000	0	XXX
	LEXINGTON CAPITAL II LP		WILMINGTON	DE	LEXINGTON CAPITAL II LP		04/08/1998		591	591	591							46,200	0.360
	MPC NC 2017 Energy LP		Atlanta	GA	MPC NC 2017 Energy LP		07/31/2017		26,554	26,554	26,554								0.000
	SOFTBANK TECHNOLOGY VEN V L.P		WILMINGTON	DE	SOFTBANK TECHNOLOGY VEN V L.P		08/09/1999	1		0	0	52,782							0.410
1999999. Joint Venture Interests - Common Stock - Unaffiliated									27,145	27,145	27,145	52,782	0	0	0	0	0	46,200	XXX
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30				GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30	1	01/01/2015		17,798,235	21,026,685	17,409,039		(83,436)				268,730		
401378-AB-0	GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19				GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19	1	01/01/2015		1,993,300	2,477,848	1,993,465		40				3,250		
638671-AJ-6	NATIONWIDE MUTUAL INS Flt % Due 12/15/2024 MJSD15				NATIONWIDE MUTUAL INS 5.81% Due 12/15/2024 MJSD15	1	01/01/2009		500,000	497,775	500,000						991		
64952G-AE-8	NEW YORK LIFE 5 7/8% Due 5/15/2033 MN15				NEW YORK LIFE 5 7/8% Due 5/15/2033 MN15	1	01/01/2015		1,179,540	1,970,281	1,257,451		9,981				11,260		
64952G-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15				NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15	1	01/01/2015		13,029,552	16,306,228	12,726,423		(42,872)				96,108		
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30				NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30	1	01/01/2015		12,254,605	16,002,861	12,158,214		(13,591)				178,394		
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16	1	01/01/2011		15,912,802	21,239,085	15,708,239		(31,829)				41,462		
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15				TIAA 4.9% Due 9/15/2044 MS15	1	09/15/2014		2,997,210	3,696,328	2,997,230		52				43,283		
2799999. Surplus Debentures, etc - Unaffiliated									65,665,244	83,217,091	64,750,061	0	(161,655)	0	0	0	643,479	0	XXX
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XXVI, LP 5.13% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		VARIOUS	MA	WEST CEDAR XXVI, LLC		12/23/2003		0	0	0	0					1,088,304	0	5.130
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XXVIII, LP 6.03% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		VARIOUS	MA	WEST CEDAR XXVIII, LLC		12/20/2004		219,547	287,651	219,547	(170,344)							6.030
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36, LLC 5.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		VARIOUS	FL	RJTCF36		08/20/2010		1,007,141	2,510,047	1,752,894	(824,783)						745,753	5.000
000000-00-0	BOSTON CAP.CORP.TAX CREDIT FUND XVI LP 37.75% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		VARIOUS	MA	BOSTON CAPITAL CORP.		07/02/2001												37.750
000000-00-0	CINNAIRE FUND FOR HOUSING LP 31 16.70% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		VARIOUS	MI	CFH FUND 31		08/16/2016		8,955,428	18,621,818	17,686,373	(2,019,583)						8,730,945	16.700
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									10,182,116	21,419,516	19,658,814	(3,014,710)	0	0	0	0	1,088,304	9,476,698	XXX
4899999. Total - Unaffiliated									75,874,505	104,663,752	84,436,020	(2,961,928)	(161,655)	0	0	0	1,731,783	9,522,898	XXX
4999999. Total - Affiliated									31,499,882	110,408,408	110,408,408	14,629,923	0	0	0	0	11,250,000	0	XXX
5099999 - Totals									107,374,387	215,072,160	194,844,428	11,667,995	(161,655)	0	0	0	12,981,783	9,522,898	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
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC	CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	04/30/2000			11,250,000		32.010
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							0	11,250,000	0	XXX
000000-00-0	Raymond James Tax Credit Fund 36, LLC	St Petersburg	FL	RJTCF,LLC	08/20/2010		0	(32,638)		5.000
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	(32,638)	0	XXX
4899999. Total - Unaffiliated							0	11,217,362	0	XXX
4999999. Total - Affiliated							0	0	0	XXX
5099999 - Totals							0	11,217,362	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC	CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	04/30/2000		11,250,000					0		11,250,000	11,250,000			0	
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							11,250,000	0	0	0	0	0	0	11,250,000	11,250,000	0	0	0	0
	SOFTBANK TECHNOLOGY VEN V L.P	WILMINGTON	DE	SOFTBANK TECHNOLOGY VEN V L.P	08/09/1999	02/28/2019	91,123					0		91,123	91,123			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							91,123	0	0	0	0	0	0	91,123	91,123	0	0	0	0
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16	0.00		TIAA 6.85% Due 12/16/2039 JD16	01/01/2011	04/26/2018						0						0	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4899999. Total - Unaffiliated							91,123	0	0	0	0	0	0	91,123	91,123	0	0	0	0
4999999. Total - Affiliated							11,250,000	0	0	0	0	0	0	11,250,000	11,250,000	0	0	0	0
5099999 - Totals							11,341,123	0	0	0	0	0	0	11,341,123	11,341,123	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-2K-2	OPIC				1	2,274,818	100.0000	2,274,818	2,274,818	2,274,818	0	0	0	0	1.543	1.388	FMAN	5,003	53,119	01/22/2018	02/15/2028
690353-C9-6	OPIC			4	1	4,332,075	100.0000	4,332,075	4,332,075	4,332,075	0	0	0	0	1.624	0.009	JAJO	14,991	76,694	11/27/2015	01/15/2030
690353-D9-5	OPIC			4	1	755,604	100.0000	755,604	755,604	755,604	0	0	0	0	1.543	0.043	JAJO	3,092	17,827	03/11/2015	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate				1	422,640	100.0000	422,640	422,640	422,640	0	0	0	0	1.543	0.043	MJSD	303	9,778	08/25/2015	09/15/2022
690353-K4-8	OPIC OPIC			4	1	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	0	0	0	0	1.541	0.116	JAJO	8,282	58,949	11/18/2015	10/15/2039
690353-M8-7	OPIC			4	1	6,050,000	100.0000	6,050,000	6,050,000	6,050,000	0	0	0	0	1.987	1.685	FMAN	15,437	126,852	03/06/2019	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES			4	1	2,100,000	100.0000	2,100,000	2,100,000	2,100,000	0	0	0	0	1.609	1.089	FMAN	4,350	49,036	09/18/2017	08/15/2029
690353-ZZ-3	OPIC				1	7,400,000	100.0000	7,400,000	7,400,000	7,400,000	0	0	0	0	1.543	1.833	MJSD	5,302	170,007	10/22/2018	09/15/2020
912810-FT-0	U S TREASURY				1	857,620	132.6090	1,173,593	885,000	865,533	0	791	0	0	4.500	4.696	FA	15,043	39,825	12/21/2006	02/15/2036
912828-2F-6	U S TREASURY	SD			1	647,588	99.2150	644,896	650,000	649,179	0	484	0	0	1.125	1.202	FA	2,504	7,313	09/13/2016	08/31/2021
912828-3W-8	U S TREASURY	SD			1	2,926,845	106.5630	3,106,297	2,915,000	2,925,822	0	(1,024)	0	0	2.750	2.699	FA	30,279	40,081	03/04/2019	02/15/2028
912828-L6-5	U S TREASURY	SD			1	223,955	99.7930	224,534	225,000	224,732	0	350	0	0	1.375	1.535	MS	786	634	03/13/2018	09/30/2020
912828-L9-9	U S TREASURY	SD			1	760,805	99.7620	772,156	774,000	771,693	0	2,702	0	0	1.375	1.732	AO	1,832	10,589	11/17/2015	10/31/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						31,251,950	XXX	31,756,613	31,284,137	31,272,096	0	3,303	0	0	XXX	XXX	XXX	107,204	660,704	XXX	XXX
36176F-Z5-0	G2 G2 765164	CF		4	1	56,205	102.6190	53,613	52,245	52,784	0	406	0	0	3.876	3.042	MON	169	2,089	12/01/2019	10/20/2061
36176F-Z9-2	G2 G2 765168	CF		4	1	3,790	101.7420	3,605	3,543	3,562	0	27	0	0	4.940	3.151	MON	15	149	09/01/2019	11/20/2061
36203C-E4-0	GNMA GN 344955			4	1	2,476	100.2970	2,585	2,577	2,535	0	13	0	0	7.500	8.609	MON	16	193	09/14/1994	08/15/2023
36203G-JY-0	GNMA GN 348679			4	1	10,720	102.3370	11,422	11,162	10,984	0	57	0	0	7.500	8.611	MON	70	837	09/14/1994	05/15/2023
36206M-ZZ-3	GNMA 30 YR GN 415760			4	1	11,059	104.6840	11,731	11,206	11,108	0	8	0	0	7.500	7.934	MON	70	840	04/09/1996	11/15/2025
36206W-B2-0	GNMA 30 YR GN 423157			4	1	11,687	102.3500	11,951	11,676	11,674	0	(4)	0	0	7.500	7.519	MON	73	876	09/13/1999	10/15/2029
36209B-DX-3	GNMA 30 YR GN 466418			4	1	97,607	110.2570	106,126	96,253	97,119	0	51	0	0	6.500	6.105	MON	521	6,257	10/15/1998	12/15/2028
36209C-6Y-7	GNMA 30 YR GN 468087			4	1	38,921	108.4650	41,617	38,369	38,683	0	(52)	0	0	7.000	6.675	MON	224	2,686	06/26/1998	07/15/2028
36209D-JJ-4	GNMA 30 YR GN 468365			4	1	4,444	102.1590	4,541	4,445	4,440	0	0	0	0	6.500	6.530	MON	24	289	04/14/1999	05/15/2029
36209V-MH-4	GNMA GN 482860			4	1	6,831	101.7560	6,855	6,736	6,788	0	(6)	0	0	6.500	6.227	MON	36	438	10/15/1998	12/15/2028
36209V-NQ-3	GNMA GN 482899			4	1	5,842	102.4960	5,989	5,843	5,837	0	(1)	0	0	6.500	6.536	MON	32	380	04/14/1999	01/15/2029
36210J-TB-4	GNMA 30 YR GN 493846			4	1	6,080	103.5920	6,299	6,081	6,075	0	0	0	0	6.500	6.528	MON	33	395	04/14/1999	03/15/2029
36210K-VU-6	GNMA 30 YR GN 494827			4	1	45,186	112.4160	51,020	45,385	45,202	0	5	0	0	8.000	8.168	MON	303	3,631	02/07/2000	03/15/2030
36210Y-DP-7	GNMA 30 YR GN 506010			4	1	29,551	101.3800	29,930	29,523	29,521	0	(5)	0	0	7.500	7.501	MON	185	2,214	09/13/1999	10/15/2029
36211B-LY-8	GNMA 30 YR GN 508043			4	1	16,320	107.6170	18,171	16,885	16,486	0	7	0	0	6.500	7.388	MON	91	1,097	06/04/1999	06/15/2029
36211T-UE-3	GNMA 30 YR GN 522681			4	1	6,998	101.0190	7,101	7,029	7,001	0	1	0	0	8.000	8.166	MON	47	562	02/07/2000	03/15/2030
36230U-YL-7	G2 G2 759715	CF		4	1	13,027	106.3840	13,066	12,282	12,685	0	358	0	0	4.700	3.038	MON	48	2,549	12/01/2019	10/20/2061
36297E-ZY-4	G2 G2 710059	CF		4	1	458,889	102.4470	460,379	449,385	446,651	0	(2,691)	0	0	4.500	4.526	MON	1,685	20,037	11/01/2019	11/20/2060
38373R-6H-7	GNMA - CMO 2001-60 ZL			4	1	185,204	112.2150	210,562	187,641	186,145	0	66	0	0	6.500	6.753	MON	1,016	12,197	07/26/2002	12/20/2031
38373S-RX-7	GNMA - CMO 2003-21 PG	CF		4	1	1,100,410	110.5720	1,216,746	1,100,410	1,100,410	0	0	0	0	5.500	5.535	MON	5,044	60,523	04/04/2003	03/20/2033
38377T-VE-8	GNR 2011-21 PV	CF		4	1	535,049	104.0990	534,037	513,006	517,394	0	(3,293)	0	0	4.500	3.833	MON	1,924	23,085	01/24/2011	08/20/2026
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,646,296	XXX	2,807,346	2,611,682	2,613,084	0	(5,053)	0	0	XXX	XXX	XXX	11,626	141,324	XXX	XXX
38373V-N8-9	GNMA - CMO 2002-81 Z			4	1	475,410	103.1580	495,610	480,438	478,163	0	385	0	0	6.112	6.354	MON	2,447	29,364	11/29/2002	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z			4	1	609,239	103.2160	651,612	631,308	621,152	0	5,550	0	0	5.604	6.233	MON	2,948	35,329	02/04/2003	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z			4	1	110,066	103.2490	118,339	114,616	114,656	0	(8)	0	0	6.297	6.288	MON	601	7,217	01/08/2003	11/16/2042
38376G-P3-8	GNR 2011-53 B	CF		4	1	100,658	101.7440	91,835	90,260	93,705	0	(2,280)	0	0	3.934	1.481	MON	296	3,809	02/06/2013	05/16/2051
38376G-WD-8	GNR 2010-122 IO			4	1	50,184	0.5770	11,790	0	9,075	0	(7,431)	0	0	0.296	28.732	MON	505	11,224	03/22/2013	02/16/2044
38378B-TK-5	GNR 2012-53 IO			4	1	418,267	3.0820	163,188	0	96,091	0	(17,364)	0	0	0.922	39.919	MON	4,068	62,385	05/01/2012	03/16/2047
38378K-DQ-9	GNR 2013-46 IO			4	1	635,424	3.0480	221,349	0	160,836	0	(33,449)	0	0	1.113	37.656	MON	6,733	317,641	03/22/2013	08/16/2042
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						2,399,248	XXX	1,753,723	1,316,622	1,573,678	0	(54,597)	0	0	XXX	XXX	XXX	17,598	466,969	XXX	XXX
0599999. Total - U.S. Government Bonds						36,297,494	XXX	36,317,682	35,212,441	35,458,858	0	(56,347)	0	0	XXX	XXX	XXX	136,428	1,268,997	XXX	XXX
448814-EJ-8	HYDRO-QUEBEC		A		1FE	2,472,600	125.7400	2,514,806	2,000,000	2,184,740	0	(34,945)	0	0	8.050	5.701	JJ	77,817	161,000	04/30/2009	07/07/2024
748148-QR-7	PROV OF QUEBEC		A		1FE	370,040	144.5760	391,802	271,000	339,368	0	(5,575)	0	0	7.500	4.293	MS	5,985	20,325	11/14/2013	09/15/2029
085209-AD-6	GOVT OF BERMUDA SOVEREIGN		D	1,2	1FE	5,206,610	105.1850	5,635,792	5,358,000	5,244,926	0	13,429	0	0	3.717	4.061	JJ	86,301	199,157	02/01/2017	01/25/2027
445545-AL-0	REPUBLIC OF HUNGARY SOVEREIGN		D		2FE	10,990,000	112.7200	11,271,971	10,000,000	10,707,318	0	(152,344)	0	0	5.375	3.559	MS	143,333	537,500	02/09/2018	03/25/2024
455780-CE-4	REPUBLIC OF INDONESIA SOVEREIGN		D		2FE	1,983,320	110.0880	2,201,762	2,000,000	1,983,960	0	286	0	0	4.350	4.400	JJ	41,083	87,000	12/04/2017	01/11/2048
698299-BH-6	REPUBLIC OF PANAMA SOVEREIGN		D	1,2	2FE	5,005,000	118.2690	5,913,432	5,000,000	5,004,567	0	(77)	0	0	4.500	4.494	AO	46,875	225,000	04/10/2018	04/16/2050
74727P-BA-8	State of Qatar SOVEREIGN		D	1	1FE	4,982,450	111.5460	5,577,312	5,000,000	4,983,365	0	915	0	0	4.000	4.043	MS	59,444	100,000	03/06/2019	03/14/2029
760942-BD-3	REPUBLICA ORIENT URUGUAY SOVEREIGN		D		2FE	4,941,260	117.8160	5,890,804	5,000,000	4,941,865	0	584	0	0	4.975	5.045	AO	49,059	248,750	04/13/2018	04/20/2055

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
857524-AC-6	REPUBLIC OF POLAND		D		1FE	2,530,000	107.5960	2,689,896	2,500,000	2,523,623	0	(5,305)	0	0	4.000	3.746	JJ	44,167	100,000	10/10/2018	01/22/2024
91086Q-BB-3	UNITED MEXICAN STATES		D	1	2FE	2,876,250	110.5330	3,316,000	3,000,000	2,885,837	0	2,378	0	0	4.750	5.023	MS	44,729	142,500	07/29/2015	03/08/2044
91087B-AB-6	UNITED MEXICAN STATES		D	1	2FE	997,350	105.4830	1,054,831	1,000,000	997,460	0	48	0	0	4.350	4.366	JJ	20,058	43,500	08/08/2016	01/15/2047
917288-BK-7	REPUBLICA ORIENT URUGUAY SOVEREIGN	LS	D	1	2FE	1,549,276	111.7920	1,745,489	1,561,377	1,549,969	0	693	0	0	4.375	4.459	JJ	29,981	34,155	01/16/2019	01/23/2031
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						43,904,156	XXX	48,203,897	42,690,377	43,346,998	0	(179,913)	0	0	XXX	XXX	XXX	648,832	1,898,887	XXX	XXX
1099999. Total - All Other Government Bonds						43,904,156	XXX	48,203,897	42,690,377	43,346,998	0	(179,913)	0	0	XXX	XXX	XXX	648,832	1,898,887	XXX	XXX
13063C-XP-0	CALIFORNIA ST	CF		2	1FE	2,980,000	109.9260	3,275,795	2,980,000	2,980,000	0	0	0	0	3.875	3.875	JD	9,623	115,475	10/09/2015	12/01/2030
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON			2	1FE	3,000,000	101.4980	3,044,940	3,000,000	3,000,000	0	0	0	0	2.767	2.767	JJ	41,505	83,010	08/02/2012	07/01/2024
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						5,980,000	XXX	6,320,735	5,980,000	5,980,000	0	0	0	0	XXX	XXX	XXX	51,128	198,485	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						5,980,000	XXX	6,320,735	5,980,000	5,980,000	0	0	0	0	XXX	XXX	XXX	51,128	198,485	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
249174-JZ-7	DENVER CO CITY & CO SD-QSCV				1FE	5,000,000	118.1050	5,905,250	5,000,000	5,000,000	0	0	0	0	1.390	1.390	JD	5,792	69,500	10/02/2009	12/01/2024
915137-5R-0	UNIVERSITY OF TEXAS			1,4	1FE	1,856,440	122.3180	2,446,360	2,000,000	1,883,200	0	3,603	0	0	4.794	5.290	FA	36,221	95,880	11/09/2010	08/15/2046
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						6,856,440	XXX	8,351,610	7,000,000	6,883,200	0	3,603	0	0	XXX	XXX	XXX	42,013	165,380	XXX	XXX
3128MT-PK-8	FGCI FG H01326			4	1	212,836	110.9530	237,353	213,922	212,899	0	(24)	0	0	5.500	5.681	MON	980	11,766	08/05/2005	08/01/2035
3128PP-MF-7	FGLMC FG J10358	CF		4	1	45,626	103.4330	46,296	44,759	45,157	0	(40)	0	0	4.500	3.913	MON	168	2,014	08/06/2009	07/01/2024
3128PQ-QX-2	FGLMC FG J11370	CF		4	1	310,474	104.4150	317,024	303,619	307,042	0	(252)	0	0	4.000	3.327	MON	1,012	12,145	12/10/2009	12/01/2024
3128PR-LS-6	FG FG J12137			4	1	103,418	104.2690	103,873	99,620	101,458	0	(364)	0	0	4.500	3.587	MON	374	4,483	04/29/2010	05/01/2025
3128PR-V8-9	FG FG J12439	CF		4	1	185,392	104.2820	181,851	174,384	180,115	0	(1,051)	0	0	4.500	2.945	MON	654	7,847	10/31/2011	06/01/2025
3128PR-YD-5	FG FG J12508	CF		4	1	187,159	104.3170	183,645	176,046	181,885	0	(1,052)	0	0	4.500	2.949	MON	660	7,922	10/31/2011	07/01/2025
3132J2-2X-0	FG FG K90790	CF		4	1	1,305,160	104.0160	1,382,634	1,329,253	1,309,331	0	277	0	0	3.000	3.353	MON	3,323	39,878	08/15/2013	07/01/2033
31339D-A6-5	FHR FHR 2417 ZX			4	1	686,477	119.5640	750,545	627,737	655,692	0	(459)	0	0	8.500	7.024	MON	4,446	53,358	02/12/2002	01/15/2032
3136A3-EE-7	FNR 2011-143 PZ	CF		4	1	4,216,101	112.6250	4,295,944	3,814,387	4,077,153	0	(45,386)	0	0	4.500	3.580	MON	14,304	167,536	12/01/2019	01/25/2042
3136A5-3Z-7	FNR 2012-51 TP	CF		4	1	5,291,268	105.5860	5,224,400	4,948,000	5,098,442	0	(28,142)	0	0	3.500	2.852	MON	14,432	173,180	05/31/2012	03/25/2041
3136A9-P8-5	FNR 2012-120 AH	CF		4	1	780,162	100.1230	791,012	790,038	783,618	0	1,938	0	0	2.500	2.772	MON	1,646	19,751	10/22/2013	02/25/2032
3136AH-VS-6	FNR 2013-136 CZ	CF		4	1	5,157,911	105.4270	6,501,158	6,166,505	5,399,461	0	124,875	0	0	3.500	5.094	MON	17,986	211,791	12/01/2019	01/25/2044
31371M-JC-2	FNMA FN 255959			4	1	9,702	112.9080	10,768	9,537	9,672	0	(7)	0	0	6.000	5.509	MON	48	572	09/13/2005	10/01/2035
31374A-HS-2	FNMA FN 308141			4	1	29,793	103.9560	31,143	29,958	29,791	0	1	0	0	8.000	8.146	MON	200	2,397	04/05/1995	04/01/2025
31374Q-XD-2	FNMA FN 321176			4	1	58,400	105.2560	61,740	58,657	58,385	0	2	0	0	7.500	7.596	MON	367	4,399	09/07/1995	09/01/2025
3137A2-YK-1	FHMS FHR 3763 JM			4	1	1,061,037	102.5360	1,106,097	1,078,735	1,073,633	0	1,878	0	0	4.000	4.230	MON	3,596	43,149	01/28/2011	12/15/2038
3137A3-A4-1	FHR FHR 3754 KC	CF		4	1	2,770,049	104.3510	2,805,094	2,688,145	2,715,364	0	(8,454)	0	0	3.500	3.188	MON	7,840	94,085	03/26/2012	11/15/2025
3137A3-KF-5	FHR FHR 3753 DB			4	1	29,863	100.0500	31,347	31,332	31,260	0	151	0	0	3.500	4.270	MON	91	1,097	02/01/2011	11/15/2037
3137A6-B2-7	FHR FHMS K010 A2	CF		4	1	2,983,410	100.6590	2,973,529	2,954,049	2,948,751	0	(4,507)	0	0	4.333	4.207	MON	10,667	127,999	01/20/2011	10/25/2020
3137AR-H5-8	FHR FHR 4057 CD	CF		4	1	663,157	99.8080	692,165	693,497	682,837	0	4,991	0	0	2.000	3.240	MON	1,156	13,870	10/15/2013	04/15/2039
3137AV-NC-7	FHR FHR 4116 QZ	CF		4	1	1,543,344	96.5340	2,188,314	2,266,874	1,718,987	0	52,854	0	0	2.500	5.688	MON	4,723	55,912	12/01/2019	10/15/2041
3137B9-CT-0	FHR FHR 4318 LM	CF		4	1	2,033,281	101.4420	2,028,831	2,000,000	2,005,896	0	(8,073)	0	0	3.500	3.239	MON	5,833	70,000	05/30/2014	06/15/2038
3137F3-KA-1	FHR FHR 4768 ZQ			4	1	4,377,582	106.4890	4,583,086	4,303,832	4,363,477	0	(6,545)	0	0	4.000	3.796	MON	14,346	168,481	12/01/2019	10/15/2047
3138EM-LE-9	FNMA FN AL4824	CF		4	1	5,310,453	107.4770	5,435,739	5,057,574	5,293,556	0	2,029	0	0	4.000	2.961	MON	16,859	202,303	04/11/2014	09/01/2043
3138W9-JV-3	FN FN AS0275	CF		4	1	1,052,360	103.0810	1,085,970	1,053,512	1,052,196	0	(118)	0	0	3.000	3.000	MON	2,634	31,605	10/04/2013	08/01/2033
3138WG-LS-1	FN FN AS6636	CF		4	1	8,443,469	102.5440	8,452,892	8,243,185	8,434,802	0	2,017	0	0	3.000	2.449	MON	20,608	247,296	02/10/2016	10/01/2045
31392A-CW-6	FNMA - CMO 2001-62 ZC			4	1	513,994	119.3340	560,693	469,851	489,240	0	(1,808)	0	0	8.500	6.980	MON	3,328	39,937	10/11/2001	11/25/2031
31392A-KC-1	FNMA - CMO 2001-50 Z			4	1	371,628	119.2370	406,290	340,742	354,353	0	(1,316)	0	0	8.500	7.019	MON	2,414	28,963	10/24/2001	11/25/2031
31392B-RX-6	FNMA - CMO 2002-6 ZC			4	1	202,998	118.4850	216,172	182,446	192,227	0	(926)	0	0	8.500	6.556	MON	1,292	15,508	05/03/2002	02/25/2032
31392F-3V-7	FNMA 2002-77 Z			4	1	417,684	110.5520	507,850	459,375	436,318	0	2,205	0	0	5.500	7.091	MON	2,105	25,266	05/18/2004	12/25/2032
31392J-TL-3	FNR 2003-20 MZ			4	1	2,712,701	111.3290	3,149,261	2,828,781	2,771,360	0	3,461	0	0	5.750	6.352	MON	13,555	162,655	02/05/2003	03/25/2033
31392V-NQ-1	FGLMC FHR 2496 ZH			4	1	977,042	109.8580	1,184,803	1,078,487	1,027,925	0	7,136	0	0	5.500	7.165	MON	4,943	59,317	05/11/2004	09/15/2032
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z			4	1	1,216,739	110.1620	1,442,941	1,309,840	1,264,985	0	5,994	0	0	5.500	6.664	MON	6,003	72,041	07/14/2004	12/15/2032
31393U-AK-9	FNW 2003-W17 1A7			4	1	1,508,345	111.2760	1,544,272	1,387,781	1,429,025	0	(2,372)	0	0	5.750	4.754	MON	6,650	79,797	12/04/2009	08/25/2033
31394R-VW-6	FHLMC FHR 2758 ZG			4	1	3,151,151	110.6620	3,592,574	3,246,431	3,202,031	0	5,562	0	0	5.500	5.933	MON	14,879	178,554	03/19/2004	03/15/2034
31395W-VF-1	FHR FHR 3012 GZ	CF		4	1	1,248,261	138.5100	1,392,525	1,005,360	1,215,628	0	(8,455)	0	0	6.000	4.276	MON	5,027	58,406	12/01/2019	08/15/2035
31396Q-KJ-7	FNR 2009-52 AJ			4	1	4,623	101.7080	4,504	4,429	4,498	0	21	0	0	4.000	2.298	MON	15	177	12/11/2009	07/25/2024
31397Q-T2-4	FNR 2010-157 NA	CF		4	1	295,850	101.4590	295,822	291,567	291,689	0	(636)	0	0	3.500	3.199	MON	850	10,205	01/10/2011	03/25/2037
31398F-XA-4	FNR 2009-95 BY			4	1	107,840	102.7740	115,864	112,737	111,224	0	222	0	0	4.000	4.723	MON	376	4,509	01/28/2010	11/25/2024
31398F-YP-0	FNR 2009-93 CH	CF		4	1	3,825,543	102.9060	3,913,463	3,802,963	3,796,425	0	(2,789)	0	0	4.500	4.439	MON	14,261	171,133	10/14/2009	11/25/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31398L-KQ-0	FHR FHR 3612 JB	CF		4	1	551,679	103.9370	573,489	551,766	550,972	0	(38)	0	0	4.500	4.523	MON	2,069	24,829	01/15/2010	12/15/2024
31398L-NM-6	FHR FHR 3609 LE			4	1	1,108	100.0630	1,091	1,090	1,092	0	(1)	0	0	3.000	2.292	MON	3	33	12/14/2009	12/15/2024
31398L-W9-5	FHR FHR 3627 QH	CF		4	1	528,955	103.2770	519,194	502,719	509,172	0	(1,208)	0	0	4.000	3.235	MON	1,676	20,109	08/26/2010	01/15/2025
31398M-BZ-8	FNMA 2010-9 B	CF		4	1	193,639	102.7390	207,909	202,366	199,847	0	399	0	0	4.000	4.668	MON	675	8,106	01/28/2010	02/25/2025
31398M-BZ-8	FNMA 2010-9 B			4	1	72,421	102.7390	77,758	75,685	74,743	0	149	0	0	4.000	4.668	MON	252	3,032	01/28/2010	02/25/2025
31398N-GA-6	FNR 2010-97 PX	CF		4	1	90,029	100.2970	86,524	86,269	86,150	0	(325)	0	0	4.500	3.835	MON	324	3,882	07/28/2010	11/25/2039
31398V-4P-8	FHR FHR 3643 DB	CF		4	1	449,779	103.9590	475,613	457,499	455,244	0	319	0	0	4.500	4.740	MON	1,716	20,587	04/09/2010	03/15/2025
31398V-J9-8	FHR FHMS K006 A2	CF		4	1	386,475	100.0000	377,464	377,464	377,464	0	(151)	0	0	4.251	3.923	MON	1,337	16,046	01/27/2011	01/25/2020
31398W-MG-6	FHR FHR 3637 AY			4	1	94,261	102.9640	102,297	99,352	97,923	0	243	0	0	4.000	4.838	MON	331	3,974	03/26/2010	02/15/2025
31402L-K9-2	FNMA FN 732120			4	1	57,220	107.1260	64,186	59,916	57,739	0	(68)	0	0	4.500	5.545	MON	225	2,696	03/18/2005	08/01/2033
31405M-VT-1	FNMA FN 793626	CF		4	1	506,662	112.0650	559,018	498,833	502,528	0	(2,225)	0	0	5.500	5.389	MON	2,286	27,436	08/09/2004	09/01/2034
31412S-D3-6	FN FN 933122	CF		4	1	408,602	111.8950	450,320	402,447	406,279	0	(1,366)	0	0	5.500	5.389	MON	1,845	22,135	01/09/2009	01/01/2038
31414E-NX-8	FNMA FN 964006	CF		4	1	229,219	103.5080	227,451	219,742	223,467	0	(727)	0	0	5.000	3.627	MON	916	10,987	08/31/2009	07/01/2023
31416X-LG-3	FNCN FN AB2126			4	1	746,604	102.6820	781,897	761,476	752,284	0	503	0	0	3.000	3.462	MON	1,904	22,844	01/07/2011	01/01/2026
31416X-LG-3	FNCN FN AB2126	CF		4	1	746,604	102.6820	781,897	761,476	752,284	0	503	0	0	3.000	3.462	MON	1,904	22,844	01/07/2011	01/01/2026
31417H-C5-1	FN FN AB9991	CF		4	1	3,722,743	103.0810	3,841,037	3,726,236	3,722,115	0	72	0	0	3.000	2.994	MON	9,316	111,787	10/04/2013	07/01/2033
31417V-RS-4	FNMA FN AC8596			4	1	206,868	104.3650	214,092	205,137	205,828	0	(69)	0	0	4.000	3.709	MON	684	8,216	01/04/2010	01/01/2025
31417V-RS-4	FNMA FN AC8596	CF		4	1	82,747	104.3650	85,637	82,055	82,331	0	(27)	0	0	4.000	3.709	MON	274	3,303	01/04/2010	01/01/2025
31418B-C4-6	FN FN MA1890	CF		4	1	5,954,098	106.4890	5,887,850	5,529,052	5,908,431	0	41,003	0	0	4.000	2.109	MON	18,430	221,162	02/05/2016	05/01/2034
31418M-JL-7	FNMA FN AD0266	CF		4	1	56,559	101.4380	54,333	53,563	54,427	0	(393)	0	0	5.500	3.909	MON	246	2,946	08/21/2009	09/01/2022
31419K-U4-5	FNMA FN AE8702	CF		4	1	500,471	103.9200	511,303	492,015	496,156	0	(522)	0	0	3.500	3.054	MON	1,435	17,220	12/02/2010	11/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						80,989,026	XXX	85,709,844	80,824,105	80,874,264	0	128,909	0	0	XXX	XXX	XXX	272,499	3,255,478	XXX	XXX
3137AJ-MG-6	FHR FHMS K016 X1			4	1	6,513,384	2.1890	1,323,163	0	1,145,965	0	(755,259)	0	0	1.478	8.207	MON	74,443	989,007	12/13/2011	10/25/2021
3137AM-E7-8	FHMS FHMS K017 X1			4	1	3,980,550	2.1060	811,926	0	736,233	0	(448,546)	0	0	1.291	3.753	MON	41,477	544,023	03/07/2012	12/25/2021
3137AP-PA-2	FHLMC FHMS K018 X1			4	1	2,533,884	2.0810	512,969	0	465,688	0	(309,404)	0	0	1.300	4.055	MON	26,699	341,724	05/08/2012	01/25/2022
3137AV-XP-7	FHR FHMS K022 X1			4	1FE	4,337,758	2.5850	1,151,753	0	1,113,915	0	(492,213)	0	0	1.214	3.043	MON	45,067	568,221	11/28/2012	07/25/2022
3137BM-7D-2	FHMS FHMS K051 X1			4	1	4,874,378	2.7090	3,056,047	0	2,884,424	0	(513,934)	0	0	0.545	4.453	MON	51,264	679,807	12/11/2015	09/25/2025
3137BR-QL-2	FHMS FHMS K057 X1			4	1	5,872,022	6.4710	4,126,659	0	3,976,987	0	(610,704)	0	0	1.191	4.034	MON	63,274	795,115	09/16/2016	07/25/2026
3137BV-ZA-7	FHMS FHMS K063 X1			4	1FE	5,752,489	1.8550	4,300,788	0	4,062,212	0	(639,815)	0	0	0.290	4.276	MON	56,124	803,054	03/08/2017	01/25/2027
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						33,864,465	XXX	15,283,305	0	14,385,424	0	(3,769,875)	0	0	XXX	XXX	XXX	358,348	4,720,951	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT	CF		2	1FE	821,293	101.5500	834,023	821,293	821,293	0	0	0	0	3.100	3.100	MON	2,122	1,718	06/12/2013	07/01/2043
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT			2	1FE	397,198	101.5500	403,355	397,198	397,198	0	0	0	0	3.100	3.100	MON	1,026	831	06/12/2013	07/01/2043
10620N-BT-4	BRAZOS				1FE	4,203,125	98.6990	4,934,973	5,000,000	4,485,736	0	43,752	0	0	3.299	4.676	FEB	3,192	177,037	02/23/2012	06/25/2029
13033L-WG-8	CALIFORNIA ST HLTH FACS FING A MEDICAL			2	1FE	1,737,050	107.0200	1,872,850	1,750,000	1,740,046	0	532	0	0	5.000	5.060	MN	11,181	87,500	08/22/2013	11/15/2032
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMILY HSG				1FE	1,800,000	100.0000	1,800,000	1,800,000	1,800,000	0	0	0	0	1.820	1.826	MON	2,697	33,730	03/01/2019	03/01/2057
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES			1	1FE	2,417,740	134.9580	2,699,160	2,000,000	2,360,207	0	(9,077)	0	0	6.899	5.445	JD	11,498	137,980	06/27/2012	12/01/2040
19625A-AG-7	COLONY TX LOCAL DEV CORP SALES			1	1FE	980,460	122.8070	1,228,070	1,000,000	981,901	0	296	0	0	4.881	5.002	AO	12,203	48,810	03/27/2014	10/01/2047
196479-XM-6	COLORADO HSG FIN AUTH	CF		2	1FE	1,165,000	103.3480	1,204,004	1,165,000	1,165,000	0	0	0	0	3.193	3.193	MN	6,200	37,198	01/16/2015	11/01/2027
19648A-M5-1	COLORADO ST HLTH FACS AUTH REV			2	2FE	2,345,000	115.9820	2,719,778	2,345,000	2,345,000	0	0	0	0	5.375	5.375	AO	31,511	126,044	10/23/2013	10/01/2037
19648A-M7-7	COLORADO ST HLTH FACS AUTH REV			2	2FE	2,451,050	112.1360	2,803,400	2,500,000	2,457,165	0	1,169	0	0	5.250	5.391	JJ	65,625	131,250	10/23/2013	01/01/2040
34074M-JC-6	FLORIDA ST HSG FIN CORP REV	CF			1FE	1,364,761	101.5630	1,386,092	1,364,761	1,364,761	0	0	0	0	2.800	2.800	MON	3,184	33,199	05/16/2013	07/01/2041
34074M-JC-6	FLORIDA ST HSG FIN CORP REV				1FE	530,363	101.5630	538,652	530,363	530,363	0	0	0	0	2.800	2.800	MON	1,238	12,901	05/16/2013	07/01/2041
353187-AR-8	FRANKLIN CNTY OH HOSP FACS REV			2	1FE	2,240,338	107.0640	2,462,472	2,300,000	2,246,868	0	1,194	0	0	5.000	5.173	MN	19,167	115,000	09/18/2013	11/01/2042
373539-M7-7	GEORGIA ST HSG & FIN AUTH REV	CF			1FE	1,745,000	106.2650	1,854,324	1,745,000	1,745,000	0	0	0	0	3.700	3.700	JD	5,380	52,648	02/20/2014	06/01/2023
40727T-DK-7	HAMILTON CO OH HLTH MEDICAL			1,4	1FE	3,000,000	100.5460	3,016,380	3,000,000	3,000,000	0	0	0	0	3.756	3.756	JD	313	0	12/19/2019	06/01/2042
47770V-AY-6	JOBSOHIO BEVERAGE SYS			1	1FE	940,330	108.6820	1,086,820	1,000,000	960,322	0	3,501	0	0	3.985	4.527	JJ	19,925	39,850	07/30/2013	01/01/2029
49130T-SR-8	KY ST HSG CORP HSG REV	CF		2	1FE	1,000,000	104.0290	1,040,290	1,000,000	1,000,000	0	0	0	0	4.296	4.296	JJ	21,480	42,960	05/30/2014	01/01/2034
56052F-BD-6	MAINE ST HSG AUTH MTGE	CF		2	1FE	5,000,000	103.5190	5,175,950	5,000,000	5,000,000	0	0	0	0	3.950	3.950	MN	25,236	197,500	02/04/2015	11/15/2040
592643-AA-8	MET WASHINGTON DC ARPTS			1,4	2FE	2,713,880	159.3280	3,186,560	2,000,000	2,659,208	0	(11,244)	0	0	7.462	5.172	AO	37,310	149,240	07/23/2014	10/01/2046
626207-YM-0	MEAG TXB PLT			1,4	1FE	6,941,000	138.9780	9,646,463	6,941,000	6,941,000	0	0	0	0	6.655	6.655	AO	115,481	461,924	03/05/2010	04/01/2057
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL				1FE	1,905,000	100.0000	1,905,000	1,905,000	1,905,000	0	0	0	0	2.150	2.157	MON	3,271	46,743	03/06/2019	07/31/2028
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL				1FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	2.150	2.153	MON	2,659	3,563	10/22/2019	11/26/2020
64966T-FD-1	NYHDC 2014-8SPR A			4	1FE	1,989,141	105.3880	2,107,760	2,000,000	1,990,951	0	1,130	0	0	3.709	3.808	MON	6,182	74,180	05/15/2018	02/15/2048
663903-DM-1	NORTHEAST OH	CF		2	1FE	2,140,820	103.6840	2,073,680	2,000,000	2,114,859	0	(3,757)	0	0	6.038	5.525	MN	15,430	120,760	08/03/2011	11/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
677555-T3-8	OH ECON DEV REV			1,4	1FE	485,000	101.5300	492,421	485,000	485,000	0	0	0	0	3.000	3.000	MJSD	95,788	14,550	10/22/2012	12/01/2022
67756A-4D-1	OHIO ST HIGHER EDL FAC CLEVELAND CLINIC			2	1FE	1,955,780	107.6690	2,153,380	2,000,000	1,962,757	0	1,232	0	0	5.000	5.160	JJ	50,000	100,000	08/28/2013	01/01/2038
73358W-RQ-9	PORT AUTH N Y & N J TRANSPORTATION	CF		2	1FE	8,000,000	110.6730	8,853,840	8,000,000	8,000,000	0	0	0	0	5.310	5.310	FA	177,000	424,800	01/23/2014	08/01/2046
76252P-HJ-1	RIB FLOATER TRUST				1FE	515,000	100.0000	515,000	515,000	515,000	0	0	0	0	2.150	2.158	MON	884	12,194	03/06/2019	07/01/2022
803321-LG-1	SARASOTA CNTY FLA UTIL SYS	CF		1,2	1FE	6,550,113	104.1160	5,986,670	5,750,000	6,418,857	0	(19,481)	0	0	7.401	6.311	AO	106,389	425,558	08/17/2011	10/01/2040
928075-GR-5	VIRGINIA ST PORT AUTH CMWLTH			2	1FE	1,380,000	102.8550	1,419,399	1,380,000	1,380,000	0	0	0	0	3.576	3.576	JJ	24,674	49,349	09/12/2012	07/01/2028
928075-GS-3	VIRGINIA ST PORT AUTH CMWLTH			2	1FE	1,000,000	102.6910	1,026,910	1,000,000	1,000,000	0	0	0	0	3.676	3.676	JJ	18,380	36,760	09/12/2012	07/01/2029
92812Q-3Z-8	VIRGINIA ST HSG AUTH			2	1FE	895,000	102.7550	919,657	895,000	895,000	0	0	0	0	4.172	4.172	AO	9,335	37,339	09/25/2012	10/01/2032
92812Q-3Z-8	VIRGINIA ST HSG AUTH	CF		2	1FE	2,000,000	102.7550	2,055,100	2,000,000	2,000,000	0	0	0	0	4.172	4.172	AO	20,860	83,440	09/25/2012	10/01/2032
92812U-Q3-5	VASHSG 2013-D A				1FE	1,148,974	104.9140	1,205,434	1,148,974	1,148,974	0	0	0	0	4.300	4.321	MON	4,117	49,406	12/04/2013	12/25/2043
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV	CF			1FE	466,847	102.5830	478,905	466,847	466,847	0	0	0	0	3.250	3.261	MON	1,264	15,302	03/11/2013	08/25/2042
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						75,725,263	XXX	82,586,772	74,705,436	75,784,313	0	9,247	0	0	XXX	XXX	XXX	932,202	3,381,264	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						197,435,194	XXX	191,931,531	162,529,541	177,927,201	0	(3,628,116)	0	0	XXX	XXX	XXX	1,605,062	11,523,073	XXX	XXX
001192-AH-6	SOUTHERN CO GAS CAPITAL			1,2	2FE	4,995,010	126.5640	6,328,193	5,000,000	4,995,149	0	101	0	0	5.875	5.882	MS	86,493	293,750	03/17/2011	03/15/2041
00130H-BW-4	AES CORP			1,2	3FE	1,571,130	103.3950	1,640,874	1,587,000	1,577,410	0	1,494	0	0	5.500	5.632	AO	18,427	87,285	03/31/2015	04/15/2025
00139P-AA-6	AIG SUNAMERICA GLOBAL				1FE	4,287,480	139.3390	5,573,569	4,000,000	4,181,808	0	(9,672)	0	0	6.900	6.357	MS	81,267	276,000	10/29/2002	03/15/2032
00184A-AG-0	TIME WARNER INC	LS		1	2FE	6,303,856	140.8260	7,858,065	5,580,000	6,062,818	0	(24,712)	0	0	7.700	6.658	MN	71,610	429,660	11/22/2005	05/01/2032
00206R-AN-2	AT&T INC	LS		1	2FE	3,979,200	118.7090	4,748,358	4,000,000	3,982,938	0	465	0	0	6.400	6.439	MN	32,711	256,000	05/23/2008	05/15/2038
00206R-AZ-5	AT&T INC			1	2FE	2,532,650	103.0560	2,576,392	2,500,000	2,507,451	0	(4,426)	0	0	3.875	3.682	FA	36,597	96,875	09/25/2013	08/15/2021
00206R-GQ-9	AT&T INC			1	2FE	2,120,146	111.0940	2,345,191	2,111,000	2,119,451	0	(663)	0	0	4.300	4.250	FA	34,292	90,773	11/27/2018	02/15/2030
002824-BH-2	ABBOTT LABS			1,2	1FE	4,961,050	130.8330	6,541,672	5,000,000	4,962,816	0	647	0	0	4.900	4.950	MN	21,097	245,000	11/17/2016	11/30/2046
00287Y-AS-8	ABBVIE INC			1,2	2FE	1,999,040	111.6390	2,232,784	2,000,000	1,999,011	0	18	0	0	4.700	4.703	MN	12,272	94,000	05/05/2015	05/14/2045
00287Y-AW-9	ABBVIE INC			1,2	2FE	5,959,680	107.6280	6,457,653	6,000,000	5,961,942	0	737	0	0	4.450	4.491	MN	34,858	267,000	05/09/2016	05/14/2046
00507V-AK-5	ACTIVISION BLIZZARD	LS		1,2	2FE	3,997,640	104.9780	4,199,119	4,000,000	3,973,905	0	3,377	0	0	3.400	3.509	MS	40,044	136,000	06/06/2017	09/15/2026
009363-AM-4	AIRGAS INC			1,2	1FE	976,530	101.8990	1,018,988	1,000,000	984,626	0	4,999	0	0	2.900	3.466	MN	3,706	29,000	05/08/2018	11/15/2022
010392-EZ-7	ALABAMA POWER CO			1	1FE	2,868,060	137.1780	3,566,626	2,600,000	2,818,667	0	(6,837)	0	0	6.125	5.397	MN	20,349	159,250	02/28/2011	05/15/2038
010392-FN-3	ALABAMA POWER CO			1,2	1FE	1,019,090	102.5400	1,025,402	1,000,000	1,018,214	0	(876)	0	0	2.800	2.411	AO	7,000	0	09/27/2019	04/01/2025
015271-AJ-8	ALEXANDRIA REAL ESTATE			1,2	2FE	1,375,880	107.4880	1,477,963	1,375,000	1,375,648	0	(81)	0	0	3.950	3.942	JJ	25,044	54,313	06/01/2016	01/15/2027
01959L-AA-0	ALLINA HEALTH SYSTEM			1,2	1FE	4,000,000	115.1690	4,606,756	4,000,000	4,000,000	0	0	0	0	4.805	4.805	MN	24,559	192,200	09/09/2015	11/15/2045
020002-AS-0	ALLSTATE CORPORATION			1	1FE	7,456,420	128.3220	10,265,764	8,000,000	7,601,574	0	15,347	0	0	5.550	6.051	MN	64,133	444,000	10/17/2006	05/09/2035
020002-BF-7	ALLSTATE CORPORATION				1FE	4,193,129	100.0770	4,266,290	4,263,000	4,209,473	0	15,479	0	0	2.591	3.423	MJSD	920	134,024	12/10/2018	03/29/2023
02079K-AA-5	ALPHABET			1	1FE	5,495,650	102.5840	5,129,187	5,000,000	5,139,363	0	(98,918)	0	0	3.625	1.579	MN	21,146	181,250	04/27/2016	05/19/2021
02209S-AV-5	ALTRIA GROUP INC			1,2	2FE	1,888,880	92.9400	1,858,801	2,000,000	1,894,281	0	2,111	0	0	3.875	4.206	MS	22,604	77,500	05/02/2017	09/16/2046
023135-AJ-5	AMAZON.COM INC			1,2	1FE	3,763,920	101.9670	4,078,664	4,000,000	3,907,579	0	29,727	0	0	2.500	3.339	MN	8,889	100,000	10/24/2014	11/29/2022
023135-AP-1	AMAZON.COM INC			1,2	1FE	4,972,300	125.8000	6,290,009	5,000,000	4,976,625	0	1,039	0	0	4.800	4.844	JD	17,333	240,000	06/30/2015	12/05/2034
02343U-AC-9	AMCOR FINANCE USA INC			1,2	2FE	1,007,451	102.9640	1,029,639	1,000,000	1,006,890	0	(561)	0	0	3.625	3.498	AO	6,344	13,594	06/13/2019	04/28/2026
02343U-AE-5	AMCOR FINANCE USA INC			1,2	2FE	5,001,296	108.7890	5,439,453	5,000,000	5,001,148	0	(148)	0	0	4.500	4.496	MN	28,750	95,000	06/13/2019	05/15/2028
025932-AK-0	AMERICAN FINANCIAL GROUP			1	2FE	4,980,400	103.1170	5,155,874	5,000,000	4,986,082	0	1,815	0	0	3.500	3.547	FA	66,111	175,000	08/15/2016	08/15/2026
026351-AZ-9	AMERICAN GENERAL CORP				2FE	7,171,180	126.7760	8,874,290	7,000,000	7,091,877	0	(7,265)	0	0	6.625	6.431	FA	175,194	463,750	06/20/2002	02/15/2029
02665W-CT-6	AMERICAN HONDA FINANCE			1	1FE	4,998,650	105.3480	5,267,378	5,000,000	4,998,836	0	186	0	0	3.550	3.556	JJ	83,326	87,271	01/10/2019	01/12/2024
03040W-AD-7	AMERICAN WATER CAPITAL			1	1FE	11,914,479	141.6110	16,993,322	12,000,000	11,930,716	0	1,953	0	0	6.593	6.648	AO	167,023	791,160	06/18/2008	10/15/2037
03040W-AM-7	AMERICAN WATER CAPITAL			1,2	2FE	5,921,040	113.4430	6,806,600	6,000,000	5,927,039	0	1,510	0	0	4.300	4.379	MS	86,000	258,000	08/10/2015	09/01/2045
03076K-AB-4	AMERIS BANCORP			2	2FE	2,000,000	100.3640	2,007,286	2,000,000	2,000,000	0	0	0	0	4.250	4.250	JD	3,778	0	12/04/2019	12/15/2029
030955-AN-8	AMERITECH CAPITAL FUNDING				2FE	6,085,740	124.1950	7,451,722	6,000,000	6,042,886	0	(3,995)	0	0	6.550	6.434	JJ	181,217	393,000	06/25/2004	01/15/2028
032177-AJ-6	AMSTED INDUSTRIES			1,2	3FE	1,894,000	100.6670	1,906,626	1,894,000	1,894,000	0	0	0	0	4.625	4.625	MN	3,650	0	12/09/2019	05/15/2030
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV			1,2	2FE	6,609,003	118.7170	8,310,224	7,000,000	6,613,525	0	4,522	0	0	4.900	5.292	FA	142,917	171,500	05/15/2019	02/01/2046
03523T-BJ-6	ANHEUSER-BUSCH			1	2FE	991,823	157.7280	1,577,282	1,000,000	992,778	0	141	0	0	8.000	8.072	MN	10,222	80,000	03/15/2011	11/15/2039
03523T-BT-4	ANHEUSER-BUSCH			1	2FE	5,902,611	111.6710	6,816,400	6,104,000	5,909,774	0	3,170	0	0	4.439	4.640	AO	63,976	270,957	08/21/2017	10/06/2048
035240-AG-5	ANHEUSER-BUSCH INBEV FIN			1	2FE	1,061,118	118.0810	1,180,815	1,000,000	1,056,840	0	(1,478)	0	0	4.950	4.539	JJ	22,825	49,500	12/16/2016	01/15/2042
037735-BZ-9	APPALACHIAN PWR			1	2FE	4,471,958	124.8290	5,598,567	4,485,000	4,476,042	0	379	0	0	5.950	5.970	MN	34,098	266,858	08/29/2005	05/15/2033
037735-CE-5	APPALACHIAN PWR			1	2FE	2,902,870	122.5700	3,677,098	3,000,000	2,928,762	0	2,639	0	0	5.800	6.035	AO	43,500	174,000	12/08/2005	10/01/2035
037735-CM-7	APPALACHIAN PWR			1	2FE	979,600	141.6480	1,416,481	1,000,000	983,093	0	436	0	0	7.000	7.166	AO	17,500	70,000	03/26/2008	04/01/2038
037833-AT-7	APPLE INC	LS		1	1FE	1,305,551	121.3950	1,578,134	1,300,000	1,305,130	0	(117)	0	0	4.450	4.423	MN	8,838	57,850	01/21/2016	05/06/2044
037833-BH-2	APPLE INC			1	1FE	2,989,050	120.7900	3,623,704	3,000,000	2,989,821	0	212	0	0	4.375	4.397	MN	17,500	131,250	05/06/2015	05/13/2045
037833-BX-7	APPLE INC			1,2	1FE	3,976,920	125.2310	5,009,221	4,000,000	3,978,196	0	414	0	0	4.650	4.686	FA	66,133	186,000	02/16/2016	02/23/2046

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037833-DF-4	APPLE INC			1,2	1FE	4,992,700	103.3030	5,165,141	5,000,000	4,994,845	0	936	0	0	2.750	2.772	JJ	64,167	137,500	11/06/2017	01/13/2025
037833-DN-7	APPLE INC			1,2	1FE	3,993,240	99.0190	3,960,773	4,000,000	3,993,465	0	225	0	0	2.050	2.076	MS	25,056	0	09/04/2019	09/11/2026
038222-AL-9	APPLIED MATERIALS			1,2	1FE	2,491,125	106.1120	2,652,790	2,500,000	2,493,198	0	806	0	0	3.300	3.342	AO	20,625	82,500	03/28/2017	04/01/2027
038336-C#-8	APTARGROUP PP			1	2	1,000,000	101.9850	1,019,851	1,000,000	1,000,000	0	0	0	0	3.250	3.250	MS	10,472	32,500	08/30/2012	09/05/2022
042735-BD-1	ARROW ELECTRONICS INC			1,2	2FE	2,995,080	102.3090	3,069,257	3,000,000	2,998,217	0	700	0	0	3.500	3.526	AO	26,250	105,000	02/24/2015	04/01/2022
04351L-AB-6	ASCHEA			1	1FE	5,000,000	111.8600	5,592,994	5,000,000	5,000,000	0	0	0	0	3.945	3.945	MN	25,204	197,250	04/25/2016	11/15/2046
04364V-AG-8	ASCENT RESOURCES/ARU FIN			1,2	4FE	1,960,903	79.9010	1,578,849	1,976,000	1,962,543	0	1,631	0	0	7.000	7.125	MN	23,053	146,004	09/26/2018	11/01/2026
045054-AF-0	ASHTEAD CAPITAL INC			1,2	2FE	2,064,375	103.7590	2,334,586	2,250,000	2,082,176	0	17,223	0	0	4.375	5.589	FA	37,188	98,438	12/17/2018	08/15/2027
04650N-AB-0	AT&T INC			1	2FE	5,823,540	120.3710	7,222,287	6,000,000	5,844,677	0	3,921	0	0	5.350	5.562	MS	107,000	321,000	09/27/2013	09/01/2040
048303-CC-3	ATLANTIC CITY ELECTRIC			1	1FE	4,726,500	124.6510	6,232,556	5,000,000	4,800,580	0	8,373	0	0	5.800	6.223	MN	37,056	290,000	10/11/2007	05/15/2034
052769-AC-0	AUTODESK INC			1,2	2FE	2,995,680	100.2670	3,007,996	3,000,000	2,999,523	0	867	0	0	3.125	3.156	JD	4,167	93,750	06/02/2015	06/15/2020
05279#-AJ-8	AUTOLIV ASP, INC PP				2FE	2,000,000	114.3660	2,287,317	2,000,000	2,000,000	0	0	0	0	4.440	4.440	AO	16,773	88,800	04/16/2014	04/23/2029
05329W-AK-8	AUTONATION, INC			1	2FE	256,000	100.2200	256,564	256,000	256,000	0	0	0	0	5.500	5.500	FA	5,867	14,080	01/27/2012	02/01/2020
05348E-AR-0	AVALONBAY COMMUNITIES			2	1FE	2,416,300	102.2180	2,555,440	2,500,000	2,461,939	0	11,046	0	0	2.850	3.354	MS	20,979	71,250	08/13/2015	03/15/2023
05348E-AY-5	AVALONBAY COMMUNITIES			1,2	1FE	2,990,670	102.6160	3,078,467	3,000,000	2,993,327	0	866	0	0	2.900	2.936	AO	18,367	87,000	09/26/2016	10/15/2026
053773-BC-0	AVIS BUDGET CAR RENTAL	LS		1,2	3FE	2,000,000	104.4840	2,089,672	2,000,000	2,000,000	0	0	0	0	5.750	5.750	JJ	56,861	0	06/19/2019	07/15/2027
05379B-AK-3	AVISTA CORP			1	1FE	1,022,780	131.5350	1,315,351	1,000,000	1,016,815	0	(615)	0	0	6.250	6.083	JD	5,208	62,500	12/20/2005	12/01/2035
053807-AS-2	AVNET INC			1,2	2FE	4,963,800	106.4860	5,324,304	5,000,000	4,975,157	0	3,278	0	0	4.625	4.716	AO	48,819	231,250	03/21/2016	04/15/2026
05526D-BF-1	BAT CAPITAL CORP			1,2	2FE	5,000,000	100.2660	5,013,300	5,000,000	5,000,000	0	0	0	0	4.540	4.540	FA	85,756	227,000	11/23/2018	08/15/2047
057224-AK-3	BAKER HUGHES INC			1	1FE	11,834,685	121.0810	12,289,719	10,150,000	11,241,427	0	(95,086)	0	0	6.875	5.332	JJ	321,769	697,813	02/18/2014	01/15/2029
059165-DX-5	BALTIMORE GAS & EL CO			1	1FE	7,919,380	119.8030	10,782,296	9,000,000	8,249,956	0	35,083	0	0	5.200	6.117	JD	20,800	468,000	09/29/2006	06/15/2033
059165-EC-0	BALTIMORE GAS & EL CO			1	1FE	2,995,737	137.9740	4,139,223	3,000,000	2,996,566	0	100	0	0	6.350	6.360	AO	47,625	190,500	08/08/2007	10/01/2036
060505-FP-4	BANK OF AMERICA CORP			2	2FE	10,000,000	105.4980	10,549,811	10,000,000	10,000,000	0	0	0	0	5.125	5.125	JD	15,660	256,250	06/17/2019	12/29/2049
06051G-FH-7	BANK OF AMERICA CORP				2FE	4,023,480	107.3870	4,295,479	4,000,000	4,011,924	0	(2,321)	0	0	4.200	4.128	FA	58,333	168,000	08/26/2014	08/26/2024
06051G-FL-8	BANK OF AMERICA CORP				2FE	4,951,450	109.0630	5,453,133	5,000,000	4,959,217	0	5,005	0	0	4.250	4.389	AO	40,729	212,500	05/24/2018	10/22/2026
06051G-GZ-6	BANK OF AMERICA CORP			1,2	1FE	1,925,620	104.6260	2,092,512	2,000,000	1,939,801	0	8,633	0	0	3.366	3.929	JJ	29,546	67,320	05/02/2018	01/23/2026
06051G-HS-1	BANK OF AMERICA CORP			1,2	1FE	4,000,000	119.8750	4,795,005	4,000,000	4,000,000	0	0	0	0	4.330	4.330	MS	50,998	86,600	03/12/2019	03/15/2050
07274N-AQ-6	BAYER US FINANCE II LLC			1,2	2FE	4,984,350	114.6130	5,730,636	5,000,000	4,984,667	0	243	0	0	4.875	4.895	JD	4,063	243,750	06/18/2018	06/25/2048
07274N-BE-2	BAYER US FINANCE II LLC			1,2	2FE	966,178	102.0840	1,020,840	1,000,000	967,223	0	712	0	0	4.650	4.884	MN	5,942	46,500	07/10/2018	11/15/2043
072863-AF-0	BAYLOR SCOTT & WHITE			1,2	1FE	1,000,000	107.8110	1,078,112	1,000,000	1,000,000	0	0	0	0	3.967	3.967	MN	5,069	39,670	04/06/2016	11/15/2046
073685-AD-1	BEACON ESCROW CORP			1,2	4FE	289,500	100.4490	301,347	300,000	290,020	0	520	0	0	4.875	5.549	MN	2,438	7,313	08/19/2019	11/01/2025
075887-BF-5	BECTON DICKINSON			1,2	2FE	2,000,000	106.0050	2,120,096	2,000,000	2,000,000	0	0	0	0	3.734	3.734	JD	3,319	74,680	12/04/2014	12/15/2024
079860-AD-4	BELLSOUTH CORP			1	2FE	3,319,030	131.0430	3,931,285	3,000,000	3,198,544	0	(11,272)	0	0	6.875	6.079	AO	43,542	206,250	02/24/2004	10/15/2031
080555-AF-2	BELO A H CORP			1	3FE	2,270,313	113.8090	2,282,999	2,006,000	2,216,812	0	(21,481)	0	0	7.250	5.551	MS	42,823	145,435	08/01/2017	09/15/2027
096630-AF-5	BOARDWALK PIPELINES LLC	LS		1,2	2FE	1,993,180	103.2580	2,065,162	2,000,000	1,994,767	0	568	0	0	4.450	4.491	JJ	41,039	89,000	01/05/2017	07/15/2027
096630-AG-3	BOARDWALK PIPELINES LLC	LS		1,2	2FE	5,025,350	106.4220	5,321,103	5,000,000	5,023,685	0	(1,665)	0	0	4.800	4.735	MN	38,667	120,000	04/30/2019	05/03/2029
097023-AZ-8	BOEING CO			1	1FE	1,484,370	100.2940	1,504,408	1,500,000	1,499,599	0	1,752	0	0	4.875	5.003	FA	27,625	73,125	07/23/2009	02/15/2020
097023-BK-0	BOEING CO			1,2	1FE	4,717,786	100.3970	4,904,406	4,885,000	4,730,894	0	7,466	0	0	3.300	3.570	MS	53,735	161,205	05/29/2018	03/01/2035
097023-CB-9	BOEING CO			1,2	1FE	928,370	106.2450	1,062,448	1,000,000	929,744	0	1,220	0	0	3.850	4.276	MN	6,417	38,607	10/30/2018	11/01/2048
097751-BF-7	BOMBARDIER INC			1	4FE	944,423	102.5120	939,009	916,000	926,417	0	(3,090)	0	0	6.125	5.709	JJ	25,871	56,105	04/30/2013	01/15/2023
097751-BJ-9	BOMBARDIER INC			1,2	4FE	1,400,000	100.0700	1,400,984	1,400,000	1,400,000	0	0	0	0	6.000	6.000	AO	17,733	84,000	03/31/2014	10/15/2022
110122-AB-4	BRISTOL-MYERS SQUIBB				1FE	12,757,965	126.5550	14,889,168	11,765,000	12,200,579	0	(50,647)	0	0	6.800	6.124	MN	102,225	800,020	03/10/2004	11/15/2026
11120V-AA-1	BRIXMOR OPERATING PART			1,2	2FE	1,071,370	105.0650	1,124,190	1,070,000	1,070,856	0	(155)	0	0	3.850	3.832	FA	17,165	41,195	06/15/2016	02/01/2025
114259-AP-9	BROOKLYN UNION GAS CO			1,2	1FE	5,000,000	115.3880	5,769,385	5,000,000	5,000,000	0	0	0	0	4.504	4.504	MS	69,437	225,200	03/07/2016	03/10/2046
118230-AQ-4	BUCKEYE PARTNERS			1,2	3FE	900,220	96.6030	932,219	965,000	906,007	0	5,787	0	0	3.950	5.006	JD	3,176	38,118	03/01/2019	12/01/2026
120568-AW-0	BUNGE LTD FINANCE CORP	LS		1,2	2FE	6,993,980	101.2740	7,089,156	7,000,000	6,998,667	0	1,250	0	0	3.500	3.519	MN	25,181	245,000	11/19/2015	11/24/2020
12189L-AS-0	BURLINGTON NORTH SANTA FE			1,2	1FE	1,054,730	123.7380	1,237,376	1,000,000	1,049,240	0	(1,134)	0	0	4.900	4.558	AO	12,250	49,000	09/26/2014	04/01/2044
12189T-AX-2	BURLINGTON NORTH SANTA FE			1	1FE	4,607,010	138.1870	6,218,421	4,500,000	4,580,651	0	(2,775)	0	0	6.200	6.027	FA	105,400	279,000	09/15/2006	08/15/2036
124857-AE-3	CBS			1,2	2FE	3,096,060	101.8330	3,054,976	3,000,000	3,013,474	0	(14,874)	0	0	4.300	3.773	FA	48,733	129,000	11/21/2013	02/15/2021
124857-AX-1	CBS			1,2	2FE	4,596,104	104.7250	4,885,420	4,665,000	4,602,452	0	6,161	0	0	3.700	3.888	JD	14,384	172,605	12/17/2018	06/01/2028
1248EP-BE-2	CCO HLDGS LLC/CAP CORP			1,2	3FE	31,000	102.0000	31,620	31,000	31,000	0	0	0	0	5.750	5.750	JJ	822	1,783	04/19/2013	01/15/2024
1248EP-BX-0	CCO HLDGS LLC/CAP CORP			1,2	3FE	1,707,000	104.8410	1,789,635	1,707,000	1,707,000	0	0	0	0	5.000	5.000	FA	35,563	85,350	08/03/2017	02/01/2028
12527G-AF-0	CF INDUSTRIES INC			1	3FE	733,808	112.4280	849,957	756,000	734,295	0	487	0	0	5.150	5.442	MS	11,464	19,467	07/15/2019	03/15/2034
125523-AA-8	CIGNA CORP				2FE	1,400,000	99.9550	1,399,369	1,400,000	1,400,000	0	0	0	0	2.250	2.760	MJSD	1,312	18,685	08/20/2019	03/17/2020
125523-AK-6	CIGNA CORP			1,2	2FE	4,989,588	119.3120	5,965,621	5,000,000	4,989,879	0	292	0	0	4.900	4.913	JD	10,889	122,500	08/20/2019	12/15/2048
125523-CE-8	CIGNA CORP	LS		1,2	2FE	1,996,574	115.4380	2,308,758	2,000,000	1,996,689	0	115	0	0	4.800	4.811	JJ	44,267	0	10/09/2019	07/15/2046
125896-BP-4	CMS ENERGY CORP			1,2	2FE	3,057,390	105.6360	3,169,093	3,000,000	3,043,848	0	(6,981)	0	0	3.600	3.313	MN	13,800	108,000	01/09/2018	11/15/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12626P-AM-5	CRH AMERICA INC			1	2FE	1,997,540	106.8760	2,137,522	2,000,000	1,998,492	0	236	0	0	3.875	3.890	MN	9,257	77,500	05/12/2015	05/18/2025
12626P-AN-3	CRH AMERICA INC			1	2FE	3,951,080	117.7560	4,710,252	4,000,000	3,954,410	0	846	0	0	5.125	5.206	MN	24,486	205,000	05/12/2015	05/18/2045
12636Y-AB-8	CRH AMERICA FINANCE INC	LS		1,2	2FE	2,983,704	108.2350	3,111,759	2,875,000	2,978,724	0	(2,067)	0	0	4.400	4.175	MN	18,272	126,500	06/30/2017	05/09/2047
12636Y-AD-4	CRH AMERICA FINANCE INC			1,2	2FE	2,233,460	110.1020	2,202,033	2,000,000	2,233,217	0	(243)	0	0	4.500	3.815	AO	21,750	0	12/11/2019	04/04/2048
126408-GK-3	CSX CORP			1	2FE	4,672,150	132.7000	6,635,019	5,000,000	4,740,535	0	7,772	0	0	6.150	6.658	MN	51,250	307,500	07/26/2007	05/01/2037
126408-HC-0	CSX CORP			1,2	2FE	854,450	107.5110	1,075,105	1,000,000	861,726	0	1,983	0	0	3.950	4.822	MN	6,583	39,500	01/25/2016	05/01/2050
12656*-AL-6	CSL LMTD PP				1	4,000,000	100.4220	4,016,893	4,000,000	4,000,000	0	0	0	0	2.970	2.970	AO	25,740	118,800	10/10/2016	10/13/2028
12663Q-AA-3	CVR PARTNERS/CVR NITROGE			1,2	4FE	367,500	104.6940	366,428	350,000	360,898	0	(6,602)	0	0	9.250	6.959	JD	1,439	32,375	01/14/2019	06/15/2023
126650-CM-0	CVS CORP			1,2	2FE	10,373,400	114.6060	11,460,593	10,000,000	10,317,500	0	(14,397)	0	0	4.875	4.581	JJ	218,021	487,500	12/23/2015	07/20/2035
126650-CX-6	CVS CORP			1,2	2FE	4,929,700	109.3200	5,466,005	5,000,000	4,939,981	0	5,881	0	0	4.300	4.475	MS	57,333	215,000	03/06/2018	03/25/2028
12686C-BB-4	CABLEVISION SYSTEMS	LS		1	4FE	445,050	107.7880	463,489	430,000	436,077	0	(2,050)	0	0	5.875	5.304	MS	7,438	25,263	03/10/2015	09/15/2022
141781-AZ-7	CARGILL INC			1	1FE	1,014,670	102.3500	1,023,499	1,000,000	1,003,154	0	(1,624)	0	0	3.250	3.074	MN	4,153	32,500	02/15/2012	11/15/2021
141781-BF-0	CARGILL INC			1	1FE	1,299,562	123.8180	1,534,105	1,239,000	1,295,151	0	(1,136)	0	0	4.760	4.463	MN	6,225	58,976	11/24/2015	11/23/2045
143905-AN-7	CARRIAGE SERVICES INC			1	4FE	309,041	106.4700	319,409	300,000	308,702	0	(340)	0	0	6.625	6.071	JD	1,656	9,938	09/13/2019	06/01/2026
149123-BJ-9	CATERPILLAR INC			1	1FE	1,153,880	140.7790	1,407,785	1,000,000	1,099,449	0	(5,961)	0	0	7.300	6.072	MN	12,167	73,000	05/18/2007	05/01/2031
149123-CG-4	CATERPILLAR INC	LS		1,2	1FE	4,992,550	100.8850	5,044,252	5,000,000	4,992,632	0	82	0	0	2.600	2.617	MS	36,833	0	09/16/2019	09/19/2029
14912L-7D-7	CATERPILLAR FINANCE SERV			1	1FE	1,058,047	100.1360	1,001,359	1,000,000	1,022,387	0	(12,683)	0	0	1.931	0.642	AO	4,828	19,310	03/03/2017	10/01/2021
14913Q-2M-0	CATERPILLAR FINL SERVICE				1FE	1,574,128	100.1790	1,602,867	1,600,000	1,579,679	0	5,551	0	0	2.420	3.523	FMAN	5,055	48,706	01/04/2019	05/15/2023
14916R-AC-8	CATHOLIC HEALTH INITIATIVES			1	2FE	1,868,460	101.8420	2,036,839	2,000,000	1,952,267	0	15,634	0	0	2.950	3.846	MN	9,833	59,000	02/12/2014	11/01/2022
14916R-AD-6	CATHOLIC HEALTH INITIATIVES			1	2FE	1,802,740	102.2540	2,045,089	2,000,000	1,823,748	0	4,063	0	0	4.350	5.001	MN	14,500	87,000	03/06/2014	11/01/2042
15189W-AD-2	CENTERPOINT			1	2FE	1,015,050	131.6790	1,316,794	1,000,000	1,011,909	0	(350)	0	0	6.625	6.510	MN	11,042	66,250	10/22/2007	11/01/2037
156700-AS-5	CENTURYLINK INC			1	4FE	522,500	105.3030	526,517	500,000	506,390	0	(2,687)	0	0	5.800	5.175	MS	8,539	29,000	01/17/2013	03/15/2022
161175-BA-1	CHARTER COMM OPT LLC/CAP			1,2	2FE	4,000,000	124.8290	4,993,156	4,000,000	4,000,000	0	0	0	0	6.484	6.484	AO	48,990	259,360	12/06/2016	10/23/2045
166754-AN-1	CHEVRON PHILLIPS CHEM				1FE	1,101,320	100.2080	1,102,285	1,100,000	1,100,329	0	(991)	0	0	2.659	3.198	FMAN	4,956	36,532	01/03/2019	05/01/2020
16876A-AA-2	CHILDREN'S HOSPITAL MED			1	1FE	3,733,865	113.2030	4,299,452	3,798,000	3,739,136	0	1,308	0	0	4.268	4.371	MN	20,713	162,099	09/02/2015	05/15/2044
16876A-AB-0	CHILDREN'S HOSPITAL MED			1,2	1FE	5,000,000	99.4020	4,970,111	5,000,000	5,000,000	0	0	0	0	2.853	2.853	MN	18,228	142,650	11/02/2016	11/15/2026
171232-AQ-4	CHUBB			1	1FE	4,721,350	138.1990	6,909,940	5,000,000	4,781,121	0	6,702	0	0	6.000	6.421	MN	41,667	300,000	06/28/2007	05/11/2037
172062-AF-8	CINCINNATI FINANCIAL				1FE	5,093,368	129.3220	6,724,768	5,200,000	5,129,150	0	4,284	0	0	6.920	7.108	MN	45,980	359,840	06/14/2011	05/15/2028
172967-BU-4	CITIGROUP				2FE	7,144,890	124.9750	9,373,150	7,500,000	7,261,206	0	11,361	0	0	5.875	6.232	FA	157,891	440,625	08/25/2004	02/22/2033
172967-CC-3	CITIGROUP				2FE	5,971,500	128.6000	7,715,970	6,000,000	5,980,141	0	827	0	0	6.000	6.034	AO	61,000	360,000	08/10/2004	10/31/2033
172967-MG-3	CITIGROUP	LS		2	3FE	2,000,000	104.5960	2,091,921	2,000,000	2,000,000	0	0	0	0	5.000	5.000	MS	30,278	0	09/05/2019	01/01/9999
18538R-AG-8	CLEARWATER PAPER CORP			1,2	3FE	112,859	100.1530	113,173	113,000	112,866	0	7	0	0	4.500	4.540	FA	2,119	0	11/18/2019	02/01/2023
18538R-AH-6	CLEARWATER PAPER CORP	LS		1	3FE	120,554	99.5340	124,418	125,000	120,756	0	202	0	0	5.375	6.162	FA	2,799	0	10/22/2019	02/01/2025
185508-AE-8	CLECO POWER LLC			1	2FE	1,984,860	124.7600	2,495,206	2,000,000	1,988,501	0	396	0	0	6.500	6.558	JD	10,833	130,000	11/22/2005	12/01/2035
191216-BE-9	COCA-COLA CO			1	1FE	2,953,980	104.9920	3,149,770	3,000,000	2,979,694	0	4,859	0	0	3.200	3.389	MN	16,000	96,000	04/03/2014	11/01/2023
191216-CM-0	COCA-COLA CO	LS		1	1FE	4,833,700	97.4440	4,872,201	5,000,000	4,837,903	0	4,203	0	0	2.125	2.504	MS	33,941	0	09/13/2019	09/06/2029
191219-AX-2	COCA COLA ENTERPRISES				1FE	3,250,260	142.1820	4,265,446	3,000,000	3,182,880	0	(6,126)	0	0	6.700	6.113	AO	42,433	201,000	01/13/2003	10/15/2036
191219-AY-0	COCA COLA ENTERPRISES				1FE	6,332,640	126.9540	6,347,682	5,000,000	5,712,262	0	(88,729)	0	0	6.950	4.484	MN	44,403	347,500	11/29/2012	11/15/2026
195869-AG-7	COLONIAL PIPE LINE			1	1FE	7,241,150	143.7580	10,063,036	7,000,000	7,160,269	0	(7,929)	0	0	7.630	7.342	MN	45,992	534,100	06/27/2002	04/15/2032
199575-AT-8	COLUMBUS SOUTHERN POWER			1	1FE	2,155,220	136.7790	2,735,578	2,000,000	2,104,972	0	(5,120)	0	0	6.600	6.016	MS	44,000	132,000	12/13/2005	03/01/2033
20030N-AF-8	COMCAST CORP			1	1FE	3,633,080	130.5300	5,221,186	4,000,000	3,730,794	0	10,026	0	0	5.650	6.339	JD	10,044	226,000	10/12/2005	06/15/2035
20030N-AM-3	COMCAST CORP			1	1FE	2,390,540	141.0650	2,821,308	2,000,000	2,314,911	0	(11,264)	0	0	6.450	5.067	MS	37,983	129,000	01/23/2012	03/15/2037
20030N-AX-9	COMCAST CORP			1	1FE	2,360,620	140.3270	2,806,544	2,000,000	2,307,032	0	(9,907)	0	0	6.400	5.102	MN	16,356	128,000	11/15/2013	05/15/2038
20030N-BE-0	COMCAST CORP			1	1FE	7,000,524	120.1360	8,392,667	6,986,000	7,000,617	0	(994)	0	0	4.650	4.626	JJ	149,791	324,849	04/17/2017	07/15/2042
20030N-BH-3	COMCAST CORP			1	1FE	1,895,380	115.6600	2,313,202	2,000,000	1,919,755	0	4,385	0	0	4.250	4.664	JJ	39,194	85,000	10/04/2013	01/15/2033
20030N-BQ-3	COMCAST CORP			1,2	1FE	7,393,540	119.8040	8,386,286	7,000,000	7,372,417	0	(8,177)	0	0	4.600	4.253	FA	121,644	322,000	04/19/2017	08/15/2045
201723-AL-7	COMMERCIAL METALS CO			1,2	3FE	143,063	105.0930	157,640	150,000	143,431	0	369	0	0	5.375	6.108	JJ	3,718	4,031	06/13/2019	07/15/2027
202795-HK-9	COMMONWEALTH EDISON			1	1FE	3,774,280	132.3360	5,293,446	4,000,000	3,826,817	0	5,979	0	0	5.900	6.330	MS	69,489	236,000	10/12/2007	03/15/2036
202795-HZ-6	COMMONWEALTH EDISON			1,2	1FE	3,057,090	102.1650	3,064,955	3,000,000	3,011,808	0	(8,022)	0	0	3.400	3.114	MS	34,000	102,000	11/20/2013	09/01/2021
20338Q-AD-5	COMMSCOPE FINANCE LLC			1,2	4FE	264,475	106.4060	276,655	260,000	264,223	0	(252)	0	0	6.000	5.554	MS	5,200	4,480	10/02/2019	03/01/2026
20449E-EE-2	COMPASS BANK				2FE	472,436	109.7380	520,158	474,000	473,263	0	88	0	0	5.900	5.928	AO	6,992	27,966	03/14/2006	04/01/2026
207597-DX-0	CONN LT & PWR			1	1FE	8,365,630	120.4060	10,836,569	9,000,000	8,505,467	0	15,660	0	0	5.750	6.276	MS	172,500	517,500	07/17/2007	03/01/2037
207597-EA-9	CONN LT & PWR			1	1FE	4,988,250	131.2230	6,561,137	5,000,000	4,989,989	0	283	0	0	6.375	6.393	MS	106,250	318,750	09/10/2007	09/01/2037
208251-AE-8	CONOCO INC			1	1FE	3,354,180	135.8890	4,076,661	3,000,000	3,189,139	0	(14,826)	0	0	6.950	6.051	AO	44,017	208,500	09/04/2002	04/15/2029
209111-FP-3	CONSOLIDATED EDISON OF NY			1,2	1FE	1,999,660	109.1270	2,182,530	2,000,000	1,999,648	0	28	0	0	3.800	3.802	MN	9,711	76,000	05/07/2018	05/15/2028
21036P-AL-2	CONSTELLATION BRANDS			1	2FE	618,000	106.1770	656,174	618,000	618,000	0	0	0	0	4.250	4.250	MN	4,378	26,265	04/30/2013	05/01/2023
210518-DA-1	CONSUMERS ENERGY CO			1,2	1FE	4,979,100	112.6220	5,631,111	5,000,000	4,979,960	0	394	0	0	3.950	3.974	JJ	91,069	197,500	02/15/2017	07/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22025Y-AQ-3	CORRECTIONS CORP OF AMER			1,2	3FE	168,000	100.5110	168,858	168,000	168,000	0	0	0	0	5.000	5.000	AO	1,773	4,200	10/03/2019	10/15/2022
224044-BY-2	COX COMMUNICATIONS INC			1	2FE	1,556,600	109.0280	2,180,570	2,000,000	1,585,592	0	7,747	0	0	4.700	6.440	JD	4,178	94,000	11/18/2015	12/15/2042
224044-CC-9	COX COMMUNICATIONS INC			1,2	2FE	3,813,750	105.9620	5,298,118	5,000,000	3,885,180	0	20,238	0	0	4.500	6.337	JD	625	225,000	03/01/2016	06/30/2043
224044-CK-1	COX COMMUNICATIONS INC			1,2	2FE	2,981,580	111.2130	3,336,387	3,000,000	2,982,192	0	311	0	0	4.600	4.638	FA	52,133	138,000	07/24/2017	08/15/2047
225310-AK-7	CREDIT ACCEPTANC			1,2	3FE	963,458	102.7940	997,106	970,000	966,442	0	906	0	0	7.375	7.500	MS	21,064	71,538	04/15/2016	03/15/2023
225310-AN-1	CREDIT ACCEPTANC			1,2	3FE	1,634,000	103.8240	1,696,487	1,634,000	1,634,000	0	0	0	0	5.125	5.121	JD	3,024	0	12/09/2019	12/31/2024
228227-BD-5	CROWN CASTLE INTL			1	2FE	403,750	108.6350	426,934	393,000	396,894	0	(1,171)	0	0	5.250	4.893	JJ	9,514	20,633	04/30/2013	01/15/2023
22822R-BH-2	CROWN CASTLE			1,2	1FE	10,000,000	108.4920	10,849,156	10,000,000	10,000,000	0	0	0	0	4.241	4.241	MON	18,849	424,100	06/26/2018	07/15/2028
22822V-AH-4	CROWN CASTLE INTL CORP			1,2	2FE	6,704,865	105.8480	7,130,983	6,737,000	6,711,298	0	2,822	0	0	3.650	3.707	MS	81,967	245,901	09/27/2017	09/01/2027
233293-AP-4	DPL INC			1,2	3FE	452,500	96.6600	483,299	500,000	452,863	0	363	0	0	4.350	5.668	AO	4,592	0	11/25/2019	04/15/2029
23338V-AH-9	DTE ELECTRIC CO			1,2	1FE	2,986,530	115.6930	3,470,794	3,000,000	2,986,834	0	241	0	0	4.050	4.076	MN	15,525	121,500	04/30/2018	05/15/2048
233851-BJ-2	DAIMLER FINANCE NA LLC			1	1FE	4,951,950	102.9380	5,146,902	5,000,000	4,975,888	0	4,770	0	0	3.250	3.364	FA	67,708	162,500	07/24/2014	08/01/2024
240019-BT-5	DAYTON POWER & LIGHT			1,2	2FE	5,166,850	102.0990	5,104,962	5,000,000	5,166,648	0	(202)	0	0	3.950	3.760	JD	8,778	0	12/12/2019	06/15/2049
244199-BD-6	DEERE & COMPANY				1FE	4,502,560	124.2690	4,970,755	4,000,000	4,348,755	0	(28,172)	0	0	5.375	4.275	AO	44,792	215,000	12/05/2013	10/16/2029
250847-EA-4	DETROIT EDISON			1	1FE	5,308,380	128.7300	5,792,842	4,500,000	5,201,834	0	(25,607)	0	0	5.700	4.422	AO	64,125	256,500	07/01/2015	10/01/2037
250847-EB-2	DETROIT EDISON			1	1FE	3,041,005	139.5470	4,186,414	3,000,000	3,031,171	0	(1,046)	0	0	6.625	6.520	JD	16,563	198,750	06/19/2006	06/01/2036
250847-EF-3	DETROIT EDISON			1,2	1FE	470,400	100.7060	503,531	500,000	497,230	0	3,533	0	0	3.450	4.202	AO	4,313	17,250	02/03/2011	10/01/2020
251799-AA-0	DEVON CORPORATION			1	2FE	1,989,791	141.8000	2,835,995	2,000,000	1,992,656	0	324	0	0	7.950	7.995	AO	33,567	159,000	05/13/2004	04/15/2032
25179M-AL-7	DEVON ENERGY CORPORATION			1,2	2FE	5,059,780	121.7430	6,087,149	5,000,000	5,050,332	0	(1,339)	0	0	5.600	5.517	JJ	129,111	280,000	08/10/2011	07/15/2041
25272K-AK-9	DELL 1st Lien			1,2	2FE	1,093,740	115.3780	1,153,776	1,000,000	1,069,491	0	(9,427)	0	0	6.020	4.716	JD	2,676	60,200	04/24/2017	06/15/2026
25389J-AU-0	DIGITAL REALTY TRUST LP			1,2	2FE	2,994,690	104.3760	3,131,284	3,000,000	2,994,980	0	290	0	0	3.600	3.621	JJ	59,100	0	06/10/2019	07/01/2029
254010-AD-3	DIGNITY HEALTH			1	2FE	1,060,080	105.3050	1,053,047	1,000,000	1,035,792	0	(6,788)	0	0	3.812	3.010	MN	6,353	38,120	04/06/2016	11/01/2024
254687-DV-5	DISNEY				1FE	10,319,701	142.4040	11,392,335	8,000,000	10,306,566	0	(13,135)	0	0	6.550	3.759	MS	154,289	0	11/18/2019	03/15/2033
254687-ER-3	DISNEY			1	1FE	1,283,483	144.8500	1,448,502	1,000,000	1,282,684	0	(798)	0	0	6.150	4.131	FA	23,233	0	11/18/2019	02/15/2041
25470D-AL-3	DISCOVERY COMMUNICATIONS			1,2	2FE	1,992,660	111.8390	2,236,788	2,000,000	1,994,898	0	669	0	0	4.900	4.947	MS	29,944	98,000	03/08/2016	03/11/2026
25470D-BA-6	DISCOVERY COMMUNICATIONS			1,2	2FE	4,954,401	102.8820	5,144,081	5,000,000	4,964,611	0	10,210	0	0	3.500	3.804	JD	7,778	175,000	04/01/2019	06/15/2022
25470X-AJ-4	DISH DBS CORP			1	4FE	926,323	106.2280	976,233	919,000	921,617	0	(944)	0	0	5.875	5.751	JJ	24,896	53,991	01/29/2018	07/15/2022
256746-AE-8	DOLLAR TREE INC				2FE	1,200,000	99.9970	1,199,960	1,200,000	1,200,000	0	0	0	0	2.702	3.053	JAJO	6,845	39,260	04/05/2018	04/17/2020
25746U-AV-1	DOMINION RESOURCES			1	2FE	964,730	126.5930	1,265,927	1,000,000	974,173	0	972	0	0	5.950	6.212	JD	2,644	59,500	11/30/2005	06/15/2035
257559-AH-7	DOMTAR CORP			1,2	2FE	5,353,766	103.4920	5,588,550	5,400,000	5,386,490	0	5,445	0	0	4.400	4.515	AO	59,400	237,600	03/06/2013	04/01/2022
264399-DK-9	DUKE ENERGY CORP			1	1FE	1,815,740	124.7460	2,494,923	2,000,000	1,900,583	0	7,897	0	0	6.000	6.750	JD	10,000	120,000	05/01/2002	12/01/2028
264399-ED-4	DUKE ENERGY CORP	LS		1	1FE	5,303,135	136.9750	7,533,627	5,500,000	5,369,188	0	6,258	0	0	6.450	6.729	AO	74,892	354,750	01/10/2003	10/15/2032
26441Y-AZ-0	DUKE REALTY CORP			1,2	2FE	1,981,400	103.5280	2,070,560	2,000,000	1,987,250	0	1,728	0	0	3.250	3.360	JD	181	65,000	06/16/2016	06/30/2026
26442U-AG-9	DUKE ENERGY PROGRESS LLC			1,2	1FE	6,998,670	109.1180	7,638,261	7,000,000	6,998,704	0	196	0	0	3.700	3.702	MS	86,333	274,828	08/06/2018	09/01/2028
26444H-AG-6	DUKE ENERGY FLORIDA LLC				1FE	900,000	100.1030	900,923	900,000	900,000	0	0	0	0	2.167	2.167	FMAN	1,951	0	11/21/2019	11/26/2021
26884A-BF-9	ERP OPERATING	LS		1,2	1FE	4,967,050	102.8970	5,144,847	5,000,000	4,976,502	0	3,049	0	0	2.850	2.926	MN	23,750	142,500	10/04/2016	11/01/2026
26969P-AA-6	EAGLE MATERIALS INC			1,2	2FE	5,235,000	103.9010	5,195,061	5,000,000	5,167,646	0	(33,305)	0	0	4.500	3.692	FA	93,750	225,000	12/06/2017	08/01/2026
277432-AP-5	EASTMAN CHEMICAL			1,2	2FE	4,201,065	108.2780	4,872,515	4,500,000	4,222,599	0	5,485	0	0	4.650	5.090	AO	44,175	209,250	09/15/2015	10/15/2044
27890G-AB-6	ECLIPSE RESOURCES CORP			1,2	4FE	3,423,484	92.3370	3,296,448	3,570,000	3,443,964	0	20,480	0	0	8.875	10.083	JJ	146,097	158,419	04/26/2019	07/15/2023
28370T-AA-7	EL PASO PIPELINE			1	2FE	2,999,870	101.0440	3,031,325	3,000,000	2,999,740	0	(130)	0	0	6.500	6.500	AO	48,750	195,000	06/21/2010	04/01/2020
28370T-AE-9	EL PASO PIPELINE			1,2	2FE	3,007,200	104.1820	3,125,459	3,000,000	3,001,308	0	(821)	0	0	5.000	4.969	AO	37,500	150,000	09/16/2011	10/01/2021
285512-AC-3	ELECTRONIC ARTS INC			1	2FE	8,986,500	101.8280	9,164,525	9,000,000	8,996,308	0	2,758	0	0	3.700	3.733	MS	111,000	333,000	02/17/2016	03/01/2021
285512-AD-1	ELECTRONIC ARTS INC			1	2FE	3,027,540	112.4170	3,372,499	3,000,000	3,018,314	0	(2,533)	0	0	4.800	4.684	MS	48,000	144,000	02/25/2016	03/01/2026
29266M-AF-6	IBERDROLA FINANCE			1	2FE	8,013,930	139.5520	9,768,647	7,000,000	7,848,074	0	(31,775)	0	0	6.750	5.600	JJ	217,875	472,500	09/11/2014	07/15/2036
29272W-AA-7	ENERGIZER HOLDINGS	LS		1	4FE	446,000	106.8070	476,361	446,000	446,000	0	0	0	0	6.375	6.375	JJ	13,111	14,216	01/15/2019	07/15/2026
29273A-AA-4	ENERGIZER HOLDINGS INC	LS		1,2	4FE	694,365	103.7080	740,472	714,000	697,986	0	2,413	0	0	5.500	5.987	JD	1,745	39,270	06/18/2018	06/15/2025
29273R-BJ-7	ENERGY TRANSFER PARTNERS			1,2	2FE	11,723,100	115.7010	11,570,116	10,000,000	11,715,517	0	(7,583)	0	0	6.125	4.934	JD	27,222	306,250	10/02/2019	12/15/2045
29364D-10-0	ENTERGY ARKANSAS INC PFD			2	1FE	4,049,086	26.0300	4,885,154	187,674	4,049,086	0	0	0	0	4.875	22.599	MJSD	0	228,728	01/23/2017	09/01/2066
29364N-10-8	ENTERGY MISSISSIPPI INC PFD			2	1FE	6,156,524	26.5000	7,340,288	276,992	6,156,524	0	0	0	0	4.900	22.048	JAJO	84,829	339,315	03/14/2017	10/01/2066
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD			2	1FE	3,630,865	25.9100	4,356,611	168,144	3,630,865	0	0	0	0	4.875	22.576	MJSD	0	204,926	03/14/2017	09/01/2066
29379V-AP-8	ENTERPRISE PRODUCTS			1	2FE	997,010	102.0790	1,020,792	1,000,000	999,673	0	363	0	0	5.200	5.239	MS	17,333	52,000	05/11/2010	09/01/2020
29379V-BC-6	ENTERPRISE PRODUCTS			1,2	2FE	998,450	119.5610	1,195,612	1,000,000	998,537	0	27	0	0	5.100	5.110	FA	19,267	51,000	02/05/2014	02/15/2045
29379V-BJ-1	ENTERPRISE PRODUCTS			1,2	2FE	3,501,955	117.1240	4,099,354	3,500,000	3,501,641	0	(38)	0	0	4.900	4.896	MN	21,914	171,500	05/04/2015	05/15/2046
29717P-AQ-0	ESSEX PORTFOLIO LP			1,2	2FE	4,969,300	103.9440	5,197,183	5,000,000	4,979,343	0	2,870	0	0	3.375	3.448	AO	35,625	168,750	04/04/2016	04/15/2026
30040W-AE-8	EVERSOURCE ENERGY			1,2	2FE	1,998,640	103.2660	2,065,328	2,000,000	1,998,864	0	119	0	0	3.300	3.308	JJ	30,433	66,000	01/03/2018	01/15/2028
30219G-AS-7	EXPRESS SCRIPTS INC				2FE	15,000,000	99.9110	14,986,613	15,000,000	15,000,000	0	0	0	0	2.657	2.072	MJSD	34,318	490,942	11/20/2017	11/30/2020
30231G-AW-2	EXXON MOBIL CORP	LS		1,2	1FE	5,000,000	116.8980	5,844,901	5,000,000	5,000,000	0	0	0	0	4.114	4.114	MS	68,567	205,700	02/29/2016	03/01/2046

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
302491-AV-7	FMC CORP			1,2	2FE	1,998,980	109.9500	2,198,992	2,000,000	1,998,861	0	(119)	0	0	4.500	4.503	AO	25,250	0	09/17/2019	10/01/2049
31428X-AX-4	FEDEX CORP			1	2FE	5,147,550	113.7750	5,688,757	5,000,000	5,139,704	0	(6,941)	0	0	4.900	4.627	JJ	112,972	245,000	10/26/2018	01/15/2034
31620M-AQ-9	FIDELITY NATIONAL INFORM			1,2	2FE	998,170	106.1370	1,061,368	1,000,000	999,136	0	264	0	0	4.500	4.531	AO	9,500	45,000	10/13/2015	10/15/2022
31620M-AT-3	FIDELITY NATIONAL INFORM	LS		1,2	2FE	4,944,550	103.3220	5,166,108	5,000,000	4,961,270	0	5,172	0	0	3.000	3.130	FA	56,667	150,000	08/11/2016	08/15/2026
337738-AV-0	FISERV INC			1,2	2FE	2,240,320	113.5730	2,271,463	2,000,000	2,240,052	0	(268)	0	0	4.400	3.720	JJ	45,711	0	12/04/2019	07/01/2049
337932-AC-1	FIRST ENERGY CORP			1	2FE	1,031,800	140.8360	1,408,358	1,000,000	1,022,983	0	(1,209)	0	0	7.375	7.084	MN	9,424	73,750	05/27/2010	11/15/2031
341081-FD-4	FLORIDA PR & LT CO			1,2	1FE	1,948,100	129.0420	2,580,837	2,000,000	1,956,010	0	1,094	0	0	5.250	5.426	FA	43,750	105,000	03/03/2011	02/01/2041
341099-CB-3	FLORIDA POWER CORP			1	1FE	986,390	128.5390	1,285,385	1,000,000	990,619	0	452	0	0	5.900	6.003	MS	19,667	59,000	09/15/2006	03/01/2033
341099-CL-1	FLORIDA POWER CORP			1	1FE	2,987,340	143.9530	4,318,580	3,000,000	2,989,597	0	285	0	0	6.400	6.432	JD	8,533	192,000	06/11/2008	06/15/2038
345397-WK-5	FORD MOTOR CREDIT				2FE	2,971,980	103.8960	3,116,877	3,000,000	2,988,349	0	2,893	0	0	4.375	4.492	FA	52,865	131,250	08/01/2013	08/06/2023
345397-XL-2	FORD MOTOR CREDIT				2FE	2,993,310	101.3220	3,039,658	3,000,000	2,995,755	0	646	0	0	4.134	4.162	FA	50,642	124,020	12/22/2015	08/04/2025
345397-XU-2	FORD MOTOR CREDIT				2FE	5,000,000	101.7560	5,087,785	5,000,000	5,000,000	0	0	0	0	4.389	4.389	JJ	105,458	219,450	01/05/2016	01/08/2026
345838-AA-4	FOREST LABORATORIES INC			1,2	2FE	3,241,680	104.6330	3,138,980	3,000,000	3,065,485	0	(36,425)	0	0	5.000	3.672	JD	6,667	150,000	11/19/2014	12/15/2021
34959J-AH-1	FORTIVE CORPORATION			1,2	2FE	4,765,350	103.3450	5,167,233	5,000,000	4,772,465	0	4,339	0	0	4.300	4.599	JD	9,556	215,000	05/08/2018	06/15/2046
34960P-AB-7	FORTRESS TRANSPORTATION & IN			1,2	4FE	411,875	105.5680	422,273	400,000	410,966	0	(909)	0	0	6.500	5.675	AO	6,500	13,000	08/29/2019	10/01/2025
35085A-AA-9	486 LESSER STREET TAX				1FE	1,455,000	100.0000	1,455,000	1,455,000	1,455,000	0	0	0	0	1.750	0.500	FMAN	88,383	35,283	10/29/2015	02/01/2032
35137L-AE-5	FOX CORP			1,2	2FE	5,034,400	127.0200	6,350,981	5,000,000	5,033,838	0	(562)	0	0	5.576	5.528	JJ	120,813	139,400	01/15/2019	01/25/2049
35671D-BC-8	FREEPORT-MC C&G			1	3FE	5,911,964	103.5730	6,214,388	6,000,000	5,920,512	0	1,630	0	0	5.450	5.551	MS	96,283	327,000	10/10/2013	03/15/2043
35671D-CD-5	FREEPORT-MC C&G			1,2	3FE	598,000	107.1310	640,643	598,000	598,000	0	0	0	0	5.250	5.250	MS	11,860	0	08/01/2019	09/01/2029
359694-AB-2	H.B. FULLER CO.	LS		1,2	4FE	4,977,550	99.1810	4,959,041	5,000,000	4,982,938	0	2,006	0	0	4.000	4.055	FA	75,556	200,000	02/09/2017	02/15/2027
36158F-AA-8	GE GLOBAL INSURANCE HLDG				1FE	2,223,220	124.5830	2,491,652	2,000,000	2,097,276	0	(12,813)	0	0	7.000	6.036	FA	52,889	140,000	11/18/2005	02/15/2026
36159R-AK-9	GEO GROUP INC			1,2	4FE	517,353	99.5150	515,489	518,000	517,475	0	122	0	0	5.875	5.927	JJ	14,033	15,216	06/25/2019	01/15/2022
364725-BC-4	GANNETT CO			1	3FE	504,570	103.3490	500,209	484,000	484,006	0	(3,509)	0	0	5.500	4.444	MN	3,401	26,620	03/12/2015	09/15/2024
369550-BD-9	GENERAL DYNAMICS CORP			1,2	1FE	1,992,320	104.4700	2,089,407	2,000,000	1,994,638	0	1,459	0	0	3.375	3.459	MN	8,625	67,500	05/08/2018	05/15/2023
36962G-4R-2	GEN ELEC CAP CORP	LS			2FE	321,406	101.5360	291,410	287,000	290,401	0	(4,708)	0	0	4.375	2.670	MS	3,662	12,556	11/07/2012	09/16/2020
36962G-4Y-7	GEN ELEC CAP CORP				2FE	309,917	102.4070	293,908	287,000	290,560	0	(3,387)	0	0	4.625	3.373	JJ	6,416	13,274	10/03/2013	01/07/2021
36962G-XZ-2	GEN ELEC CAP CORP			1	2FE	1,973,483	128.2240	2,570,900	2,005,000	1,984,405	0	1,036	0	0	6.750	6.874	MS	39,849	135,338	04/19/2002	03/15/2032
37045V-AT-7	GENERAL MOTORS CO	LS		1,2	2FE	5,221,000	111.0720	5,553,594	5,000,000	5,218,748	0	(2,252)	0	0	5.950	5.640	AO	74,375	148,750	04/29/2019	04/01/2049
37185L-AH-5	GENESIS ENERGY	LS		1,2	4FE	2,237,892	101.2310	2,296,934	2,269,000	2,255,621	0	4,510	0	0	6.750	7.000	FA	63,816	153,158	07/16/2015	08/01/2022
37185L-AJ-1	GENESIS ENERGY			1,2	4FE	420,630	97.2960	408,642	420,000	420,410	0	(99)	0	0	6.500	6.469	AO	6,825	27,300	08/07/2017	10/01/2025
373298-BR-8	GEORGIA PACIFIC			1	1FE	2,136,877	142.3680	2,206,700	1,550,000	1,968,345	0	(33,287)	0	0	7.750	4.356	MN	15,349	120,125	06/02/2014	11/15/2029
37331N-AD-3	GEORGIA-PACIFIC LLC			1	1FE	2,997,660	104.5220	3,135,660	3,000,000	2,999,072	0	231	0	0	3.734	3.743	JJ	51,654	112,020	06/19/2013	07/15/2023
375558-BD-4	GILEAD SCIENCES INC			1	1FE	1,991,740	119.9560	2,399,127	2,000,000	1,992,159	0	146	0	0	4.750	4.776	MS	31,667	95,000	09/09/2015	03/01/2046
378272-AF-5	GLENCORE FUNDING LLC			1	2FE	1,998,860	104.3840	2,087,670	2,000,000	1,999,497	0	118	0	0	4.125	4.132	MN	7,104	82,500	05/22/2013	05/30/2023
378272-AH-1	GLENCORE FUNDING LLC			1	2FE	2,078,540	106.7510	2,135,019	2,000,000	2,038,922	0	(8,078)	0	0	4.625	4.128	AO	15,931	92,500	08/20/2014	04/29/2024
37954F-AF-1	GLOBAL PART/GLP FINANCE			1,2	4FE	903,000	106.4500	961,242	903,000	903,000	0	0	0	0	7.000	7.000	FA	26,513	0	07/24/2019	08/01/2027
38141G-FD-1	GOLDMAN SACHS GROUP INC			1	2FE	5,130,600	138.3480	6,917,386	5,000,000	5,108,654	0	(3,193)	0	0	6.750	6.540	AO	84,375	337,500	05/17/2011	10/01/2037
38141G-WL-4	GOLDMAN SACHS GROUP INC			1,2	1FE	2,500,000	106.3010	2,657,522	2,500,000	2,500,000	0	0	0	0	3.691	3.691	JD	6,664	92,275	05/31/2017	06/05/2028
382550-BA-8	GOODYEAR TIRE & RUBBER			1	3FE	160,130	104.0930	148,853	143,000	144,521	0	(2,343)	0	0	8.750	6.951	FA	4,727	12,513	02/23/2012	08/15/2020
384637-AA-2	GRAHAM HOLDINGS CO			1,2	3FE	1,800,069	106.6330	1,908,728	1,790,000	1,797,648	0	(1,502)	0	0	5.750	5.638	JD	8,577	102,925	05/24/2018	06/01/2026
389375-AK-2	GRAY TELEVISION INC	LS		1,2	4FE	2,000,000	103.6530	2,073,061	2,000,000	2,000,000	0	0	0	0	5.125	5.125	AO	21,639	102,500	09/07/2016	10/15/2024
39121J-AE-0	GREAT RIVER ENERGY			1	1FE	3,090,048	117.1670	3,996,774	3,411,176	3,146,296	0	6,843	0	0	6.254	7.009	JJ	106,667	213,335	07/09/2008	07/01/2038
39121J-B*-0	GREAT RIVER ENERGY PP			4	1	2,000,000	105.4030	2,108,061	2,000,000	2,000,000	0	0	0	0	3.760	3.759	AO	18,800	75,200	01/16/2015	10/01/2028
40010P-AA-6	GRUBHUB HOLDINGS INC			1,2	3FE	1,578,119	93.7050	1,561,127	1,666,000	1,579,826	0	1,707	0	0	5.500	6.378	JJ	51,160	0	10/29/2019	07/01/2027
40390D-AA-3	HLF FIN SARL LLC/HERBALI			1,2	4FE	4,026,673	106.0070	4,230,754	3,991,000	4,017,381	0	(6,590)	0	0	7.250	7.032	FA	109,309	274,084	08/28/2019	08/15/2026
404119-BN-8	HCA INC			1	2FE	250,000	109.3150	273,286	250,000	250,000	0	0	0	0	5.000	5.000	MS	3,681	12,500	03/03/2014	03/15/2024
404119-BW-8	HCA INC			1,2	3FE	160,000	115.5890	184,943	160,000	160,000	0	0	0	0	5.875	5.875	FA	3,917	4,726	01/17/2019	02/01/2029
40434C-AD-7	HSBC USA INC				1FE	1,991,480	105.8450	2,116,893	2,000,000	1,995,800	0	848	0	0	3.500	3.551	JD	1,556	69,806	06/16/2014	06/23/2024
41161E-AA-6	HARBORWALK FUNDING			1,2	1FE	5,000,000	117.8540	5,892,713	5,000,000	5,000,000	0	0	0	0	5.077	5.077	FA	95,899	111,412	02/28/2019	02/15/2069
428291-AN-8	HEXCEL CORP			1,2	2FE	3,484,565	104.1830	3,646,389	3,500,000	3,488,267	0	1,383	0	0	3.950	4.004	FA	52,228	138,250	02/13/2017	02/15/2027
437076-AS-1	HOME DEPOT			1	1FE	7,310,320	137.7710	11,021,640	8,000,000	7,431,779	0	16,013	0	0	5.875	6.530	JD	19,583	470,000	12/08/2010	12/16/2036
44409M-AA-4	HUDSON PACIFIC PROPERTIE			1	2FE	4,826,025	104.7220	5,236,093	5,000,000	4,846,222	0	15,765	0	0	3.950	4.412	MN	32,917	197,500	09/20/2018	11/01/2027
44644A-AD-9	HUNTINGTON NATIONAL BANK			2	1FE	5,986,440	101.6480	6,098,861	6,000,000	5,993,480	0	4,469	0	0	3.250	3.330	MN	25,458	195,000	05/08/2018	05/14/2021
44891A-BC-0	HYUNDAI CAPITAL AMERICA	LS		1	2FE	4,999,450	101.0090	5,050,460	5,000,000	4,999,367	0	(83)	0	0	2.850	2.854	MN	24,146	0	10/28/2019	11/01/2022
45138L-AT-0	IDAHO POWER CORP			1	1FE	1,994,640	133.9900	2,679,807	2,000,000	1,995,515	0	127	0	0	6.250	6.270	AO	26,389	125,000	10/15/2007	10/15/2037
454889-AR-7	INDIANA MICHIGAN POWER			1,2	1FE	1,068,570	105.4820	1,054,820	1,000,000	1,068,491	0	(79)	0	0	3.750	3.362	JJ	18,750	0	12/05/2019	07/01/2047
457030-AJ-3	INGLES MARKETS INC			1,2	3FE	1,102,993	101.9670	1,135,910	1,114,000	1,109,242	0	1,199	0	0	5.750	5.888	JD	2,847	64,055	12/17/2013	06/15/2023

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	Codes: 5 Bond Char	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value: 8 Rate Used to Obtain Fair Value	Fair Value: 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value: 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value: 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value: 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest: 16 Rate of	Interest: 17 Effective Rate of	Interest: 18 When Paid	Interest: 19 Admitted Amount Due and Accrued	Interest: 20 Amount Received During Year	Dates: 21 Acquired	Dates: 22 Stated Contractual Maturity Date
45780D-BH-4	INSTITUTE ADVANCED STUDY			1	1FE	1,000,000	103.4090	1,034,092	1,000,000	1,000,000	0	0	0	0	3.892	3.892	JD	3,243	38,920	12/13/2012	12/01/2042
458140-AJ-9	INTEL CORPORATION			1	1FE	1,995,240	102.8010	2,056,030	2,000,000	1,998,988	0	515	0	0	3.300	3.328	AO	16,500	66,000	09/14/2011	10/01/2021
458140-AY-6	INTEL CORPORATION			1,2	1FE	4,970,950	115.3390	5,766,953	5,000,000	4,972,113	0	538	0	0	4.100	4.134	MN	28,472	205,000	05/08/2017	05/11/2047
45866F-AA-2	INTERCONTINENTALEXCHANGE			1	1FE	2,020,410	106.8330	2,136,650	2,000,000	2,008,589	0	(2,095)	0	0	4.000	3.875	AO	16,889	80,000	10/24/2013	10/15/2023
45866F-AC-8	INTERCONTINENTALEXCHANGE			1,2	1FE	4,994,400	100.6740	5,033,718	5,000,000	4,998,857	0	1,145	0	0	2.750	2.774	JD	11,458	137,500	11/19/2015	12/01/2020
459200-AM-3	IBM			1	1FE	3,880,045	125.4320	4,390,113	3,500,000	3,649,534	0	(20,832)	0	0	7.000	6.115	AO	41,514	245,000	09/25/2002	10/30/2025
459200-AS-0	IBM			1	1FE	1,258,990	127.5490	1,275,492	1,000,000	1,164,196	0	(16,944)	0	0	6.500	4.083	JJ	29,972	65,000	10/15/2013	01/15/2028
459200-HP-9	IBM	LS		1	1FE	4,937,700	104.6220	5,231,077	5,000,000	4,974,533	0	6,529	0	0	3.375	3.527	FA	70,313	168,750	11/05/2013	08/01/2023
459745-GQ-2	INTL LEASE FIN				2FE	88,000	103.1310	90,755	88,000	88,000	0	0	0	0	4.625	4.625	AO	859	4,070	04/09/2013	04/15/2021
460146-CK-7	INTERNATIONAL PAPER CO			1,2	2FE	3,048,120	109.6600	3,289,805	3,000,000	3,043,641	0	(971)	0	0	4.800	4.698	JD	6,400	144,000	12/19/2014	06/15/2044
46284P-AP-9	IRON MOUNTAIN INC			1,2	4FE	206,600	101.0900	202,179	200,000	200,653	0	(1,028)	0	0	5.750	5.198	FA	4,344	11,500	04/30/2013	08/15/2024
465685-AD-7	ITC HOLDINGS CORP			1	2FE	5,379,430	129.4070	7,117,384	5,500,000	5,404,544	0	2,960	0	0	6.375	6.544	MS	88,630	350,625	08/17/2007	09/30/2036
46625H-JM-3	JP MORGAN CHASE & CO				1FE	9,289,900	133.9750	12,057,750	9,000,000	9,269,022	0	(6,453)	0	0	5.625	5.389	FA	189,844	506,250	04/29/2016	08/16/2043
46625H-KC-3	JP MORGAN CHASE & CO			2	1FE	4,988,900	104.3350	5,216,748	5,000,000	4,993,884	0	1,086	0	0	3.125	3.151	JJ	68,576	156,250	01/15/2015	01/23/2025
46625H-RY-8	JP MORGAN CHASE & CO			1,2	1FE	2,067,020	107.5570	2,151,145	2,000,000	2,052,769	0	(6,502)	0	0	3.782	3.360	FA	31,517	75,640	10/02/2017	02/01/2028
46647P-AR-7	JPMORGAN CHASE & CO			1,2	1FE	5,000,000	109.6520	5,482,589	5,000,000	5,000,000	0	0	0	0	4.005	4.005	AO	37,825	200,250	04/16/2018	04/23/2029
478160-AJ-3	JOHNSON & JOHNSON				1FE	5,190,794	139.7240	6,629,927	4,745,000	4,990,509	0	(18,094)	0	0	6.950	6.228	MS	109,926	329,778	06/27/2002	09/01/2029
478160-CM-4	JOHNSON & JOHNSON	LS		1,2	1FE	5,977,380	109.0990	6,545,948	6,000,000	5,978,678	0	439	0	0	3.500	3.520	JJ	96,833	210,000	11/08/2017	01/15/2048
478165-AH-6	JOHNSON (S.C.) & SON INC			1,2	1FE	5,124,550	121.4320	6,071,587	5,000,000	5,115,713	0	(2,239)	0	0	4.750	4.597	AO	50,139	237,500	11/04/2015	10/15/2046
478375-AH-1	JOHNSON CONTROLS			1	2FE	2,234,760	122.5080	2,450,153	2,000,000	2,210,758	0	(8,381)	0	0	6.000	5.034	MS	35,333	120,000	12/28/2016	01/15/2036
48305Q-AC-7	KAISER FOUNDATION HOSPIT			1,2	1FE	3,260,066	104.3010	3,546,235	3,400,000	3,279,718	0	14,021	0	0	3.150	3.705	MN	17,850	107,100	08/01/2018	05/01/2027
48305Q-AD-5	KAISER FOUNDATION HOSPIT			1,2	1FE	4,952,550	113.9890	5,699,468	5,000,000	4,954,536	0	870	0	0	4.150	4.206	MN	34,583	207,500	04/25/2017	05/01/2047
485134-BH-2	EVERGY METRO			1	1FE	1,987,987	128.7790	2,575,581	2,000,000	1,990,960	0	324	0	0	6.050	6.094	MN	15,461	121,000	05/23/2006	11/15/2035
487836-AT-5	KELLOGG CO			1	2FE	2,367,400	140.7500	2,815,005	2,000,000	2,234,506	0	(14,267)	0	0	7.450	6.000	AO	37,250	149,000	01/18/2007	04/01/2031
491674-BE-6	KU ENERGY CORP			1,2	1FE	2,814,569	100.7230	3,021,680	3,000,000	2,980,354	0	22,599	0	0	3.250	4.053	MN	16,250	97,500	07/07/2011	11/01/2020
491674-BG-1	KU ENERGY CORP			1,2	1FE	1,931,033	124.0660	2,481,327	2,000,000	1,941,531	0	1,495	0	0	5.125	5.359	MN	17,083	102,500	07/07/2011	11/01/2040
493267-AK-4	KEYCORP			2	3FE	5,000,000	106.8680	5,343,375	5,000,000	5,000,000	0	0	0	0	5.000	5.000	MJSD	11,111	250,000	09/06/2016	09/15/2026
49327V-2A-1	KEY BANK NA				2FE	4,987,800	104.1890	5,209,445	5,000,000	4,991,612	0	1,139	0	0	3.400	3.429	MN	19,361	170,000	05/17/2016	05/20/2026
49337W-AJ-9	KEYSPAN CORP			1	2FE	4,383,850	121.9030	6,095,150	5,000,000	4,527,203	0	17,219	0	0	5.803	6.808	AO	72,538	290,150	05/29/2008	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST			1	1FE	6,000,000	129.4550	7,767,312	6,000,000	6,000,000	0	0	0	0	5.819	5.819	AO	87,285	349,140	03/28/2011	04/01/2041
49338L-AE-3	KEYSIGHT TECHNOLOGIES	LS		1,2	2FE	2,496,825	111.0480	2,776,196	2,500,000	2,497,392	0	277	0	0	4.600	4.616	AO	27,153	115,000	03/28/2017	04/06/2027
494368-AS-2	KIMBERLY CLARK			1	1FE	5,039,010	125.6610	6,283,072	5,000,000	5,019,263	0	(1,804)	0	0	6.375	6.313	JJ	159,375	318,750	06/19/2002	01/01/2028
494368-BC-6	KIMBERLY CLARK			1	1FE	1,978,920	147.1050	2,942,097	2,000,000	1,983,051	0	490	0	0	6.625	6.707	FA	55,208	132,500	07/25/2007	08/01/2037
49456B-AH-4	KINDER MORGAN			1,2	2FE	2,216,286	119.3880	2,680,260	2,245,000	2,218,369	0	461	0	0	5.550	5.638	JD	10,383	124,598	12/16/2014	06/01/2045
49456B-AJ-0	KINDER MORGAN			1,2	2FE	3,991,360	111.6420	4,465,689	4,000,000	3,991,700	0	146	0	0	5.050	5.064	FA	76,311	202,000	02/23/2015	02/15/2046
49456B-AQ-4	KINDER MORGAN	LS		1,2	2FE	1,995,180	115.7830	2,315,667	2,000,000	1,995,160	0	72	0	0	5.200	5.216	MS	34,667	104,000	02/22/2018	03/01/2048
50075N-AC-8	KRAFT FOODS INC				2FE	1,017,720	126.8040	1,268,045	1,000,000	1,011,736	0	(655)	0	0	6.500	6.356	MN	10,833	65,000	04/02/2007	11/01/2031
50075N-BA-1	KRAFT FOODS INC				2FE	495,880	100.3240	501,621	500,000	499,880	0	484	0	0	5.375	5.483	FA	10,526	26,875	02/04/2010	02/10/2020
50077L-AB-2	KRAFT HEINZ FOODS CO			1,2	2FE	2,990,378	98.3300	2,949,891	3,000,000	2,991,046	0	175	0	0	4.375	4.394	JD	10,938	131,250	08/19/2016	06/01/2046
50077L-AM-8	KRAFT HEINZ FOODS CO			1,2	2FE	996,098	108.7340	1,087,343	1,000,000	996,337	0	67	0	0	5.200	5.226	JJ	23,978	52,000	08/19/2016	07/15/2045
501044-BZ-3	KROGER CO			1	2FE	1,148,040	138.2390	1,382,387	1,000,000	1,093,089	0	(5,545)	0	0	7.500	6.329	AO	18,750	75,000	05/10/2005	04/01/2031
501044-CH-2	KROGER CO			1	2FE	561,225	100.1260	500,632	500,000	500,300	0	(8,097)	0	0	6.150	4.475	JJ	14,179	30,750	01/26/2011	01/15/2020
501044-CT-6	KROGER CO			1,2	2FE	4,448,096	113.1630	4,866,007	4,300,000	4,435,749	0	(3,246)	0	0	5.150	4.916	FA	92,271	221,450	01/08/2016	08/01/2043
501044-DF-5	KROGER CO			1,2	2FE	4,326,149	97.3370	4,332,455	4,451,000	4,326,304	0	154	0	0	3.875	4.047	AO	36,412	0	12/02/2019	10/15/2046
501044-DL-2	KROGER CO	LS		1,2	2FE	2,980,440	112.4520	3,373,575	3,000,000	2,981,912	0	1,472	0	0	4.500	4.582	JJ	62,250	67,875	01/07/2019	01/15/2029
501889-AB-5	LKQ CORP			1,2	3FE	955,569	101.6000	1,016,000	1,000,000	980,858	0	5,033	0	0	4.750	5.376	MN	6,069	47,500	04/28/2014	05/15/2023
50587K-AB-7	LAFARGEHOLCIM FINANCE US			1,2	2FE	9,182,027	108.1780	9,352,007	8,645,000	9,157,000	0	(10,295)	0	0	4.750	4.368	MS	112,925	410,638	06/22/2017	09/22/2046
51808B-AE-2	LASMO (USA) INC			1	2FE	9,365,433	127.8600	11,072,675	8,660,000	9,009,192	0	(32,960)	0	0	7.300	6.632	MN	80,779	632,180	07/12/2002	11/15/2027
526057-BV-5	LENNAR CORPORATION			1,2	3FE	1,937,000	107.7560	2,087,228	1,937,000	1,937,000	0	0	0	0	4.750	4.750	MN	7,923	92,008	04/21/2015	05/30/2025
53154*-AM-5	LIBERTY UTILITY PP				2	3,000,000	106.5490	3,196,459	3,000,000	3,000,000	0	0	0	0	3.940	3.940	AO	20,028	118,200	03/06/2017	04/30/2027
532457-AM-0	ELI LILLY	LS			1FE	4,390,830	124.3930	4,975,705	4,000,000	4,146,959	0	(22,173)	0	0	7.125	6.312	JD	23,750	285,000	07/09/2002	06/01/2025
532716-AU-1	L BRANDS INC.			1	3FE	165,000	105.5190	174,106	165,000	165,000	0	0	0	0	5.625	5.625	FA	3,506	9,281	02/02/2012	02/15/2022
539830-AF-6	LOCKHEED MARTIN				1FE	6,578,890	127.6460	7,020,551	5,500,000	5,968,461	0	(59,070)	0	0	7.750	6.106	MN	71,042	426,250	08/17/2004	05/01/2026
539830-AR-0	LOCKHEED MARTIN			1	1FE	5,481,818	137.8740	7,783,003	5,645,000	5,517,580	0	4,163	0	0	6.150	6.370	MS	115,723	347,168	07/22/2008	09/01/2036
539830-AW-9	LOCKHEED MARTIN			1	1FE	2,060,000	135.2770	2,786,713	2,060,000	2,060,000	0	0	0	0	5.720	5.720	JD	9,819	117,832	07/29/2011	06/01/2040
539830-BC-2	LOCKHEED MARTIN	LS		1,2	1FE	5,029,250	109.2240	5,461,215	5,000,000	5,026,516	0	(1,366)	0	0	3.600	3.553	MS	60,000	180,000	12/08/2017	03/01/2035
548661-CX-3	LOWES COMPANIES			1,2	2FE	926,831	114.4620	996,962	871,000	926,031	0	(800)	0	0	4.650	4.204	AO	8,550	20,251	06/20/2019	04/15/2042

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
548661-DM-6	LOWES COMPANIES			1,2	2FE	4,717,400	100.6510	5,032,557	5,000,000	4,776,842	0	31,433	0	0	2.500	3.291	AO	26,389	125,000	01/26/2018	04/15/2026
548661-DS-3	LOWES COMPANIES			1,2	2FE	2,489,450	117.4930	2,937,315	2,500,000	2,489,414	0	(36)	0	0	4.550	4.576	AO	27,174	56,875	04/03/2019	04/05/2049
55336V-AN-0	MPLX LP			1,2	2FE	1,986,960	101.5420	2,030,842	2,000,000	1,987,481	0	205	0	0	4.700	4.740	AO	19,844	94,000	02/05/2018	04/15/2048
553777-AA-1	MTS SYSTEMS CORP			1,2	4FE	192,000	104.6240	200,879	192,000	192,000	0	0	0	0	5.750	5.750	FA	5,060	0	07/11/2019	08/15/2027
559080-AL-0	MAGELLAN MIDSTREAM PRTNS			1,2	2FE	1,975,240	106.9450	2,138,906	2,000,000	1,976,573	0	457	0	0	4.250	4.324	MS	25,028	85,000	09/06/2016	09/15/2046
565849-AL-0	MARATHON OIL CORP			1,2	2FE	3,990,840	105.6000	4,223,995	4,000,000	3,994,471	0	884	0	0	3.850	3.878	JD	12,833	154,000	06/01/2015	06/01/2025
565849-AM-8	MARATHON OIL CORP	LS		1,2	2FE	2,998,230	116.1030	3,483,075	3,000,000	2,998,175	0	31	0	0	5.200	5.204	JD	13,000	156,000	06/01/2015	06/01/2045
56585A-AH-5	MARATHON PETROLEUM CORP			1,2	2FE	5,758,250	109.7980	6,587,899	6,000,000	5,778,297	0	4,373	0	0	4.750	5.010	MS	83,917	285,000	12/09/2014	09/15/2044
571676-AB-1	MARS INC			1,2	1FE	1,132,234	105.8320	1,126,054	1,064,000	1,130,208	0	(2,027)	0	0	3.200	2.493	AO	8,512	17,213	08/22/2019	04/01/2030
571676-AD-7	MARS INC			1,2	1FE	4,993,750	110.9470	5,547,352	5,000,000	4,993,686	0	(64)	0	0	3.875	3.884	AO	48,438	97,951	03/26/2019	04/01/2039
571903-AL-7	MARRIOTT INTERNATIONAL-CL A			2	2FE	3,312,013	100.7180	3,303,561	3,280,000	3,304,595	0	(7,417)	0	0	3.375	1.969	AO	23,370	0	10/29/2019	10/15/2020
573284-AU-0	MARTIN MARIETTA MATERIALS			1,2	2FE	1,993,620	104.6880	2,093,754	2,000,000	1,993,796	0	113	0	0	4.250	4.269	JD	3,778	85,000	12/06/2017	12/15/2047
573334-AD-1	MARTIN MIDSTREAM PARTNER			1	4FE	596,128	90.7760	540,116	595,000	595,000	0	10	0	0	7.250	7.208	FA	16,296	43,138	08/02/2013	02/15/2021
57629W-BR-0	MASSMUTUAL GLOBAL FUND				1FE	944,450	101.0480	1,010,477	1,000,000	979,963	0	6,734	0	0	2.500	3.255	AO	5,139	25,000	04/22/2014	10/17/2022
577081-BB-7	MATTEL INC			1	4FE	184,375	107.4010	193,322	180,000	184,091	0	(284)	0	0	6.750	6.287	JD	34	12,150	06/26/2019	12/31/2025
577081-BD-3	MATTEL INC			1,2	4FE	91,267	105.4620	97,025	92,000	91,268	0	1	0	0	5.875	6.000	JD	616	0	11/18/2019	12/15/2027
577778-AR-4	MAY DEPARTMENT STORES				2FE	1,990,600	107.1810	2,143,619	2,000,000	1,999,054	0	856	0	0	10.250	10.301	JJ	102,500	205,000	01/07/1991	01/01/2021
58013M-EC-4	MCDONALD'S CORP			1	2FE	1,995,200	135.7100	2,714,208	2,000,000	1,995,948	0	114	0	0	6.300	6.318	AO	26,600	126,000	10/15/2007	10/15/2037
58013M-FA-7	MCDONALD'S CORP			1,2	2FE	5,081,050	120.7720	6,038,601	5,000,000	5,075,252	0	(1,498)	0	0	4.875	4.772	JD	14,896	243,750	12/08/2015	12/09/2045
58013M-FF-6	MCDONALD'S CORP			1,2	2FE	2,148,146	108.9070	2,395,955	2,200,000	2,152,743	0	4,597	0	0	3.800	4.109	AO	20,900	83,600	01/08/2019	04/01/2028
582839-AH-9	MEAD JOHNSON NUTRITION CO			1,2	1FE	1,012,740	109.7870	1,097,871	1,000,000	1,007,993	0	(1,244)	0	0	4.125	3.965	MN	5,271	41,250	12/08/2015	11/15/2025
585055-BC-9	MEDTRONIC INC			1,2	1FE	998,060	105.9330	1,059,328	1,000,000	999,070	0	192	0	0	3.625	3.648	MS	10,674	36,250	02/20/2014	03/15/2024
585055-BU-9	MEDTRONIC INC			1	1FE	997,268	125.3830	1,253,832	1,000,000	997,429	0	52	0	0	4.625	4.642	MS	13,618	46,250	09/02/2015	03/15/2045
586054-AC-2	MEMORIAL SLOAN-KETTERING	LS		1	1FE	1,544,374	116.0380	1,798,594	1,550,000	1,544,608	0	65	0	0	4.200	4.219	JJ	32,550	65,100	02/04/2015	07/01/2055
58933Y-AV-7	MERCK & CO INC	LS		1,2	1FE	4,947,900	114.0540	5,702,689	5,000,000	4,949,098	0	1,198	0	0	3.900	3.976	MS	61,750	97,500	03/05/2019	03/07/2039
58942H-AB-7	MERCY HEALTHCARE SYSTEM			1,2	1FE	5,000,000	104.1060	5,205,288	5,000,000	5,000,000	0	0	0	0	3.555	3.555	FA	74,063	177,750	12/12/2017	08/01/2027
59022C-AJ-2	MERRILL LYNCH & CO			1	2FE	2,000,000	134.9190	2,698,371	2,000,000	2,000,000	0	0	0	0	6.110	6.110	JJ	51,596	122,200	01/22/2007	01/29/2037
59217G-AX-7	MET LIFE GLOB				1FE	1,477,080	102.7500	1,541,257	1,500,000	1,491,196	0	2,727	0	0	3.000	3.205	JJ	21,375	45,000	06/09/2014	01/10/2023
59217G-CY-3	MET LIFE GLOB				1FE	1,800,000	100.1760	1,803,164	1,800,000	1,800,000	0	0	0	0	2.030	2.030	FMAN	0	24,303	05/22/2019	05/28/2021
594918-AW-4	MICROSOFT CORP			1,2	1FE	997,070	106.3720	1,063,723	1,000,000	998,707	0	296	0	0	3.625	3.660	JD	1,611	36,250	12/12/2013	12/15/2023
594918-BT-0	MICROSOFT CORP			1,2	1FE	2,985,450	112.7300	3,381,902	3,000,000	2,986,325	0	295	0	0	3.700	3.727	FA	44,092	111,000	08/01/2016	08/08/2046
594918-CA-0	MICROSOFT CORP			1,2	1FE	4,986,550	122.5150	6,125,770	5,000,000	4,987,062	0	247	0	0	4.250	4.266	FA	85,590	212,500	01/30/2017	02/06/2047
59523U-AL-1	MID-AMERICA APARTMENTS L			1,2	2FE	2,805,431	105.4030	2,872,239	2,725,000	2,772,294	0	(10,504)	0	0	3.750	3.299	JD	4,542	102,188	07/11/2016	06/15/2024
59523U-AM-9	MID-AMERICA APARTMENTS L	LS		1,2	2FE	5,987,697	108.3930	6,504,676	6,001,000	5,992,559	0	970	0	0	4.000	4.022	MN	30,672	240,040	04/05/2016	11/15/2025
595620-AM-7	MIDAMERICAN ENERGY CO	LS		1,2	1FE	5,072,050	106.1270	5,306,340	5,000,000	5,034,892	0	(7,008)	0	0	3.500	3.333	AO	36,944	175,000	04/10/2014	10/15/2024
59562V-AM-9	BERKSHIRE HATHAWAY ENERG			1	1FE	4,778,866	137.6730	5,479,405	3,980,000	4,676,508	0	(28,362)	0	0	6.125	4.585	AO	60,944	243,775	02/24/2016	04/01/2036
60871R-AG-5	MOLSON COORS BREWING CO	LS		1,2	2FE	3,993,800	101.0610	4,042,435	4,000,000	3,995,729	0	578	0	0	3.000	3.018	JJ	55,333	120,000	06/28/2016	07/15/2026
609207-AP-0	MONDELEZ INTERNATIONAL INC			1,2	2FE	4,918,650	115.8680	5,793,381	5,000,000	4,920,496	0	1,310	0	0	4.625	4.727	MN	34,688	231,250	05/03/2018	05/07/2048
617446-7Y-9	MORGAN STANLEY				2FE	998,240	109.2560	1,092,565	1,000,000	998,854	0	138	0	0	4.350	4.369	MS	13,654	43,500	09/03/2014	09/08/2026
61746B-DJ-2	MORGAN STANLEY			1	1FE	1,972,840	104.6610	2,093,216	2,000,000	1,989,998	0	2,906	0	0	3.750	3.919	FA	26,250	75,000	06/06/2013	02/25/2023
61746B-EE-2	MORGAN STANLEY				1FE	5,000,000	100.9350	5,046,765	5,000,000	5,000,000	0	0	0	0	3.146	2.210	JAJO	31,896	187,257	01/17/2017	01/20/2022
61747Y-DY-8	MORGAN STANLEY			1	1FE	4,962,500	117.9640	5,898,224	5,000,000	4,965,719	0	741	0	0	4.300	4.345	JJ	91,972	215,000	01/22/2015	01/27/2045
61761J-3R-8	MORGAN STANLEY			1	1FE	4,966,000	103.2960	5,164,778	5,000,000	4,976,398	0	3,168	0	0	3.125	3.205	JJ	66,840	156,250	07/20/2016	07/27/2026
62854A-AN-4	MYLAN NV			1,2	2FE	992,689	103.9050	1,039,045	1,000,000	994,687	0	705	0	0	3.950	4.044	JD	1,756	39,500	02/03/2017	06/15/2026
62912X-AC-8	NGPL PIPE LLC			1	2FE	4,147,500	127.9540	4,478,393	3,500,000	4,119,083	0	(18,543)	0	0	7.768	6.129	JD	12,084	271,880	06/11/2018	12/15/2037
629394-AA-5	NTC CAPITAL I				2FE	4,579,199	94.2330	4,608,934	4,891,000	4,591,439	0	12,240	0	0	2.521	3.807	JAJO	26,714	35,264	09/03/2019	01/15/2027
629398-AA-6	NTC CAPITAL II				2FE	3,172,015	94.2330	3,192,613	3,388,000	3,180,197	0	8,182	0	0	2.591	3.851	JAJO	19,019	25,037	08/29/2019	04/15/2027
637417-AK-2	NATL RETAIL PROP	LS		1,2	2FE	4,979,650	104.6260	5,231,312	5,000,000	4,983,607	0	1,777	0	0	3.500	3.548	AO	36,944	175,000	09/06/2017	10/15/2027
637432-CT-0	NATIONAL RURAL UTILITY			1	1FE	3,995,560	149.7930	5,991,730	4,000,000	3,996,215	0	146	0	0	8.000	8.010	MS	106,667	320,000	02/28/2002	03/01/2032
637432-MV-4	NATIONAL RURAL UTILITY			1,2	1FE	3,996,920	105.1560	4,206,231	4,000,000	3,998,591	0	309	0	0	3.400	3.409	MN	17,378	136,000	10/29/2013	11/15/2023
64110L-AL-0	NETFLIX INC	LS		1	3FE	848,122	111.7850	903,223	808,000	833,018	0	(4,166)	0	0	5.875	5.178	AO	10,021	47,470	02/08/2016	02/15/2025
644274-AF-9	NEW ENTERPRISE STONE & L			1,2	4FE	82,000	104.8120	83,850	80,000	81,820	0	(180)	0	0	6.250	5.463	MS	1,472	2,500	08/28/2019	03/15/2026
649322-AA-2	NY & PRES HOSP			1	1FE	5,000,000	110.7720	5,538,592	5,000,000	5,000,000	0	0	0	0	4.024	4.024	FA	83,833	201,200	01/29/2015	08/01/2045
64952W-CH-4	NEW YORK LIFE GLOBAL				1FE	999,380	100.1680	1,001,677	1,000,000	999,574	0	59	0	0	2.350	2.357	JJ	10,901	23,500	07/11/2016	07/14/2026
64952W-CX-9	NEW YORK LIFE GLOBAL				1FE	4,960,250	104.1790	5,208,950	5,000,000	4,967,137	0	3,554	0	0	3.000	3.093	JJ	71,250	150,000	01/03/2018	01/10/2028
65473Q-AX-1	NISOURCE FINANCE CORP			1,2	2FE	4,706,075	127.6810	5,214,481	4,084,000	4,645,767	0	(15,118)	0	0	5.950	4.893	JD	10,800	242,998	08/26/2015	06/15/2041
654740-AW-9	NSANY				1FE	20,000,000	100.4390	20,087,705	20,000,000	20,000,000	0	0	0	0	2.891	1.913	JAJO	128,484	694,051	01/10/2017	01/13/2022

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
655663-D@-8	NORDSON CORP PP			1,4	2	800,000	98.9750	791,796	800,000	800,000	0	0	0	0	2.620	2.620	JJ	9,024	20,960	07/12/2012	07/26/2021
655844-AJ-7	NORFOLK SOUTHERN CORP			1	2FE	5,847,050	133.3740	6,668,687	5,000,000	5,412,164	0	(42,670)	0	0	7.800	6.379	MN	49,833	390,000	07/21/2004	05/15/2027
655844-BM-9	NORFOLK SOUTHERN CORP			1,2	2FE	2,540,970	107.1630	3,214,883	3,000,000	2,595,052	0	9,467	0	0	3.950	4.944	AO	29,625	118,500	06/25/2013	10/01/2042
655844-CC-0	NORFOLK SOUTHERN CORP			1,2	2FE	1,985,280	110.4610	2,209,221	2,000,000	1,985,380	0	100	0	0	4.100	4.143	MN	10,478	42,594	04/29/2019	05/15/2049
655844-CD-8	NORFOLK SOUTHERN CORP	LS		1,2	2FE	4,954,450	99.1750	4,958,726	5,000,000	4,954,431	0	(19)	0	0	3.400	3.449	MN	26,917	0	10/24/2019	11/01/2049
665772-BQ-1	NORTHERN STATES PWR-MINN				1FE	1,941,400	125.9080	2,518,162	2,000,000	1,969,989	0	2,658	0	0	6.500	6.740	MS	43,333	130,000	05/06/2002	03/01/2028
665789-AW-3	NORTHERN STATES PWR			1	1FE	1,984,700	137.4650	2,749,299	2,000,000	1,987,259	0	340	0	0	6.375	6.433	MS	42,500	127,500	09/03/2008	09/01/2038
665859-AQ-7	NORTHERN TRUST CORP			2	2FE	4,787,500	105.0600	5,252,982	5,000,000	4,787,500	0	0	0	0	4.600	4.804	AO	57,500	230,000	12/15/2016	01/01/9999
666807-BE-1	NORTHROP GRUMMAN CORP			1	2FE	922,760	101.8800	1,018,802	1,000,000	988,956	0	8,690	0	0	3.500	4.447	MS	10,306	35,000	12/14/2010	03/15/2021
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2FE	1,998,940	104.2320	2,084,646	2,000,000	1,999,283	0	75	0	0	3.250	3.255	JJ	29,972	65,000	10/10/2017	01/15/2028
670346-AH-8	NUCOR CORP	LS		1	1FE	2,923,980	136.0510	4,081,527	3,000,000	2,938,500	0	1,751	0	0	6.400	6.596	JD	16,000	192,000	05/28/2008	12/01/2037
670346-AP-0	NUCOR CORP			1,2	1FE	2,496,300	108.6880	2,717,205	2,500,000	2,496,728	0	315	0	0	3.950	3.968	MN	16,458	98,750	04/23/2018	05/01/2028
67059T-AB-1	NUSTAR LOGISTICS			1	3FE	998,070	101.3250	1,013,246	1,000,000	999,780	0	225	0	0	4.800	4.824	MS	16,000	48,000	08/09/2010	09/01/2020
674215-AG-3	OASIS PETROLEUM INC NEW			1	4FE	356,000	97.1350	345,799	356,000	356,000	0	0	0	0	6.875	6.875	MS	7,207	24,475	08/14/2014	03/15/2022
674599-CL-7	OCCIDENTAL PETROLEUM CORP			1,2	2FE	9,977,600	97.1360	9,713,627	10,000,000	9,980,091	0	386	0	0	4.100	4.112	FA	154,889	410,000	11/02/2016	02/15/2047
674599-CM-5	OCCIDENTAL PETROLEUM CORP			1,2	2FE	4,978,950	99.8840	4,994,221	5,000,000	4,984,960	0	1,851	0	0	3.000	3.047	FA	56,667	150,000	11/02/2016	02/15/2027
675553-AA-9	OCHSNER CLINIC FND			1,2	1FE	5,227,400	133.3120	6,665,583	5,000,000	5,211,369	0	(3,869)	0	0	5.897	5.580	MN	37,675	294,850	07/23/2015	05/15/2045
678858-BM-2	OKLAHOMA GAS & ELECTRIC			1,2	1FE	5,963,340	119.7330	7,183,992	6,000,000	5,968,334	0	775	0	0	5.250	5.291	MN	40,250	315,000	05/24/2011	05/15/2041
678858-BR-1	OKLAHOMA GAS & ELECTRIC			1,2	1FE	7,158,770	109.5960	7,671,724	7,000,000	7,150,820	0	(3,227)	0	0	4.150	4.016	AO	72,625	290,500	06/26/2017	04/01/2047
679574-AG-8	OLD DOMINION ELECTRIC			1	1FE	1,875,000	114.1070	2,139,512	1,875,000	1,875,000	0	0	0	0	6.210	6.210	JD	9,703	116,438	12/12/2002	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC			1,4	1FE	749,960	113.7300	852,933	749,960	749,960	0	0	0	0	5.676	5.677	JD	3,547	42,568	07/23/2003	12/01/2028
680665-AL-0	OLIN CORPORATION			1,2	3FE	1,565,000	105.7760	1,655,394	1,565,000	1,565,000	0	0	0	0	5.625	5.625	FA	40,348	0	07/11/2019	08/01/2029
681936-BD-1	OMEGA HEALTHCARE			1,2	2FE	4,894,250	106.5850	5,329,268	5,000,000	4,935,232	0	11,099	0	0	4.500	4.792	JJ	103,750	225,000	01/11/2016	01/15/2025
68217F-AA-0	OMNICOM GROUP INC			1,2	2FE	3,996,280	105.7460	4,229,858	4,000,000	3,997,378	0	343	0	0	3.600	3.611	AO	30,400	144,000	03/28/2016	04/15/2026
68233J-BB-9	ONCOR ELECTRIC DELIVERY			1,2	1FE	4,378,827	108.0910	4,723,575	4,370,000	4,378,227	0	(204)	0	0	3.750	3.738	AO	40,969	163,875	09/18/2017	04/01/2045
68235P-AF-5	ONE GAS INC			1,2	1FE	548,654	118.7430	534,343	450,000	548,468	0	(185)	0	0	4.658	3.313	FA	8,734	0	12/04/2019	02/01/2044
68268N-AD-5	ONEOK PARTNERS LP			1	2FE	2,050,680	127.7980	2,555,954	2,000,000	2,040,456	0	(1,171)	0	0	6.850	6.653	AO	28,922	137,000	10/12/2007	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP			1,2	2FE	1,983,420	119.6410	2,392,815	2,000,000	1,985,611	0	323	0	0	6.125	6.186	FA	51,042	122,500	01/24/2011	02/01/2041
68389X-BJ-3	ORACLE CORP			1,2	1FE	977,520	110.8460	1,108,460	1,000,000	978,675	0	435	0	0	4.000	4.133	JJ	18,444	40,000	04/28/2017	07/15/2046
68389X-BN-4	ORACLE CORP	LS		1,2	1FE	8,490,565	105.8980	9,001,317	8,500,000	8,492,154	0	838	0	0	3.250	3.263	MN	35,299	276,250	11/07/2017	11/15/2027
69073T-AS-2	OWENS-BROCKWAY GLASS	LS			4FE	1,228,168	109.5130	1,278,020	1,167,000	1,226,679	0	(1,488)	0	0	6.375	5.309	FA	28,105	2,918	10/29/2019	08/15/2025
693476-BL-6	PNC FUNDING CORP				1FE	1,989,120	101.4940	2,029,878	2,000,000	1,999,106	0	1,281	0	0	4.375	4.443	FA	34,028	87,500	08/04/2010	08/11/2020
69349L-AM-0	PNC BANK NA			2	1FE	1,994,400	105.0750	2,101,497	2,000,000	1,997,713	0	577	0	0	3.800	3.834	JJ	32,933	76,000	07/22/2013	07/25/2023
69352P-AH-6	PPL CAPITAL FUNDING			1,2	2FE	4,982,400	111.4230	5,571,170	5,000,000	4,984,334	0	356	0	0	4.700	4.722	JD	19,583	235,000	05/21/2013	06/01/2043
69353R-FF-0	PNC BANK NA				1FE	3,600,000	100.4480	3,616,137	3,600,000	3,600,000	0	0	0	0	2.436	1.817	JAJO	16,107	110,220	07/25/2017	07/27/2022
694032-AT-0	PACIFIC BELL				2FE	2,241,060	124.0920	2,481,831	2,000,000	2,102,129	0	(13,203)	0	0	7.125	6.121	MS	41,958	142,500	03/02/2004	03/15/2026
694308-GE-1	PACIFIC GAS & EL	LS		1	6FE	3,792,320	104.6540	4,186,159	4,000,000	3,853,774	0	6,095	0	0	6.050	6.445	MS	0	0	06/22/2004	03/01/2034
694308-HS-9	PACIFIC GAS & EL	LS		1,2	6FE	4,995,998	100.2810	4,888,678	4,875,000	4,888,678	(80,890)	(12,061)	0	0	3.300	2.989	MS	0	0	10/05/2017	03/15/2027
694476-AA-0	PACIFIC LIFE CORP			1	1FE	1,236,529	130.8290	1,556,864	1,190,000	1,223,182	0	(1,497)	0	0	6.600	6.292	MS	23,126	78,540	09/27/2007	09/15/2033
695114-BT-4	PACIFICORP			1	1FE	2,085,220	145.9570	2,919,137	2,000,000	2,055,194	0	(2,849)	0	0	7.700	7.346	MN	19,678	154,000	11/30/2001	11/15/2031
695114-CG-1	PACIFICORP			1	1FE	1,274,200	139.7040	1,606,593	1,150,000	1,250,531	0	(3,280)	0	0	6.250	5.474	AO	15,174	71,875	03/02/2011	10/15/2037
69512E-GB-5	SCOTTISH POWER SCOTTISH POWER PLC				1FE	921,120	114.8920	1,148,918	1,000,000	976,412	0	5,401	0	0	7.240	8.000	AO	18,100	72,400	02/06/2001	08/16/2023
701094-AJ-3	PARKER HANNIFIN	LS		1,2	2FE	7,018,815	104.0470	7,283,320	7,000,000	7,014,907	0	(1,943)	0	0	3.250	3.215	MS	75,833	227,500	12/11/2017	03/01/2027
70213H-AD-0	PARTNERS HEALTHCARE SYST			1,2	1FE	5,000,000	104.2660	5,213,281	5,000,000	5,000,000	0	0	0	0	3.765	3.765	JJ	94,125	188,250	12/14/2017	07/01/2048
702150-AD-5	PARTY CITY HOLDINGS INC			1,2	5FE	759,375	70.6870	530,153	750,000	758,290	0	(1,085)	0	0	6.625	6.274	FA	20,703	24,844	06/13/2019	08/01/2026
713448-BR-8	PEPSICO INC			1	1FE	1,019,470	101.0750	1,010,749	1,000,000	1,002,076	0	(2,456)	0	0	3.125	2.868	MN	5,208	31,250	03/15/2012	11/01/2020
713448-DY-1	PEPSICO INC	LS		1,2	1FE	6,581,322	105.8820	6,988,222	6,600,000	6,584,835	0	1,682	0	0	3.000	3.033	AO	41,800	198,000	10/05/2017	10/15/2027
713448-EG-9	PEPSICO INC			1	1FE	1,251,790	135.7620	1,357,615	1,000,000	1,231,383	0	(20,407)	0	0	7.000	3.964	MS	23,333	70,000	01/04/2019	03/01/2029
717081-DK-6	PFIZER INC			1	1FE	6,626,632	119.1890	7,251,435	6,084,000	6,595,644	0	(12,469)	0	0	4.400	3.864	MN	34,206	267,696	06/07/2017	05/15/2044
717081-ED-1	PFIZER INC			1	1FE	5,352,200	116.1450	5,807,244	5,000,000	5,334,780	0	(7,115)	0	0	4.125	3.729	JD	9,167	206,250	06/21/2017	12/15/2046
717081-EK-5	PFIZER INC			1,2	1FE	4,988,100	117.5460	5,877,282	5,000,000	4,988,153	0	245	0	0	4.200	4.214	MS	61,833	214,667	09/04/2018	09/15/2048
71713U-AW-2	PHARMACIA CORPORATION BASIC			1	1FE	4,198,510	130.9010	5,236,055	4,000,000	4,104,155	0	(8,543)	0	0	6.600	6.214	JD	22,000	264,000	07/19/2002	12/01/2028
718172-BD-0	PHILIP MORRIS INTERNAT-W/I				1FE	5,245,650	118.7190	5,935,964	5,000,000	5,237,090	0	(5,421)	0	0	4.875	4.547	MN	31,146	243,750	05/31/2018	11/15/2043
718546-AC-8	PHILLIPS 66			1	1FE	997,772	105.0960	1,050,958	1,000,000	999,327	0	255	0	0	4.300	4.329	AO	10,750	43,000	01/29/2013	04/01/2022
718546-AH-7	PHILLIPS 66			1	1FE	4,998,791	134.3460	6,717,297	5,000,000	4,998,926	0	13	0	0	5.875	5.876	MN	48,958	293,750	01/29/2013	05/01/2042
718546-AL-8	PHILLIPS 66			1,2	1FE	6,043,620	120.2860	7,217,137	6,000,000	6,039,581	0	(847)	0	0	4.875	4.828	MN	37,375	292,500	12/12/2014	11/15/2044
719245-AD-4	PHOTO HOLDINGS MERGER SU			1,2	4FE	1,550,516	92.8120	1,524,900	1,643,000	1,552,393	0	1,878	0	0	8.500	9.625	AO	33,750	0	10/01/2019	10/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71951Q-AA-0	PHYSICIANS REALTY LP			1,2	2FE	2,263,869	106.5280	2,332,970	2,190,000	2,259,731	0	(4,137)	0	0	4.300	3.775	MS	27,728	47,085	07/08/2019	03/15/2027
71951Q-AB-8	PHYSICIANS REALTY LP			1,2	2FE	1,995,580	104.4230	2,088,454	2,000,000	1,996,419	0	368	0	0	3.950	3.976	JJ	36,428	79,000	11/28/2017	01/15/2028
723787-AM-9	PIONEER NATURAL			1,2	2FE	2,996,670	109.4630	3,283,892	3,000,000	2,997,902	0	289	0	0	4.450	4.463	JJ	61,558	133,500	11/30/2015	01/15/2026
72650R-AR-3	PLAINS ALL AMER PIPELINE			1	2FE	5,037,258	117.6850	5,884,229	5,000,000	5,028,746	0	(934)	0	0	6.650	6.592	JJ	153,319	332,500	07/19/2007	01/15/2037
730481-AJ-7	J.B. POINDEXTER & CO			1,2	4FE	149,588	105.4300	152,873	145,000	149,308	0	(280)	0	0	7.125	6.320	AO	2,181	5,166	09/05/2019	04/15/2026
73102Q-AA-4	POLAR TANKERS INC			1	1FE	1,293,075	124.7960	1,871,935	1,500,000	1,331,264	0	4,827	0	0	5.951	7.086	MN	12,646	89,265	02/04/2009	05/10/2037
73179P-AK-2	POLYONE CORP			1	3FE	103,000	107.9120	111,149	103,000	103,000	0	0	0	0	5.250	5.250	MS	1,592	5,408	10/10/2013	03/15/2023
737446-AK-0	POST HOLDINGS INC			1,2	4FE	1,000,000	105.9740	1,059,741	1,000,000	1,000,000	0	0	0	0	5.000	5.000	FA	18,889	55,171	07/25/2016	08/15/2026
737446-AP-9	POST HOLDINGS INC			1,2	4FE	201,500	106.7590	213,518	200,000	201,421	0	(79)	0	0	5.500	5.389	JD	489	4,950	07/03/2019	12/15/2029
737679-DB-3	POTOMAC ELECTRIC PWR CO			1	1FE	2,964,190	141.6530	4,249,592	3,000,000	2,970,900	0	816	0	0	6.500	6.592	MN	24,917	195,000	03/24/2008	11/15/2037
74170*-AU-3	PRIME PTY FD PRIVATE PLACEMENT			1	1	4,000,000	115.3100	4,612,381	4,000,000	4,000,000	0	0	0	0	4.480	4.480	MN	26,382	179,200	10/22/2018	11/08/2030
742404-AP-1	PRINCETON THEOLOGICAL			1	1FE	3,000,000	123.9240	3,717,706	3,000,000	3,000,000	0	0	0	0	5.200	5.200	JJ	78,000	156,000	09/26/2013	07/01/2033
74273@-AC-7	PRIT CORE REALTY PP			1	2	1,000,000	106.9400	1,069,403	1,000,000	1,000,000	0	0	0	0	4.000	4.000	FA	15,222	40,000	02/07/2013	02/14/2025
743756-AE-8	PROV ST JOSEPH HLTH OBL			1,2	1FE	2,000,000	107.3800	2,147,594	2,000,000	2,000,000	0	0	0	0	3.930	3.930	AO	19,650	78,600	01/30/2018	10/01/2048
744448-CE-9	PUBLIC SERVICE COLORADO			1,2	1FE	2,090,270	117.9240	2,063,675	1,750,000	2,087,129	0	(3,141)	0	0	4.750	3.457	FA	31,403	0	09/13/2019	08/15/2041
744448-CJ-8	PUBLIC SERVICE COLORADO			1,2	1FE	4,663,550	108.5470	5,427,325	5,000,000	4,671,187	0	7,637	0	0	3.950	4.405	MS	58,153	197,500	01/15/2019	03/15/2043
744448-CQ-2	PUBLIC SERVICE COLORADO			1,2	1FE	4,986,350	114.8000	5,739,991	5,000,000	4,986,600	0	243	0	0	4.100	4.116	JD	9,111	205,000	06/14/2018	06/15/2048
745332-BW-5	PUGET SOUND ENERGY INC			1	1FE	4,247,560	139.2660	5,570,640	4,000,000	4,189,259	0	(6,445)	0	0	6.724	6.259	JD	11,954	268,960	10/18/2007	06/15/2036
745332-CD-6	PUGET SOUND ENERGY INC			1,2	1FE	1,999,900	130.4180	2,608,361	2,000,000	1,999,804	0	0	0	0	5.638	5.638	AO	23,805	112,760	03/22/2011	04/15/2041
747525-AF-0	QUALCOMM			1,2	1FE	4,982,000	105.8970	5,294,851	5,000,000	4,989,405	0	1,737	0	0	3.450	3.493	MN	19,646	172,500	05/13/2015	05/20/2025
747525-AS-2	QUALCOMM				1FE	5,021,800	100.8100	5,040,494	5,000,000	5,012,172	0	(3,806)	0	0	2.666	1.820	JAJO	23,323	165,187	05/22/2017	01/30/2023
75281A-AS-8	RANGE RESOURCES CORP	LS		1,2	3FE	2,325,000	86.0130	2,150,335	2,500,000	2,375,601	0	19,095	0	0	4.875	5.970	MN	15,573	121,875	03/14/2017	05/15/2025
755111-BT-7	RAYTHEON CO			1	1FE	4,302,036	100.9430	4,623,193	4,580,000	4,553,387	0	32,360	0	0	3.125	3.875	AO	30,215	143,125	12/14/2010	10/15/2020
760759-AN-0	REPUBLIC SERVICES INC			1	2FE	1,089,011	129.2890	1,422,177	1,100,000	1,090,529	0	219	0	0	5.700	5.770	MN	8,012	62,700	06/07/2011	05/15/2041
771196-BJ-0	ROCHE HLDGS INC			1,2	1FE	5,778,420	104.6130	6,276,789	6,000,000	5,822,357	0	26,793	0	0	3.000	3.564	MN	25,500	180,000	04/30/2018	11/10/2025
77340R-AM-9	ROCKIES EXPRESS PIPELINE			1	2FE	3,315,720	104.4620	3,133,860	3,000,000	3,311,653	0	(4,067)	0	0	6.875	5.983	AO	43,542	103,125	06/21/2019	04/15/2040
78013X-RJ-9	ROYAL BANK OF CANADA				1FE	4,100,000	100.1340	4,105,484	4,100,000	4,100,000	0	0	0	0	2.253	2.647	JAJO	18,220	117,383	07/23/2018	07/22/2020
78349A-AB-9	RWJ BARNABAS HEALTH			1,2	1FE	5,000,000	106.4310	5,321,560	5,000,000	5,000,000	0	0	0	0	3.949	3.949	JJ	98,725	197,450	10/19/2016	07/01/2046
78516F-AA-7	SABAL TRAIL TRANS			1	2FE	1,000,000	107.7150	1,077,151	1,000,000	1,000,000	0	0	0	0	4.246	4.246	MN	7,077	42,460	04/26/2018	05/01/2028
78516F-AB-5	SABAL TRAIL TRANS	LS		1,2	2FE	7,013,000	112.7030	7,889,205	7,000,000	7,012,168	0	(436)	0	0	4.682	4.667	MN	54,623	327,740	04/26/2018	05/01/2038
785592-AE-6	SABINE PASS LIQUEFACTION			1	2FE	423,418	102.8270	424,676	413,000	414,880	0	(1,663)	0	0	5.625	5.183	FA	9,680	23,231	03/11/2014	02/01/2021
78572X-AG-6	SABRA HEALTH/CAPTL CORP			1,2	2FE	1,969,800	100.3910	2,007,820	2,000,000	1,970,274	0	474	0	0	3.900	4.085	AO	18,200	0	09/26/2019	10/15/2029
811054-AG-0	E.W. SCRIPPS CO			1,2	4FE	337,438	101.9100	356,683	350,000	338,336	0	899	0	0	5.125	5.855	MN	2,292	8,969	07/02/2019	05/15/2025
81373P-AA-1	SECURIAN FINANCIAL GROUP			1	1FE	1,993,660	117.8710	2,357,413	2,000,000	1,993,725	0	100	0	0	4.800	4.820	AO	20,267	96,000	04/02/2018	04/15/2048
81618T-AC-4	SELECT INCOME REIT			1,2	2FE	1,959,800	104.5360	2,090,727	2,000,000	1,977,131	0	3,878	0	0	4.500	4.755	FA	37,500	90,000	01/29/2015	02/01/2025
816851-BD-0	SEMPRA ENERGY				2FE	648,746	100.0160	650,105	650,000	649,076	0	331	0	0	2.501	2.940	JAJO	3,522	4,657	08/14/2019	01/15/2021
824348-AQ-9	SHERWIN-WILLIAMS CO/THE			1,2	2FE	4,966,415	103.2030	5,253,030	5,090,000	4,968,019	0	1,604	0	0	4.000	4.163	JD	9,049	101,800	06/20/2019	12/15/2042
824348-AW-6	SHERWIN-WILLIAMS CO/THE	LS		1,2	2FE	1,858,280	105.7580	2,115,155	2,000,000	1,872,853	0	14,167	0	0	3.450	4.466	JD	5,750	69,000	12/18/2018	06/01/2027
824348-AX-4	SHERWIN-WILLIAMS CO/THE	LS		1,2	2FE	2,283,350	113.9730	2,849,321	2,500,000	2,286,948	0	3,525	0	0	4.500	5.079	JD	9,375	112,500	12/18/2018	06/01/2047
829259-AW-0	SINCLAIR TELEVISION	LS		1,2	4FE	400,000	102.5870	410,347	400,000	400,000	0	0	0	0	5.125	5.125	FA	7,744	20,500	08/15/2016	02/15/2027
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3FE	2,000,000	105.6720	2,113,434	2,000,000	2,000,000	0	0	0	0	5.000	5.000	FA	41,667	100,000	06/26/2017	08/01/2027
832696-AM-0	SMUCKER JM CO			1	2FE	1,090,840	108.3260	1,083,264	1,000,000	1,090,527	0	(313)	0	0	4.250	3.478	MS	12,514	0	12/04/2019	03/15/2035
832696-AP-3	SMUCKER JM CO			1	2FE	4,782,376	109.2950	4,743,415	4,340,000	4,781,795	0	(582)	0	0	4.375	3.747	MS	55,908	0	12/09/2019	03/15/2045
83545G-BC-5	SONIC AUTOMOTIVE INC			1,2	4FE	8,023,734	104.1450	8,331,594	8,000,000	8,017,105	0	(2,809)	0	0	6.125	6.075	MS	144,278	490,000	07/14/2017	03/15/2027
837004-CB-4	SOUTH CAROLINA ELE & GAS			1	1FE	999,030	133.7290	1,337,290	1,000,000	999,202	0	23	0	0	6.050	6.057	JJ	27,897	60,500	01/07/2008	01/15/2038
842400-EV-1	SOUTHERN CAL EDISON			1	1FE	978,050	120.5080	1,205,083	1,000,000	983,962	0	630	0	0	5.750	5.910	AO	14,375	57,500	10/19/2006	04/01/2035
842400-GK-3	SOUTHERN CAL EDISON			1,2	1FE	968,290	106.7630	1,067,627	1,000,000	969,152	0	553	0	0	4.125	4.315	MS	13,750	41,250	05/30/2018	03/01/2048
842400-GN-7	SOUTHERN CAL EDISON			1,2	1FE	1,995,720	105.7100	2,114,197	2,000,000	1,996,449	0	554	0	0	3.700	3.735	FA	30,833	73,794	07/30/2018	08/01/2025
84265V-AA-3	SOUTHERN COPPER CORP			1	2FE	1,459,882	137.7450	2,066,169	1,500,000	1,468,716	0	1,008	0	0	7.500	7.732	JJ	48,125	112,500	09/13/2006	07/27/2035
84861T-AC-2	SPIRIT REALTY LP			1	2FE	3,010,698	107.4790	3,224,375	3,000,000	3,008,104	0	(1,041)	0	0	4.450	4.402	MS	39,308	133,500	06/02/2017	09/15/2026
852060-AD-4	SPRINT CORP (FON GROUP)			1	4FE	212,488	108.1230	206,514	191,000	208,910	0	(1,529)	0	0	6.875	5.523	MN	1,678	13,131	07/20/2017	11/15/2028
85207U-AH-8	SPRINT CORP			1	4FE	967,600	107.7910	1,017,546	944,000	962,110	0	(3,400)	0	0	7.125	6.620	JD	2,989	67,260	05/01/2018	06/15/2024
854502-AJ-0	STANLEY BLACK & DECKER INC			1,2	1FE	1,997,760	123.3980	2,467,962	2,000,000	1,997,718	0	77	0	0	4.850	4.857	MN	12,394	99,425	10/30/2018	11/15/2048
857477-AM-5	STATE STREET CORP				1FE	3,990,400	106.5690	4,262,776	4,000,000	3,995,723	0	977	0	0	3.700	3.729	MN	16,856	148,000	11/14/2013	11/20/2023
863667-AJ-0	STRYKER CORP			1,2	1FE	4,944,700	120.1410	6,007,057	5,000,000	4,947,943	0	988	0	0	4.625	4.694	MS	68,090	231,250	03/03/2016	03/15/2046
863667-AM-3	STRYKER CORP			1,2	1FE	8,146,903	100.8580	8,219,893	8,150,000	8,149,053	0	626	0	0	2.625	2.633	MS	62,993	213,938	03/03/2016	03/15/2021
86765B-AL-3	SUNOCO LOGISTICS PARTNER			1,2	2FE	1,881,300	102.0420	2,040,846	2,000,000	1,954,143	0	13,842	0	0	3.450	4.262	JJ	31,817	69,000	03/06/2014	01/15/2023

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86787G-AJ-1	SUNTRUST BANK ATLANTA			2	1FE	1,989,880	104.3340	2,086,677	2,000,000	1,993,113	0	947	0	0	3.300	3.360	MN	8,433	66,000	05/11/2016	05/15/2026
87612E-AU-0	TARGET CORP			1	1FE	2,031,280	155.2410	3,104,822	2,000,000	2,025,327	0	(696)	0	0	7.000	6.876	JJ	64,556	140,000	01/18/2008	01/15/2038
87612E-BH-8	TARGET CORP	LS		1,2	1FE	4,999,500	108.5890	5,429,464	5,000,000	4,999,432	0	(68)	0	0	3.375	3.376	AO	35,625	92,813	03/18/2019	04/15/2029
877249-AD-4	TAYLOR MORRISON			1,2	3FE	626,460	108.1270	687,688	636,000	627,916	0	1,456	0	0	5.625	5.972	MS	11,925	35,775	02/06/2019	03/01/2024
87724R-AB-8	TAYLOR MORRISON COMM			1,2	3FE	753,000	109.0610	821,226	753,000	753,000	0	0	0	0	5.750	5.750	JJ	18,041	0	07/18/2019	01/15/2028
88033G-DA-5	TENET HEALTHCARE			1,2	3FE	612,000	105.6000	646,269	612,000	612,000	0	0	0	0	5.125	5.125	MN	10,891	0	08/12/2019	11/01/2027
88579Y-BD-2	3M CO.			1,2	1FE	4,940,550	109.7690	5,488,467	5,000,000	4,941,665	0	1,053	0	0	4.000	4.069	MS	59,444	200,000	09/11/2018	09/14/2048
88642R-AA-7	TIDEWATER INC. PP			1	4	294,736	104.1690	317,663	304,949	290,227	0	(1,952)	0	0	8.000	6.876	FMAN	4,066	25,158	01/31/2018	08/01/2022
887317-AH-8	TIME WARNER INC			1	2FE	1,987,680	122.0410	2,440,829	2,000,000	1,989,519	0	248	0	0	6.100	6.145	JJ	56,256	122,000	02/17/2011	07/15/2040
887317-AX-3	TIME WARNER INC	LS		1,2	2FE	5,428,704	106.4600	6,068,220	5,700,000	5,446,320	0	4,657	0	0	4.850	5.165	JJ	127,474	276,450	01/22/2016	07/15/2045
88732J-BB-3	TIME WARNER CABLE INC			1,2	2FE	1,933,750	111.5830	2,231,665	2,000,000	1,940,201	0	1,352	0	0	5.500	5.742	MS	36,667	110,000	06/04/2015	09/01/2041
889184-AA-5	TOLEDO HOSPITAL/THE			1,2	2FE	6,090,650	97.6990	5,861,951	6,000,000	6,083,737	0	(1,653)	0	0	4.982	4.885	MN	38,195	298,920	10/08/2015	11/15/2045
891490-AR-5	TOSCO CORPORATION				1FE	2,253,722	129.1660	2,149,330	1,664,000	2,018,896	0	(42,705)	0	0	7.800	4.246	JJ	64,896	129,792	11/19/2013	01/01/2027
891490-AT-1	TOSCO CORPORATION			1	1FE	8,842,125	144.5780	8,674,704	6,000,000	7,965,207	0	(153,623)	0	0	8.125	4.132	FA	184,167	487,500	03/04/2014	02/15/2030
89233P-5F-9	TOYOTA MOTOR CREDIT CORP			1	1FE	1,735,917	102.6520	1,739,950	1,695,000	1,704,677	0	(5,476)	0	0	3.400	3.052	MS	16,969	57,630	10/30/2013	09/15/2021
89236T-EM-3	TOYOTA			1	1FE	1,995,560	105.3970	2,107,932	2,000,000	1,996,320	0	397	0	0	3.050	3.076	JJ	28,806	61,000	01/08/2018	01/11/2028
89236T-FS-9	TOYOTA			1	1FE	4,998,650	105.0190	5,250,952	5,000,000	4,998,871	0	221	0	0	3.350	3.356	JJ	80,493	83,750	01/03/2019	01/08/2024
893574-AM-5	TRANSCONT GAS PIPE LINE			1,2	2FE	2,978,430	108.9260	3,267,789	3,000,000	2,978,717	0	357	0	0	4.600	4.645	MS	40,633	138,000	09/13/2018	03/15/2048
89376V-AA-8	TRANSMONTAIGE PARTNERS			1,2	4FE	1,483,000	96.6310	1,433,045	1,483,000	1,483,000	0	0	0	0	6.125	6.125	FA	34,315	90,834	02/07/2018	02/15/2026
89417E-AG-4	TRAVELERS COS INC			1	1FE	2,007,740	101.5960	2,031,928	2,000,000	2,000,681	0	(885)	0	0	3.900	3.853	MN	13,000	78,000	10/27/2010	11/01/2020
89417E-AK-5	TRAVELERS COS INC			1,2	1FE	2,976,480	117.4610	3,523,822	3,000,000	2,978,172	0	453	0	0	4.300	4.347	FA	45,150	129,000	08/18/2015	08/25/2045
89417E-AM-1	TRAVELERS COS INC			1,2	1FE	4,978,300	112.7060	5,635,278	5,000,000	4,979,231	0	407	0	0	4.000	4.025	MN	17,222	200,000	05/15/2017	05/30/2047
89566E-AH-1	TRISTATE GEN/TRANS ASSN			1,2	1FE	994,750	114.1160	1,141,164	1,000,000	995,149	0	100	0	0	4.700	4.733	MN	7,833	47,000	09/03/2015	11/01/2044
896516-AA-9	TRINITY			1	1FE	3,696,337	109.4950	4,051,325	3,700,000	3,696,382	0	75	0	0	4.125	4.131	JD	12,719	152,625	02/05/2015	12/01/2045
89832Q-AD-1	TRUIST FINANCIAL CORP			2	2FE	5,000,000	102.9610	5,148,028	5,000,000	5,000,000	0	0	0	0	4.800	4.800	MS	101,333	0	12/09/2019	01/01/9999
90171V-AA-3	TRWH			1,2	4FE	729,400	104.9340	734,540	700,000	727,218	0	(2,182)	0	0	6.750	5.899	JD	3,938	26,381	06/18/2019	06/01/2027
902494-AZ-6	TYSON FOODS INC			1,2	2FE	5,060,400	119.5310	5,976,562	5,000,000	5,056,305	0	(2,755)	0	0	4.875	4.764	FA	92,083	243,750	06/26/2018	08/15/2034
902494-BK-8	TYSON FOODS INC			1,2	2FE	6,998,740	112.9850	7,908,931	7,000,000	6,998,570	0	(170)	0	0	4.350	4.352	MS	101,500	162,400	02/13/2019	03/01/2029
90265E-AM-2	UDR INC			1,2	2FE	6,750,100	104.8430	7,338,984	7,000,000	6,772,463	0	22,363	0	0	3.500	4.006	JJ	122,500	122,500	02/15/2019	07/01/2027
907818-EM-6	UNION PACIFIC CORP			1,2	1FE	13,729,586	105.9080	13,768,056	13,000,000	13,675,783	0	(18,408)	0	0	3.799	3.473	AO	123,468	493,870	12/22/2016	10/01/2051
907818-FF-0	UNION PACIFIC CORP			1,2	2FE	5,991,420	101.2800	5,064,001	5,000,000	5,988,783	0	(2,637)	0	0	3.839	2.818	MS	53,853	0	10/30/2019	03/20/2060
911312-AN-6	UNITED PARCEL SERVICE	LS		1	1FE	4,929,080	121.5210	6,076,026	5,000,000	4,940,758	0	1,582	0	0	4.875	4.966	MN	31,146	243,750	11/08/2010	11/15/2040
911312-BN-5	UNITED PARCEL SERVICE	LS		1,2	1FE	4,607,850	107.1930	5,359,644	5,000,000	4,619,125	0	7,073	0	0	3.750	4.217	MN	23,958	187,500	05/09/2018	11/15/2047
91159H-HQ-6	US BANCORP	LS		2	1FE	18,000,000	100.6460	18,116,233	18,000,000	18,000,000	0	0	0	0	2.576	1.683	JAJO	88,872	578,734	01/19/2017	01/24/2022
913017-AT-6	UNITED TECHNOLOGIES				2FE	4,734,080	129.7660	5,190,624	4,000,000	4,455,184	0	(42,629)	0	0	6.700	5.026	FA	111,667	268,000	11/06/2013	08/01/2028
913017-BP-3	UNITED TECHNOLOGIES			1	2FE	489,590	139.0970	695,483	500,000	491,673	0	232	0	0	6.125	6.278	JJ	14,122	30,625	05/29/2008	07/15/2038
913017-BV-0	UNITED TECHNOLOGIES			1	2FE	3,772,128	102.6170	3,948,690	3,848,000	3,824,202	0	9,272	0	0	3.100	3.368	JD	9,941	119,288	11/18/2013	06/01/2022
913017-CH-0	UNITED TECHNOLOGIES			1,2	2FE	4,989,950	102.4570	5,122,858	5,000,000	4,992,751	0	942	0	0	2.650	2.673	MN	22,083	132,500	10/27/2016	11/01/2026
91324P-BV-3	UNITEDHEALTH GROUP INC			1,2	1FE	3,033,600	101.8630	3,308,510	3,248,000	3,185,842	0	26,487	0	0	2.875	3.786	MS	27,495	93,380	08/23/2013	03/15/2022
91324P-BZ-4	UNITEDHEALTH GROUP INC			1,2	1FE	913,220	102.0630	1,020,629	1,000,000	967,648	0	9,565	0	0	2.750	3.859	FA	10,389	27,500	09/17/2013	02/15/2023
91324P-DL-3	UNITEDHEALTH GROUP INC			1,2	1FE	2,979,360	115.5160	3,465,487	3,000,000	2,979,831	0	356	0	0	4.250	4.291	JD	5,667	127,500	06/14/2018	06/15/2048
914906-AS-1	UNIVISION COMMUNICATIONS INC			1,2	4FE	1,063,538	98.8170	1,064,261	1,077,000	1,067,570	0	1,552	0	0	5.125	5.321	FA	20,852	55,196	04/11/2017	02/15/2025
91913Y-AL-4	VALERO ENERGY CORP			1	2FE	7,947,170	132.3860	10,590,880	8,000,000	7,957,909	0	1,230	0	0	6.625	6.676	JD	23,556	530,000	06/07/2007	06/15/2037
92277G-AM-9	VENTAS REALTY LP/CAP CRP			1,2	2FE	992,330	106.9750	1,069,748	1,000,000	993,488	0	655	0	0	4.000	4.094	MS	13,333	40,000	02/13/2018	03/01/2028
92343V-CQ-5	VERIZON COMMUNICATIONS			1,2	2FE	2,978,280	116.1760	3,485,291	3,000,000	2,982,056	0	831	0	0	4.400	4.455	MN	22,000	132,000	10/22/2014	11/01/2034
92343V-CZ-5	VERIZON COMMUNICATIONS			1	2FE	2,310,784	123.1660	2,912,865	2,365,000	2,312,935	0	557	0	0	4.672	4.802	MS	32,534	110,493	08/25/2015	03/15/2055
92343V-DC-5	VERIZON COMMUNICATIONS	LS		1,2	2FE	8,318,180	112.5460	10,129,160	9,000,000	8,336,457	0	11,676	0	0	4.125	4.598	FA	140,250	371,250	05/30/2018	08/15/2046
92343V-DS-0	VERIZON COMMUNICATIONS			1	2FE	3,780,884	127.7370	4,953,627	3,878,000	3,784,097	0	1,346	0	0	5.012	5.173	AO	41,033	194,365	07/11/2017	04/15/2049
92418#-AH-2	VERMONT GAS SYSTEMS PP			1	2	5,000,000	100.0480	5,002,420	5,000,000	5,000,000	0	0	0	0	3.320	3.320	FA	69,167	166,000	08/09/2016	08/01/2026
925524-AH-3	VIACOM INC.			1	2FE	8,968,630	140.2560	9,817,943	7,000,000	8,443,062	0	(100,983)	0	0	7.875	5.287	JJ	231,219	551,250	06/04/2014	07/30/2030
925524-AX-8	VIACOM INC.			1	2FE	1,980,272	133.7060	2,674,130	2,000,000	1,984,452	0	492	0	0	6.875	6.954	AO	23,299	137,500	10/27/2006	04/30/2036
92552V-AK-6	VIASAT INC			1,2	4FE	730,000	103.0490	752,257	730,000	730,000	0	0	0	0	5.625	5.625	MS	12,091	41,063	09/07/2017	09/15/2025
92553P-AC-6	VIACOM INC.			1	2FE	2,336,040	125.5410	2,510,812	2,000,000	2,274,519	0	(8,925)	0	0	6.750	5.526	AO	32,250	135,000	08/25/2011	10/05/2037
927804-FA-7	VIRGINIA ELECTRIC & POWER	LS		1	2FE	4,703,834	132.5400	6,645,544	5,014,000	4,773,823	0	8,322	0	0	6.000	6.484	JJ	138,721	300,840	06/26/2008	01/15/2036
927804-FU-3	VIRGINIA ELECTRIC & POWER			1,2	1FE	4,836,700	104.1890	5,209,451	5,000,000	4,862,896	0	19,937	0	0	3.150	3.660	JJ	72,625	157,500	09/05/2018	01/15/2026
929160-AS-8	VULCAN MATERIALS CO	LS		1,2	2FE	4,333,000	108.1040	4,684,156	4,333,000	4,333,000	0	0	0	0	4.500	4.500	AO	48,746	194,985	03/16/2015	04/01/2025
929160-AV-1	VULCAN MATERIALS CO			1,2	2FE	2,988,720	109.5210	3,285,629	3,000,000	2,989,140	0	196	0	0	4.500	4.523	JD	6,000	135,000	06/12/2017	06/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92928Q-AE-8	WEA FINANCE LLC			1,2	1FE	1,993,680	108.2780	2,165,551	2,000,000	1,994,247	0	527	0	0	4.125	4.164	MS	23,146	82,500	09/12/2018	09/20/2028
92929Q-AQ-0	WASTE MANAGEMENT INC				2FE	5,662,590	125.4710	6,273,562	5,000,000	5,291,380	0	(35,181)	0	0	7.100	6.014	FA	147,917	355,000	03/19/2004	08/01/2026
931142-CB-7	WAL-MART				1FE	4,328,230	131.7420	6,587,079	5,000,000	4,494,295	0	18,515	0	0	5.250	6.272	MS	87,500	262,500	07/06/2007	09/01/2035
931142-CK-7	WAL-MART				1FE	6,998,000	148.7920	10,415,418	7,000,000	6,997,679	0	49	0	0	6.500	6.502	FA	171,889	455,000	08/06/2008	08/15/2037
931142-CY-7	WAL-MART				1FE	941,810	130.9920	1,309,921	1,000,000	950,639	0	1,259	0	0	5.000	5.397	AO	9,167	50,000	06/30/2011	10/25/2040
94106L-AN-9	WASTE MANAGEMENT INC			1	2FE	7,489,312	144.0790	7,503,655	5,208,000	6,966,022	0	(106,330)	0	0	7.750	4.219	MN	51,574	403,620	08/08/2014	05/15/2032
94974B-FN-5	WELLS FARGO CO				1FE	991,240	106.1080	1,061,075	1,000,000	996,235	0	933	0	0	4.125	4.237	FA	15,583	41,250	01/15/2014	08/15/2023
94974B-FP-0	WELLS FARGO CO				1FE	9,859,260	128.6290	12,862,917	10,000,000	9,872,229	0	2,519	0	0	5.375	5.471	MN	88,090	537,500	12/06/2013	11/02/2043
94974B-GF-1	WELLS FARGO CO				1FE	445,928	100.0110	450,051	450,000	449,666	0	3,739	0	0	2.150	3.046	JJ	4,058	9,675	01/16/2019	01/30/2020
94980V-AG-3	WELLS FARGO BANK NA	LS			1FE	5,989,200	132.7120	7,962,700	6,000,000	5,991,274	0	281	0	0	5.950	5.963	FA	123,958	357,000	08/22/2006	08/26/2036
95000U-2D-4	WELLS FARGO & COMPANY	LS		1,2	1FE	12,976,860	111.2910	14,467,768	13,000,000	12,978,333	0	1,473	0	0	4.150	4.172	JJ	235,282	269,750	01/16/2019	01/24/2029
95040Q-AC-8	WELLTOWER INC	LS		1,2	2FE	5,101,780	108.8980	5,444,917	5,000,000	5,067,434	0	(9,764)	0	0	4.250	3.995	AO	53,125	212,500	04/06/2016	04/01/2026
95709T-AL-4	WESTAR ENERGY INC			1,2	1FE	1,440,030	103.3550	1,550,319	1,500,000	1,448,046	0	7,659	0	0	3.250	3.911	JD	4,063	48,750	12/11/2018	12/01/2025
958254-AF-1	WESTERN GAS PARTNERS LP			1,2	2FE	997,960	102.4970	1,024,967	1,000,000	998,556	0	186	0	0	4.650	4.676	JJ	23,250	46,500	06/30/2016	07/01/2026
960386-AL-4	WABTEC			1	2FE	1,955,060	100.8900	2,017,795	2,000,000	1,963,891	0	4,520	0	0	3.450	3.750	MN	8,817	69,000	01/03/2018	11/15/2026
962178-AN-9	TRI POINTE GROUP / HOMES			1	3FE	621,370	108.8950	692,572	636,000	623,505	0	2,135	0	0	5.875	6.388	JD	1,661	37,365	02/07/2019	06/15/2024
969457-BD-1	WILLIAMS COS INC			1	2FE	4,723,470	131.1420	6,557,076	5,000,000	4,815,138	0	9,344	0	0	7.750	8.253	JD	17,222	387,500	12/14/2001	06/15/2031
969457-BV-1	WILLIAMS COS INC	LS		1,2	2FE	997,730	117.8150	1,178,147	1,000,000	997,901	0	38	0	0	5.750	5.766	JD	1,118	57,500	06/19/2014	06/24/2044
96950F-AD-6	WILLIAMS PARTNERS				2FE	499,599	100.6200	503,099	500,000	499,908	0	1	0	0	5.250	5.259	MS	7,729	26,250	07/12/2010	03/15/2020
96950F-AP-9	WILLIAMS PARTNERS			1,2	2FE	2,779,710	107.7390	3,232,159	3,000,000	2,796,879	0	3,769	0	0	4.900	5.396	JJ	67,783	147,000	12/16/2014	01/15/2045
976656-BP-2	WISC ELEC POWER				1FE	1,929,400	124.6730	2,493,459	2,000,000	1,963,130	0	3,145	0	0	6.500	6.790	JD	10,833	130,000	04/25/2002	06/01/2028
976826-BE-6	WISCONSIN POWER & LIGHT			1	1FE	4,958,950	136.7870	6,839,359	5,000,000	4,967,059	0	970	0	0	6.375	6.437	FA	120,417	318,750	06/25/2008	08/15/2037
980745-D*-1	WOODWARD GOVERNOR CO PP			1	2	1,000,000	101.1550	1,011,554	1,000,000	1,000,000	0	0	0	0	3.420	3.420	AO	8,550	34,200	09/27/2013	11/15/2020
98934K-AB-6	ZENECA WILMINGTON				2FE	11,355,680	116.9480	12,279,572	10,500,000	10,748,385	0	(55,297)	0	0	7.000	6.299	MN	93,917	735,000	12/03/2002	11/15/2023
012873-AK-1	ALBERTA ENERGY		A	1	2FE	2,297,820	122.3370	2,446,747	2,000,000	2,195,640	0	(10,954)	0	0	7.375	6.195	MN	24,583	147,500	11/09/2006	11/01/2031
013716-AW-5	ALCAN INC		A	1	1FE	2,814,660	126.0180	3,780,551	3,000,000	2,864,024	0	5,140	0	0	5.750	6.210	JD	14,375	172,500	03/29/2006	06/01/2035
03746A-AA-8	APACHE FINANCE CANADA		A		2FE	3,619,170	122.6890	3,680,683	3,000,000	3,372,584	0	(26,593)	0	0	7.750	6.069	JD	10,333	232,500	01/22/2007	12/15/2029
06368B-GS-1	BANK OF MONTREAL		A	2	2FE	5,800,000	104.8340	6,080,392	5,800,000	5,800,000	0	0	0	0	3.803	3.803	JD	9,803	220,574	12/07/2017	12/15/2032
064159-HB-5	BANK OF NOVA SCOTIA		A		2FE	4,999,600	110.1280	5,506,389	5,000,000	4,999,645	0	37	0	0	4.500	4.501	JD	9,375	225,000	12/09/2015	12/16/2025
136375-BN-1	CANADIAN NATL RAILWAYS		A	1	1FE	8,402,780	138.9540	11,950,034	8,600,000	8,448,469	0	5,096	0	0	6.200	6.374	JD	44,433	533,200	08/10/2007	06/01/2036
136385-AC-5	CANADIAN NATL RESOURCES		A	1	2FE	1,660,050	134.0470	2,010,710	1,500,000	1,605,865	0	(5,718)	0	0	7.200	6.352	JJ	49,800	108,000	04/06/2006	01/15/2032
136385-AY-7	CANADIAN NATL RESOURCES	LS	A	1,2	2FE	2,997,660	122.0810	3,662,418	3,000,000	2,997,633	0	38	0	0	4.950	4.955	JD	12,375	148,500	05/23/2017	06/01/2047
13645R-AF-1	CANADIAN PACIFIC RAILWAY		A	1	2FE	1,638,700	134.2810	2,685,622	2,000,000	1,704,934	0	8,088	0	0	5.950	7.480	MN	15,206	119,000	03/11/2008	05/15/2037
15135U-AJ-8	CENOVUS ENERGY INC		A	1,2	2FE	5,093,036	103.5090	5,392,812	5,210,000	5,155,110	0	13,390	0	0	3.800	4.108	MS	58,294	197,980	12/18/2014	09/15/2023
292505-AD-6	ENCANA CORP		A	1	2FE	1,001,610	117.8220	1,178,216	1,000,000	1,001,123	0	(49)	0	0	6.500	6.487	FA	24,556	65,000	07/14/2006	08/15/2034
349553-AM-9	FORTIS INC		A	1,2	2FE	620,000	101.9570	632,131	620,000	620,000	0	0	0	0	3.055	3.055	AO	4,577	18,941	07/07/2017	10/04/2026
443628-AG-7	HUDBAY MINERALS INC	LS	A	1,2	4FE	794,375	105.4610	817,325	775,000	793,544	0	(831)	0	0	7.625	6.739	JJ	27,249	0	10/29/2019	01/15/2025
448055-AP-8	HUSKY ENERGY INC		A	1,2	2FE	1,998,780	107.6990	2,153,976	2,000,000	1,998,826	0	46	0	0	4.400	4.407	AO	18,578	51,333	03/13/2019	04/15/2029
552704-AB-4	MEG ENERGY CORP		A	1,2	4FE	588,000	100.3460	602,075	600,000	595,248	0	1,335	0	0	6.375	6.661	JJ	16,044	38,250	07/10/2013	01/30/2023
552704-AC-2	MEG ENERGY CORP	LS	A	1,2	4FE	1,000,000	100.9340	1,009,341	1,000,000	1,000,000	0	0	0	0	7.000	7.000	MS	17,694	70,000	09/26/2013	03/31/2024
65334H-AE-2	NEXEN INC		A	1	1FE	484,990	127.3530	636,767	500,000	489,199	0	421	0	0	5.875	6.094	MS	9,057	29,375	03/22/2005	03/10/2035
65334H-AG-7	NEXEN INC		A	1	1FE	11,436,680	136.6350	16,396,216	12,000,000	11,552,694	0	13,186	0	0	6.400	6.767	MN	98,133	768,000	07/26/2007	05/15/2037
66977W-AP-4	NOVA CHEMICALS CORP		A	1,2	3FE	294,150	102.6270	326,355	318,000	297,028	0	2,878	0	0	5.000	6.480	MN	2,650	15,900	02/06/2019	05/01/2025
67077M-AR-9	NUTRIEN LTD COM		A	1,2	2FE	3,110,460	112.2640	3,367,927	3,000,000	3,106,183	0	(2,558)	0	0	4.900	4.647	JD	12,250	147,000	04/12/2018	06/01/2043
68245X-AJ-8	BURGER KING		A	1,2	4FE	355,000	100.7480	357,654	355,000	355,000	0	0	0	0	4.375	4.375	MN	1,812	0	11/14/2019	01/15/2028
68327L-AC-0	CADILLAC FAIRVIEW PRP TR		A	1,2	1FE	4,993,100	109.8740	5,493,684	5,000,000	4,993,474	0	374	0	0	4.125	4.142	FA	85,938	103,125	01/28/2019	02/01/2029
698900-AG-2	PANCANADIAN ENERGY CORP		A	1	2FE	6,981,930	120.9640	8,467,470	7,000,000	6,987,297	0	609	0	0	7.200	7.221	MN	84,000	504,000	11/02/2001	11/01/2031
70137T-AL-9	PARKLAND FUEL CORP		A	1,2	3FE	2,171,000	105.7540	2,295,914	2,171,000	2,171,000	0	0	0	0	6.000	6.000	AO	32,565	130,260	03/16/2018	04/01/2026
70137T-AP-0	PARKLAND FUEL CORP		A	1,2	3FE	700,000	107.3060	751,140	700,000	700,000	0	0	0	0	5.875	5.875	JJ	19,534	0	06/25/2019	07/15/2027
71644E-AE-2	PETRO-CANADA		A	1	1FE	2,298,500	127.9150	2,558,296	2,000,000	2,139,656	0	(16,919)	0	0	7.875	6.531	JD	7,000	157,500	04/20/2006	06/15/2026
74819R-AP-1	QUEBECOR MEDIA INC		A	1	3FE	254,000	108.9820	276,813	254,000	254,000	0	0	0	0	5.750	5.750	JD	649	14,605	05/21/2013	01/15/2023
775109-BB-6	ROGERS COMMUNICATIONS		A	1,2	2FE	2,227,680	121.2880	2,425,757	2,000,000	2,217,801	0	(5,238)	0	0	5.000	4.265	MS	29,444	100,000	01/30/2018	03/15/2044
867229-AC-0	SUNCOR ENERGY INC		A	1	1FE	4,552,520	139.6340	5,585,349	4,000,000	4,364,194	0	(19,974)	0	0	7.150	6.074	FA	119,167	286,000	10/24/2006	02/01/2032
867229-AD-8	SUNCOR ENERGY INC		A	1	1FE	1,925,510	130.2460	2,604,915	2,000,000	1,945,892	0	2,145	0	0	5.950	6.230	JD	9,917	119,000	07/17/2006	12/01/2034
878742-AE-5	TECK RESOURCES LIMITED		A	1	2FE	1,981,930	117.2820	2,345,645	2,000,000	1,986,601	0	483	0	0	6.125	6.191	AO	30,625	122,500	01/19/2006	10/01/2035
89114Q-CC-0	TORONTO DOMINION BANK		A		1FE	3,600,000	100.1280	3,604,595	3,600,000	3,600,000	0	0	0	0	2.170	2.409	MJSD	3,254	21,925	09/10/2019	03/17/2021
893526-DJ-9	TRANS-CANADA PIPELINES		A	1	2FE	6,457,190	132.3510	8,602,798	6,500,000	6,463,318	0	872	0	0	6.100	6.148	JD	33,042	396,500	05/27/2010	06/01/2040

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91831A-AB-7	VRX ESCROW CORP		A	2	4FE	512,540	101.3090	538,962	532,000	516,295	0	3,755	0	0	5.875	6.867	MN	3,994	31,255	01/23/2019	05/15/2023
91831A-AC-5	VRX ESCROW CORP		A	2	4FE	346,088	103.4800	341,483	330,000	337,670	0	(2,089)	0	0	6.125	5.342	AO	4,267	20,213	08/03/2015	04/15/2025
91911K-AE-2	VALEANT PHARMA		A	1,2	4FE	539,674	100.5750	542,097	539,000	538,940	0	(210)	0	0	5.500	5.468	MS	9,882	29,645	03/09/2015	03/01/2023
92658T-AQ-1	VIDEOTRON LTD		A	1	3FE	365,000	105.6360	385,570	365,000	365,000	0	0	0	0	5.000	5.000	JJ	8,415	18,250	07/20/2012	07/15/2022
98417E-AC-4	XSTRATA FINANCE CANADA		A	1	2FE	1,993,740	120.6790	2,413,586	2,000,000	1,994,689	0	141	0	0	6.900	6.925	MN	17,633	138,000	11/13/2007	11/15/2037
98417E-AN-0	XSTRATA FINANCE CANADA		A	1	2FE	1,000,540	111.3690	1,113,695	1,000,000	1,000,398	0	(10)	0	0	6.000	5.996	MN	7,667	60,000	11/04/2011	11/15/2041
C1467#-AA-5	CSL GROUP INC. PP			4	3	291,667	99.7350	290,895	291,667	291,667	0	0	0	0	5.440	5.440	MS	4,672	15,867	01/31/2011	03/15/2021
000000-00-0	HUTCHISON WHAMPOA FIN		D		1FE	2,996,520	104.5100	3,135,301	3,000,000	2,997,800	0	333	0	0	3.625	3.639	AO	18,427	108,750	10/28/2014	10/31/2024
00507U-AF-8	ALLERGAN FUNDING SCS		D	1,2	2FE	996,325	105.0520	1,050,522	1,000,000	998,121	0	376	0	0	3.850	3.896	JD	1,711	38,500	11/06/2014	06/15/2024
00687Y-AA-3	ADIENT GLOBAL HOLDINGS	LS	D	1,2	4FE	156,500	89.6930	179,385	200,000	160,557	0	4,057	0	0	4.875	8.875	FA	3,683	9,750	01/11/2019	08/15/2026
00772B-AQ-4	AERCAP		D		2FE	2,340,708	102.0320	2,331,437	2,285,000	2,331,289	0	(9,419)	0	0	4.625	2.148	AO	17,907	0	10/29/2019	10/30/2020
00913R-AD-8	AIR LIQUIDE FINANCE		D	1,2	1FE	8,727,142	100.4400	9,213,357	9,173,000	8,801,149	0	46,649	0	0	2.500	3.164	MS	59,879	229,325	02/14/2019	09/27/2026
02154C-AE-3	ALTICE FINANCING SA		D	1,2	4FE	714,875	107.4940	752,460	700,000	711,996	0	(2,879)	0	0	7.500	6.173	JJ	24,208	18,750	09/03/2019	05/15/2026
02364W-AP-0	AMERICA MOVIL SA de CV		D	1	1FE	1,980,940	132.1870	2,643,741	2,000,000	1,984,824	0	449	0	0	6.125	6.195	MN	15,653	122,500	10/24/2007	11/15/2037
046353-AD-0	ASTRAZENECA PLC		D	1	2FE	2,987,340	141.1860	4,235,587	3,000,000	2,989,596	0	296	0	0	6.450	6.482	MS	56,975	193,500	09/05/2007	09/15/2037
046353-AP-3	ASTRAZENECA PLC		D		2FE	16,732,635	100.3210	17,033,471	16,979,000	16,804,096	0	68,138	0	0	2.511	3.845	MJSD	24,865	535,144	12/11/2018	06/10/2022
052113-AB-3	AUSGRID FINANCE PTY LTD		D	1,2	2FE	4,995,350	108.8580	5,442,884	5,000,000	4,995,559	0	403	0	0	4.350	4.362	FA	90,625	217,500	04/23/2018	08/01/2028
05541V-AA-4	BG ENERGY CAPITAL PLC		D	1	1FE	3,897,423	101.8220	3,818,331	3,750,000	3,767,584	0	(18,248)	0	0	4.000	3.486	JD	9,167	150,000	03/26/2012	12/09/2020
05541V-AF-3	BG ENERGY CAPITAL PLC		D	1	1FE	509,635	126.1380	630,692	500,000	508,200	0	(205)	0	0	5.125	5.000	AO	5,410	25,625	10/27/2011	10/15/2041
055451-AL-2	BHP FINANCE USA		D		1FE	4,905,350	102.3890	5,119,434	5,000,000	4,975,503	0	12,268	0	0	3.250	3.519	MN	18,056	162,500	09/25/2013	11/21/2021
055451-AU-2	BHP FINANCE USA		D	1	1FE	5,237,900	106.6370	5,331,866	5,000,000	5,109,425	0	(27,099)	0	0	3.850	3.224	MS	48,660	192,500	12/09/2014	09/30/2023
05565Q-CP-1	BP CAPITAL MARKETS		D	1	1FE	1,011,540	106.7120	1,067,124	1,000,000	1,005,304	0	(1,182)	0	0	3.814	3.673	FA	14,938	38,140	03/28/2014	02/10/2024
06738E-AL-9	BARCLAYS PLC		D		2FE	1,998,900	101.0080	2,020,151	2,000,000	1,999,743	0	227	0	0	3.250	3.262	JJ	30,514	65,000	01/05/2016	01/12/2021
06738E-BD-6	BARCLAYS PLC		D	1,2	2FE	5,000,000	112.7460	5,637,324	5,000,000	5,000,000	0	0	0	0	4.972	4.972	MN	31,075	248,600	05/09/2018	05/16/2029
06849A-AB-5	BARRICK INTL BK CORP		D	1	2FE	11,909,165	127.8130	15,337,618	12,000,000	11,926,365	0	2,028	0	0	6.350	6.406	AO	160,867	762,000	02/17/2011	10/15/2036
09952A-AC-0	BORAL FINANCE PTY LTD		D	1,2	2FE	5,038,200	100.6510	5,032,536	5,000,000	5,031,553	0	(3,297)	0	0	3.750	3.659	MN	31,250	187,500	12/13/2017	05/01/2028
10373Q-AT-7	BP CAPITAL MARKETS		D	1,2	1FE	5,210,112	104.2490	5,733,716	5,500,000	5,246,229	0	34,556	0	0	3.119	3.948	MN	27,161	171,545	12/14/2018	05/04/2026
10554T-AB-1	BRASKEM NETHERLANDS		D	1	2FE	2,969,850	99.7020	2,991,055	3,000,000	2,975,057	0	2,511	0	0	4.500	4.625	JJ	64,125	135,000	10/04/2017	01/10/2028
111021-AE-1	BRITISH TELECOM PLC		D	1	2FE	4,345,630	154.0270	6,161,071	4,000,000	4,228,809	0	(12,055)	0	0	9.625	8.800	JD	17,111	385,000	06/14/2001	12/15/2030
11778B-AB-8	BSKYB FINANCE UK		D	1	1FE	2,952,990	137.4850	4,124,546	3,000,000	2,964,390	0	1,236	0	0	6.500	6.621	AO	41,167	195,000	10/13/2005	10/15/2035
12615T-AB-4	CNOOC FINANCE		D		1FE	8,484,305	124.2780	11,806,430	9,500,000	8,792,159	0	32,700	0	0	5.500	6.332	MN	58,056	522,500	10/20/2006	05/21/2033
13323A-AB-6	CAMELOT FINANCE SA	LS	D	1,2	4FE	1,819,000	102.5390	1,865,178	1,819,000	1,819,000	0	0	0	0	4.500	4.500	MN	15,007	0	10/25/2019	11/01/2026
14214X-B@-8	CARILLION PLC PP		D	1	6*	0	0.0000	0	2,000,000	0	0	0	0	0	4.850	0.000	MN	0	0	11/02/2012	01/06/2019
151290-BV-4	CEMEX SAB-SPONS ADR		D	1	3FE	700,000	104.2620	729,837	700,000	700,000	0	0	0	0	5.450	5.450	MN	4,451	0	11/12/2019	11/19/2029
17186H-AC-6	CIMPRESS NV		D	1,2	4FE	1,950,000	106.8080	2,082,757	1,950,000	1,950,000	0	0	0	0	7.000	7.000	JD	6,067	136,500	06/01/2018	06/15/2026
21688A-AK-8	RABOBANK		D		1FE	10,000,000	101.0060	10,100,573	10,000,000	10,000,000	0	0	0	0	2.816	1.848	JAJO	64,927	340,473	01/03/2017	01/10/2022
21688A-AL-6	RABOBANK		D		1FE	4,996,500	101.8130	5,090,628	5,000,000	4,997,803	0	680	0	0	2.750	2.765	JJ	65,313	137,500	01/03/2018	01/10/2023
22546Q-AP-2	CREDIT SUISS NEW YORK		D		1FE	994,360	106.2060	1,062,058	1,000,000	997,059	0	557	0	0	3.625	3.693	MS	11,278	36,250	09/04/2014	09/09/2024
23291K-AJ-4	DH EUROPE FINANCE II	LS	D	1,2	2FE	5,101,100	101.0420	5,052,091	5,000,000	5,100,401	0	(699)	0	0	3.250	3.111	MN	24,375	0	10/31/2019	11/15/2039
24820R-AG-3	STATOIL		D	1	1FE	5,667,160	130.5890	7,835,366	6,000,000	5,818,324	0	14,244	0	0	6.500	6.960	JD	32,500	390,000	05/16/2002	12/01/2028
25156P-AC-7	DEUTSCHE TELEKOM		D		2FE	12,234,120	146.6710	17,600,565	12,000,000	12,149,020	0	(107,570)	0	0	8.750	8.567	JD	46,667	1,050,000	06/12/2001	06/15/2030
268317-AC-8	ELECTRICITE DE FRANCE		D		1FE	985,510	144.8360	1,448,357	1,000,000	987,779	0	295	0	0	6.950	7.067	JJ	29,924	69,500	01/21/2009	01/26/2039
268317-AQ-7	ELECTRICITE DE FRANCE		D	1,2	1FE	1,995,040	116.8530	2,337,051	2,000,000	1,995,231	0	87	0	0	4.950	4.966	AO	21,450	99,000	10/07/2015	10/13/2045
268317-AU-8	ELECTRICITE DE FRANCE		D	1,2	1FE	6,580,980	111.0050	6,660,317	6,000,000	6,554,298	0	(26,682)	0	0	4.500	3.244	MS	75,000	135,000	07/09/2019	09/21/2028
26874R-AA-6	ENI SPA		D	1	2FE	1,052,300	101.2290	1,012,292	1,000,000	1,005,708	0	(7,447)	0	0	4.150	3.367	AO	10,375	41,500	02/07/2013	10/01/2020
29268B-AC-5	ENEL FINANCE		D	1	2FE	8,119,710	133.4220	10,673,749	8,000,000	8,093,937	0	(2,822)	0	0	6.800	6.684	MS	160,178	544,000	10/10/2007	09/15/2037
29278D-AA-3	ENEL CHILE SA		D	1	2FE	5,929,440	111.1470	6,668,849	6,000,000	5,938,065	0	5,742	0	0	4.875	5.026	JD	15,438	292,500	06/07/2018	06/12/2028
35177P-AL-1	ORANGE SA		D	1	2FE	8,255,336	155.0820	12,406,598	8,000,000	8,168,819	0	(8,845)	0	0	9.000	8.697	MS	240,000	720,000	11/14/2008	03/01/2031
35177P-AW-7	ORANGE SA		D	1	2FE	3,018,420	103.7380	3,112,152	3,000,000	3,004,294	0	(2,478)	0	0	4.125	4.034	MS	36,781	123,750	09/25/2013	09/14/2021
36164Q-MS-4	GE CAPITAL INTL FUNDING		D	1	2FE	24,891,333	100.0330	24,915,343	24,907,000	24,903,479	0	3,584	0	0	2.342	2.357	MN	74,536	583,322	07/08/2016	11/15/2020
36164Q-NA-2	GE CAPITAL INTL FUNDING		D		2FE	16,216,555	106.6700	16,862,439	15,808,000	16,165,141	0	(15,564)	0	0	4.418	4.221	MN	89,240	698,397	07/08/2016	11/15/2035
44328M-AC-8	HSBC BANK PLC		D		1FE	2,982,030	101.2980	3,038,925	3,000,000	2,998,556	0	2,097	0	0	4.125	4.199	FA	47,781	123,750	08/05/2010	08/12/2020
44841C-AB-0	HUTCH WHAMPOA INT 11 LTD		D		1FE	1,087,830	104.3980	1,043,978	1,000,000	1,026,454	0	(12,390)	0	0	4.625	3.269	JJ	21,583	46,250	09/05/2014	01/13/2022
44841S-AC-3	HUTCHISON WHAMPOA INTL		D		1FE	3,368,030	146.5680	4,397,048	3,000,000	3,263,730	0	(11,525)	0	0	7.450	6.477	MN	22,971	223,500	07/27/2007	11/24/2033
45824T-AP-0	INTELSAT JACKSON HLDG		D	1	5FE	1,391,220	85.8350	1,191,386	1,388,000	1,389,437	0	(366)	0	0	5.500	5.467	FA	31,808	76,340	06/05/2014	08/01/2023
500472-AC-9	PHILIPS ELECTRONICS NV		D	1	2FE	6,031,750	142.8360	7,141,776	5,000,000	5,878,011	0	(28,000)	0	0	6.875	5.352	MS	105,035	343,750	09/20/2013	03/11/2038
500631-AH-9	KOREA ELECTRIC & POWER		D		1FE	2,137,390	128.3930	2,567,858	2,000,000	2,067,798	0	(7,378)	0	0	7.000	6.396	FA	58,333	140,000	05/05/2006	02/01/2027

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50066A-AP-8	KOREA GAS CORP		D		1FE	1,982,300	102.9730	2,059,455	2,000,000	1,982,986	0	686	0	0	2.875	2.978	JJ	26,354	0	07/09/2019	07/16/2029
50201D-AA-1	LIKAK		D	1,2	4FE	565,000	106.5250	601,864	565,000	565,000	0	0	0	0	6.750	6.750	AO	6,992	0	10/22/2019	10/15/2027
539439-AR-0	LLOYDS BANKING GROUP PLC		D		1FE	996,470	110.2480	1,102,482	1,000,000	996,930	0	298	0	0	4.375	4.419	MS	12,031	43,750	03/15/2018	03/22/2028
53944V-AQ-2	LLOYDS BANK PLC		D		1FE	4,500,000	100.1920	4,508,621	4,500,000	4,500,000	0	0	0	0	2.384	2.853	FMAN	16,387	137,501	05/01/2018	05/07/2021
552081-AD-3	LYONDELLBASELL IND NV		D	1	2FE	1,140,170	106.1030	1,061,028	1,000,000	1,036,339	0	(18,371)	0	0	6.000	3.964	MN	7,667	60,000	09/26/2013	11/15/2021
59284M-AD-6	MEXICO CITY AIRPORT TRUST	LS	D	1,2	2FE	1,987,960	103.2910	2,065,826	2,000,000	1,988,103	0	178	0	0	5.500	5.542	JJ	46,139	110,000	09/13/2017	07/31/2047
603051-AA-1	MINERAL RESOURCES LTD		D	1,2	3FE	1,852,000	109.7040	2,031,719	1,852,000	1,852,000	0	0	0	0	8.125	8.125	MN	25,079	78,581	04/12/2019	05/01/2027
61238Q-AA-6	BASELL FINANCE CO BV		D		2FE	5,714,189	130.7760	5,882,284	4,498,000	5,255,608	0	(84,586)	0	0	8.100	5.259	MS	107,277	364,338	12/05/2013	03/15/2027
636203-AA-9	NATIONAL GAS CO		D	1	3FE	5,805,670	104.6930	6,281,585	6,000,000	5,852,972	0	5,074	0	0	6.050	6.293	JJ	167,383	363,000	09/21/2006	01/15/2036
65504L-AG-2	NOBLE HOLDING INTL LTD		D	1	5FE	993,890	36.2610	362,607	1,000,000	994,707	0	118	0	0	6.050	6.094	MS	20,167	60,500	01/31/2011	03/01/2041
656531-AJ-9	STATOIL ASA		D	1	1FE	3,144,120	134.5730	4,037,187	3,000,000	3,087,845	0	(6,886)	0	0	7.150	6.712	JJ	98,908	214,500	09/19/2008	01/15/2029
67052N-AA-3	NUFARM AUSTRALIA/AMERICA		D	1,2	4FE	189,000	99.3870	198,773	200,000	189,473	0	473	0	0	5.750	6.784	AO	1,949	5,750	08/21/2019	04/30/2026
71429M-AB-1	PRGO		D	1,2	2FE	2,992,530	103.1330	3,093,991	3,000,000	2,994,835	0	685	0	0	4.375	4.406	MS	38,646	131,250	03/07/2016	03/15/2026
715604-AA-2	PERU LNG SRL		D	1	3FE	1,000,000	98.6850	986,847	1,000,000	1,000,000	0	0	0	0	5.375	5.375	MS	14,781	53,750	03/15/2018	03/22/2030
71568P-AJ-8	PERUSAHAAN LISTRIK NEGAR		D		2FE	2,484,625	104.3680	2,609,188	2,500,000	2,485,164	0	539	0	0	3.875	3.950	JJ	44,132	0	07/10/2019	07/17/2029
71647N-AZ-2	PETROBRAS GLOBAL FINANCE		D	1	3FE	8,910,000	112.5520	10,129,708	9,000,000	8,915,614	0	5,614	0	0	5.750	5.884	FA	215,625	258,750	03/13/2019	02/01/2029
71654Q-CC-4	PETROLEOS MEXICANOS		D	1	2FE	1,977,068	100.5930	1,924,343	1,913,000	1,974,443	0	(782)	0	0	6.750	6.498	MS	35,869	129,128	01/27/2017	09/21/2047
71654Q-CK-6	PETROLEOS MEXICANOS		D	1	2FE	2,998,384	99.4210	2,982,637	3,000,000	2,998,539	0	203	0	0	5.350	5.357	FA	61,971	160,500	12/21/2018	02/12/2028
71654Q-CW-0	PETROLEOS MEXICANOS		D	1,2	2FE	844,789	109.1790	886,536	812,000	844,582	0	(207)	0	0	7.690	7.355	JJ	16,998	0	09/27/2019	01/23/2050
75405T-AA-7	RASGAS II		D	1,4	1FE	112,100	101.4270	113,700	112,100	112,100	0	0	0	0	5.298	5.298	MS	1,501	5,939	08/04/2005	09/30/2020
75405U-AA-4	RAS LAFFAN LNG III		D	1	1FE	5,000,000	115.3160	5,765,795	5,000,000	5,000,000	0	0	0	0	5.838	5.838	MS	73,786	291,900	08/04/2005	09/30/2027
75625Q-AB-5	RECKITT BENCKISER TSY		D	1	1FE	1,974,900	104.4200	2,088,406	2,000,000	1,989,455	0	2,571	0	0	3.625	3.777	MS	20,139	72,500	09/16/2013	09/21/2023
780097-BA-8	ROYAL BANK OF SCOTLAND		D		2FE	998,190	111.0240	1,110,243	1,000,000	998,697	0	165	0	0	4.800	4.823	AO	11,467	48,000	03/30/2016	04/05/2026
78010X-AE-1	ROYAL BK OF SCOTLAND PLC		D		2FE	1,336,517	101.9140	1,324,884	1,300,000	1,329,086	0	(7,431)	0	0	5.625	2.121	FA	25,797	0	10/30/2019	08/24/2020
780153-AU-6	ROYAL CARIBBEAN CRUISES		D	1	2FE	2,040,000	108.1580	2,163,166	2,000,000	2,018,682	0	(5,957)	0	0	5.250	4.895	MN	13,417	105,000	02/25/2016	11/15/2022
80414L-2E-4	SAUDI ARABIAN OIL CO		D		1FE	991,610	107.1510	1,071,514	1,000,000	991,746	0	136	0	0	4.250	4.313	AO	8,854	21,250	04/09/2019	04/16/2039
80685Q-AA-4	SCHLUMBERGER OILFIELD UK		D	1,2	1FE	2,036,060	101.7320	2,034,643	2,000,000	2,003,656	0	(4,384)	0	0	4.200	3.967	JJ	38,733	84,000	06/14/2011	01/15/2021
81725W-AG-8	SENSATA TECHNOLOGIES BV		D		3FE	1,000,000	106.6560	1,066,559	1,000,000	1,000,000	0	0	0	0	4.875	4.875	AO	10,292	48,750	04/10/2013	10/15/2023
822582-BQ-4	SHELL INTERNATIONAL FIN		D	1	1FE	4,909,900	113.4500	5,672,475	5,000,000	4,915,722	0	1,745	0	0	4.000	4.105	MN	28,333	200,000	05/05/2016	05/10/2046
82481L-AD-1	SHIRE ACQ INV IRELAND DA		D	1,2	2FE	1,997,620	102.9700	2,059,406	2,000,000	1,998,254	0	221	0	0	3.200	3.214	MS	17,422	64,000	09/19/2016	09/23/2026
826200-AD-9	SIEMENS FINANCING		D	1	1FE	4,022,780	122.3140	4,892,576	4,000,000	4,010,462	0	(1,295)	0	0	6.125	6.075	FA	91,194	245,000	10/24/2006	08/17/2026
82620K-AD-5	SIEMENS		D	1	1FE	2,000,000	102.1940	2,043,878	2,000,000	2,000,000	0	0	0	0	2.900	2.900	MN	5,478	58,000	05/18/2015	05/27/2022
82929R-AC-0	SING TELECOMMUNICATIONS		D	1	1FE	9,205,420	141.7590	12,758,285	9,000,000	9,132,649	0	(6,923)	0	0	7.375	7.187	JD	55,313	663,750	02/15/2002	12/01/2031
82937J-AB-0	SINOPEC GRP OVERSEA 2012		D	1	1FE	5,118,500	103.6260	5,181,281	5,000,000	5,039,524	0	(15,722)	0	0	3.900	3.549	MN	23,833	195,000	07/23/2014	05/17/2022
856899-AB-5	STATE GRID OVERSEAS INV		D	1	1FE	982,110	102.3040	1,023,039	1,000,000	992,411	0	2,072	0	0	3.125	3.363	MN	3,385	31,250	08/27/2014	05/22/2023
857004-AC-9	STATE GRID OVERSEAS INV		D	1	1FE	1,978,200	106.9460	2,138,924	2,000,000	1,989,290	0	2,178	0	0	4.125	4.260	MN	12,375	82,500	04/28/2014	05/07/2024
85771P-AN-2	STATOIL		D	1	1FE	999,270	106.5250	1,065,249	1,000,000	999,616	0	76	0	0	3.700	3.709	MS	12,333	37,000	11/05/2013	03/01/2024
87927V-AF-5	TELECOM ITALIA CAPITAL		D	1	3FE	1,974,770	111.5950	2,231,895	2,000,000	1,982,393	0	757	0	0	6.375	6.471	MN	16,292	127,500	09/30/2004	11/15/2033
879385-AD-4	TELEFONICA EUROPE		D	1	2FE	8,267,063	143.6350	10,786,974	7,510,000	7,976,495	0	(27,900)	0	0	8.250	7.397	MS	182,430	619,575	03/21/2002	09/15/2030
87938W-AW-3	TELEFONICA EMISIONES		D	1	2FE	4,000,000	114.1700	4,566,783	4,000,000	4,000,000	0	0	0	0	4.895	4.895	MS	62,547	195,800	02/27/2018	03/06/2048
87969N-AD-7	TELSTRA CORP LTD		D	1,2	1FE	9,804,850	102.9970	10,299,666	10,000,000	9,883,483	0	19,716	0	0	3.125	3.367	AO	72,917	312,500	10/08/2015	04/07/2025
88032W-AN-6	TENCENT HOLDINGS LTD		D	1,2	1FE	4,998,350	107.7690	5,388,462	5,000,000	4,998,207	0	(143)	0	0	3.975	3.979	AO	44,167	99,375	04/03/2019	04/11/2029
89152U-AD-4	TOTAL CAPITAL SA		D	1	1FE	558,730	101.1730	505,864	500,000	503,801	0	(7,758)	0	0	4.450	2.844	JD	433	22,250	03/15/2012	06/24/2020
89378T-AC-7	TRANSNET SOC LTD		D		3FE	4,794,000	101.5310	5,076,527	5,000,000	4,925,241	0	26,754	0	0	4.000	4.623	JJ	86,111	200,000	07/29/2014	07/26/2022
899415-AE-3	TULLOW OIL PLC	LS	D	1,2	5FE	876,000	84.3480	738,891	876,000	876,000	0	0	0	0	7.000	7.000	MS	20,440	61,320	03/16/2018	03/01/2025
90351D-AF-4	UBS GROUP FUNDING		D		1FE	997,790	108.5790	1,085,786	1,000,000	998,466	0	202	0	0	4.125	4.152	AO	8,708	41,250	03/29/2016	04/15/2026
90352J-AD-5	UBS GROUP FUNDING SWITZE		D	2	1FE	5,000,000	100.7320	5,036,613	5,000,000	5,000,000	0	0	0	0	2.860	2.265	FMAN	18,669	174,513	08/07/2017	08/15/2023
91311Q-AC-9	UNITED UTILITIES PLC		D	1	2FE	4,388,900	120.5360	6,026,822	5,000,000	4,653,758	0	26,974	0	0	6.875	8.000	FA	129,861	343,750	10/18/2002	08/15/2028
92857W-AB-6	VODAFONE GROUP PLC		D	1	2FE	3,948,960	126.8690	5,074,749	4,000,000	3,965,875	0	1,652	0	0	6.250	6.347	MN	21,528	250,000	06/25/2004	11/30/2032
92857W-BD-1	VODAFONE GROUP PLC		D	1	2FE	849,960	107.2820	1,072,818	1,000,000	865,698	0	2,867	0	0	4.375	5.398	FA	16,042	43,750	09/09/2013	02/19/2043
92857W-BJ-8	VODAFONE GROUP PLC	LS	D	1	2FE	2,475,725	108.5090	2,712,723	2,500,000	2,480,534	0	3,119	0	0	4.125	4.287	MN	8,880	103,125	05/23/2018	05/30/2025
92979@-AC-6	WACKER CHEMICAL PP		D	1	2	6,000,000	104.2310	6,253,880	6,000,000	6,000,000	0	0	0	0	4.180	4.180	AO	47,373	250,800	03/21/2013	04/23/2023
980236-AQ-6	WOODSIDE FINANCE LTD		D	1,2	2FE	4,990,850	109.0170	5,450,832	5,000,000	4,991,173	0	323	0	0	4.500	4.523	MS	73,125	112,500	02/25/2019	03/04/2029
984851-AF-2	YARA INTERNATIONAL ASA		D	1,2	2FE	4,987,400	109.1940	5,459,676	5,000,000	4,988,826	0	1,038	0	0	4.750	4.782	JD	19,792	237,500	05/24/2018	06/01/2028
B0R9M3-AC-3	BARRY CALLEBAUT SVCS NV		D		2FE	229,513	109.0610	234,482	215,000	221,723	0	(1,762)	0	0	5.500	4.511	JD	549	11,825	03/09/2015	06/15/2023
D3141#-AC-0	HAUS CRAMER HLDG PP		D	1	3	3,000,000	102.9160	3,087,465	3,000,000	3,000,000	0	0	0	0	4.380	4.380	MN	19,345	131,400	03/21/2013	05/08/2023
F0868*-AB-1	BARILLA FRANCE PP		D		2	1,000,000	103.3230	1,033,230	1,000,000	1,000,000	0	0	0	0	4.760	4.760	JJ	21,949	47,600	07/01/2011	07/15/2021

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
F0933*-AA-4	BELLON SA PP		D	1,4	2	2,364,843	104.2130	2,464,471	2,364,843	2,364,843	0	0	0	0	5.200	5.201	FA	46,456	122,972	03/15/2012	02/15/2022
G0369@-AV-8	ANGLIAN WATER PP		D	1	2FE	3,000,000	105.6220	3,168,667	3,000,000	3,000,000	0	0	0	0	4.990	4.990	MN	14,554	149,700	11/12/2013	11/26/2023
G1257*-AE-1	BOREALIS FUNDING PP		D		2	3,000,000	103.2860	3,098,587	3,000,000	3,000,000	0	0	0	0	4.460	4.460	JJ	63,555	133,800	07/05/2012	07/10/2022
G1846@-AR-8	CAPITA HOLDINGS LTD PP		C	1	3	2,228,613	101.0450	2,251,902	2,228,613	2,228,613	0	0	0	0	3.330	3.330	JJ	32,777	86,725	01/13/2015	01/22/2022
G1969#-AC-0	BALFOUR BEATTY PP		D		3	1,000,000	100.3100	1,003,098	1,000,000	1,000,000	0	0	0	0	4.530	4.530	MS	14,597	45,300	02/01/2013	03/05/2020
G2163#-AH-1	COOKSON GRP PLC PP		C	1	2PL	1,000,000	102.1110	1,021,113	1,000,000	1,000,000	0	0	0	0	4.970	4.968	MS	14,772	49,700	10/20/2010	12/16/2020
G2615@-AB-0	DCC TREAS IRELAN PP		D	1	2	2,500,000	104.2050	2,605,126	2,500,000	2,500,000	0	0	0	0	4.040	4.040	AO	18,517	101,000	02/28/2013	04/25/2023
G2616#-AF-8	DCC TREAS 2014 PP		D		2	3,000,000	106.4690	3,194,078	3,000,000	3,000,000	0	0	0	0	4.530	4.530	MN	15,100	135,900	05/05/2014	05/21/2024
G7219*-AJ-4	PREMIER OIL PLC PP		D	1	3FE	29,513	95.0000	28,037	29,513	29,513	0	0	0	0	8.960	8.960	MN	228	2,644	08/03/2017	05/31/2021
G7219*-AN-5	PREMIER OIL PLC PP		D	1	3PL	264,471	95.0000	251,247	264,471	264,471	0	0	0	0	9.140	9.151	MS	7,118	24,173	08/03/2017	05/31/2021
G7219*-AR-6	PREMIER OIL PLC PP		D	1	3FE	900,000	95.0000	950,000	1,000,000	957,372	0	25,966	0	0	8.960	12.322	MN	7,716	89,600	07/31/2017	05/31/2021
G7219*-AV-7	PREMIER OIL PLC PP		D	1	3PL	1,800,000	95.0000	1,900,000	2,000,000	1,914,659	0	51,991	0	0	9.140	12.516	MS	53,824	182,800	07/31/2017	05/31/2021
G9160@-AA-6	UKPNS PP		D	1	2	1,000,000	103.4770	1,034,765	1,000,000	1,000,000	0	0	0	0	5.000	5.000	JD	2,361	50,000	12/08/2011	12/14/2021
G9284#-BD-8	VITOL FINANCE PP		D		2	3,000,000	105.1280	3,153,849	3,000,000	3,000,000	0	0	0	0	4.400	4.400	JD	1,467	132,000	06/19/2013	06/27/2023
K2162@-AA-4	DANISH CROWN PP		D	1	2	4,000,000	104.6530	4,186,108	4,000,000	4,000,000	0	0	0	0	4.940	4.940	JD	9,880	197,600	06/01/2012	06/13/2022
N4281@-BS-3	KONINKLIJKE VOPAK NV PP		D	1	2	2,000,000	102.9780	2,059,552	2,000,000	2,000,000	0	0	0	0	3.740	3.740	JD	2,493	74,800	11/07/2012	06/19/2023
N4445#-AR-7	IMTECH CAPITAL PP		D	1	6*	102,420	9.0000	115,222	1,280,249	102,420	0	0	0	0	7.250	148.530	JD	0	0	06/18/2014	07/15/2017
N4445#-AV-8	IMTECH CAPITAL PP		D	1	6*	15,574	9.0000	17,521	194,673	15,574	0	0	0	0	7.250	148.530	JD	0	0	06/18/2014	07/15/2017
N7660#-AM-9	SHV NEDERLAND BV PP		D	1	2	2,000,000	104.1590	2,083,186	2,000,000	2,000,000	0	0	0	0	4.420	4.420	MS	22,837	88,400	03/23/2012	03/28/2022
Q1842#-AB-4	ARC INFRASTRUCTURE PTY LTD PP		C		2	1,000,000	101.8640	1,018,644	1,000,000	1,000,000	0	0	0	0	4.030	4.030	MS	10,523	40,300	03/22/2013	03/27/2022
Q1842#-AC-2	ARC INFRASTRUCTURE PTY LTD PP		C	1	2	2,000,000	101.6070	2,032,136	2,000,000	2,000,000	0	0	0	0	4.230	4.230	MS	22,090	84,600	03/22/2013	03/27/2023
Q3946*-AE-3	FOXTEL PTY LTD PP		C		2PL	3,000,000	104.5290	3,135,860	3,000,000	3,000,000	0	0	0	0	4.270	4.270	JJ	55,510	128,100	07/17/2012	07/25/2022
Q7450@-AA-8	PERTH AIRPORT PP		D	1	2FE	2,000,000	104.5980	2,091,967	2,000,000	2,000,000	0	0	0	0	4.470	4.470	JJ	38,492	89,400	07/12/2012	07/26/2022
Q9194#-AK-1	TRANSURBAN PP PP		C		2	2,826,813	106.4170	2,853,387	2,681,316	2,712,297	0	(15,474)	0	0	5.950	5.289	MN	20,829	163,560	11/14/2011	11/14/2021
T6645*-AA-5	MARR SpA PP		C	1	2	2,000,000	101.3110	2,026,214	2,000,000	2,000,000	0	0	0	0	5.370	5.370	JJ	50,717	107,400	05/24/2013	07/11/2020
T6645*-AB-3	MARR SpA PP		C	1	2	3,000,000	110.3690	3,311,064	3,000,000	3,000,000	0	0	0	0	6.000	6.000	JJ	85,000	180,000	05/24/2013	07/11/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,511,924,814	XXX	2,839,660,257	2,478,194,340	2,503,533,309	(80,890)	(1,029,771)	0	0	XXX	XXX	XXX	28,733,776	111,007,065	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4			4	1FM	49,618	100.0000	57,528	57,528	53,134	0	4,005	0	0	5.500	10.023	MON	264	3,164	09/30/2008	05/25/2033
00079C-AE-9	ABFS 2001-2 A4			4	1FM	117,086	100.0000	146,218	146,218	49,001	0	(9,044)	0	0	6.990	6.405	MON	852	10,952	01/22/2003	12/25/2031
00842B-AC-1	ABMT 2015-5 A3			4	1FM	949,117	101.9350	949,382	931,363	948,874	0	(646)	0	0	3.500	3.141	MON	2,716	32,598	04/22/2016	07/25/2045
00842C-AS-4	ABMT 2015-7 B1			4	1FM	3,733,248	102.7530	3,816,655	3,714,386	3,726,244	0	(4,807)	0	0	3.757	3.652	MON	11,629	139,784	01/30/2018	10/25/2045
02148J-AD-9	CWALT 2006-39CB 1A4			4	1FM	875,646	99.4100	1,028,762	1,034,873	854,125	0	(6,003)	0	0	6.000	9.066	MON	5,174	61,988	12/14/2006	01/25/2037
02660T-ER-0	AHM 2005-2 5A1			4	1FM	43,530	100.0000	43,659	43,659	42,218	0	(336)	0	0	5.564	4.123	MON	202	1,667	09/06/2005	09/25/2035
05535D-AA-2	BLACKROCK CAPITAL FINANCIAL 1996-R1 B1			4	5FM	337,126	98.0350	335,906	342,641	340,495	0	(21)	0	0	7.750	8.039	MON	2,213	25,899	10/10/1996	09/25/2026
059469-AF-3	BOAA 2006-7 A6			4	1FM	304,017	47.5380	275,125	578,750	292,298	0	(22,611)	8,521	0	5.859	5.480	MON	2,826	17,526	12/14/2006	10/25/2036
05946X-E7-4	BAFC 2005-5 2A1			4	1FM	236,993	106.6070	253,482	237,773	241,478	0	1,387	0	0	5.500	5.564	MON	1,090	13,078	08/30/2005	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1			4	1FM	195,819	106.6810	210,638	197,447	196,313	0	62	0	0	5.750	5.879	MON	946	11,353	01/25/2006	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3			4	1FM	1,116,491	105.3800	1,201,629	1,140,277	1,129,030	0	3,203	0	0	5.750	6.056	MON	5,464	65,561	03/02/2006	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1			4	1FM	613,781	106.9970	690,155	645,024	624,110	0	(4,738)	0	0	5.500	6.312	MON	2,956	32,617	09/20/2007	08/25/2035
05950P-AJ-2	BAFC 2006-H 3A2			4	1FM	142,124	100.0000	167,572	167,572	155,124	0	599	0	0	4.167	5.570	MON	582	7,115	09/08/2006	09/20/2046
059515-BF-2	BAFC 2007-3 XA2			4	1FM	1,317,564	103.6640	1,631,421	1,573,754	1,411,248	0	(17,456)	0	0	5.500	8.112	MON	7,213	86,369	07/03/2007	09/25/2034
1248ME-AG-4	CBASS 2007-CB4 A2D			4	1FM	48,008	100.9350	59,094	58,546	52,747	0	5,009	0	0	4.097	10.169	MON	200	2,445	08/16/2011	04/25/2037
12558M-BK-7	CITHE 2003-1 A5			4	1FM	244,207	101.0610	246,947	244,354	244,354	0	(4,589)	0	0	5.480	3.276	MON	1,116	13,391	03/03/2003	07/20/2034
12628L-AJ-9	CSAB 2006-4 A6A			4	1FM	336,580	37.1260	292,735	788,498	297,491	0	(39,141)	0	0	5.684	5.313	MON	3,735	6,245	11/15/2006	12/25/2036
12653T-AA-9	CSMC 2018-J1 A1			4	1FM	4,136,536	101.8730	4,314,452	4,235,135	4,138,405	0	1,494	0	0	3.500	3.872	MON	12,352	148,230	07/11/2018	02/25/2048
12667F-3U-7	CWALT 2005-J1 1A8			4	1FM	1,028,872	100.0000	1,084,897	1,084,897	1,052,349	0	3,883	0	0	5.500	6.293	MON	4,972	59,669	06/27/2007	02/25/2035
12667F-EG-6	CWALT 2004-J2 3A3			4	1FM	566,252	100.0000	576,888	576,888	571,619	0	2	0	0	5.500	5.758	MON	2,644	31,729	12/14/2006	04/25/2034
12667F-JL-0	CWALT 2004-12CB 1A1			4	1FM	7,896	100.0000	7,837	7,837	7,837	0	17	0	0	5.000	4.906	MON	33	359	08/13/2010	12/25/2020
12667G-7H-0	CWALT 2005-46CB A14			4	1FM	1,391,014	96.6910	1,440,880	1,490,188	1,306,073	0	(19,219)	0	0	5.500	5.459	MON	6,830	81,942	12/20/2006	10/25/2035
12667G-AH-6	CWALT 2005-13CB A8			4	1FM	1,986,591	100.0000	2,068,681	2,068,681	1,966,198	0	7,742	0	0	5.500	5.079	MON	9,481	113,661	10/13/2006	05/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8			4	3FM	128,531	98.8390	129,618	131,141	130,748	0	1,330	0	0	5.500	7.105	MON	601	7,213	10/17/2007	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3			4	1FM	185,061	95.1400	194,643	204,585	175,140	0	(1,682)	0	0	5.500	6.086	MON	938	11,251	04/12/2006	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4			4	1FM	761,249	88.1660	769,893	873,236	736,546	0	(16,264)	0	0	5.750	6.244	MON	4,184	50,192	11/04/2005	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11			4	1FM	423,520	83.5820	420,972	503,665	410,367	0	(11,524)	0	0	5.500	5.099	MON	2,308	27,690	11/15/2006	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4			4	2FM	104,531	93.8730	104,780	111,618	100,436	0	(907)	0	0	5.500	6.030	MON	512	6,136	09/07/2005	11/25/2035

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12668B-YF-4	CWALT 2006-7CB 1A14			4	1FM	249,486	75.6840	232,509	307,212	199,769	0	(9,349)	0	0	6.000	8.807	MON	1,536	18,428	04/07/2006	05/25/2036
12668W-AU-1	CWL 2007-4 A5W			4	1FM	671,311	107.2520	784,946	731,871	749,830	0	0	0	0	4.638	4.576	MON	2,832	34,073	03/20/2007	04/25/2047
126694-HK-7	CWHL 2005-25 A6			4	1FM	62,767	88.5820	64,812	73,166	59,741	0	(1,982)	0	0	5.500	6.158	MON	335	4,019	11/04/2005	11/25/2035
126694-JX-7	CWHL 2005-24 A7			4	1FM	206,955	87.6670	214,397	244,557	201,957	0	(5,031)	0	0	5.500	5.679	MON	1,121	13,982	10/28/2005	11/25/2035
126694-KZ-0	CWHL 2005-24 A33			4	1FM	147,158	87.6670	152,187	173,596	143,601	0	(3,580)	0	0	5.500	5.632	MON	796	9,517	12/07/2005	11/25/2035
12669F-RG-0	CWHL 2004-4 A5			4	1FM	62,487	100.0000	62,771	62,771	62,522	0	1	0	0	5.250	5.326	MON	275	3,295	10/06/2004	05/25/2034
12669F-UC-5	CWHL 2004-9 A7			4	1FM	117,537	100.0000	125,195	125,195	121,088	0	(170)	0	0	5.250	6.100	MON	548	6,573	06/07/2004	06/25/2034
15132E-LC-0	CDMC 2005-1 A5			4	1FM	244,820	100.0000	244,972	244,972	242,831	0	486	0	0	5.285	5.615	MON	1,079	12,991	11/19/2009	02/18/2035
17312H-AD-1	CRMSI 2007-2 A4			4	1FM	132,554	101.1500	134,084	132,560	131,229	0	354	0	0	5.059	6.253	MON	559	6,700	06/20/2007	06/25/2037
17312H-AE-9	CRMSI 2007-2 A5			4	1FM	999,970	102.1000	1,021,004	1,000,000	965,740	0	295	0	0	5.059	6.028	MON	4,216	50,529	06/20/2007	06/25/2037
17321L-AA-7	CMLTI 2013-J1 A1			4	1FM	854,999	102.1090	891,200	872,797	856,055	0	840	0	0	3.500	3.845	MON	2,546	30,548	11/01/2013	10/25/2043
17322N-AA-2	CMLTI 2014-J1 A1			4	1FM	1,284,688	102.1090	1,297,584	1,270,788	1,284,296	0	(2,863)	0	0	3.500	3.257	MON	3,706	44,478	10/08/2014	06/25/2044
22541Q-FV-9	CSFB 2003-17 1A4			4	1FM	465,674	100.0000	483,915	483,915	470,246	0	(631)	0	0	5.500	6.317	MON	2,218	26,615	06/26/2007	06/25/2033
22541S-5U-8	CSFB 2005-FIX1 A5			4	1FM	360,106	102.3120	368,661	360,329	358,950	0	(902)	0	0	4.900	5.386	MON	1,471	16,473	01/10/2005	05/25/2035
22541S-W3-8	CSFB 2004-8 4A3			4	1FM	1,595,337	100.2290	1,651,633	1,647,863	1,620,399	0	2,141	0	0	5.500	5.995	MON	7,553	86,138	10/12/2006	12/25/2034
225470-M6-7	CSMC 2006-3 1A4A			4	1FM	137,361	71.7840	132,053	183,958	130,022	0	(4,942)	0	0	6.396	4.942	MON	981	2,088	03/03/2006	04/25/2036
225470-QY-2	CSMC 2005-5 A2F			4	1FM	810,437	30.1580	545,027	1,807,267	466,196	0	(122,740)	0	0	5.865	10.839	MON	1,767	50,810	12/22/2005	04/25/2036
251510-FX-6	DBALT 2005-4 A6			4	1FM	192,161	97.7380	206,127	210,898	195,294	0	(1,670)	0	0	5.300	6.024	MON	931	10,442	01/25/2006	09/25/2035
251510-ML-4	DBALT 2006-AB1 A3			4	1FM	975,554	101.8770	1,086,785	1,066,762	973,841	0	1,966	0	0	5.865	7.000	MON	5,214	53,548	10/04/2006	02/25/2036
25151E-AD-5	DBALT 2006-AB3 A4			4	1FM	74,554	100.0000	86,437	86,437	68,420	0	243	0	0	6.423	11.609	MON	463	5,023	06/14/2006	07/25/2036
294751-CQ-3	EQABS 2003-3 AF4			4	1FM	241,939	100.0000	241,940	241,940	240,538	0	(608)	0	0	5.495	5.118	MON	1,108	11,999	07/17/2003	12/25/2033
29977K-AA-1	EVER 2013-2 A			4	1FM	2,814,774	100.6610	2,856,644	2,837,875	2,817,595	0	1,630	0	0	3.000	3.120	MON	7,095	85,136	06/04/2013	06/25/2043
36186L-AG-8	GMAC 2007-HE2 A6			4	3FM	190,714	100.5720	200,126	198,988	200,056	0	0	0	0	6.749	(0.795)	MON	1,119	13,430	06/27/2007	12/25/2037
362341-MR-7	GSAMP 2005-7F 2A6			4	1FM	730,351	105.3240	808,130	767,277	737,641	0	(4,483)	0	0	5.500	6.317	MON	3,517	42,200	09/20/2007	09/25/2035
437089-AE-5	INHEL 2006-1 A5			4	1FM	22,760	119.5620	167,768	140,319	2,185	0	(860)	0	0	6.522	4,364.616	MON	763	3,452	07/01/2008	05/25/2036
45660L-2V-0	RAST 2005-A16 A3			4	1FM	201,420	68.6060	168,056	244,960	167,473	0	(10,411)	0	0	6.000	7.105	MON	1,225	14,701	12/23/2005	02/25/2036
45660L-S8-3	RAST 2005-A14 A1			4	1FM	867,344	73.0840	837,042	1,145,311	824,035	0	(28,810)	0	0	5.500	6.005	MON	5,249	62,705	06/27/2007	12/25/2035
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4			4	1FM	2,498	104.4770	2,610	2,498	2,498	0	(13)	0	0	6.060	5.643	MON	13	151	01/12/2006	09/25/2035
46412Q-AE-7	IRWHE 2006-2 2A4			4	1FM	20,924	102.3280	21,923	21,425	16,364	0	(1,553)	0	0	6.670	8.408	MON	119	1,429	07/12/2006	02/25/2036
46412R-AD-7	IRWHE 2007-1 2A3			4	1FM	512,743	91.7840	662,853	722,190	503,696	0	6,741	0	0	6.150	25.825	MON	3,701	45,317	05/11/2007	08/25/2037
466247-ZQ-9	JPMMT 2005-S3 1A3			4	1FM	600,892	78.9210	532,422	674,624	495,807	0	(24,668)	0	0	5.750	4.993	MON	3,233	38,788	10/04/2006	01/25/2036
466247-ZQ-9	JPMMT 2005-S3 1A3			4	2FM	1	78.9210	1	1	1	0	0	0	0	5.750	4.611	MON	0	0	10/04/2006	01/25/2036
466247-ZQ-9	JPMMT 2005-S3 1A3			4	3FM	1	78.9210	1	1	1	0	0	0	0	5.750	3.828	MON	0	0	10/04/2006	01/25/2036
46648C-AF-1	JPMMT 2017-1 A6			4	1FE	4,997,404	103.4900	5,174,502	5,000,000	4,994,514	0	(1,002)	0	0	3.500	3.507	MON	14,583	175,000	02/17/2017	01/25/2047
46651Y-AC-4	JPMMT 2019-9 A3			4	1FE	7,098,438	101.3480	7,094,393	7,000,000	7,096,657	0	(1,780)	0	0	3.500	3.146	MON	20,417	20,417	11/22/2019	05/25/2050
52520Q-AG-9	RAST 2006-7 1A7			4	3FM	433,438	85.9450	437,285	508,798	415,229	0	(11,524)	0	0	6.000	5.130	MON	2,544	30,397	10/20/2006	11/25/2036
52521H-AD-5	LMT 2006-9 1A4			4	2FM	673,701	87.1330	716,136	821,890	689,040	0	(9,912)	0	0	5.750	6.611	MON	3,938	47,019	01/05/2007	01/25/2037
52522H-AN-2	LXS 2006-8 3A5			4	1FM	32,797	100.0000	34,821	34,821	32,797	0	0	0	0	4.833	12.494	MON	140	1,715	10/12/2006	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5			4	3FM	274,415	97.1320	339,069	349,079	328,398	0	4,758	0	0	5.950	4.640	MON	1,731	17,832	05/01/2019	11/25/2036
52524M-AV-1	LXS 2007-9 WF3			4	1FM	223,152	91.6960	314,689	343,186	267,028	0	10,585	0	0	6.320	6.274	MON	1,807	15,778	05/24/2007	04/25/2037
57643L-LF-1	MABS 2005-AB1 A6			4	1FM	31,260	99.9660	31,252	31,263	28,971	0	(535)	0	0	5.471	4.291	MON	143	868	10/07/2005	11/25/2035
599808-BE-1	MCMLT 2015-2 M2			4	1FM	3,773,278	105.6030	3,989,682	3,778,000	3,772,606	0	(672)	0	0	3.870	3.878	MON	12,184	134,033	01/16/2019	09/25/2057
599809-AE-0	MCMLT 2015-1 A3			4	1FM	1,715,060	100.0930	1,675,559	1,673,995	1,677,807	0	(9,081)	0	0	3.000	2.256	MON	4,185	50,220	07/07/2016	06/25/2056
599809-CQ-1	MCMLT 2015-1 B2			4	1FM	550,859	98.3890	541,141	550,000	550,454	0	(405)	0	0	3.812	3.763	MON	1,747	14,169	04/25/2019	06/25/2056
59981H-AB-7	MCMLT 2017-1 M1			4	1FM	4,855,876	102.0080	5,100,398	5,000,000	4,900,797	0	13,571	0	0	3.250	3.686	MON	13,542	162,500	03/13/2017	11/25/2058
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A			4	1FM	529,119	49.1600	470,196	956,470	452,263	0	(30,093)	0	0	6.092	6.599	MON	4,856	17,983	09/22/2006	10/25/2036
61749W-AK-3	MSM 2006-11 1A4			4	1FM	113,205	39.1320	99,001	252,991	98,361	0	(10,295)	0	0	6.513	4.931	MON	1,373	4,742	07/17/2006	08/25/2036
61751D-AH-7	MSM 2006-17XS A5W			4	1FM	1,809,234	45.5600	1,297,322	2,847,527	1,135,118	0	(92,918)	0	0	5.941	4.798	MON	14,098	132,255	12/12/2006	10/25/2046
62942K-AA-4	NRPMT 2013-1 A1			4	1FM	1,069,753	100.6970	1,104,827	1,097,183	1,075,874	0	5,011	0	0	3.250	3.606	MON	2,972	35,659	09/17/2014	07/25/2043
65538P-AF-5	NAA 2007-1 1A5			4	1FM	454,624	102.1160	558,262	546,695	427,435	0	276	0	0	6.347	9.955	MON	2,892	25,947	05/08/2007	03/25/2047
74387L-AC-5	PFMT 2019-1 A2			4	1FE	8,033,619	100.0090	7,988,134	7,987,442	8,032,488	0	(1,131)	0	0	3.000	2.804	MON	19,969	19,973	11/27/2019	12/25/2049
74922E-AF-6	RALI 2006-QS6 1A6			4	3FM	263,337	89.8230	282,733	314,768	273,239	0	(256)	0	0	6.250	4.483	MON	1,639	19,672	06/01/2006	06/25/2036
75970J-AJ-5	RAMC 2007-1 AF6			4	1FM	1,758,153	43.4280	1,380,462	3,178,725	1,188,920	0	(126,551)	0	0	5.710	6.292	MON	15,125	181,549	06/01/2019	04/25/2037
759950-GY-8	RAMC 2006-1 AF6			4	1FM	198,685	68.1870	185,739	272,395	152,898	0	(9,304)	0	0	5.746	8.053	MON	1,304	15,654	03/06/2006	05/25/2036
761118-MD-7	RALI 2005-QS16 A4			4	3FM	2,128,681	96.7880	2,275,934	2,351,458	2,198,732	0	(7,644)	0	0	5.750	5.002	MON	11,267	135,209	12/09/2005	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12			4	3FM	77,898	92.1030	87,066	94,531	85,825	0	508	0	0	6.000	4.757	MON	473	5,672	03/22/2006	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4			4	1FM	1,382,523	52.8800	1,052,887	1,991,095	1,006,145	0	(89,323)	0	0	6.000	6.783	MON	9,955	123,181	12/14/2006	09/25/2036

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76114A-AB-6	RAST 2006-R2 A2			4	1FM	1,360,307	64.8990	1,353,744	2,085,926	1,360,164	0	(89,915)	63,218	0	6.000	5.470	MON	10,430	124,757	05/01/2019	04/25/2036
81745J-AA-6	SEMT 2013-11 A1			4	1FM	1,652,226	102.0350	1,733,514	1,698,947	1,651,255	0	560	0	0	3.500	4.048	MON	4,955	59,463	10/10/2013	09/25/2043
81746D-AG-5	SEMT 2017-5 A7			4	1FM	4,957,991	101.6300	5,081,494	5,000,000	4,962,157	0	2,726	0	0	3.500	3.581	MON	14,583	175,000	07/12/2017	08/25/2047
872225-AH-0	TBW 2006-5 A6			4	2FM	559,868	101.7780	572,062	562,067	575,096	0	6,014	0	0	5.900	5.923	MON	2,764	33,230	10/23/2006	11/25/2036
881561-C8-5	TERWIN MORTGAGE TRUST 2005-13SL A1B			4	1FM	204,630	26.0900	521,806	2,000,000	88,820	0	7,451	0	0	4.750	8.956	MON	0	27,712	11/23/2005	12/25/2036
89172Y-AB-6	TPMT 2016-3 A2			4	1FM	9,637,500	100.4650	10,046,450	10,000,000	9,723,843	0	54,542	0	0	3.000	3.725	MON	25,000	300,000	07/05/2018	04/25/2056
89177J-AC-2	TPMT 2019-2 M1			4	1FM	5,368,750	102.9660	5,148,291	5,000,000	5,359,685	0	(9,065)	0	0	3.750	3.012	MON	15,625	62,500	08/26/2019	12/25/2058
939344-AR-8	WMALT 2006-4 3A6			4	1FM	439,493	82.1730	479,166	583,120	536,309	0	14,815	0	0	6.102	5.476	MON	2,965	26,486	04/21/2006	05/25/2036
93935W-AD-6	WMALT MORTGAGE 2006-9 A3			4	1FM	598,355	40.6880	463,648	1,139,507	496,508	0	(45,511)	0	0	4.581	5.494	MON	4,350	25,155	10/20/2006	10/25/2036
95001T-BH-7	WFMBS 2019-1 B1			4	1FM	4,937,156	105.0650	5,147,405	4,899,263	4,929,825	0	(7,331)	0	0	4.050	3.849	MON	16,537	149,147	03/06/2019	11/25/2048
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						109,428,070	XXX	111,585,334	121,225,999	107,129,177	0	(774,255)	71,739	0	XXX	XXX	XXX	421,415	4,246,296	XXX	XXX
04684T-AE-1	A10 2017-1A A2			4	1FE	492,001	99.9360	491,787	492,104	492,102	0	20	0	0	2.650	2.674	MON	580	13,041	08/08/2017	03/15/2036
05525M-AA-4	BAMLL 2014-520M A			4	1FM	3,089,991	112.4510	3,373,524	3,000,000	3,066,631	0	(3,978)	0	0	4.185	4.074	MON	6,975	127,303	08/01/2014	08/15/2046
05604F-AA-3	BWAY 2013-1515 A1	CF		4	1FM	1,926,326	101.1690	1,901,315	1,879,345	1,895,743	0	(3,349)	0	0	2.809	2.457	MON	4,400	52,796	02/26/2013	03/10/2033
05604F-AJ-4	BWAY 2013-1515 B			4	1FM	5,377,969	102.9810	5,663,972	5,500,000	5,401,841	0	15,951	0	0	3.473	3.865	MON	15,917	191,010	06/25/2018	03/10/2033
05604L-AJ-1	BWAY 2015-1740 D			4	1FM	1,999,991	99.7600	1,995,203	2,000,000	1,999,147	0	(185)	0	0	3.787	3.806	MON	6,312	75,746	02/04/2015	01/10/2035
06054A-AV-1	BACM 2015-UBS7 ASB	CF		4	1FM	2,574,970	103.6580	2,591,442	2,500,000	2,533,111	0	(10,284)	0	0	3.429	2.986	MON	7,144	85,725	09/14/2015	09/15/2048
065405-AD-4	BANK 2019-BN16 A3			4	1FM	5,049,915	108.3730	5,418,660	5,000,000	5,045,577	0	(4,338)	0	0	3.741	3.628	MON	15,588	155,875	02/01/2019	02/15/2052
12591R-AY-6	COMM 2014-CR15 ASB	CF		4	1FM	873,566	102.8840	872,620	848,158	855,190	0	(2,294)	0	0	3.595	3.155	MON	2,541	30,491	02/10/2014	02/10/2047
12591U-AD-5	COMM 2014-UBS2 ASB	CF		4	1FM	3,461,609	102.5980	3,448,225	3,360,911	3,388,846	0	(8,349)	0	0	3.472	3.028	MON	9,724	116,668	03/03/2014	03/10/2047
12591V-AC-5	COMM 2014-CR16 ASB	CF		4	1FM	2,704,470	102.7480	2,697,994	2,625,837	2,646,062	0	(8,245)	0	0	3.653	3.201	MON	7,993	95,922	03/28/2014	04/10/2047
12592F-AA-3	COMM 2014-277P A	CF		4	1FM	3,049,338	105.3370	3,160,115	3,000,000	3,024,023	0	(5,798)	0	0	3.611	3.479	MON	9,028	109,844	08/08/2014	08/10/2049
12625C-AA-1	COMM 2013-WWP A1	CF		4	1FM	1,353,856	100.6530	1,362,697	1,353,858	1,353,209	0	(61)	0	0	2.499	2.503	MON	2,819	33,831	03/25/2013	03/10/2031
12626B-AE-4	COMM 2013-CR10 ASB	CF		4	1FM	2,333,260	103.0230	2,333,882	2,265,400	2,281,994	0	(5,307)	0	0	3.795	3.357	MON	7,164	89,390	08/01/2013	08/10/2046
17321J-AE-4	CGMT 2013-GC15 AAB	CF		4	1FE	783,918	103.0550	784,355	761,103	767,194	0	(1,876)	0	0	3.942	3.449	MON	2,500	30,003	09/18/2013	09/10/2046
23306G-AC-1	DBGS 2018-BIOD B			4	1FM	12,003,448	99.6240	12,020,400	12,065,806	12,053,305	0	32,278	0	0	2.628	2.923	MON	14,091	388,628	06/01/2018	05/15/2035
36192B-AZ-0	GSMS 2012-GC6 AAB	CF		4	1FM	356,478	100.7970	354,026	351,226	351,549	0	(434)	0	0	3.314	3.084	MON	970	11,640	01/24/2012	01/10/2045
36198F-AF-9	GSMS 2013-GC14 AAB	CF		4	1FM	3,735,759	102.7640	3,727,333	3,627,076	3,651,793	0	(7,659)	0	0	3.817	3.366	MON	11,537	151,110	08/14/2013	08/10/2046
36228C-VB-6	GSMS 2005-ROCK D			4	1FM	6,983,438	114.5090	6,870,533	6,000,000	6,712,219	0	(121,500)	0	0	5.415	3.019	MON	27,075	324,900	09/20/2017	05/03/2032
36249K-AA-8	GSMS 2010-C1 A1			4	1FM	13,474	100.0000	13,082	13,082	13,082	0	(36)	0	0	3.679	2.981	MON	40	481	08/04/2010	08/10/2043
36249K-AC-4	GSMS 2010-C1 A2	CF		4	1FM	1,029,960	100.6010	1,006,011	1,000,000	1,000,731	0	(3,783)	0	0	4.592	4.234	MON	3,827	45,920	08/04/2010	08/10/2043
44421L-AA-0	HY 2016-10HY A			4	1FM	4,731,422	100.8110	5,106,097	5,065,000	4,790,000	0	35,527	0	0	2.835	3.781	MON	11,966	143,593	04/26/2018	08/10/2038
46590M-AT-7	JPMCC 2016-JP2 XA			4	1FE	1,922,136	9.5700	1,305,734	0	1,267,810	0	(196,166)	0	0	1.826	3.545	MON	20,761	258,897	07/11/2016	08/15/2049
46634N-AD-8	JPMCC 2010-C1 A2	CF		4	1FM	154,325	100.3840	153,386	152,799	152,553	0	(245)	0	0	4.608	4.472	MON	587	7,041	06/11/2010	06/15/2043
46634N-AG-1	JPMCC 2010-C1 A3	CF		4	1FM	1,009,992	100.9080	1,009,083	1,000,000	998,581	0	(1,579)	0	0	5.058	4.955	MON	4,215	50,580	06/11/2010	06/15/2043
46636D-AL-0	JPMCC 2011-C4 ASB			4	1FM	146,626	100.6590	146,131	145,175	145,107	0	(142)	0	0	3.734	3.564	MON	452	5,734	05/25/2011	07/15/2046
46636V-AD-8	JPMCC 2011-C5 ASB	CF		4	1FM	228,737	101.2650	229,337	226,473	226,511	0	(175)	0	0	3.678	3.522	MON	694	10,389	09/16/2011	08/15/2046
46639J-AF-7	JPMCC 2013-C10 ASB	CF		4	1FM	1,177,465	100.8330	1,237,042	1,226,826	1,212,438	0	3,323	0	0	2.702	3.357	MON	2,762	34,119	09/09/2013	12/15/2047
46640L-AC-6	JPMBB 2013-C14 A3	CF		4	1FM	997,886	105.8880	1,025,868	968,828	982,095	0	1,439	0	0	4.096	3.652	MON	3,307	47,823	08/02/2013	08/15/2046
46640U-AC-6	JPMBB 2013-C17 A3	CF		4	1FM	371,376	105.6030	388,302	367,701	369,567	0	(499)	0	0	3.928	3.757	MON	1,204	14,442	12/18/2013	01/15/2047
46646G-AE-7	JPMCC 2016-NINE B			4	1FM	9,625,781	99.3170	9,931,748	10,000,000	9,722,639	0	35,938	0	0	2.854	3.376	MON	23,784	289,374	02/24/2017	09/06/2038
50185V-AA-1	LCCM 2014-909 A	CF		4	1FM	2,059,902	101.0620	2,021,248	2,000,000	2,010,821	0	(9,477)	0	0	3.388	2.905	MON	5,647	50,197	06/02/2014	05/15/2031
556227-AG-1	MAD 2015-11MD C			4	1FM	2,665,789	103.6230	2,849,642	2,750,000	2,696,901	0	7,085	0	0	3.555	4.002	MON	8,146	99,115	09/15/2015	09/10/2035
61690Y-BS-0	MSC 2016-BNK2 ASB			4	1FM	5,149,977	102.2120	5,110,580	5,000,000	5,086,650	0	(20,889)	0	0	2.860	2.405	MON	11,917	143,000	11/04/2016	11/15/2049
61690Y-BS-0	MSC 2016-BNK2 ASB	CF		4	1FM	5,149,977	102.2120	5,110,580	5,000,000	5,086,650	0	(20,889)	0	0	2.860	2.405	MON	11,917	143,000	11/04/2016	11/15/2049
617458-AG-9	MSC 2011-C1 A4	CF		4	1FM	4,458,326	101.3150	4,428,512	4,371,028	4,371,887	0	(11,231)	0	0	5.033	4.792	MON	18,333	219,994	02/10/2011	09/15/2047
61761A-AY-4	MSBAM 2012-C5 A3	CF		4	1FM	1,717,323	101.0830	1,701,901	1,683,674	1,688,875	0	(2,240)	0	0	2.825	2.536	MON	3,964	47,564	07/13/2012	08/15/2045
61763K-AY-0	MSBAM 2014-C15 ASB	CF		4	1FM	1,812,919	103.2620	1,817,570	1,760,154	1,775,907	0	(4,904)	0	0	3.654	3.216	MON	5,360	64,316	03/26/2014	04/15/2047
67087M-AA-4	OBP 2010-OBP A	CF		4	1FM	3,277,734	100.1060	3,003,195	3,000,000	3,019,232	0	(44,675)	0	0	4.646	3.126	MON	11,616	139,386	09/19/2013	07/15/2045
77846E-AE-5	RPT 2017-ROSS B			4	1FM	1,500,000	99.9930	1,499,894	1,500,000	1,500,000	0	0	0	0	2.990	3.008	MON	2,118	53,820	06/21/2017	06/15/2033
90268T-AD-6	UBSC 2011-C1 AAB	CF		4	1FM	2,810,363	100.8500	2,792,503	2,768,953	2,772,304	0	(3,401)	0	0	3.187	2.962	MON	7,354	88,247	12/09/2011	01/10/2045
90269G-AD-3	UBSCM 2012-C1 AAB	CF		4	1FM	1,252,927	100.6700	1,242,690	1,234,423	1,236,045	0	(1,524)	0	0	3.002	2.775	MON	3,088	39,263	04/24/2012	05/10/2045
90270Y-BG-3	UBSBB 2013-C5 AAB	CF		4	1FM	3,212,512	100.7440	3,142,160	3,118,955	3,137,148	0	(7,218)	0	0	2.687	2.251	MON	6,985	88,906	02/15/2013	03/10/2046
90270Y-BG-3	UBSBB 2013-C5 AAB			4	1FM	66,235	100.7440	64,784	64,306	64,681	0	(149)	0	0	2.687	2.251	MON	144	1,833	02/15/2013	03/10/2046
90276X-AS-4	UBSCM 2018-C11 ASB			4	1FM	1,029,997	108.6860	1,086,863	1,000,000	1,024,202	0	(3,961)	0	0	4.119	3.649	MON	3,432	41,186	06/28/2018	06/15/2051

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90276Y-AF-0	UBSCM 2019-C16 XA			4	1FE	11,327,230	10.6170	10,586,096	0	10,495,478	0	(831,751)	0	0	1.562	4.005	MON	129,772	1,094,561	03/28/2019	04/15/2052
90349D-AC-6	UBSBB 2012-C3 A3	CF		4	1FM	23,887	99.9850	23,301	23,305	23,294	0	(52)	0	0	2.728	2.285	MON	53	636	09/14/2012	08/10/2049
90353K-AW-9	UBSCM 2018-C13 ASB			4	1FM	1,544,994	109.9680	1,649,518	1,500,000	1,538,076	0	(5,673)	0	0	4.241	3.783	MON	5,301	63,615	09/21/2018	10/15/2051
91830C-AG-3	VNDO 2012-6AVE B	CF		4	1FM	5,124,974	102.1160	5,105,791	5,000,000	5,035,560	0	(13,789)	0	0	3.298	3.011	MON	13,740	164,885	11/16/2012	11/15/2030
91830M-AG-1	VNDO 2013-PENN B	CF		4	1FM	2,047,099	101.0340	2,020,686	2,000,000	2,004,866	0	(7,670)	0	0	3.947	3.630	MON	6,579	100,214	12/05/2013	12/13/2029
92890F-AV-8	WFRBS 2014-C20 ASB	CF		4	1FM	4,559,195	102.9530	4,557,319	4,426,613	4,462,242	0	(13,852)	0	0	3.638	3.184	MON	13,420	169,946	04/29/2014	05/15/2047
92903P-AA-7	VORNADO DP LLC 2010-VNO A1			4	1FM	89,452	100.1090	89,550	89,452	89,432	0	(2)	0	0	2.970	2.983	MON	155	2,656	08/10/2010	09/13/2028
92936Q-AE-8	WFRBS 2012-C6 A3	CF		4	1FM	155,957	100.0480	154,495	154,421	154,280	0	(155)	0	0	3.143	2.964	MON	404	4,853	03/16/2012	04/15/2045
92938G-AE-8	WFRBS 2013-C17 ASB	CF		4	1FM	816,964	102.5770	813,647	793,205	799,114	0	(1,516)	0	0	3.558	3.111	MON	2,352	29,181	11/01/2013	12/15/2046
92938V-AR-6	WFRBS 2014-C19 ASB	CF		4	1FM	4,410,164	102.8840	4,405,443	4,281,957	4,316,052	0	(11,769)	0	0	3.618	3.166	MON	12,910	154,921	03/10/2014	03/15/2047
95001Q-AS-0	WFCM 2018-C46 ASB			4	1FM	4,120,000	108.8200	4,352,782	4,000,000	4,099,374	0	(15,467)	0	0	4.086	3.624	MON	13,620	163,440	08/10/2018	08/15/2051
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						149,943,380	XXX	150,250,654	134,317,154	146,889,721	0	(1,286,975)	0	0	XXX	XXX	XXX	524,284	6,161,051	XXX	XXX
023765-AA-8	AMER AIRLINE 16-2 AA PTT			1	1FE	1,709,000	102.6020	1,753,470	1,709,000	1,709,000	0	0	0	0	3.200	3.200	JD	2,431	54,688	05/02/2016	06/15/2028
02376A-AA-7	AMER AIRLINE 17-2 AA PTT				1FE	2,428,278	101.8220	2,572,772	2,526,746	2,438,005	0	7,358	0	0	3.350	3.782	AO	17,870	84,646	08/29/2018	10/15/2029
03027W-AJ-1	AMETOW			2	1FE	4,967,700	100.5150	5,025,765	5,000,000	4,985,736	0	4,142	0	0	3.070	3.172	MON	6,822	153,500	07/01/2015	03/15/2023
038779-AA-2	ARBYS 2015-1A A2			1,4	2FE	3,840,000	102.0310	3,918,009	3,840,000	3,840,000	0	0	0	0	4.969	6.798	JAJO	32,332	190,810	11/06/2015	10/30/2045
05492M-AA-3	BCCFC 2019-1A A1			4	1FE	2,078,351	99.9840	2,078,022	2,078,351	2,078,351	0	0	0	0	2.300	2.311	MON	1,593	8,498	10/10/2019	10/20/2020
22822R-BB-5	CROWN CASTLE			1,2	1FE	2,000,000	100.9990	2,019,971	2,000,000	2,000,000	0	0	0	0	3.222	3.222	MON	2,864	64,440	04/30/2015	05/15/2022
22970*-AA-8	BNSF LEASE PP			1	1FE	2,788,979	108.3090	3,020,702	2,788,979	2,788,979	0	0	0	0	4.070	4.070	MON	5,045	113,511	03/04/2015	05/15/2034
233046-AK-7	DNKN 2019-1A A2II			1,4	2FE	4,975,000	102.1360	5,081,245	4,975,000	4,975,000	0	0	0	0	4.021	4.041	FMAN	22,783	111,136	03/20/2019	05/20/2049
25755T-AH-3	DPABS 2017-1A A23			1,4	2FE	7,876,176	103.6370	8,125,157	7,840,000	7,859,616	0	(5,717)	0	0	4.118	4.037	JAJO	59,189	322,851	06/20/2017	07/25/2047
26208F-AJ-0	DRIVE 2017-2 C			4	1FE	379,056	100.0120	379,118	379,073	379,072	0	4	0	0	2.750	2.768	MON	463	10,425	07/25/2017	09/15/2023
28932M-AG-0	ELM RD GENERATING STAT			1	1FE	703,693	108.6960	764,887	703,693	703,693	0	0	0	0	4.673	4.673	JJ	14,798	33,407	01/12/2011	01/19/2031
34417M-AB-3	FOCUS 2017-1A A2II			1,4	2FE	4,014,563	104.8100	4,087,607	3,900,000	4,005,129	0	(11,288)	0	0	5.093	4.667	JAJO	33,656	198,627	07/10/2017	04/30/2047
34486*-AA-0	FOOTBALL CLUB TRUST PP			1	1FE	3,000,000	104.5440	3,136,327	3,000,000	3,000,000	0	0	0	0	3.410	3.410	OCT	24,438	104,289	08/20/2012	10/05/2024
428040-CW-7	HERTZ 2017-1A C			4	2FE	2,023,672	101.4600	2,029,193	2,000,000	2,009,564	0	(11,229)	0	0	5.270	4.718	MON	1,757	105,400	09/24/2018	10/25/2021
47760Q-AA-1	JIMMY 2017-1A A2I			1,4	2FE	2,943,955	100.3680	2,943,301	2,932,500	2,933,919	0	(3,092)	0	0	3.610	3.478	JAJO	17,938	105,863	07/10/2017	07/30/2047
59524E-AA-0	MID-ATLANTIC MILITARY CO				1FE	2,525,167	100.2170	2,530,652	2,525,167	2,525,167	0	0	0	0	5.671	5.671	FA	59,668	143,202	07/28/2005	08/01/2025
72703P-AC-7	PLNT 2019-1A A2			1,4	2FE	5,000,000	98.6480	4,932,376	5,000,000	5,000,000	0	0	0	0	3.858	3.877	MJSD	15,003	0	11/20/2019	12/05/2049
73019#-AB-8	PNC EQUIP FIN LLC PP			1,4	1	556,085	101.2100	562,816	556,085	556,085	0	0	0	0	3.000	3.000	MS	5,005	16,683	08/17/2012	09/13/2027
78403D-AH-3	SBA TOWER TRUST			1	1FE	2,000,000	103.7020	2,074,049	2,000,000	2,000,000	0	0	0	0	3.869	3.900	MON	3,439	77,165	10/07/2014	10/08/2024
78403D-AM-2	SBA TOWER TRUST				1FE	984,400	102.5900	1,025,901	1,000,000	989,013	0	3,162	0	0	3.448	3.843	MON	1,532	34,384	07/09/2018	03/15/2023
83546D-AD-0	SONIC 2016-1A A2			1,4	2FE	2,319,083	101.6550	2,357,454	2,319,083	2,319,083	0	0	0	0	4.472	4.584	MON	3,169	103,710	04/12/2016	05/20/2046
88031J-AB-2	TENASKA GEORGIA PARTNERS			1,4	2FE	2,114,880	121.5000	2,569,579	2,114,880	2,114,880	0	0	0	0	9.500	8.816	FA	83,714	200,914	11/03/1999	02/01/2030
90932Q-AA-4	UNITED AIR 2014-2A PTT			1,4	1FE	2,320,802	104.6100	2,427,800	2,320,802	2,320,802	0	0	0	0	3.750	3.750	MS	28,527	87,030	07/28/2014	09/03/2026
95058X-AH-1	WEN 2019-1A A2II			1,4	2FE	4,975,000	102.4740	5,098,067	4,975,000	4,975,000	0	0	0	0	4.080	4.101	MJSD	9,021	95,288	06/13/2019	06/15/2049
256853-AB-8	DOLPHIN ENERGY LTD		D		1FE	8,232,500	105.8910	8,471,291	8,000,000	8,055,626	0	(26,750)	0	0	5.500	5.119	JD	19,556	440,000	08/08/2012	12/15/2021
77340G-AA-9	ROCKT 2017-2A A		D	4	1FE	15,000,000	100.0520	15,007,839	15,000,000	15,000,000	0	0	0	0	3.271	3.284	JAJO	106,304	577,818	08/01/2017	10/15/2029
92917R-AE-9	VOYA 2019-2A B		D	4	1FE	5,000,000	99.6590	4,982,969	5,000,000	5,000,000	0	0	0	0	3.684	3.700	JAJO	81,946	0	06/20/2019	07/20/2032
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						96,756,340	XXX	98,976,339	96,484,359	96,561,720	0	(43,410)	0	0	XXX	XXX	XXX	660,863	3,438,285	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,868,052,604	XXX	3,200,472,584	2,830,221,852	2,854,113,927	(80,890)	(3,134,411)	71,739	0	XXX	XXX	XXX	30,340,338	124,852,697	XXX	XXX
020002-AU-5	ALLSTATE CORPORATION			1,2	2FE	9,981,545	124.2170	12,111,164	9,750,000	9,925,394	0	(14,291)	0	0	6.500	6.235	MN	80,979	633,750	01/20/2015	05/15/2057
25746U-BY-4	DOMINION RESOURCES			2	2FE	2,085,000	107.6930	2,153,865	2,000,000	2,045,963	0	(8,363)	0	0	5.750	5.196	AO	28,750	115,000	10/28/2014	10/01/2054
26441C-BG-9	DUKE ENERGY			2	2FE	2,015,000	104.8810	2,097,620	2,000,000	2,015,000	0	0	0	0	4.875	4.839	MS	29,521	0	09/09/2019	01/01/9999
29273R-BA-6	ENERGY TRANSFER PARTNERS				3FE	878,125	77.6320	970,395	1,250,000	880,821	0	1,493	0	0	4.908	5.707	FMAN	10,395	70,251	10/31/2016	11/01/2066
29379V-BN-2	ENTERPRISE PRODUCTS	LS		2	2FE	5,000,000	100.8190	5,040,974	5,000,000	5,000,000	0	0	0	0	5.250	5.250	FA	98,438	262,500	08/07/2017	08/16/2077
302570-AW-6	NEXTERA ENERGY			1	2FE	1,520,780	89.7700	1,346,544	1,500,000	1,519,013	0	(120)	0	0	4.166	4.681	JAJO	15,970	69,816	03/15/2007	10/01/2066
744320-AM-4	PRUDENTIAL FINANCIAL			1,2	2FE	2,142,500	107.8760	2,157,523	2,000,000	2,066,627	0	(17,431)	0	0	5.625	4.571	JD	5,000	112,500	04/01/2015	06/15/2043
06738C-82-8	BARCLAYS BK		D	2	3FE	4,000,000	115.4110	4,616,440	4,000,000	4,000,000	0	0	0	0	6.278	6.278	JD	11,161	251,120	06/01/2005	12/15/2034
404280-BL-2	HSBC HOLDINGS PLC-SPONS		D	2	2FE	5,000,000	106.9820	5,349,080	5,000,000	5,000,000	0	0	0	0	6.000	6.000	MN	32,500	300,000	05/15/2017	05/22/2027
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						32,622,950	XXX	35,843,605	32,500,000	32,452,818	0	(38,712)	0	0	XXX	XXX	XXX	312,714	1,814,937	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			1,2	1FE	7,092,500	112.1220	7,848,540	7,000,000	7,048,622	0	(6,434)	0	0	6.613	6.471	JJ	213,453	462,910	08/18/2011	12/15/2055
89356B-AA-6	TRANSCANADA TRUST		A	2	2FE	4,000,000	104.5870	4,183,461	4,000,000	4,000,000	0	0	0	0	5.625	5.625	MN	25,625	225,000	05/13/2015	05/20/2075

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						11,092,500	XXX	12,032,001	11,000,000	11,048,622	0	(6,434)	0	0	XXX	XXX	XXX	239,078	687,910	XXX	XXX
4899999. Total - Hybrid Securities						43,715,450	XXX	47,875,606	43,500,000	43,501,440	0	(45,146)	0	0	XXX	XXX	XXX	551,792	2,502,847	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND				2	3,226,575	66.6700	3,666,850	0	3,666,850	570,350	0	0	0	0.000	0.000	N/A	0	136,845	03/20/2017	
5899999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						3,226,575	XXX	3,666,850	0	3,666,850	570,350	0	0	0	XXX	XXX	XXX	0	136,845	XXX	XXX
6099999. Subtotal - SVO Identified Funds						3,226,575	XXX	3,666,850	0	3,666,850	570,350	0	0	0	XXX	XXX	XXX	0	136,845	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						2,632,540,310	XXX	2,970,136,717	2,597,648,854	2,623,468,421	(80,890)	(1,241,490)	0	0	XXX	XXX	XXX	29,895,667	115,745,458	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						193,063,392	XXX	200,102,524	204,661,786	190,616,525	0	(650,399)	71,739	0	XXX	XXX	XXX	705,540	7,643,098	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						186,207,093	XXX	167,287,682	135,633,776	162,848,823	0	(5,111,447)	0	0	XXX	XXX	XXX	900,230	11,348,971	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						183,574,103	XXX	193,595,112	182,189,795	183,394,655	0	(40,597)	0	0	XXX	XXX	XXX	1,832,143	7,507,459	XXX	XXX
8099999. Total - SVO Identified Funds						3,226,575	XXX	3,666,850	0	3,666,850	570,350	0	0	0	XXX	XXX	XXX	0	136,845	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						3,198,611,473	XXX	3,534,788,885	3,120,134,211	3,163,995,274	489,460	(7,043,933)	71,739	0	XXX	XXX	XXX	33,333,580	142,381,831	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 Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation and Admini-strative Symbol	Date Acquired
48128B-62-2	JPMORGAN CHASE & CO PREFERRED			50,000.000	25.00		1,261,500	25.750	1,287,500	1,261,500	0	0	0	0	0	0	0	0	2FE	12/06/2019
665859-85-6	NORTHERN TRUST CORP PREFERRED			50,000.000	25.00		1,267,500	26.130	1,306,500	1,267,500	0	0	0	0	0	0	0	0	2FE	12/06/2019
74460W-57-8	PUBLIC STORAGE PFD			200,000.000	25.00		5,000,000	25.580	5,116,000	5,000,000	0	0	0	0	0	0	0	0	2FE	12/11/2019
74460W-73-5	PUBLIC STORAGE PFD			115,000.000	25.00		2,866,100	25.470	2,929,050	2,866,100	0	142,313	0	0	0	0	0	0	2FE	07/14/2016
74460W-75-0	PUBLIC STORAGE PFD			80,000.000	25.00		2,000,000	25.700	2,056,000	2,000,000	0	102,500	0	0	0	0	0	0	2FE	05/17/2016
74460W-80-0	PUBLIC STORAGE PFD			21,000.000	25.00		434,700	25.230	529,830	434,700	0	28,219	0	0	0	0	0	0	2FE	02/13/2014
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							12,829,800	XXX	13,224,880	12,829,800	0	273,032	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							12,829,800	XXX	13,224,880	12,829,800	0	273,032	0	0	0	0	0	0	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Columbus Life Insurance Company

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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation
025932-10-4	AMERICAN FINANCIAL GROUP			23,725.000	2,601,446	109.650	2,601,446	2,500,878	0	62,871	0	100,568	0	100,568	0	07/05/2019	
16119P-10-8	CHARTER COMMUNICATIONS INC-A			1,751.000	849,375	485.080	849,375	398,475	0	0	0	350,393	0	350,393	0	05/19/2016	
46625H-10-0	JP MORGAN CHASE & CO			100,080.000	13,951,152	139.400	13,951,152	13,159,519	0	0	0	791,633	0	791,633	0	11/26/2019	
760841-20-5	RESCAP LIQUIDATING TRUST			11,208.000	10,199	0.910	10,199	10,536	0	11,336	0	8,630	23,088	(14,458)	0	03/27/2014	
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS COMMON			279,486.000	17,160,440	61.400	17,160,440	16,802,698	0	34,936	0	357,742	0	357,742	0	11/26/2019	
88642R-10-9	TIDEWATER INC			42,506.000	819,516	19.280	819,516	789,336	0	0	0	368,952	362,576	6,376	0	08/02/2017	
902973-30-4	U S BANCORP			105,446.000	6,251,893	59.290	6,251,893	2,406,278	44,287	161,332	0	1,433,011	0	1,433,011	0	02/27/2001	
780259-10-7	ROYAL DUTCH SHELL PLC-ADR	LS	D	526,633.000	31,582,181	59.970	31,582,181	23,566,827	0	1,980,140	0	15,799	0	15,799	0	04/02/2009	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					73,226,202	XXX	73,226,202	59,634,547	44,287	2,250,615	0	3,426,728	385,664	3,041,064	0	XXX	XXX
31337#-10-5	FHLB CINCINNATI	RF		129,854.000	12,985,400	100.000	12,985,400	12,985,400	0	579,357	0	0	0	0	0	04/30/2019	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					12,985,400	XXX	12,985,400	12,985,400	0	579,357	0	0	0	0	0	XXX	XXX
024526-77-4	American Beacon Small Cap Value R6			4,272.706	103,912	24.320	103,912	107,619	0	1,904	0	18,202	0	18,202	0	12/31/2019	
025076-37-3	American Century Equity Income R6			186,933.702	1,708,574	9.140	1,708,574	1,673,867	0	123,959	0	229,928	0	229,928	0	12/31/2019	
298706-82-1	American Funds EuroPacific Gr R6			26,741.974	1,485,517	55.550	1,485,517	1,148,754	0	46,080	0	282,395	0	282,395	0	12/31/2019	
04314H-56-8	Artisan High Income Institutional			20,262.260	198,368	9.790	198,368	192,888	0	8,513	0	12,968	0	12,968	0	12/31/2019	
256201-10-4	Dodge & Cox Balanced Fund			3,023.419	307,179	101.600	307,179	309,560	0	7,912	0	25,185	0	25,185	0	12/31/2019	
411512-52-8	Harbor Capital Appreciation Retirement			59,245.450	4,484,881	75.700	4,484,881	4,364,101	0	369,716	0	816,402	0	816,402	0	12/31/2019	
4812C0-10-0	J P Morgan Core Bond R6			36,410.395	431,099	11.840	431,099	420,479	0	13,983	0	20,390	0	20,390	0	12/31/2019	
683974-60-4	Oppenheimer Developing Markets I			13,937.896	635,429	45.590	635,429	565,002	0	15,815	0	111,643	0	111,643	0	12/31/2019	
74254U-44-0	Principal Short-Term Income Inst			36,370.568	446,994	12.290	446,994	437,184	0	10,282	0	10,184	0	10,184	0	12/31/2019	
872797-30-3	T. Rowe Price I 2015 I			15,221.822	189,512	12.450	189,512	180,205	0	6,184	0	22,833	0	22,833	0	12/31/2019	
779562-20-6	T. Rowe Price New Horizons I			16,452.279	979,240	59.520	979,240	993,257	0	102,438	0	185,253	0	185,253	0	12/31/2019	
872797-84-0	T. Rowe Price Retirement Balanced I			2,769.342	32,623	11.780	32,623	30,898	0	983	0	3,462	0	3,462	0	12/31/2019	
872797-40-2	T. Rowe Price Retirement I 2020 I			27,134.701	351,937	12.970	351,937	329,472	0	12,810	0	46,129	0	46,129	0	12/31/2019	
872797-50-1	T. Rowe Price Retirement I 2025 I			39,625.517	529,793	13.370	529,793	502,585	0	19,062	0	76,081	0	76,081	0	12/31/2019	
872797-60-0	T. Rowe Price Retirement I 2030 I			15,262.914	207,728	13.610	207,728	196,362	0	8,322	0	31,289	0	31,289	0	12/31/2019	
872797-70-9	T. Rowe Price Retirement I 2035 I			92,794.669	1,288,918	13.890	1,288,918	1,214,557	0	51,655	0	205,076	0	205,076	0	12/31/2019	
872797-80-8	T. Rowe Price Retirement I 2040 I			2,104.546	29,527	14.030	29,527	27,838	0	1,267	0	4,819	0	4,819	0	12/31/2019	
872797-88-1	T. Rowe Price Retirement I 2045 I			183.214	2,600	14.190	2,600	2,460	0	108	0	438	0	438	0	12/31/2019	
872797-87-3	T. Rowe Price Retirement I 2050 I			274.733	3,885	14.140	3,885	3,660	0	167	0	648	0	648	0	12/31/2019	
872797-86-5	T. Rowe Price Retirement I 2055 I			2,194.205	31,311	14.270	31,311	29,117	0	1,241	0	5,332	0	5,332	0	12/31/2019	
872797-85-7	T. Rowe Price Retirement I 2060 I			933.782	13,344	14.290	13,344	12,423	0	442	0	901	0	901	0	12/31/2019	
89154X-52-6	Touchstone Mid Cap Growth Inst			64,520.888	2,183,387	33.840	2,183,387	1,639,730	0	139,576	0	543,266	0	543,266	0	12/31/2019	
89155T-64-9	Touchstone Mid Cap Institutional			21,878.529	879,079	40.180	879,079	788,578	0	19,933	0	215,066	0	215,066	0	12/31/2019	
922908-71-0	Vanguard 500 Index Fund - Admiral			11,479.903	3,422,618	298.140	3,422,618	2,447,506	0	63,126	0	765,710	0	765,710	0	12/31/2019	
921943-80-9	Vanguard Developed Markets Index Admiral			7,241.551	102,396	14.140	102,396	100,259	0	1,037	0	(74,593)	0	(74,593)	0	12/31/2019	
922908-64-5	Vanguard Mid Cap Index Fund - Admiral			5,440.852	1,200,578	220.660	1,200,578	854,706	0	18,334	0	269,975	0	269,975	0	12/31/2019	
921908-87-7	Vanguard Real Estate Index Admiral			427.569	56,260	131.580	56,260	55,439	0	699	0	11,057	0	11,057	0	12/31/2019	
922908-68-6	Vanguard Small Cap Index Fund - Admiral			11,434.289	907,540	79.370	907,540	687,249	0	12,857	0	184,549	0	184,549	0	12/31/2019	
921937-60-3	Vanguard Total Bond Market Index Admiral			12,898.955	142,533	11.050	142,533	139,357	0	2,849	0	7,739	0	7,739	0	12/31/2019	
92837F-44-1	Virtus Ceredex Mid-Cap Value Equity R6			21,462.126	277,291	12.920	277,291	271,865	0	15,581	0	56,875	0	56,875	0	12/31/2019	
9499999. Subtotal - Mutual Funds					22,634,053	XXX	22,634,053	19,726,977	0	1,076,835	0	4,089,202	0	4,089,202	0	XXX	XXX
9799999 - Total Common Stocks					108,845,655	XXX	108,845,655	92,346,924	44,287	3,906,807	0	7,515,930	385,664	7,130,266	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					121,675,455	XXX	122,070,535	105,176,724	44,287	4,179,839	0	7,515,930	385,664	7,130,266	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
36176F-Z5-0	G2 G2 765164 3.876% 10/20/61		12/01/2019	Various		547	547	0
36176F-Z9-2	G2 G2 765168 4.940% 11/20/61		09/01/2019	Interest Capitalization		46	46	0
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		12/01/2019	Various		2,469	2,469	0
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		11/01/2019	Various		8,857	8,857	0
690353-M8-7	OPIC 1.987% 02/15/28		03/06/2019	WELLS FARGO		2,600,000	2,600,000	3,285
912828-3W-8	U S TREASURY 2.750% 02/15/28		03/04/2019	Various		2,926,845	2,915,000	3,167
0599999. Subtotal - Bonds - U.S. Governments						5,538,764	5,526,919	6,452
74727P-BA-8	State of Qatar SOVEREIGN 4.000% 03/14/29	D	03/06/2019	DEUTSCHE BANK		4,982,450	5,000,000	0
917288-BK-7	REPUBLICA ORIENT URUGUAY SOVEREIGN 4.375% 01/23/31	D	01/16/2019	J P MORGAN SEC FIXED INC		1,549,276	1,561,377	0
1099999. Subtotal - Bonds - All Other Governments						6,531,726	6,561,377	0
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMILY HSG 1.820% 03/01/57		03/01/2019	STERN		1,800,000	1,800,000	0
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2019	Interest Capitalization		167,536	167,536	0
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		12/01/2019	Various		211,791	211,791	0
3137AV-NC-7	FHR FHR 4116 QZ 2.500% 10/15/41		12/01/2019	Various		55,912	55,912	0
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		12/01/2019	Interest Capitalization		168,481	168,481	0
31395W-VF-1	FHR FHR 3012 GZ 6.000% 08/15/35		12/01/2019	Various		58,406	58,406	0
40727T-DK-7	HAMILTON CO OH HLTH MEDICAL 3.756% 06/01/42		12/19/2019	RBC/DAIN		3,000,000	3,000,000	0
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.150% 07/31/28		03/06/2019	BARCLAYS		1,500,000	1,500,000	584
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.150% 11/26/20		10/22/2019	BARCLAYS		1,500,000	1,500,000	0
76252P-HJ-1	RIB FLOATER TRUST 2.150% 07/01/22		03/06/2019	BARCLAYS		1,500,000	1,500,000	584
3199999. Subtotal - Bonds - U.S. Special Revenues						9,962,126	9,962,126	1,168
010392-FN-3	ALABAMA POWER CO 2.800% 04/01/25		09/27/2019	KEY BANC-MCDONALD		1,019,090	1,000,000	0
02343U-AC-9	AMCOR FINANCE USA INC 3.625% 04/28/26		06/13/2019	Tax Free Exchange		1,007,451	1,000,000	0
02343U-AE-5	AMCOR FINANCE USA INC 4.500% 05/15/28		06/13/2019	Tax Free Exchange		5,001,296	5,000,000	0
02665W-CT-6	AMERICAN HONDA FINANCE 3.550% 01/12/24		01/10/2019	WELLS FARGO		4,998,650	5,000,000	0
03076K-AB-4	AMERIS BANCORP 4.250% 12/15/29		12/04/2019	SANDLER O'NEILL		2,000,000	2,000,000	0
032177-AJ-6	AMSTED INDUSTRIES 4.625% 05/15/30		12/09/2019	WELLS FARGO		1,894,000	1,894,000	0
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		05/15/2019	Various		6,609,003	7,000,000	99,089
037833-DN-7	APPLE INC 2.050% 09/11/26		09/04/2019	GOLDMAN SACHS		3,993,240	4,000,000	0
053773-BC-0	AVIS BUDGET CAR RENTAL 5.750% 07/15/27		06/19/2019	BANK of AMERICA SEC		2,000,000	2,000,000	0
05492M-AA-3	BCCFC 2019-1A A1 2.300% 10/20/20		10/10/2019	CREDIT SUISSE FIRST BOSTON		2,860,000	2,860,000	0
060505-FP-4	BANK OF AMERICA CORP 5.125% 12/29/49		06/17/2019	BANK of AMERICA SEC		10,000,000	10,000,000	0
06051G-HS-1	BANK OF AMERICA CORP 4.330% 03/15/50		03/12/2019	Various		4,000,000	4,000,000	0
065405-AD-4	BANK 2019-BN16 A3 3.741% 02/15/52		02/01/2019	WELLS FARGO		5,049,915	5,000,000	10,392
073685-AD-1	BEACON ESCROW CORP 4.875% 11/01/25		08/19/2019	WELLS FARGO		289,500	300,000	4,469
096630-AG-3	BOARDWALK PIPELINES LLC 4.800% 05/03/29		04/30/2019	STIFEL NICHOLAS		5,025,350	5,000,000	0
118230-AQ-4	BUCKEYE PARTNERS 3.950% 12/01/26		03/01/2019	J P MORGAN SEC FIXED INC		900,220	965,000	9,953
12527G-AF-0	CF INDUSTRIES INC 5.150% 03/15/34		07/15/2019	Various		733,808	756,000	12,230
125523-AA-8	CIGNA CORP 2.250% 03/17/20		08/20/2019	Tax Free Exchange		1,400,000	1,400,000	7,729
125523-AK-6	CIGNA CORP 4.900% 12/15/48		08/20/2019	Tax Free Exchange		4,989,588	5,000,000	49,681
125523-CE-8	CIGNA CORP 4.800% 07/15/46		10/09/2019	Tax Free Exchange		1,996,574	2,000,000	2,000
12636Y-AD-4	CRH AMERICA FINANCE INC 4.500% 04/04/48		12/11/2019	BARCLAYS		2,233,460	2,000,000	17,250
12663Q-AA-3	CVR PARTNERS/CVR NITROGE 9.250% 06/15/23		01/14/2019	JEFFERIES & CO		367,500	350,000	2,788
143905-AN-7	CARRIAGE SERVICES INC 6.625% 06/01/26		09/13/2019	BARCLAYS		309,041	300,000	5,156
149123-CG-4	CATERPILLAR INC 2.600% 09/19/29		09/16/2019	CITIGROUP GLOBAL MKTS		4,992,550	5,000,000	0
14913Q-2M-0	CATERPILLAR FINL SERVICE 2.420% 05/15/23		01/04/2019	AMHERST SECURITIES GROUP		1,574,128	1,600,000	7,503
166754-AN-1	CHEVRON PHILLIPS CHEM 2.659% 05/01/20		01/03/2019	US BANCORP		1,101,320	1,100,000	6,737
172967-MG-3	CITIGROUP 5.000% Perpet.		09/05/2019	CITIGROUP GLOBAL MKTS		2,000,000	2,000,000	0
18538R-AG-8	CLEARWATER PAPER CORP 4.500% 02/01/23		11/18/2019	SUMRIDGE PARTNERS		112,859	113,000	1,540
18538R-AH-6	CLEARWATER PAPER CORP 5.375% 02/01/25		10/22/2019	Various		120,554	125,000	917
191216-CM-0	COCA-COLA CO 2.125% 09/06/29		09/13/2019	MIZUHO SECURITIES USA INC		4,833,700	5,000,000	3,247
201723-AL-7	COMMERCIAL METALS CO 5.375% 07/15/27		06/13/2019	J P MORGAN SEC HI-YIELD		143,063	150,000	3,404
20338Q-AD-5	COMMSCOPE FINANCE LLC 6.000% 03/01/26		10/02/2019	RBC/DAIN		264,475	260,000	4,907
22025Y-AQ-3	CORRECTIONS CORP OF AMER 5.000% 10/15/22		10/03/2019	Various		168,000	168,000	3,953
225310-AN-1	CREDIT ACCEPTANC 5.125% 12/31/24		12/09/2019	WELLS FARGO		1,634,000	1,634,000	0
233046-AK-7	DNKN 2019-1A A2II 4.021% 05/20/49		03/20/2019	GUGGENHEIM CAPITAL MARKETS		5,000,000	5,000,000	0
233293-AP-4	DPL INC 4.350% 04/15/29		11/25/2019	RBC/DAIN		452,500	500,000	2,489
240019-BT-5	DAYTON POWER & LIGHT 3.950% 06/15/49		12/12/2019	SEAPORT GROUP LLC		5,166,850	5,000,000	549
25389J-AU-0	DIGITAL REALTY TRUST LP 3.600% 07/01/29		06/10/2019	J P MORGAN SEC FIXED INC		2,994,690	3,000,000	0
254687-DV-5	DISNEY 6.550% 03/15/33		11/18/2019	Tax Free Exchange		10,319,701	8,000,000	103,344
254687-ER-3	DISNEY 6.150% 02/15/41		11/18/2019	Tax Free Exchange		1,283,483	1,000,000	17,254
25470D-BA-6	DISCOVERY COMMUNICATIONS 3.500% 06/15/22		04/01/2019	Tax Free Exchange		4,954,401	5,000,000	0
26444H-AG-6	DUKE ENERGY FLORIDA LLC 2.167% 11/26/21		11/21/2019	PNC CAPITAL MARKETS		900,000	900,000	0
27890G-AB-6	ECLIPSE RESOURCES CORP 8.875% 07/15/23		04/26/2019	Various		3,423,484	3,570,000	86,301

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
29272W-AA-7	ENERGIZER HOLDINGS 6.375% 07/15/26		01/15/2019	Tax Free Exchange		446,000	446,000	14,927
29273R-BJ-7	ENERGY TRANSFER PARTNERS 6.125% 12/15/45		10/02/2019	J P MORGAN SEC FIXED INC		11,723,100	10,000,000	185,451
302491-AV-7	FMC CORP 4.500% 10/01/49		09/17/2019	CITIGROUP GLOBAL MKTS		1,998,980	2,000,000	0
337738-AV-0	FISERV INC 4.400% 07/01/49		12/04/2019	RBC/DAIN		2,240,320	2,000,000	39,600
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		08/29/2019	Various		411,875	400,000	10,635
35137L-AE-5	FOX CORP 5.576% 01/25/49		01/15/2019	Various		5,034,400	5,000,000	0
35671D-CD-5	FREEPORT-MC C&G 5.250% 09/01/29		08/01/2019	Various		598,000	598,000	0
36159R-AK-9	GEO GROUP INC 5.875% 01/15/22		06/25/2019	US BANCORP		517,353	518,000	13,695
37045V-AT-7	GENERAL MOTORS CO 5.950% 04/01/49		04/29/2019	MORGAN STANLEY FIXED INC		5,221,000	5,000,000	24,792
37954F-AF-1	GLOBAL PART/GLP FINANCE 7.000% 08/01/27		07/24/2019	BANK of AMERICA SEC		903,000	903,000	0
40010P-AA-6	GRUBHUB HOLDINGS INC 5.500% 07/01/27		10/29/2019	Various		1,578,119	1,666,000	35,888
40390D-AA-3	HLF FIN SARL LLC/HERBALI 7.250% 08/15/26		08/28/2019	JEFFERIES & CO		198,500	200,000	604
404119-BW-8	HCA INC 5.875% 02/01/29		01/17/2019	UBS WARBURG		160,000	160,000	0
41161E-AA-6	HARBORWALK FUNDING 5.077% 02/15/69		02/28/2019	CREDIT SUISSE FIRST BOSTON		5,000,000	5,000,000	0
44891A-BC-0	HYUNDAI CAPITAL AMERICA 2.850% 11/01/22		10/28/2019	BARCLAYS		4,999,450	5,000,000	0
454889-AR-7	INDIANA MICHIGAN POWER 3.750% 07/01/47		12/05/2019	MITSUBISHI UFJ SECURITIES		1,068,570	1,000,000	16,458
46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50		11/22/2019	J P MORGAN SEC FIXED INC		7,098,438	7,000,000	17,014
501044-DF-5	KROGER CO 3.875% 10/15/46		12/02/2019	CITIGROUP GLOBAL MKTS		4,326,149	4,451,000	23,476
501044-DL-2	KROGER CO 4.500% 01/15/29		01/07/2019	JEFFERIES & CO		2,980,440	3,000,000	0
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		05/01/2019	Interest Capitalization		399	399	0
548661-CX-3	LOWES COMPANIES 4.650% 04/15/42		06/20/2019	KEY BANC-MCDONALD		926,831	871,000	7,763
548661-DS-3	LOWES COMPANIES 4.550% 04/05/49		04/03/2019	GOLDMAN SACHS		2,489,450	2,500,000	0
553777-AA-1	MTS SYSTEMS CORP 5.750% 08/15/27		07/11/2019	WELLS FARGO		192,000	192,000	0
571676-AB-1	MARS INC 3.200% 04/01/30		08/22/2019	CITIGROUP GLOBAL MKTS		1,132,234	1,064,000	13,903
571676-AD-7	MARS INC 3.875% 04/01/39		03/26/2019	BANK of AMERICA SEC		4,993,750	5,000,000	0
571903-AL-7	MARRIOTT INTERNATIONAL-CL A 3.375% 10/15/20		10/29/2019	MORGAN STANLEY FIXED INC		3,312,013	3,280,000	4,920
577081-BB-7	MATTEL INC 6.750% 12/31/25		06/26/2019	MORGAN STANLEY HI-YLD		512,375	500,000	16,669
577081-BD-3	MATTEL INC 5.875% 12/15/27		11/18/2019	BANK of AMERICA SEC		91,267	92,000	0
58013M-FF-6	MCDONALD'S CORP 3.800% 04/01/28		01/08/2019	STIFEL NICHOLAS		2,148,146	2,200,000	22,990
58933Y-AV-7	MERCK & CO INC 3.900% 03/07/39		03/05/2019	MORGAN STANLEY FIXED INC		4,947,900	5,000,000	0
59217G-CY-3	MET LIFE GLOB 0.000% 05/28/21		05/22/2019	TD SECURITIES		1,800,000	1,800,000	0
599808-BE-1	MCMLT 2015-2 M2 3.870% 09/25/57		01/16/2019	GOLDMAN SACHS		3,773,278	3,778,000	6,886
599809-CQ-1	MCMLT 2015-1 B2 3.812% 06/25/56		04/25/2019	J P MORGAN SEC FIXED INC		550,859	550,000	1,652
629394-AA-5	NTC CAPITAL I 2.521% 01/15/27		09/03/2019	Various		4,579,199	4,891,000	19,336
629398-AA-6	NTC CAPITAL II 2.591% 04/15/27		08/29/2019	J P MORGAN SEC FIXED INC		3,172,015	3,388,000	13,615
644274-AF-9	NEW ENTERPRISE STONE & L 6.250% 03/15/26		08/28/2019	JEFFERIES & CO		82,000	80,000	2,292
655844-CC-0	NORFOLK SOUTHERN CORP 4.100% 05/15/49		04/29/2019	CITIGROUP GLOBAL MKTS		1,985,280	2,000,000	0
655844-CD-8	NORFOLK SOUTHERN CORP 3.400% 11/01/49		10/24/2019	WELLS FARGO		4,954,450	5,000,000	0
680665-AL-0	OLIN CORPORATION 5.625% 08/01/29		07/11/2019	J P MORGAN SEC HI-YIELD		1,565,000	1,565,000	0
68235P-AF-5	ONE GAS INC 4.658% 02/01/44		12/04/2019	Various		548,654	450,000	7,278
69073T-AS-2	OWENS-BROCKWAY GLASS 6.375% 08/15/25		10/29/2019	Various		1,228,168	1,167,000	15,706
702150-AD-5	PARTY CITY HOLDINGS INC 6.625% 08/01/26		06/13/2019	JEFFERIES & CO		759,375	750,000	18,771
713448-EG-9	PEPSICO INC 7.000% 03/01/29		01/04/2019	Tax Free Exchange		1,251,790	1,000,000	0
719245-AD-4	PHOTO HOLDINGS MERGER SU 8.500% 10/01/26		10/01/2019	CITIGROUP GLOBAL MKTS		1,550,516	1,643,000	0
71951Q-AA-0	PHYSICIANS REALTY LP 4.300% 03/15/27		07/08/2019	US BANCORP		2,263,869	2,190,000	30,082
72703P-AC-7	PLNT 2019-1A A2 3.858% 12/05/49		11/20/2019	GUGGENHEIM CAPITAL MARKETS		5,000,000	5,000,000	0
730481-AJ-7	J.B. POINDEXTER & CO 7.125% 04/15/26		09/05/2019	JEFFERIES & CO		149,588	145,000	4,108
737446-AP-9	POST HOLDINGS INC 5.500% 12/15/29		07/03/2019	JEFFERIES & CO		201,500	200,000	153
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		11/27/2019	AMHERST SECURITIES GROUP		8,046,250	8,000,000	22,667
744448-CE-9	PUBLIC SERVICE COLORADO 4.750% 08/15/41		09/13/2019	MITSUBISHI UFJ SECURITIES		2,090,270	1,750,000	7,389
744448-CJ-8	PUBLIC SERVICE COLORADO 3.950% 03/15/43		01/15/2019	KEY BANC-MCDONALD		4,663,550	5,000,000	66,931
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		06/01/2019	Interest Capitalization		0	0	0
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		05/01/2019	Interest Capitalization		10	12	0
77340R-AM-9	ROCKIES EXPRESS PIPELINE 6.875% 04/15/40		06/21/2019	MORGAN STANLEY FIXED INC		3,315,720	3,000,000	40,104
78572X-AG-6	SABRA HEALTH/CAPTL CORP 3.900% 10/15/29		09/26/2019	WELLS FARGO		1,969,800	2,000,000	0
811054-AG-0	E.W. SCRIPPS CO 5.125% 05/15/25		07/02/2019	CITIGROUP GLOBAL MKTS		337,438	350,000	2,420
816851-BD-0	SEMPRA ENERGY 2.501% 01/15/21		08/14/2019	FIFTH THIRD SECURITIES		648,746	650,000	1,620
824348-AQ-9	SHERWIN-WILLIAMS CO/THE 4.000% 12/15/42		06/20/2019	J P MORGAN SEC FIXED INC		4,966,415	5,090,000	5,090
832696-AM-0	SMUCKER JM CO 4.250% 03/15/35		12/04/2019	BARCLAYS		1,090,840	1,000,000	9,563
832696-AP-3	SMUCKER JM CO 4.375% 03/15/45		12/09/2019	RBC/DAIN		4,782,376	4,340,000	45,359
87612E-BH-8	TARGET CORP 3.375% 04/15/29		03/18/2019	BARCLAYS		4,999,500	5,000,000	0
877249-AD-4	TAYLOR MORRISON 5.625% 03/01/24		02/06/2019	RBC/DAIN		626,460	636,000	15,602
87724R-AB-8	TAYLOR MORRISON COMM 5.750% 01/15/28		07/18/2019	Various		753,000	753,000	0
88033G-DA-5	TENET HEALTHCARE 5.125% 11/01/27		08/12/2019	Various		612,000	612,000	0
89177J-AC-2	TPMT 2019-2 M1 3.750% 12/25/58		08/26/2019	J P MORGAN SEC FIXED INC		5,368,750	5,000,000	14,063

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89236T-FS-9	TOYOTA 3.350% 01/08/24		01/03/2019	J P MORGAN SEC FIXED INC		4,998,650	5,000,000	0
89832Q-AD-1	TRUIST FINANCIAL CORP 4.800% Perpet.		12/09/2019	Tax Free Exchange		5,000,000	5,000,000	86,667
90171V-AA-3	TRWH 6.750% 06/01/27		06/18/2019	JEFFERIES & CO		729,400	700,000	5,250
902494-BK-8	TYSON FOODS INC 4.350% 03/01/29		02/13/2019	MORGAN STANLEY FIXED INC		6,998,740	7,000,000	0
90265E-AM-2	UDR INC 3.500% 07/01/27		02/15/2019	WELLS FARGO		6,750,100	7,000,000	33,347
90276Y-AF-0	UBSCM 2019-C16 XA 1.562% 04/15/52		03/28/2019	UBS WARBURG		11,327,230	0	64,979
907818-FF-0	UNION PACIFIC CORP 3.839% 03/20/60		10/30/2019	Taxable Exchange		5,991,420	5,000,000	0
94974B-GF-1	WELLS FARGO CO 2.150% 01/30/20		01/16/2019	FIFTH THIRD SECURITIES		445,928	450,000	4,515
95000U-2D-4	WELLS FARGO & COMPANY 4.150% 01/24/29		01/16/2019	WELLS FARGO		12,976,860	13,000,000	0
95001T-BH-7	WFMBS 2019-1 B1 4.050% 11/25/48		03/06/2019	WELLS FARGO		5,021,423	4,982,883	3,937
95058X-AH-1	WEN 2019-1A A2II 4.080% 06/15/49		06/13/2019	GUGGENHEIM CAPITAL MARKETS		5,000,000	5,000,000	0
962178-AN-9	TRI POINTE GROUP / HOMES 5.875% 06/15/24		02/07/2019	RBC/DAIN		621,370	636,000	5,812
443628-AG-7	HUDBAY MINERALS INC 7.625% 01/15/25	A	10/29/2019	J P MORGAN SEC HI-YIELD		794,375	775,000	17,400
448055-AP-8	HUSKY ENERGY INC 4.400% 04/15/29	A	03/13/2019	J P MORGAN SEC FIXED INC		1,998,780	2,000,000	0
66977W-AP-4	NOVA CHEMICALS CORP 5.000% 05/01/25	A	02/06/2019	BARCLAYS		294,150	318,000	4,284
68245X-AJ-8	BURGER KING 4.375% 01/15/28	A	11/14/2019	MORGAN STANLEY HI-YLD		355,000	355,000	0
68327L-AC-0	CADILLAC FAIRVIEW PRP TR 4.125% 02/01/29	A	01/28/2019	GOLDMAN SACHS		4,993,100	5,000,000	0
70137T-AP-0	PARKLAND FUEL CORP 5.875% 07/15/27	A	06/25/2019	J P MORGAN SEC HI-YIELD		700,000	700,000	0
89114Q-CC-0	TORONTO DOMINION BANK 2.170% 03/17/21	A	09/10/2019	TD SECURITIES		3,600,000	3,600,000	0
91831A-AB-7	VRX ESCROW CORP 5.875% 05/15/23	A	01/23/2019	JEFFERIES & CO		547,280	568,000	6,451
00687Y-AA-3	ADIENT GLOBAL HOLDINGS 4.875% 08/15/26	D	01/11/2019	GOLDMAN SACHS		156,500	200,000	4,063
00772B-AQ-4	AERCAP 4.625% 10/30/20	D	10/29/2019	GOLDMAN SACHS		2,340,708	2,285,000	0
00913R-AD-8	AIR LIQUIDE FINANCE 2.500% 09/27/26	D	02/14/2019	DEUTSCHE BANK		1,097,342	1,173,000	11,567
02154C-AE-3	ALTICE FINANCING SA 7.500% 05/15/26	D	09/03/2019	Various		714,875	700,000	17,917
13323A-AB-6	CAMELOT FINANCE SA 4.500% 11/01/26	D	10/25/2019	CITIGROUP GLOBAL MKTS		1,819,000	1,819,000	0
151290-BV-4	CEMEX SAB-SPONS ADR 5.450% 11/19/29	D	11/12/2019	BANK of AMERICA SEC		700,000	700,000	0
23291K-AJ-4	DH EUROPE FINANCE II 3.250% 11/15/39	D	10/31/2019	US BANCORP		5,101,100	5,000,000	0
268317-AU-8	ELECTRICITE DE FRANCE 4.500% 09/21/28	D	07/09/2019	BARCLAYS		6,580,980	6,000,000	82,500
50066A-AP-8	KOREA GAS CORP 2.875% 07/16/29	D	07/09/2019	CITIGROUP GLOBAL MKTS		1,982,300	2,000,000	0
50201D-AA-1	LIKAK 6.750% 10/15/27	D	10/22/2019	J P MORGAN SEC HI-YIELD		565,000	565,000	0
603051-AA-1	MINERAL RESOURCES LTD 8.125% 05/01/27	D	04/12/2019	J P MORGAN SEC HI-YIELD		1,852,000	1,852,000	0
67052N-AA-3	NUFARM AUSTRALIA/AMERICA 5.750% 04/30/26	D	08/21/2019	UBS WARBURG		189,000	200,000	3,584
71568P-AJ-8	PERUSAHAAN LISTRIK NEGAR 3.875% 07/17/29	D	07/10/2019	HONG KONG SHANGHAI BK		2,484,625	2,500,000	0
71647N-AZ-2	PETROBRAS GLOBAL FINANCE 5.750% 02/01/29	D	03/13/2019	HONG KONG SHANGHAI BK		8,910,000	9,000,000	63,250
71654Q-CW-0	PETROLEOS MEXICANOS 7.690% 01/23/50	D	09/27/2019	Taxable Exchange		844,789	812,000	0
78010X-AE-1	ROYAL BK OF SCOTLAND PLC 5.625% 08/24/20	D	10/30/2019	RBS GREENWICH CAPITAL		1,336,517	1,300,000	13,609
80414L-2E-4	SAUDI ARABIAN OIL CO 4.250% 04/16/39	D	04/09/2019	J P MORGAN SEC FIXED INC		991,610	1,000,000	0
88032W-AN-6	TENCENT HOLDINGS LTD 3.975% 04/11/29	D	04/03/2019	DEUTSCHE BANK		4,998,350	5,000,000	0
92917R-AE-9	VOYA 2019-2A B 3.684% 07/20/32	D	06/20/2019	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	0
980236-AQ-6	WOODSIDE FINANCE LTD 4.500% 03/04/29	D	02/25/2019	CITIGROUP GLOBAL MKTS		4,990,850	5,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						408,853,521	390,955,294	1,691,486
26441C-BG-9	DUKE ENERGY 4.875% Perpet.		09/09/2019	SUMRIDGE PARTNERS		2,015,000	2,000,000	0
4899999. Subtotal - Bonds - Hybrid Securities						2,015,000	2,000,000	0
8399997. Total - Bonds - Part 3						432,901,137	415,005,716	1,699,106
8399998. Total - Bonds - Part 5						61,891,841	59,073,878	182,587
8399999. Total - Bonds						494,792,978	474,079,594	1,881,693
48128B-62-2	JPMORGAN CHASE & CO PREFERRED		12/06/2019	J P MORGAN SEC FIXED INC	50,000.000	1,261,500	0.00	0
665859-85-6	NORTHERN TRUST CORP PREFERRED		12/06/2019	J P MORGAN SEC FIXED INC	50,000.000	1,267,500	0.00	0
74460W-57-8	PUBLIC STORAGE PFD		12/11/2019	WELLS FARGO	200,000.000	5,000,000	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						7,529,000	XXX	0
8999997. Total - Preferred Stocks - Part 3						7,529,000	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						7,529,000	XXX	0
025932-10-4	AMERICAN FINANCIAL GROUP		07/05/2019	INVESTMENT TECHNOLOGY GROUP	23,725.000	2,500,878		0
46625H-10-0	JP MORGAN CHASE & CO		11/26/2019	W-S Core Classic 0300000	100,080.000	13,159,519		0
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS COMMON		11/26/2019	W-S Core Classic 0300000	279,486.000	16,802,698		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						32,463,095	XXX	0
31337#-10-5	FHLB CINCINNATI		04/30/2019	PRIVATE PLACEMENT	16,340.000	1,634,000		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,634,000	XXX	0
024526-77-4	American Beacon Small Cap Value R6		12/31/2019	VARIOUS	7,471.000	149,870		0
025076-37-3	American Century Equity Income R6		12/31/2019	VARIOUS	23,200.000	183,512		0
298706-82-1	American Funds EuroPacific Gr R6		12/31/2019	VARIOUS	3,937.000	177,147		0

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04314H-56-8	Artisan High Income Institutional		12/31/2019	VARIOUS	9,364.000	85,683		0
256201-10-4	Dodge & Cox Balanced Fund		12/31/2019	VARIOUS	3,030.000	282,653		0
411512-52-8	Harbor Capital Appreciation Retirement		12/31/2019	VARIOUS	11,884.000	735,847		0
4812C0-10-0	J P Morgan Core Bond R6		12/31/2019	VARIOUS	2,961.000	33,401		0
683974-60-4	Oppenheimer Developing Markets I		12/31/2019	VARIOUS	7,314.000	274,861		0
74254U-44-0	Principal Short-Term Income Inst		12/31/2019	VARIOUS	4,385.000	52,659		0
872797-30-3	T. Rowe Price I 2015 I		12/31/2019	VARIOUS	595.000	6,512		0
779562-20-6	T. Rowe Price New Horizons I		12/31/2019	VARIOUS	7,230.000	348,938		0
872797-84-0	T. Rowe Price Retirement Balanced I		12/31/2019	VARIOUS	253.000	2,666		0
872797-40-2	T. Rowe Price Retirement I 2020 I		12/31/2019	VARIOUS	1,264.000	14,241		0
872797-50-1	T. Rowe Price Retirement I 2025 I		12/31/2019	VARIOUS	8,606.000	98,534		0
872797-60-0	T. Rowe Price Retirement I 2030 I		12/31/2019	VARIOUS	3,250.000	37,568		0
872797-70-9	T. Rowe Price Retirement I 2035 I		12/31/2019	VARIOUS	4,828.000	56,390		0
872797-80-8	T. Rowe Price Retirement I 2040 I		12/31/2019	VARIOUS	575.000	6,753		0
872797-88-1	T. Rowe Price Retirement I 2045 I		12/31/2019	VARIOUS	149.000	1,761		0
872797-87-3	T. Rowe Price Retirement I 2050 I		12/31/2019	VARIOUS	72.000	846		0
872797-86-5	T. Rowe Price Retirement I 2055 I		12/31/2019	VARIOUS	252.000	2,978		0
872797-85-7	T. Rowe Price Retirement I 2060 I		12/31/2019	VARIOUS	934.000	12,442		0
89154X-52-6	Touchstone Mid Cap Growth Inst		12/31/2019	VARIOUS	20,323.000	516,612		0
89155T-64-9	Touchstone Mid Cap Institutional		12/31/2019	VARIOUS	12,759.000	387,245		0
922908-71-0	Vanguard 500 Index Fund - Admiral		12/31/2019	VARIOUS	1,852.000	428,672		0
921943-80-9	Vanguard Developed Markets Index Admiral		12/31/2019	VARIOUS	7,242.000	176,988		0
922908-64-5	Vanguard Mid Cap Index Fund - Admiral		12/31/2019	VARIOUS	288.000	49,276		0
921908-87-7	Vanguard Real Estate Index Admiral		12/31/2019	VARIOUS	1,208.000	127,682		0
922908-68-6	Vanguard Small Cap Index Fund - Admiral		12/31/2019	VARIOUS	1,066.000	67,434		0
921937-60-3	Vanguard Total Bond Market Index Admiral		12/31/2019	VARIOUS	4,616.000	48,236		0
92837F-44-1	Virtus Ceredex Mid-Cap Value Equity R6		12/31/2019	VARIOUS	7,916.000	81,301		0
9499999. Subtotal - Common Stocks - Mutual Funds						4,448,708	XXX	0
9799997. Total - Common Stocks - Part 3						38,545,803	XXX	0
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						38,545,803	XXX	0
9899999. Total - Preferred and Common Stocks						46,074,803	XXX	0
9999999 - Totals						540,867,781	XXX	1,881,693

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36176F-Z5-0	G2 G2 765164 3.876% 10/20/61		08/01/2019	Paydown		146,575	146,575	157,804	146,951	0	(376)	0	(376)	0	146,575	0	0	0	1,722	10/20/2061
36176F-Z9-2	G2 G2 765168 4.940% 11/20/61		12/01/2019	Paydown		213,108	213,108	228,156	212,661	0	447	0	447	0	213,108	0	0	0	2,281	11/20/2061
36203C-E4-0	GNMA GN 344955 7.500% 08/15/23		12/01/2019	Paydown		675	675	649	661	0	15	0	15	0	675	0	0	0	28	08/15/2023
36203G-JY-0	GNMA GN 348679 7.500% 05/15/23		12/01/2019	Paydown		7,402	7,402	7,110	7,247	0	155	0	155	0	7,402	0	0	0	281	05/15/2023
36206M-ZZ-3	GNMA 30 YR GN 415760 7.500% 11/15/25		12/01/2019	Paydown		2,062	2,062	2,035	2,043	0	19	0	19	0	2,062	0	0	0	84	11/15/2025
36206W-B2-0	GNMA 30 YR GN 423157 7.500% 10/15/29		12/01/2019	Paydown		769	769	770	769	0	0	0	0	0	769	0	0	0	32	10/15/2029
36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28		12/01/2019	Paydown		8,887	8,887	9,012	8,962	0	(75)	0	(75)	0	8,887	0	0	0	316	12/15/2028
36209C-6Y-7	GNMA 30 YR GN 468087 7.000% 07/15/28		12/01/2019	Paydown		4,261	4,261	4,323	4,302	0	(41)	0	(41)	0	4,261	0	0	0	162	07/15/2028
36209D-JJ-4	GNMA 30 YR GN 468365 6.500% 05/15/29		12/01/2019	Paydown		331	331	331	330	0	0	0	0	0	331	0	0	0	12	05/15/2029
36209V-MH-4	GNMA GN 482860 6.500% 12/15/28		12/01/2019	Paydown		537	537	544	541	0	(5)	0	(5)	0	537	0	0	0	19	12/15/2028
36209V-NQ-3	GNMA GN 482899 6.500% 01/15/29		12/01/2019	Paydown		1,476	1,476	1,476	1,475	0	1	0	1	0	1,476	0	0	0	48	01/15/2029
36210J-TB-4	GNMA 30 YR GN 493846 6.500% 03/15/29		12/01/2019	Paydown		569	569	569	569	0	0	0	0	0	569	0	0	0	20	03/15/2029
36210K-VU-6	GNMA 30 YR GN 494827 8.000% 03/15/30		12/01/2019	Paydown		2,856	2,856	2,844	2,845	0	12	0	12	0	2,856	0	0	0	126	03/15/2030
36210Y-DP-7	GNMA 30 YR GN 506010 7.500% 10/15/29		12/01/2019	Paydown		3,195	3,195	3,198	3,196	0	0	0	0	0	3,195	0	0	0	130	10/15/2029
36211B-LY-8	GNMA 30 YR GN 508043 6.500% 06/15/29		12/01/2019	Paydown		3,329	3,329	3,218	3,249	0	80	0	80	0	3,329	0	0	0	119	06/15/2029
36211T-UE-3	GNMA 30 YR GN 522681 8.000% 03/15/30		12/01/2019	Paydown		413	413	411	411	0	2	0	2	0	413	0	0	0	18	03/15/2030
36230U-YF-0	G2 4.390% 09/20/61		03/01/2019	Paydown		94,152	94,152	101,376	93,861	0	292	0	292	0	94,152	0	0	0	425	09/20/2061
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		02/01/2019	Paydown		49,337	49,337	53,084	49,567	0	(230)	0	(230)	0	49,337	0	0	0	370	10/20/2061
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		12/01/2019	Paydown		562,621	562,632	574,739	562,577	0	44	0	44	0	562,621	0	0	0	14,940	11/20/2060
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		12/01/2019	Paydown		32,742	32,742	32,317	32,470	0	273	0	273	0	32,742	0	0	0	1,147	12/20/2031
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		12/01/2019	Paydown		192,956	192,956	192,956	192,956	0	0	0	0	0	192,956	0	0	0	5,761	03/20/2033
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		12/01/2019	Paydown		151,284	151,284	149,700	150,446	0	838	0	838	0	151,284	0	0	0	5,499	09/16/2042
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		04/01/2019	Paydown		33,105	33,105	34,026	33,035	0	70	0	70	0	33,105	0	0	0	395	05/16/2032
38373X-EK-8	GNMA - CMO 2002-45 Z 6.000% 06/20/32		10/01/2019	Paydown		868,119	868,119	795,027	830,047	0	38,072	0	38,072	0	868,119	0	0	0	41,081	06/20/2032
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.604% 02/16/44		12/01/2019	Paydown		881,816	881,816	850,989	859,878	0	21,938	0	21,938	0	881,816	0	0	0	4,793	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z 6.297% 11/16/42		12/01/2019	Paydown		5,273	5,273	5,064	5,275	0	(2)	0	(2)	0	5,273	0	0	0	182	11/16/2042
38376G-P3-8	GNR 2011-53 B 3.934% 05/16/51		12/01/2019	Paydown		101,501	101,501	113,193	107,938	0	(6,437)	0	(6,437)	0	101,501	0	0	0	2,824	05/16/2051
38376G-WD-8	GNR 2010-122 IO 0.296% 02/16/44		12/01/2019	Paydown		0	0	12,680	4,171	0	(4,171)	0	(4,171)	0	0	0	0	0	1,696	02/16/2044
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		12/01/2019	Paydown		65,312	65,312	68,118	66,290	0	(978)	0	(978)	0	65,312	0	0	0	1,603	08/20/2026
38378B-TK-5	GNR 2012-53 IO 0.922% 03/16/47		12/01/2019	Paydown		0	0	55,233	14,982	0	(14,982)	0	(14,982)	0	0	0	0	0	4,416	03/16/2047
38378K-DQ-9	GNR 2013-46 IO 1.113% 08/16/42		12/01/2019	Paydown		0	0	861,262	263,336	0	(263,336)	0	(263,336)	0	0	0	0	0	226,691	08/16/2042
690353-2K-2	OPIC 1.543% 02/15/28		08/15/2019	Redemption 100.0000		195,438	195,438	195,438	195,438	0	0	0	0	0	195,438	0	0	0	2,324	02/15/2028
690353-C9-6	OPIC 1.624% 01/15/30		10/15/2019	Redemption 100.0000		422,642	422,642	422,642	422,642	0	0	0	0	0	422,642	0	0	0	32,050	01/15/2030
690353-D9-5	OPIC 1.543% 10/10/25		10/10/2019	Redemption 100.0000		123,276	123,276	123,276	123,276	0	0	0	0	0	123,276	0	0	0	2,284	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate 1.543% 09/15/22		12/16/2019	Redemption 100.0000		109,200	109,200	109,200	109,200	0	0	0	0	0	109,200	0	0	0	1,620	09/15/2022
690353-M8-7	OPIC 1.987% 02/15/28		11/15/2019	Redemption 100.0000		550,000	550,000	550,000	550,000	0	0	0	0	0	550,000	0	0	0	8,463	02/15/2028
912828-C2-4	U S TREASURY 1.500% 02/28/19		02/28/2019	Maturity		2,895,000	2,895,000	2,897,229	2,895,051	0	(51)	0	(51)	0	2,895,000	0	0	0	21,713	02/28/2019
0599999. Subtotal - Bonds - U.S. Governments						7,730,219	7,730,230	8,619,999	7,958,648	0	(228,426)	0	(228,426)	0	7,730,219	0	0	0	385,675	XXX
760942-BB-7	REPUBLICA ORIENT URUGUAY SOVEREIGN 4.375% 10/27/27	D	01/16/2019	JP MORGAN SEC FIXED INC		2,556,875	2,500,000	2,682,375	2,648,714	0	(849)	0	(849)	0	2,647,865	0	(90,990)	(90,990)	25,825	10/27/2027
1099999. Subtotal - Bonds - All Other Governments						2,556,875	2,500,000	2,682,375	2,648,714	0	(849)	0	(849)	0	2,647,865	0	(90,990)	(90,990)	25,825	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		12/04/2019	Redemption 100.0000		539,511	539,511	539,511	539,511	0	0	0	0	0	539,511	0	0	0	4,159	07/01/2043
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		05/16/2019	RAYMOND JAMES		403,317	407,391	407,391	407,391	0	0	0	0	0	407,391	0	(4,074)	(4,074)	5,546	02/01/2042
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/03/2019	Redemption 100.0000		26,578	26,578	26,578	26,578	0	0	0	0	0	26,578	0	0	0	210	02/01/2042
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		05/16/2019	RAYMOND JAMES		345,948	350,327	349,014	349,194	0	13	0	13	0	349,207	0	(3,258)	(3,258)	4,769	02/01/2042
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		05/01/2019	Redemption 100.0000		12,899	12,899	12,851	12,857	0	42	0	42	0	12,899	0	0	0	106	02/01/2042

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
196479-XM-6	COLORADO HSG FIN AUTH 3.193% 11/01/27		02/02/2019	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	319	11/01/2027
31283C-AH-9	FHS 290 200 2.000% 11/15/32		07/16/2019	280 Securities		413,608	422,993	425,637	424,947	0	(184)	0	(184)	0	424,764	0	(11,155)	(11,155)	5,358	11/15/2032
31283C-AH-9	FHS 290 200 2.000% 11/15/32		07/01/2019	Paydown		42,317	42,317	42,581	42,512	0	(195)	0	(195)	0	42,317	0	0	0	324	11/15/2032
3128MT-PK-8	FGCI FG H01326 5.500% 08/01/35		12/01/2019	Paydown		66,774	66,774	66,435	66,462	0	312	0	312	0	66,774	0	0	0	3,150	08/01/2035
3128PP-MF-7	FGLMC FG J10358 4.500% 07/01/24		12/01/2019	Paydown		19,941	19,941	20,327	20,136	0	(195)	0	(195)	0	19,941	0	0	0	492	07/01/2024
3128PQ-QX-2	FGLMC FG J11370 4.000% 12/01/24		12/01/2019	Paydown		133,621	133,621	136,638	135,238	0	(1,617)	0	(1,617)	0	133,621	0	0	0	2,882	12/01/2024
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		12/01/2019	Paydown		30,544	30,544	31,708	31,219	0	(675)	0	(675)	0	30,544	0	0	0	677	05/01/2025
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		12/01/2019	Paydown		81,364	81,364	86,500	84,528	0	(3,164)	0	(3,164)	0	81,364	0	0	0	1,775	06/01/2025
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		12/01/2019	Paydown		57,393	57,393	61,016	59,640	0	(2,247)	0	(2,247)	0	57,393	0	0	0	1,468	07/01/2025
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		12/01/2019	Paydown		214,390	214,390	210,504	211,132	0	3,258	0	3,258	0	214,390	0	0	0	3,236	07/01/2033
31339D-A6-5	FHR FHR 2417 ZX 8.500% 01/15/32		12/01/2019	Paydown		107,348	107,348	117,393	112,207	0	(4,859)	0	(4,859)	0	107,348	0	0	0	4,002	01/15/2032
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		12/01/2019	Paydown		247,347	247,347	244,255	244,731	0	2,616	0	2,616	0	247,347	0	0	0	3,560	02/25/2032
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		12/01/2019	Paydown		807	807	821	819	0	(12)	0	(12)	0	807	0	0	0	25	10/01/2035
31374A-HS-2	FNMA FN 308141 8.000% 04/01/25		12/01/2019	Paydown		6,912	6,912	6,874	6,874	0	39	0	39	0	6,912	0	0	0	303	04/01/2025
31374Q-XD-2	FNMA FN 321176 7.500% 09/01/25		12/01/2019	Paydown		8,455	8,455	8,418	8,416	0	39	0	39	0	8,455	0	0	0	348	09/01/2025
3137A2-YK-1	FHMS FHR 3763 JM 4.000% 12/15/38		12/01/2019	Paydown		394,642	394,642	388,167	392,088	0	2,554	0	2,554	0	394,642	0	0	0	10,469	12/15/2038
3137A3-KF-5	FHR FHR 3753 DB 3.500% 11/15/37		12/01/2019	Paydown		115,754	115,754	110,328	114,932	0	822	0	822	0	115,754	0	0	0	2,399	11/15/2037
3137A6-B2-7	FHR FHMS K010 A2 4.333% 10/25/20		12/01/2019	Paydown		45,951	45,951	46,407	45,938	0	12	0	12	0	45,951	0	0	0	1,546	10/25/2020
3137AJ-MG-6	FHR FHMS K016 X1 1.478% 10/25/21		12/01/2019	Paydown		0	0	335,027	155,514	0	(155,514)	0	(155,514)	0	0	0	0	0	26,438	10/25/2021
3137AM-E7-8	FHMS FHMS K017 X1 1.291% 12/25/21		12/01/2019	Paydown		0	0	276,782	82,382	0	(82,382)	0	(82,382)	0	0	0	0	0	21,870	12/25/2021
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		04/25/2019	JP MORGAN SEC FIXED INC		566,701	544,905	592,158	590,594	0	(3,277)	0	(3,277)	0	587,318	0	(20,617)	(20,617)	9,021	12/15/2040
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		04/01/2019	Paydown		16,168	16,168	17,570	17,524	0	(1,356)	0	(1,356)	0	16,168	0	0	0	145	12/15/2040
3137AP-PA-2	FHLMC FHMS K018 X1 1.300% 01/25/22		12/01/2019	Paydown		0	0	113,415	34,693	0	(34,693)	0	(34,693)	0	0	0	0	0	8,886	01/25/2022
3137AQ-VX-3	FHMS K709 X1 2.162% 03/25/19		03/01/2019	Paydown		0	0	643,671	8,375	0	(8,375)	0	(8,375)	0	0	0	0	0	16,098	03/25/2019
3137AR-H5-8	FHR FHR 4057 CD 2.000% 04/15/39		12/01/2019	Paydown		363,096	363,096	347,211	354,901	0	8,195	0	8,195	0	363,096	0	0	0	4,183	04/15/2039
3137AV-XP-7	FHR FHMS K022 X1 1.214% 07/25/22		12/01/2019	Paydown		0	0	125,182	46,351	0	(46,351)	0	(46,351)	0	0	0	0	0	8,879	07/25/2022
3137BM-7D-2	FHMS FHMS K051 X1 0.545% 09/25/25		12/01/2019	Paydown		0	0	51,140	35,654	0	(35,654)	0	(35,654)	0	0	0	0	0	3,959	09/25/2025
3137BR-QL-2	FHMS FHMS K057 X1 1.191% 07/25/26		12/01/2019	Paydown		0	0	36,120	28,220	0	(28,220)	0	(28,220)	0	0	0	0	0	2,735	07/25/2026
3137BV-ZA-7	FHMS FHMS K063 X1 0.290% 01/25/27		12/01/2019	Paydown		0	0	24,235	19,809	0	(19,809)	0	(19,809)	0	0	0	0	0	1,838	01/25/2027
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		12/01/2019	Paydown		264,304	264,304	277,519	276,530	0	(12,226)	0	(12,226)	0	264,304	0	0	0	6,270	09/01/2043
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		12/01/2019	Paydown		156,317	156,317	156,146	156,016	0	301	0	301	0	156,317	0	0	0	3,018	08/01/2033
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		02/01/2019	Redemption 100.0000		(11,628)	(11,628)	(11,616)	(11,628)	0	0	0	0	0	(11,628)	0	0	0	(3,325)	08/01/2033
3138WG-LS-1	FN FN AS6636 3.000% 10/01/45		12/01/2019	Paydown		1,119,744	1,119,744	1,146,950	1,145,499	0	(25,755)	0	(25,755)	0	1,119,744	0	0	0	24,355	10/01/2045
31392A-CW-6	FNMA - CMO 2001-62 ZC 8.500% 11/25/31		12/01/2019	Paydown		87,780	87,780	96,027	91,740	0	(3,960)	0	(3,960)	0	87,780	0	0	0	3,844	11/25/2031
31392A-KC-1	FNMA - CMO 2001-50 Z 8.500% 11/25/31		12/01/2019	Paydown		62,443	62,443	68,103	65,178	0	(2,735)	0	(2,735)	0	62,443	0	0	0	2,873	11/25/2031
31392B-RX-6	FNMA - CMO 2002-6 ZC 8.500% 02/25/32		12/01/2019	Paydown		33,434	33,434	37,201	35,396	0	(1,962)	0	(1,962)	0	33,434	0	0	0	1,538	02/25/2032
31392F-3V-7	FNMA 2002-77 Z 5.500% 12/25/32		12/01/2019	Paydown		87,095	87,095	79,191	82,305	0	4,790	0	4,790	0	87,095	0	0	0	2,702	12/25/2032
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		12/01/2019	Paydown		527,776	527,776	506,118	516,417	0	11,359	0	11,359	0	527,776	0	0	0	15,803	03/25/2033
31392V-NQ-1	FGLMC FHR 2496 ZH 5.500% 09/15/32		12/01/2019	Paydown		257,653	257,653	233,417	243,868	0	13,784	0	13,784	0	257,653	0	0	0	7,877	09/15/2032
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z 5.500% 12/15/32		12/01/2019	Paydown		282,386	282,386	262,315	271,424	0	10,962	0	10,962	0	282,386	0	0	0	8,977	12/15/2032
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		12/01/2019	Paydown		476,108	476,108	517,470	491,071	0	(14,963)	0	(14,963)	0	476,108	0	0	0	11,273	08/25/2033
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		12/01/2019	Paydown		404,742	404,742	392,863	398,513	0	6,229	0	6,229	0	404,742	0	0	0	11,321	03/15/2034
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		12/01/2019	Paydown		21,704	21,704	22,657	21,938	0	(234)	0	(234)	0	21,704	0	0	0	380	07/25/2024
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		12/01/2019	Paydown		140,790	140,790	142,858	141,156	0	(366)	0	(366)	0	140,790	0	0	0	2,628	03/25/2037
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		12/01/2019	Paydown		58,127	58,127	55,603	57,233	0	894	0	894	0	58,127	0	0	0	1,231	11/25/2024
31398F-YP-0	FNR 2009-93 CH 4.500% 11/25/24		12/01/2019	Paydown		763,320	763,320	767,853	762,568	0	753	0	753	0	763,320	0	0	0	29,796	11/25/2024
31398J-ZS-5	FHR K004 A2 4.186% 08/25/19		08/01/2019	Paydown		1,750,000	1,750,000	1,805,303	1,749,633	0	367	0	367	0	1,750,000	0	0	0	35,869	08/25/2019
31398L-KQ-0	FHR FHR 3612 JB 4.500% 12/15/24		12/01/2019	Paydown		218,668	218,668	218,634	218,368	0	300	0	300	0	218,668	0	0	0	5,281	12/15/2024
31398L-NM-6	FHR FHR 3609 LE 3.000% 12/15/24		12/01/2019	Paydown		6,615	6,615	6,725	6,629	0	(14)	0	(14)	0	6,615	0	0	0	68	12/15/2024
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		12/01/2019	Paydown		219,029	219,029	230,460	222,367	0	(3,338)	0	(3,338)	0	219,029	0	0	0	4,483	01/15/2025
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		12/01/2019	Paydown		122,050	122,050	116,786	120,289	0	1,760	0	1,760	0	122,050	0	0	0	2,717	02/25/2025
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		12/01/2019	Paydown		205,228	205,228	214,175	205,719	0	(491)	0	(491)	0	205,228	0	0	0	5,184	11/25/2039
31398V-4P-8	FHR FHR 3643 DB 4.500% 03/15/25		12/01/2019	Paydown		175,341	175,341	172,383	174,355	0	987	0	987	0	175,341	0	0	0	4,250	03/15/2025
31398V-J9-8	FHR FHMS K006 A2 4.251% 01/25/20		12/01/2019	Paydown		5,622,536	5,622,536	5,756,767	5,624,782	0	(2,246)	0	(2,246)	0	5,622,536	0	0	0	195,498	01/25/2020

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
31398W-D3-5	FHR FHMS K005 A2 4.317% 11/25/19		11/01/2019	Paydown		14,414,000	14,414,000	14,699,578	14,404,794	0	9,206	0	9,206	0	14,414,000	0	0	0	454,305	11/25/2019
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		12/01/2019	Paydown		43,135	43,135	40,924	42,409	0	726	0	726	0	43,135	0	0	0	942	02/15/2025
31402L-K9-2	FNMA FN 732120 4.500% 08/01/33		12/01/2019	Paydown		6,509	6,509	6,216	6,280	0	229	0	229	0	6,509	0	0	0	194	08/01/2033
31405M-VT-1	FNMA FN 793626 5.500% 09/01/34		12/01/2019	Paydown		64,684	64,684	65,700	65,452	0	(768)	0	(768)	0	64,684	0	0	0	1,689	09/01/2034
31412S-D3-6	FN FN 933122 5.500% 01/01/38		12/01/2019	Paydown		54,545	54,545	55,379	55,249	0	(705)	0	(705)	0	54,545	0	0	0	1,824	01/01/2038
31414E-NX-8	FNMA FN 964006 5.000% 07/01/23		12/01/2019	Paydown		96,026	96,026	100,167	97,971	0	(1,945)	0	(1,945)	0	96,026	0	0	0	2,570	07/01/2023
31416X-LG-3	FNCN FN AB2126 3.000% 01/01/26		12/01/2019	Paydown		517,485	517,485	507,378	510,896	0	6,588	0	6,588	0	517,485	0	0	0	8,279	01/01/2026
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		12/01/2019	Paydown		495,922	495,922	495,457	495,364	0	558	0	558	0	495,922	0	0	0	7,996	07/01/2033
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		12/01/2019	Paydown		117,286	117,286	118,276	117,721	0	(435)	0	(435)	0	117,286	0	0	0	2,476	01/01/2025
31418B-C4-6	FN FN MA1890 4.000% 05/01/34		12/01/2019	Paydown		1,207,222	1,207,222	1,300,028	1,329,263	0	(122,041)	0	(122,041)	0	1,207,222	0	0	0	26,748	05/01/2034
31418B-C4-6	FN FN MA1890 4.000% 05/01/34		02/01/2019	Redemption 100.0000		(125,586)	(125,586)	(135,240)	(125,586)	0	0	0	0	0	(125,586)	0	0	0	(25,496)	05/01/2034
31418M-JL-7	FNMA FN AD0266 5.500% 09/01/22		12/01/2019	Paydown		67,999	67,999	71,802	69,594	0	(1,595)	0	(1,595)	0	67,999	0	0	0	1,945	09/01/2022
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		12/01/2019	Paydown		177,313	177,313	180,361	178,994	0	(1,681)	0	(1,681)	0	177,313	0	0	0	3,608	11/01/2025
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		12/03/2019	Various		400,345	400,345	400,345	400,345	0	0	0	0	0	400,345	0	0	0	6,163	07/01/2041
46263R-HE-8	INDIANAPOLIS IN PUB SCHOOL 5.731% 07/15/29		07/15/2019	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	114,620	07/15/2029
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2019	Redemption 100.0000		46,000	46,000	46,000	46,000	0	0	0	0	0	46,000	0	0	0	1,531	04/01/2057
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.150% 07/31/28		10/22/2019	Call 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,395	07/31/2028
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.150% 07/31/28		09/19/2019	Redemption 100.0000		3,195,000	3,195,000	3,195,000	3,195,000	0	0	0	0	0	3,195,000	0	0	0	21,752	07/31/2028
677555-T3-8	OH ECON DEV REV 3.000% 12/01/22		12/02/2019	Various		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	3,413	12/01/2022
76252P-HJ-1	RIB FLOATER TRUST 2.150% 07/01/22		10/22/2019	Call 100.0000		3,195,000	3,195,000	3,195,000	3,195,000	0	0	0	0	0	3,195,000	0	0	0	67,645	07/01/2022
76252P-HJ-1	RIB FLOATER TRUST 2.150% 07/01/22		12/02/2019	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,896	07/01/2022
92812U-K5-6	VASHSG 2013-B A 2.750% 04/25/42		03/15/2019	RAYMOND JAMES		749,217	770,403	770,403	770,403	0	0	0	0	0	770,403	0	(21,186)	(21,186)	6,379	04/25/2042
92812U-K5-6	VASHSG 2013-B A 2.750% 04/25/42		03/01/2019	Redemption 100.0000		34,481	34,481	34,481	34,481	0	0	0	0	0	34,481	0	0	0	132	04/25/2042
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		12/01/2019	Various		151,889	151,889	151,889	151,889	0	0	0	0	0	151,889	0	0	0	4,095	12/25/2043
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		12/02/2019	Various		76,682	76,682	76,682	76,682	0	0	0	0	0	76,682	0	0	0	2,934	08/25/2042
3199999. Subtotal - Bonds - U.S. Special Revenues						44,768,102	44,785,330	47,019,599	45,366,934	0	(538,544)	0	(538,544)	0	44,828,394	0	(60,290)	(60,290)	1,268,121	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		11/01/2019	Paydown		28,626	28,626	24,690	24,447	0	4,179	0	4,179	0	28,626	0	0	0	975	05/25/2033
00079C-AE-9	ABFS 2001-2 A4 6.990% 12/25/31		12/01/2019	Paydown		42,018	42,018	33,646	16,680	0	25,338	0	25,338	0	42,018	0	0	0	2,686	12/25/2031
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		12/01/2019	Paydown		140,322	140,322	142,997	143,058	0	(2,736)	0	(2,736)	0	140,322	0	0	0	3,043	07/25/2045
00842C-AS-4	ABMT 2015-7 B1 3.757% 10/25/45		12/01/2019	Paydown		108,433	108,433	108,984	108,920	0	(486)	0	(486)	0	108,433	0	0	0	2,232	10/25/2045
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		12/01/2019	Paydown		181,554	197,234	166,888	163,930	0	17,624	0	17,624	0	181,554	0	0	0	6,935	01/25/2037
02209S-AV-5	ALTRIA GROUP INC 3.875% 09/16/46		09/12/2019	RBC/DAIN		2,834,610	3,000,000	2,833,320	2,838,254	0	2,377	0	2,377	0	2,840,631	0	(6,021)	(6,021)	116,250	09/16/2046
02343U-AA-3	AMCOR FINANCE USA INC 3.625% 04/28/26		06/13/2019	Tax Free Exchange		1,008,451	1,000,000	1,010,440	1,007,891	0	(440)	0	(440)	0	1,007,451	0	1,000	1,000	22,656	04/28/2026
02343U-AB-1	AMCOR FINANCE USA INC 4.500% 05/15/28		06/13/2019	Tax Free Exchange		5,006,296	5,000,000	5,001,600	5,001,282	0	14	0	14	0	5,001,296	0	5,000	5,000	130,000	05/15/2028
02360F-AA-4	UNION ELECTRIC CO 5.100% 10/01/19		10/01/2019	Maturity		1,000,000	1,000,000	921,080	993,566	0	6,434	0	6,434	0	1,000,000	0	0	0	51,000	10/01/2019
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		12/15/2019	Various		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,160	06/15/2028
02376A-AA-7	AMER AIRLINE 17-2 AA PTT 3.350% 10/15/29		10/15/2019	Redemption 100.0000		148,836	148,836	143,036	143,176	0	5,661	0	5,661	0	148,836	0	0	0	3,740	10/15/2029
0258M0-EJ-4	AMERICAN EXPRESS 2.890% 05/03/19		04/02/2019	Call 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	12,217	05/03/2019
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		12/01/2019	Paydown		17,527	17,527	17,475	17,083	0	444	0	444	0	17,527	0	0	0	355	09/25/2035
02665W-BR-1	AMERICAN HONDA FINANCE 2.926% 01/22/19		01/22/2019	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	6,693	01/22/2019
032177-AF-4	AMSTED INDUSTRIES 5.375% 09/15/24		12/16/2019	TENDER OFFER		4,117,520	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	117,520	117,520	269,347	09/15/2024
03522A-AD-2	ANHEUSER-BUSCH CO/INBEV 3.650% 02/01/26		02/11/2019	TENDER OFFER		9,699,300	10,000,000	9,431,190	9,440,313	0	6,821	0	6,821	0	9,447,135	0	252,166	252,166	192,639	02/01/2026
03522A-AF-7	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		05/15/2019	Tax Free Exchange		6,609,003	7,000,000	6,605,648	6,606,762	0	2,242	0	2,242	0	6,609,003	0	0	0	270,589	02/01/2046
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		10/30/2019	Paydown		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,242	10/30/2045
03939P-AA-2	ARCH MERGER SUB INC 8.500% 09/15/25		04/16/2019	Call 111.8042		5,590,209	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	839,307	09/15/2025
04684T-AE-1	A10 2017-1A A2 2.650% 03/15/36		12/15/2019	Paydown		2,507,896	2,507,896	2,507,375	2,507,782	0	114	0	114	0	2,507,896	0	0	0	55,415	03/15/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05492M-AA-3	BCCFC 2019-1A A1 2.300% 10/20/20		12/20/2019	Paydown		781,649	781,649	781,649	781,649	0	0	0	0	0	781,649	0	0	0	2,187	10/20/2020
05535D-AA-2	BLACKROCK CAPITAL FINANCIAL 1996-R1 B1 7.750% 09/25/26		12/01/2019	Paydown		8,184	273,235	268,837	271,540	0	(263,356)	0	(263,356)	0	8,184	0	0	0	11,544	09/25/2026
05569A-AB-5	BP AMI LEASING INC 5.523% 05/08/19		05/08/2019	Maturity		5,000,000	5,000,000	5,076,925	5,024,025	0	(24,025)	0	(24,025)	0	5,000,000	0	0	0	138,075	05/08/2019
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		12/01/2019	Paydown		316,013	316,013	323,913	319,333	0	(3,321)	0	(3,321)	0	316,013	0	0	0	4,828	03/10/2033
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		12/01/2019	Paydown		58,235	58,235	33,157	32,544	0	26,158	467	25,691	0	58,235	0	0	0	1,042	10/25/2036
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		12/01/2019	Paydown		2,090	2,090	2,083	2,111	0	(20)	0	(20)	0	2,090	0	0	0	58	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		12/01/2019	Paydown		36,268	36,268	35,970	36,049	0	220	0	220	0	36,268	0	0	0	894	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		12/01/2019	Paydown		224,597	224,597	219,912	221,751	0	2,846	0	2,846	0	224,597	0	0	0	7,055	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		11/01/2019	Paydown		136,081	136,081	129,490	132,668	0	3,413	0	3,413	0	136,081	0	0	0	3,498	08/25/2035
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		06/01/2019	Paydown		700,805	711,608	656,746	684,741	0	16,065	0	16,065	0	700,805	0	0	0	24,485	03/25/2035
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		06/01/2019	Paydown		1,717,026	1,745,220	1,705,080	1,705,080	0	11,946	0	11,946	0	1,717,026	0	0	0	67,400	12/25/2035
05950P-AJ-2	BAFC 2006-H 3A2 4.167% 09/20/46		12/01/2019	Paydown		54,963	67,478	57,230	62,224	0	(7,261)	0	(7,261)	0	54,963	0	0	0	1,791	09/20/2046
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		12/01/2019	Paydown		390,804	435,097	364,268	394,995	0	(4,191)	0	(4,191)	0	390,804	0	0	0	19,036	09/25/2034
060505-DB-7	BANK OF AMERICA CORP 5.490% 03/15/19		03/15/2019	Maturity		700,000	700,000	716,996	703,604	0	(3,604)	0	(3,604)	0	700,000	0	0	0	19,215	03/15/2019
06053F-AA-7	BANK OF AMERICA CORP 4.100% 07/24/23		03/13/2019	BANK OF NEW YORK		2,075,180	2,000,000	2,015,300	2,008,054	0	(371)	0	(371)	0	2,007,683	0	67,497	67,497	52,617	07/24/2023
096630-AB-4	BOARDWALK PIPELINES LLC 5.750% 09/15/19		09/15/2019	Maturity		3,000,000	3,000,000	2,937,360	2,993,992	0	6,008	0	6,008	0	3,000,000	0	0	0	172,500	09/15/2019
118230-AH-4	BUCKEYE PARTNERS 5.500% 08/15/19		02/18/2019	Call 101.3260		1,013,260	1,000,000	1,084,160	1,007,071	0	(1,434)	0	(1,434)	0	1,005,638	0	(5,638)	(5,638)	41,218	08/15/2019
1248EP-BE-2	CCO HLDGS LLC/CAP CORP 5.750% 01/15/24		10/18/2019	Call 101.9170		185,489	182,000	182,000	182,000	0	0	0	0	0	182,000	0	0	0	16,657	01/15/2024
1248ME-AG-4	CBASS 2007-CB4 A2D 4.097% 04/25/37		12/01/2019	Paydown		21,528	21,528	17,653	17,553	0	3,974	0	3,974	0	21,528	0	0	0	497	04/25/2037
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		12/01/2019	Paydown		210,432	210,432	210,306	214,384	0	(3,952)	0	(3,952)	0	210,432	0	0	0	5,963	07/20/2034
125590-AE-9	CIT MARINE TRUST CITMT 1999-A CTFS 6.200% 11/15/19		11/15/2019	Paydown		175,255	175,255	175,156	175,254	0	2	0	2	0	175,255	0	0	0	10,200	11/15/2019
12591R-AY-6	COMM 2014-CR15 ASB 3.595% 02/10/47		12/01/2019	Paydown		151,842	151,842	156,391	153,512	0	(1,670)	0	(1,670)	0	151,842	0	0	0	3,376	02/10/2047
12591U-AD-5	COMM 2014-UBS2 ASB 3.472% 03/10/47		12/01/2019	Paydown		639,089	639,089	658,237	645,989	0	(6,900)	0	(6,900)	0	639,089	0	0	0	13,757	03/10/2047
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		12/01/2019	Paydown		374,163	374,163	385,368	378,220	0	(4,057)	0	(4,057)	0	374,163	0	0	0	9,707	04/10/2047
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		12/01/2019	Paydown		377,678	377,678	377,677	377,514	0	164	0	164	0	377,678	0	0	0	5,133	03/10/2031
12626B-AE-4	COMM 2013-CR10 ASB 3.795% 08/10/46		12/01/2019	Paydown		558,093	558,093	574,811	563,488	0	(5,395)	0	(5,395)	0	558,093	0	0	0	11,947	08/10/2046
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		12/01/2019	Paydown		59,296	59,296	25,311	25,315	0	33,981	0	33,981	0	59,296	0	0	0	385	12/25/2036
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		12/01/2019	Paydown		547,589	547,589	534,841	534,889	0	12,700	0	12,700	0	547,589	0	0	0	12,303	02/25/2048
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		12/01/2019	Paydown		119,419	119,419	113,252	115,408	0	4,010	0	4,010	0	119,419	0	0	0	3,756	02/25/2035
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		12/01/2019	Paydown		193,018	193,018	189,460	191,255	0	1,764	0	1,764	0	193,018	0	0	0	5,716	04/25/2034
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 12/25/20		11/01/2019	Paydown		26,376	26,376	26,574	26,318	0	59	0	59	0	26,376	0	0	0	412	12/25/2020
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		12/01/2019	Paydown		241,250	263,069	245,562	233,959	0	7,291	0	7,291	0	241,250	0	0	0	7,458	10/25/2035
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		12/01/2019	Paydown		265,225	341,561	328,007	323,362	0	(58,137)	0	(58,137)	0	265,225	0	0	0	10,950	05/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		12/01/2019	Paydown		18,526	18,526	18,157	18,283	0	243	0	243	0	18,526	0	0	0	579	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		12/01/2019	Paydown		27,699	37,097	33,556	32,062	0	(4,364)	0	(4,364)	0	27,699	0	0	0	1,061	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2019	Paydown		144,261	156,597	136,515	135,001	0	9,259	0	9,259	0	144,261	0	0	0	5,289	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		12/01/2019	Paydown		87,763	104,338	87,735	87,398	0	365	0	365	0	87,763	0	0	0	2,782	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		12/01/2019	Paydown		17,514	18,740	17,550	17,014	0	499	0	499	0	17,514	0	0	0	596	11/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		12/01/2019	Paydown		23,108	28,399	23,063	19,331	0	3,777	0	3,777	0	23,108	0	0	0	1,023	05/25/2036
12668G-AD-4	CWL 2006-S9 A4 5.794% 08/25/36		02/01/2019	Paydown		669,391	669,391	486,481	620,723	0	48,668	0	48,668	0	669,391	0	0	0	6,287	08/25/2036
12668W-AU-1	CWL 2007-4 A5W 4.638% 04/25/47		12/01/2019	Paydown		19,236	19,236	17,644	19,708	0	(472)	0	(472)	0	19,236	0	0	0	415	04/25/2047
12668X-AD-7	CWL 2006-S8 A4 5.650% 04/25/36		02/01/2019	Paydown		2,027,679	2,027,679	1,403,573	1,813,194	0	214,485	0	214,485	0	2,027,679	0	0	0	18,635	04/25/2036
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		12/01/2019	Paydown		14,849	17,473	14,990	14,740	0	108	0	108	0	14,849	0	0	0	459	11/25/2035
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		12/01/2019	Paydown		36,445	43,041	36,423	36,429	0	16	0	16	0	36,445	0	0	0	1,306	11/25/2035
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		12/01/2019	Paydown		26,319	30,552	25,899	25,903	0	416	0	416	0	26,319	0	0	0	885	11/25/2035
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		12/01/2019	Paydown		23,006	23,006	22,901	22,914	0	91	0	91	0	23,006	0	0	0	661	05/25/2034
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		12/01/2019	Paydown		23,566	23,566	22,125	22,825	0	741	0	741	0	23,566	0	0	0	731	06/25/2034
139738-AJ-7	AFIN 2015-2 E 4.500% 01/22/24		08/20/2019	Paydown		5,000,000	5,000,000	5,140,625	5,033,289	0	(33,289)	0	(33,289)	0	5,000,000	0	0	0	150,000	01/22/2024
14149Y-BG-2	CARDINAL HEALTH INC 2.664% 06/15/22		11/22/2019	RBC/DAIN		2,506,875	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	6,875	6,875	78,153	06/15/2022
15132E-LC-0	CDMC 2005-1 A5 5.285% 02/18/35		12/01/2019	Paydown		123,566	123,566	123,490	122,241	0	1,325	0	1,325	0	123,566	0	0	0	3,212	02/18/2035
166751-AJ-6	CHEVRON CORPORATION 4.950% 03/03/19		03/03/2019	Maturity		1,000,000	1,000,000	999,690	999,856	0	144	0	144	0	1,000,000	0	0	0	24,750	03/03/2019
171340-AM-4	CHURCH & DWIGHT CO INC 2.921% 01/25/19		01/25/2019	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	13,493	01/25/2019
17275R-AE-2	CISCO SYSTEMS INC 4.950% 02/15/19		02/15/2019	Maturity		500,000	500,000	498,870	499,926	0	74	0	74	0	500,000	0	0	0	12,375	02/15/2019
17312H-AD-1	CRMSI 2007-2 A4 5.059% 06/25/37		12/01/2019	Paydown		149,920	149,920	149,914	148,014	0	1,906	0	1,906	0	149,920	0	0	0	4,023	06/25/2037
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		12/01/2019	Paydown		192,224	192,224	197,986	194,236	0	(2,012)	0	(2,012)	0	192,224	0	0	0	4,098	09/10/2046
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		12/01/2019	Paydown		129,412	129,412	126,773	126,805	0	2,607	0	2,607	0	129,412	0	0	0	2,809	10/25/2043

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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		12/01/2019	Paydown		240,693	240,693	243,326	243,794	0	(3,101)	0	(3,101)	0	240,693	0	0	0	5,472	06/25/2044
17325F-AG-3	CITIBANK NA 2.405% 09/18/19		05/06/2019	WELLS FARGO		3,503,080	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	3,080	3,080	40,475	09/18/2019
18055#-AK-8	CLARION LIONS PP 5.840% 06/15/19		06/15/2019	Maturity		500,000	500,000	525,640	501,770	0	(1,770)	0	(1,770)	0	500,000	0	0	0	14,762	06/15/2019
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		12/01/2019	Paydown		128,728	128,728	123,876	125,259	0	3,469	0	3,469	0	128,728	0	0	0	4,496	06/25/2033
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		10/01/2019	Paydown		301,299	301,299	291,695	295,886	0	5,413	0	5,413	0	301,299	0	0	0	8,702	12/25/2034
225470-M6-7	CSMC 2006-3 1A4A 6.396% 04/25/36		12/01/2019	Paydown		26,942	26,942	20,118	19,766	0	7,175	0	7,175	0	26,942	0	0	0	229	04/25/2036
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		12/25/2019	Paydown		148,796	148,796	66,725	48,488	0	100,308	0	100,308	0	148,796	0	0	0	2,529	04/25/2036
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		12/16/2019	Various		54,799	54,799	54,799	54,799	0	0	0	0	0	54,799	0	0	0	1,234	05/15/2034
233046-AK-7	DNKN 2019-1A A2II 4.021% 05/20/49		11/20/2019	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	433	05/20/2049
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 11/10/46		07/01/2019	Paydown		59,464	59,464	60,058	59,456	0	8	0	8	0	59,464	0	0	0	864	11/10/2046
23306G-AC-1	DBGS 2018-BIOD B 2.628% 05/15/35		01/01/2019	Paydown		0	0	0	(893)	0	893	0	893	0	0	0	0	0	0	05/15/2035
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		12/01/2019	Paydown		21,734	22,993	20,950	21,474	0	260	0	260	0	21,734	0	0	0	628	09/25/2035
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		12/01/2019	Paydown		145,165	145,165	132,754	132,253	0	12,912	0	12,912	0	145,165	0	0	0	3,863	02/25/2036
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		12/01/2019	Paydown		14,343	14,343	12,371	11,313	0	3,030	0	3,030	0	14,343	0	0	0	369	07/25/2036
25272K-AA-1	DELL 1st Lien 3.480% 06/01/19		03/21/2019	Call 100.1265		1,501,898	1,500,000	1,505,115	1,502,931	0	(1,621)	0	(1,621)	0	1,501,310	0	(1,310)	(1,310)	17,848	06/01/2019
253651-AC-7	DIEBOLD INC 8.500% 04/15/24		09/18/2019	JEFFERIES & CO		1,464,514	1,572,000	947,921	948,099	0	0	0	0	0	948,099	0	516,415	516,415	110,348	04/15/2024
254010-AC-5	DIGNITY HEALTH 2.637% 11/01/19		11/01/2019	Maturity		5,893,000	5,893,000	5,947,451	5,905,287	0	(12,287)	0	(12,287)	0	5,893,000	0	0	0	155,398	11/01/2019
25468P-CK-0	DISNEY 5.500% 03/15/19		03/15/2019	Maturity		1,000,000	1,000,000	998,180	999,769	0	231	0	231	0	1,000,000	0	0	0	27,500	03/15/2019
25470D-AZ-2	DISCOVERY COMMUNICATIONS 3.500% 06/15/22		04/01/2019	Tax Free Exchange		4,954,401	5,000,000	4,941,300	4,951,137	0	3,264	0	3,264	0	4,954,401	0	0	0	0	06/15/2022
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		07/25/2019	Paydown		60,000	60,000	60,277	60,194	0	(194)	0	(194)	0	60,000	0	0	0	1,235	07/25/2047
260003-AJ-7	DOVER CORP 4.300% 03/01/21		12/04/2019	Call 103.0663		1,030,663	1,000,000	999,420	999,805	0	54	0	54	0	999,859	0	141	141	84,771	03/01/2021
26208F-AJ-0	DRIVE 2017-2 C 2.750% 09/15/23		12/15/2019	Paydown		4,620,928	4,620,928	4,620,721	4,620,872	0	55	0	55	0	4,620,928	0	0	0	73,070	09/15/2023
26442E-AA-8	DUKE ENERGY OHIO INC 5.450% 04/01/19		04/01/2019	Maturity		2,000,000	2,000,000	1,999,200	1,999,609	0	391	0	391	0	2,000,000	0	0	0	54,500	04/01/2019
26875P-AD-3	EOG RESOURCES 5.625% 06/01/19		06/01/2019	Maturity		1,000,000	1,000,000	998,160	999,795	0	205	0	205	0	1,000,000	0	0	0	28,125	06/01/2019
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2019	Redemption 100.0000		45,312	45,312	45,312	45,312	0	0	0	0	0	45,312	0	0	0	1,071	01/19/2031
29273R-AK-5	ENERGY TRANSFER PARTNERS 9.700% 03/15/19		03/15/2019	Maturity		1,500,000	1,500,000	1,551,075	1,520,694	0	(20,694)	0	(20,694)	0	1,500,000	0	0	0	72,750	03/15/2019
29279V-AA-2	ENERGIZER GAMMA ACQ INC 6.375% 07/15/26		01/15/2019	Tax Free Exchange		446,000	446,000	446,000	446,000	0	0	0	0	0	446,000	0	0	0	29,854	07/15/2026
29444U-AM-8	EQUINIX INC 5.375% 04/01/23		11/12/2019	TENDER OFFER		552,210	541,000	541,000	541,000	0	0	0	0	0	541,000	0	11,210	11,210	32,875	04/01/2023
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		12/01/2019	Paydown		51,876	51,876	51,876	51,706	0	170	0	170	0	51,876	0	0	0	1,435	12/25/2033
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		12/01/2019	Paydown		432,233	432,233	428,714	428,896	0	3,337	0	3,337	0	432,233	0	0	0	7,485	06/25/2043
30219G-AP-3	EXPRESS SCRIPTS INC 4.800% 07/15/46		10/09/2019	Tax Free Exchange		1,996,574	2,000,000	1,996,500	1,996,629	0	(55)	0	(55)	0	1,996,574	0	0	0	98,000	07/15/2046
30227C-AB-3	EXTERRAN PARTNERS/EXLP 6.000% 04/01/21		04/05/2019	Call 100.0000		871,000	871,000	853,739	864,619	0	760	0	760	0	865,379	0	5,621	5,621	26,711	04/01/2021
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		03/01/2019	Paydown		514,835	548,554	497,033	487,960	0	26,875	0	26,875	0	514,835	0	0	0	7,413	08/25/2035
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2019	Paydown		251,280	315,896	256,255	230,752	0	20,528	0	20,528	0	251,280	0	0	0	4,365	08/25/2035
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		10/30/2019	Paydown		40,000	40,000	41,175	41,194	0	(1,194)	0	(1,194)	0	40,000	0	0	0	1,273	04/30/2047
345370-CQ-1	FORD MOTOR 4.750% 01/15/43		04/29/2019	MORGAN STANLEY FIXED INC		4,333,600	5,000,000	4,894,000	4,900,888	0	488	0	488	0	4,901,376	0	(567,776)	(567,776)	188,681	01/15/2043
35085A-AA-9	486 LESSER STREET TAX 1.750% 02/01/32		05/01/2019	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,089	02/01/2032
35671D-CB-9	FREEPORT-MCMORAN INC 6.875% 02/15/23		09/03/2019	Call 105.4639		543,139	515,000	534,086	529,566	0	(2,119)	0	(2,119)	0	527,448	0	(12,448)	(12,448)	65,316	02/15/2023
35906A-AH-1	FRONTIER COMMUNICATIONS 8.500% 04/15/20		05/15/2019	JEFFERIES & CO		163,653	174,000	147,900	158,162	0	4,313	0	4,313	0	162,475	0	1,177	1,177	8,701	04/15/2020
35906A-AM-0	FRONTIER COMMUNICATIONS 7.125% 01/15/23		05/15/2019	JP MORGAN SEC HI-YIELD		318,010	539,000	358,435	383,502	0	10,407	0	10,407	0	393,909	0	(75,899)	(75,899)	32,216	01/15/2023
35906A-AW-8	FRONTIER COMMUNICATIONS 10.500% 09/15/22		05/16/2019	Various		46,920	68,000	51,510	53,982	0	1,059	0	1,059	0	55,041	0	(8,121)	(8,121)	4,829	09/15/2022
36186L-AG-8	GMAC 2007-HE2 A6 6.749% 12/25/37		12/01/2019	Paydown		60,518	60,735	58,210	61,061	0	(543)	0	(543)	0	60,518	0	0	0	2,316	12/25/2037
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		12/01/2019	Paydown		228,961	228,961	232,385	229,455	0	(493)	0	(493)	0	228,961	0	0	0	4,135	01/10/2045
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		12/01/2019	Paydown		1,040,934	1,040,934	1,072,125	1,050,225	0	(9,292)	0	(9,292)	0	1,040,934	0	0	0	22,490	08/10/2046
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		12/01/2019	Paydown		79,012	79,012	75,209	76,422	0	2,590	0	2,590	0	79,012	0	0	0	3,379	09/25/2035
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		12/01/2019	Paydown		197,603	197,603	203,527	198,150	0	(547)	0	(547)	0	197,603	0	0	0	3,968	08/10/2043
374689-AF-4	GIBRALTAR INDUSTRIES INC 6.250% 02/01/21		02/01/2019	Redemption 100.0000		34,000	34,000	34,000	34,000	0	0	0	0	0	34,000	0	0	0	1,063	02/01/2021
375558-BQ-5	GILEAD SCIENCES INC 2.406% 09/20/19		09/20/2019	Maturity		6,400,000	6,400,000	6,400,000	6,400,000	0	0	0	0	0	6,400,000	0	0	0	138,943	09/20/2019
39121J-AE-0	GREAT RIVER ENERGY 6.254% 07/01/38		07/01/2019	Redemption 100.0000		289,541	289,541	262,284	266,477	0	23,064	0	23,064	0	289,541	0	0	0	18,108	07/01/2038
404121-AC-9	HCA INC 6.500% 02/15/20		07/05/2019	Call 102.3396		885,237	865,000	893,286	870,607	0	(2,526)	0	(2,526)	0	868,082	0	(3,082)	(3,082)	70,215	02/15/2020
404121-AE-5	HCA INC 5.875% 03/15/22		07/05/2019	Call 109.5320		328,596	300,000	306,000	302,567	0	(383)	0	(383)	0	302,183	0	(2,183)	(2,183)	42,794	03/15/2022
40573L-AA-4	HALFMOON PARENT INC 2.250% 03/17/20		08/20/2019	Tax Free Exchange		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	29,326	03/17/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40573L-AW-6	HALFMOON PARENT INC 4.900% 12/15/48		08/20/2019	Tax Free Exchange		4,989,588	5,000,000	4,988,750	4,988,415	0	1,172	0	1,172	0	4,989,588	0	0	0	232,069	12/15/2048
412690-AD-1	HARLAND CLARKE HOLDINGS 6.875% 03/01/20		08/09/2019	Various		1,119,335	1,274,000	1,261,260	1,263,439	0	5,428	0	5,428	0	1,268,867	0	(149,532)	(149,532)	82,744	03/01/2020
412690-AD-1	HARLAND CLARKE HOLDINGS 6.875% 03/01/20		06/28/2019	Call 100.0000		726,000	726,000	718,740	719,982	0	2,427	0	2,427	0	722,409	0	3,591	3,591	41,178	03/01/2020
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		12/01/2019	Paydown		47,216	47,216	7,659	1,025	0	46,192	0	46,192	0	47,216	0	0	0	869	05/25/2036
444454-AB-8	HUGHES SATELLITE SYS CORP 6.500% 06/15/19		06/15/2019	Maturity		123,000	123,000	123,000	123,000	0	0	0	0	0	123,000	0	0	0	3,998	06/15/2019
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		12/01/2019	Paydown		24,398	23,890	19,644	18,741	0	5,657	0	5,657	0	24,398	0	0	0	949	02/25/2036
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		12/01/2019	Paydown		105,295	105,869	80,174	81,070	0	24,225	0	24,225	0	105,295	0	0	0	3,824	12/25/2035
457030-AJ-3	INGLES MARKETS INC 5.750% 06/15/23		12/20/2019	Call 101.9170		324,096	318,000	318,000	318,000	0	0	0	0	0	318,000	0	0	0	24,787	06/15/2023
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		12/01/2019	Paydown		5,251	5,251	5,251	5,278	0	(27)	0	(27)	0	5,251	0	0	0	144	09/25/2035
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36		12/01/2019	Paydown		21,888	21,888	21,377	18,305	0	3,583	0	3,583	0	21,888	0	0	0	761	02/25/2036
46412R-AD-7	IRWHE 2007-1 2A3 6.150% 08/25/37		12/01/2019	Paydown		258,780	258,780	183,730	178,072	0	80,708	0	80,708	0	258,780	0	0	0	7,820	08/25/2037
465685-AF-2	ITC HOLDINGS CORP 5.500% 01/15/20		06/14/2019	Call 101.7240		2,034,480	2,000,000	1,986,700	1,998,233	0	681	0	681	0	1,998,913	0	1,087	1,087	135,008	01/15/2020
46590M-AT-7	JPMCC 2016-JP2 XA 1.826% 08/15/49		12/01/2019	Paydown		0	0	23,231	17,694	0	(17,694)	0	(17,694)	0	0	0	0	0	1,763	08/15/2049
466112-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		04/10/2019	TENDER OFFER		1,599,960	1,592,000	1,551,460	1,576,337	0	1,357	0	1,357	0	1,577,694	0	22,266	22,266	42,962	06/01/2021
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		12/01/2019	Paydown		28,417	32,119	28,609	24,780	0	3,636	0	3,636	0	28,417	0	0	0	1,246	01/25/2036
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		12/01/2019	Paydown		395,529	395,529	399,479	395,525	0	4	0	4	0	395,529	0	0	0	7,772	06/15/2043
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		12/01/2019	Paydown		137,995	137,995	139,375	138,066	0	(71)	0	(71)	0	137,995	0	0	0	2,914	07/15/2046
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		12/01/2019	Paydown		159,284	159,284	160,876	159,434	0	(150)	0	(150)	0	159,284	0	0	0	3,879	08/15/2046
46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		12/01/2019	Paydown		376,215	376,215	361,078	370,784	0	5,431	0	5,431	0	376,215	0	0	0	5,955	12/15/2047
46640L-AC-6	JPMBB 2013-C14 A3 4.096% 08/15/46		06/01/2019	Paydown		1,031,172	1,031,172	1,062,100	1,043,762	0	(12,589)	0	(12,589)	0	1,031,172	0	0	0	29,784	08/15/2046
47760Q-AA-1	JIMMY 2017-1A A2I 3.610% 07/30/47		10/30/2019	Paydown		30,000	30,000	30,117	30,046	0	(46)	0	(46)	0	30,000	0	0	0	677	07/30/2047
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		12/01/2019	Paydown		51,777	51,863	44,181	43,135	0	8,642	0	8,642	0	51,777	0	0	0	1,828	11/25/2036
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		12/01/2019	Paydown		78,432	78,903	64,677	67,101	0	11,331	0	11,331	0	78,432	0	0	0	2,586	01/25/2037
525221-DF-1	LXS 2005-6 A2 26.391% 11/25/35		04/01/2019	Paydown		37,242	37,242	37,242	37,009	0	232	0	232	0	37,242	0	0	0	4,636	11/25/2035
525221-DL-8	LXS 2005-6 A4 5.510% 11/25/35		05/01/2019	Paydown		79,899	79,899	79,262	79,299	0	600	0	600	0	79,899	0	0	0	11,941	11/25/2035
52522H-AN-2	LXS 2006-8 3A5 4.833% 06/25/36		12/01/2019	Paydown		15,815	16,063	15,129	15,129	0	686	0	686	0	15,815	0	0	0	356	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		11/01/2019	Paydown		3	1,351	1,062	1,253	0	(1,249)	0	(1,249)	0	3	0	0	0	22	11/25/2036
52524M-AV-1	LXS 2007-9 WF3 6.320% 04/25/37		12/01/2019	Paydown		2	4,158	2,704	3,107	0	(3,105)	0	(3,105)	0	2	0	0	0	63	04/25/2037
526057-BV-5	LENNAR CORPORATION 4.750% 05/30/25		07/29/2019	Various		790,650	753,000	753,000	753,000	0	0	0	0	0	753,000	0	37,650	37,650	23,675	05/30/2025
539830-AT-6	LOCKHEED MARTIN 4.250% 11/15/19		11/15/2019	Maturity		1,000,000	1,000,000	1,013,930	1,001,563	0	(1,563)	0	(1,563)	0	1,000,000	0	0	0	42,500	11/15/2019
55279H-AG-5	M&T TRUST CO 2.250% 07/25/19		07/25/2019	Maturity		2,925,000	2,925,000	2,912,686	2,917,433	0	7,567	0	7,567	0	2,925,000	0	0	0	65,813	07/25/2019
559080-AE-6	MAGELLAN MIDSTREAM PRTNS 6.550% 07/15/19		02/11/2019	Call 101.5037		507,518	500,000	498,265	499,859	0	(21)	0	(21)	0	499,837	0	163	163	26,259	07/15/2019
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		12/01/2019	Paydown		13,284	13,284	13,283	12,537	0	746	0	746	0	13,284	0	0	0	211	11/25/2035
577081-BB-7	MATTEL INC 6.750% 12/31/25		07/02/2019	UBS WARBURG		330,800	320,000	328,000	328,000	0	(22)	0	(22)	0	327,978	0	2,822	2,822	11,100	12/31/2025
58155Q-AD-5	MCKESSON CORP 4.750% 03/01/21		11/27/2019	Various		10,637,015	10,387,000	10,723,752	10,478,771	0	(43,264)	0	(43,264)	0	10,435,507	0	201,508	201,508	618,099	03/01/2021
59217G-BF-5	MET LIFE GLOB 2.300% 04/10/19		04/10/2019	Maturity		1,800,000	1,800,000	1,791,918	1,797,753	0	2,247	0	2,247	0	1,800,000	0	0	0	20,700	04/10/2019
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2019	Redemption 100.0000		341,500	341,500	341,500	341,500	0	0	0	0	0	341,500	0	0	0	14,546	08/01/2025
59565A-AB-6	MIDCONTINENT EXPRESS PIPELINE 6.700% 09/15/19		09/15/2019	Maturity		854,000	854,000	862,349	854,856	0	(856)	0	(856)	0	854,000	0	0	0	57,218	09/15/2019
599809-AE-0	MCMLT 2015-1 A3 3.000% 06/25/56		12/01/2019	Paydown		1,326,005	1,326,005	1,358,534	1,336,218	0	(10,213)	0	(10,213)	0	1,326,005	0	0	0	29,734	06/25/2056
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PP 5.330% 06/30/27		03/08/2019	PRIVATE PLACEMENT		549,927	527,306	527,306	527,306	0	0	0	0	0	527,306	0	22,621	22,621	6,714	06/30/2027
617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		12/01/2019	Paydown		188,304	188,304	192,065	188,825	0	(521)	0	(521)	0	188,304	0	0	0	5,163	09/15/2047
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		12/01/2019	Paydown		85,167	85,167	47,115	42,951	0	42,217	0	42,217	0	85,167	0	0	0	941	10/25/2036
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		12/01/2019	Paydown		10,711	10,711	4,793	4,600	0	6,111	0	6,111	0	10,711	0	0	0	108	08/25/2036
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		12/01/2019	Paydown		46,130	46,130	29,310	19,894	0	26,236	0	26,236	0	46,130	0	0	0	1,599	10/25/2046
61760R-BA-9	MSC 2011-C3 A3 4.054% 07/15/49		09/03/2019	Paydown		726,368	726,368	733,608	725,894	0	474	0	474	0	726,368	0	0	0	29,997	07/15/2049
61761A-AY-4	MSBAM 2012-C5 A3 2.825% 08/15/45		12/01/2019	Paydown		651,435	651,435	664,454	654,315	0	(2,879)	0	(2,879)	0	651,435	0	0	0	10,228	08/15/2045
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		12/01/2019	Paydown		239,846	239,846	247,036	242,661	0	(2,815)	0	(2,815)	0	239,846	0	0	0	5,876	04/15/2047
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		12/01/2019	Paydown		180,151	180,151	175,647	175,829	0	4,322	0	4,322	0	180,151	0	0	0	3,989	07/25/2043
64072T-AE-5	NEPTUNE FINCO CORP 10.125% 01/15/23		02/19/2019	Call 107.5940		1,936,692	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	241,655	01/15/2023
65364U-AA-4	NIAGARA MOHAWK POWER 4.881% 08/15/19		08/15/2019	Maturity		1,000,000	1,000,000	1,012,570	1,000,923	0	(923)	0	(923)	0	1,000,000	0	0	0	48,810	08/15/2019
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		12/01/2019	Paydown		75,972	75,972	63,178	59,361	0	16,612	0	16,612	0	75,972	0	0	0	1,933	03/25/2047

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
655663-D@-8	NORDSON CORP PP 2.620% 07/26/21		08/01/2019	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	10,480	07/26/2021
674599-CM-5	OCCIDENTAL PETROLEUM CORP 3.000% 02/15/27		03/27/2019	Various		4,984,432	5,000,000	4,978,950	4,983,109	0	446	0	446	0	4,983,555	0	877	877	93,117	02/15/2027
67627#-AA-6	CVS CORP PP 8.060% 11/01/19		11/01/2019	Various		214,808	214,808	214,170	214,773	0	35	0	35	0	214,808	0	0	0	8,804	11/01/2019
677050-AE-6	OGLETHORPE POWER CORP 6.100% 03/15/19		03/15/2019	Maturity		500,000	500,000	499,561	499,878	0	122	0	122	0	500,000	0	0	0	15,250	03/15/2019
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2019	Various		208,333	208,333	208,333	208,333	0	0	0	0	0	208,333	0	0	0	12,937	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC 5.676% 12/01/28		12/01/2019	Redemption 100.0000		83,336	83,336	83,336	83,336	0	0	0	0	0	83,336	0	0	0	4,730	12/01/2028
68389X-AG-0	ORACLE CORP 5.000% 07/08/19		07/08/2019	Maturity		7,500,000	7,500,000	7,570,770	7,505,101	0	(5,101)	0	(5,101)	0	7,500,000	0	0	0	375,000	07/08/2019
708696-BM-0	PENNSYLVANIA ELECTRIC CO 6.625% 04/01/19		04/01/2019	Maturity		2,000,000	2,000,000	1,810,260	1,994,454	0	5,546	0	5,546	0	2,000,000	0	0	0	66,250	04/01/2019
713448-EC-8	PEPSICO INC 7.000% 03/01/29		01/04/2019	Tax Free Exchange		1,251,790	1,000,000	1,254,857	1,251,956	0	(166)	0	(166)	0	1,251,790	0	0	0	0	03/01/2029
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2019	Redemption 100.0000		69,511	69,511	69,511	69,511	0	0	0	0	0	69,511	0	0	0	1,564	09/13/2027
736508-BQ-4	PORTLAND GENERAL ELEC 6.100% 04/15/19		04/15/2019	Maturity		2,000,000	2,000,000	1,998,520	1,999,496	0	504	0	504	0	2,000,000	0	0	0	61,000	04/15/2019
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		12/26/2019	Paydown		12,558	12,558	12,631	12,631	0	(73)	0	(73)	0	12,558	0	0	0	31	12/25/2049
744448-CC-3	PUBLIC SERVICE COLORADO 5.125% 06/01/19		03/29/2019	Call 100.3979		5,019,893	5,000,000	4,973,000	4,998,119	0	538	0	538	0	4,998,657	0	1,343	1,343	103,886	06/01/2019
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2019	Paydown		34,195	47,231	39,514	41,038	0	(6,842)	0	(6,842)	0	34,195	0	0	0	1,584	06/25/2036
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		12/01/2019	Paydown		6,864	6,864	3,796	2,840	0	4,023	0	4,023	0	6,864	0	0	0	242	04/25/2037
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		12/01/2019	Paydown		8,253	8,253	6,020	4,915	0	3,339	0	3,339	0	8,253	0	0	0	285	05/25/2036
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		12/01/2019	Paydown		361,350	441,527	399,697	414,286	0	(52,936)	0	(52,936)	0	361,350	0	0	0	14,008	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2019	Paydown		14,384	18,206	15,002	16,431	0	(2,047)	0	(2,047)	0	14,384	0	0	0	574	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		12/01/2019	Paydown		75,972	88,301	61,312	53,125	0	22,847	0	22,847	0	75,972	0	0	0	3,095	09/25/2036
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		12/01/2019	Paydown		77,881	87,576	63,649	58,282	0	20,586	987	19,599	0	77,881	0	0	0	3,220	04/25/2036
767754-CH-5	RITE AID CORP 6.125% 04/01/23		09/18/2019	Various		2,382,132	3,000,000	2,953,500	2,963,978	0	5,328	0	5,328	0	2,969,306	0	(587,174)	(587,174)	208,120	04/01/2023
80285C-AG-6	SDART 2016-2 B 2.080% 02/16/21		02/15/2019	Paydown		1,656,900	1,656,900	1,659,380	1,656,967	0	(67)	0	(67)	0	1,656,900	0	0	0	3,840	02/16/2021
806851-AC-5	SCHLUMBERGER HLDGS CORP 3.000% 12/21/20		09/27/2019	TENDER OFFER		20,231,600	20,000,000	19,954,800	19,981,232	0	6,411	0	6,411	0	19,987,642	0	243,958	243,958	460,000	12/21/2020
816851-BC-2	SEMPRA ENERGY 2.553% 07/15/19		07/15/2019	Maturity		1,050,000	1,050,000	1,050,000	1,050,000	0	0	0	0	0	1,050,000	0	0	0	22,737	07/15/2019
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		02/01/2019	Paydown		36,260	36,260	36,259	36,288	0	(28)	0	(28)	0	36,260	0	0	0	172	01/25/2042
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		12/01/2019	Paydown		351,168	351,168	341,510	341,194	0	9,974	0	9,974	0	351,168	0	0	0	7,966	09/25/2043
828807-CG-0	SIMON PROPERTY GROUP INC 4.125% 12/01/21		10/07/2019	Call 104.7603		4,190,412	4,000,000	4,183,840	4,066,483	0	(18,524)	0	(18,524)	0	4,047,960	0	(47,960)	(47,960)	330,662	12/01/2021
829259-AM-2	SINCLAIR TELEVISION 5.375% 04/01/21		08/13/2019	Call 100.0000		611,000	611,000	625,644	611,858	0	(904)	0	(904)	0	610,954	0	46	46	28,462	04/01/2021
829259-AN-0	SINCLAIR TELEVISION 6.125% 10/01/22		11/27/2019	Call 101.0210		112,133	111,000	111,000	111,000	0	0	0	0	0	111,000	0	0	0	8,990	10/01/2022
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		12/20/2019	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	605	05/20/2046
85915#-AF-8	STERICYCLE, INC. PP 2.680% 12/12/19		06/14/2019	Call 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	17,639	12/12/2019
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		04/01/2019	Paydown		1,615,735	1,627,562	1,602,068	1,616,012	0	(277)	0	(277)	0	1,615,735	0	0	0	30,651	08/25/2035
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		04/01/2019	Paydown		766,882	945,391	772,341	700,581	0	66,301	0	66,301	0	766,882	0	0	0	17,481	10/25/2035
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		12/01/2019	Paydown		208,420	208,420	207,605	211,022	0	(2,602)	0	(2,602)	0	208,420	0	0	0	6,066	11/25/2036
87243Q-AB-2	TENET HEALTHCARE CORP 6.000% 10/01/20		09/11/2019	Call 103.9020		1,264,487	1,217,000	1,265,997	1,233,443	0	(6,358)	0	(6,358)	0	1,227,085	0	(10,085)	(10,085)	116,451	10/01/2020
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2019	Redemption 100.0000		142,516	142,516	142,516	142,516	0	0	0	0	0	142,516	0	0	0	10,154	02/01/2030
883556-AZ-5	THERMO FISHER SCIENTIFIC 3.600% 08/15/21		10/15/2019	Call 103.3700		2,067,400	2,000,000	1,978,460	1,991,968	0	2,304	0	2,304	0	1,994,272	0	5,728	5,728	151,400	08/15/2021
88642R-AA-7	TIDEWATER INC. PP 8.000% 08/01/22		11/22/2019	Various		257,673	237,487	246,013	243,890	0	(1,470)	0	(1,470)	0	242,420	0	15,253	15,253	20,912	08/01/2022
90131H-BD-6	21ST CENTURY FOX 6.550% 03/15/33		03/20/2019	Taxable Exchange		10,418,768	8,000,000	8,335,518	8,291,473	0	(2,073)	0	(2,073)	0	8,289,399	0	2,129,369	2,129,369	276,556	03/15/2033
90131H-BQ-7	21ST CENTURY FOX 6.150% 02/15/41		03/20/2019	Taxable Exchange		1,290,144	1,000,000	995,036	995,368	0	34	0	34	0	995,402	0	294,742	294,742	42,708	02/15/2041
90261X-HE-5	UBS AG STAMFORD CT 2.375% 08/14/19		08/14/2019	Maturity		1,690,000	1,690,000	1,683,747	1,685,910	0	4,090	0	4,090	0	1,690,000	0	0	0	40,138	08/14/2019
90265E-AH-3	UDR INC 3.700% 10/01/20		09/05/2019	Call 101.7960		5,089,800	5,000,000	4,999,050	4,999,534	0	203	0	203	0	4,999,737	0	263	263	261,439	10/01/2020
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		12/01/2019	Paydown		1,483,536	1,483,536	1,505,723	1,487,154	0	(3,617)	0	(3,617)	0	1,483,536	0	0	0	25,777	01/10/2045
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		12/01/2019	Paydown		679,591	679,591	689,778	681,323	0	(1,732)	0	(1,732)	0	679,591	0	0	0	11,660	05/10/2045
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		12/01/2019	Paydown		1,001,016	1,001,016	1,031,043	1,009,172	0	(8,155)	0	(8,155)	0	1,001,016	0	0	0	15,067	03/10/2046
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		12/01/2019	Paydown		202,805	202,805	207,871	203,163	0	(358)	0	(358)	0	202,805	0	0	0	3,014	08/10/2049
907818-EW-4	UNION PACIFIC CORP 4.500% 09/10/48		10/30/2019	Taxable Exchange		6,946,170	5,000,000	4,994,950	4,995,144	0	547	0	547	0	4,995,691	0	1,950,479	1,950,479	326,250	09/10/2048
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2019	Redemption 100.0000		167,220	167,220	167,220	167,220	0	0	0	0	0	167,220	0	0	0	4,701	09/03/2026
911312-AK-2	UNITED PARCEL SERVICE 5.125% 04/01/19		04/01/2019	Maturity		1,000,000	1,000,000	999,290	999,815	0	185	0	185	0	1,000,000	0	0	0	25,625	04/01/2019
91359P-AJ-9	UNIVERSAL HOSPITAL SERV 7.625% 08/15/20		02/04/2019	Call 100.0000		106,000	106,000	112,495	106,000	0	0	0	0	0	106,000	0	0	0	3,794	08/15/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		12/01/2019	Paydown		573,387	573,387	590,560	579,796	0	(6,409)	0	(6,409)	0	573,387	0	0	0	16,476	05/15/2047
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		12/10/2019	Paydown		115,415	115,415	115,415	115,392	0	24	0	24	0	115,415	0	0	0	1,868	09/13/2028
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		12/01/2019	Paydown		478,287	478,287	483,044	478,329	0	(42)	0	(42)	0	478,287	0	0	0	8,194	04/15/2045
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		12/01/2019	Paydown		190,542	190,542	196,250	192,326	0	(1,784)	0	(1,784)	0	190,542	0	0	0	3,726	12/15/2046
92938V-AR-6	WFRBS 2014-C19 ASB 3.618% 03/15/47		12/01/2019	Paydown		718,043	718,043	739,541	725,733	0	(7,691)	0	(7,691)	0	718,043	0	0	0	17,277	03/15/2047
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		12/01/2019	Paydown		62,262	88,102	66,402	78,791	0	(16,530)	0	(16,530)	0	62,262	0	0	0	2,196	05/25/2036
93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.581% 10/25/36		12/01/2019	Paydown		92,729	92,729	48,692	44,108	0	48,622	0	48,622	0	92,729	0	0	0	1,080	10/25/2036
95001T-BH-7	WFMBS 2019-1 B1 4.050% 11/25/48		12/01/2019	Paydown		83,620	83,620	84,267	84,267	0	(647)	0	(647)	0	83,620	0	0	0	1,425	11/25/2048
95058X-AH-1	WEN 2019-1A A2II 4.080% 06/15/49		12/15/2019	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	351	06/15/2049
96042G-AA-0	Westlake Automob20183A ivable SER 20183A CL A1 2.530% 09/16/19		04/15/2019	Paydown		1,498,170	1,498,170	1,498,170	1,498,170	0	0	0	0	0	1,498,170	0	0	0	6,541	09/16/2019
349553-AM-9	FORTIS INC 3.055% 10/04/26	A	04/17/2019	TENDER OFFER		355,463	380,000	380,000	380,000	0	0	0	0	0	380,000	0	(24,537)	(24,537)	17,656	10/04/2026
448055-AB-9	HUSKY ENERGY INC 6.150% 06/15/19	A	06/15/2019	Maturity		3,000,000	3,000,000	3,147,800	3,006,777	0	(6,777)	0	(6,777)	0	3,000,000	0	0	0	92,250	06/15/2019
552704-AC-2	MEG ENERGY CORP 7.000% 03/31/24	A	07/26/2019	Various		843,750	900,000	900,000	900,000	0	0	0	0	0	900,000	0	(56,250)	(56,250)	52,403	03/31/2024
893526-8Y-2	TRANS-CANADA PIPELINES 7.125% 01/15/19	A	01/15/2019	Maturity		1,000,000	1,000,000	1,031,520	1,000,085	0	(85)	0	(85)	0	1,000,000	0	0	0	35,625	01/15/2019
91831A-AB-7	VRX ESCROW CORP 5.875% 05/15/23	A	10/03/2019	Call 101.4690		36,529	36,000	34,740	34,740	0	179	0	179	0	34,919	0	1,081	1,081	2,397	05/15/2023
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21		03/15/2019	Redemption 100.0000		41,667	41,667	41,667	41,667	0	0	0	0	0	41,667	0	0	0	1,133	03/15/2021
03938L-AQ-7	ARCELORMITTAL 5.250% 08/05/20	D	08/30/2019	Call 102.8150		543,891	529,000	546,170	533,169	0	(1,703)	0	(1,703)	0	531,465	0	(2,465)	(2,465)	44,593	08/05/2020
05565Q-BJ-6	BP CAPITAL MARKETS 4.750% 03/10/19	D	03/10/2019	Maturity		1,000,000	1,000,000	997,320	999,802	0	198	0	198	0	1,000,000	0	0	0	23,750	03/10/2019
06739F-HT-1	BARCLAYS BANK PLC 2.500% 02/20/19	D	02/20/2019	Maturity		1,800,000	1,800,000	1,799,208	1,799,697	0	303	0	303	0	1,800,000	0	0	0	22,500	02/20/2019
25156P-AT-0	DEUTSCHE TELEKOM 2.614% 09/19/19	D	09/19/2019	Maturity		1,400,000	1,400,000	1,403,430	1,401,222	0	(1,222)	0	(1,222)	0	1,400,000	0	0	0	32,653	09/19/2019
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	D	06/15/2019	Redemption 100.0000		130,800	130,800	130,800	130,800	0	0	0	0	0	130,800	0	0	0	3,851	06/15/2019
268317-AB-0	ELECTRICITE DE FRANCE 6.500% 01/26/19	D	01/26/2019	Maturity		2,000,000	2,000,000	2,021,690	1,999,960	0	40	0	40	0	2,000,000	0	0	0	65,000	01/26/2019
26835P-AC-4	EDP FINANCE BV 4.900% 10/01/19	D	10/01/2019	Maturity		5,000,000	5,000,000	4,424,700	4,930,317	0	69,683	0	69,683	0	5,000,000	0	0	0	245,000	10/01/2019
35177P-AT-4	ORANGE SA 5.375% 07/08/19	D	07/08/2019	Various		6,000,000	6,000,000	6,095,360	6,006,078	0	(6,078)	0	(6,078)	0	6,000,000	0	0	0	322,500	07/08/2019
45074G-AB-6	IBERDROLA FIN 5.000% 09/11/19	D	09/11/2019	Maturity		5,000,000	5,000,000	4,968,150	4,996,862	0	3,138	0	3,138	0	5,000,000	0	0	0	250,000	09/11/2019
636203-AA-9	NATIONAL GAS CO 6.050% 01/15/36	D	07/31/2019	JEFFERIES & CO		516,250	500,000	498,085	498,511	0	27	0	27	0	498,537	0	17,713	17,713	31,678	01/15/2036
65590A-DM-5	NORDEA BANK AB NEW YORK 2.947% 03/07/19	D	03/07/2019	Maturity		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	13,199	03/07/2019
66989G-AA-8	NOVARTIS SEC INVEST LTD 5.125% 02/10/19	D	02/10/2019	Maturity		1,500,000	1,500,000	1,518,730	1,500,118	0	(118)	0	(118)	0	1,500,000	0	0	0	38,438	02/10/2019
71654Q-BB-7	PETROLEOS MEXICANOS 4.875% 01/24/22	D	09/16/2019	TENDER OFFER		1,037,500	1,000,000	1,041,000	1,017,510	0	(3,991)	0	(3,991)	0	1,013,519	0	23,981	23,981	56,740	01/24/2022
71654Q-BE-1	PETROLEOS MEXICANOS 5.500% 06/27/44	D	09/27/2019	Taxable Exchange		844,789	959,000	981,537	979,985	0	(374)	0	(374)	0	979,612	0	(134,823)	(134,823)	39,617	06/27/2044
737271-AE-6	REPUBLIC OF PORTUGAL SOVEREIGN 5.125% 10/15/24	D	03/07/2019	BBVA		5,084,259	4,742,000	5,063,827	5,012,030	0	(7,998)	0	(7,998)	0	5,004,032	0	80,227	80,227	98,561	10/15/2024
75405T-AA-7	RASGAS II 5.298% 09/30/20	D	09/30/2019	Redemption 100.0000		108,500	108,500	108,500	108,500	0	0	0	0	0	108,500	0	0	0	4,323	09/30/2020
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	D	11/15/2019	Various		207,576	207,576	220,659	207,775	0	(199)	0	(199)	0	207,576	0	0	0	17,839	02/15/2021
78467K-A@-6	SSE PP 3.300% 04/16/19	D	04/16/2019	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,500	04/16/2019
822582-AJ-1	SHELL INTERNATIONAL FIN 4.300% 09/22/19	D	09/22/2019	Various		9,000,000	9,000,000	9,087,080	9,007,087	0	(7,087)	0	(7,087)	0	9,000,000	0	0	0	387,000	09/22/2019
91311Q-AE-5	UNITED UTILITIES PLC 5.375% 02/01/19	D	02/01/2019	Maturity		4,000,000	4,000,000	4,000,140	3,999,602	0	398	0	398	0	4,000,000	0	0	0	107,500	02/01/2019
B0909@-AB-4	BEFIMMO PP 4.830% 05/30/19	D	05/30/2019	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	24,150	05/30/2019
D2736#-AM-1	FRITZ DRAXLMAIER PP 4.440% 04/06/21	D	06/27/2019	PRIVATE PLACEMENT		1,004,580	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	4,580	4,580	43,152	04/06/2021
F0933*-AA-4	BELLON SA PP 5.200% 02/15/22	D	02/15/2019	Redemption 100.0000		710,143	710,143	710,143	710,143	0	0	0	0	0	710,143	0	0	0	18,464	02/15/2022
F3166#-AB-0	ESSILOR INTL PP 3.100% 03/15/19	D	03/15/2019	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	15,500	03/15/2019
G1910#-AP-1	COBHAM PLC PP 3.900% 10/28/21	D	05/22/2019	PRIVATE PLACEMENT		814,844	825,000	825,000	825,000	0	0	0	0	0	825,000	0	(10,156)	(10,156)	19,484	10/28/2021
G9605#-AD-1	WHITBREAD PP 3.920% 01/26/19	D	01/26/2019	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,818	01/26/2019
Q7160#-AL-3	ORICA FIN LTD PP 4.330% 05/03/27	D	03/08/2019	PRIVATE PLACEMENT		3,907,200	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(92,800)	(92,800)	65,912	05/03/2027
W7468#-AB-7	SANDVIK AB PP 5.130% 10/06/20	D	06/28/2019	Call 103.4044		2,068,088	2,000,000	2,133,360	2,037,994	0	(10,359)	0	(10,359)	0	2,027,635	0	(27,635)	(27,635)	142,758	10/06/2020
895945-D@-9	TRICAN WELL SVCS PP		10/01/2019	PRIVATE PLACEMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	19,661	04/28/2018
895945-G@-6	TRICAN WELL SVCS PP	A	10/01/2019	PRIVATE PLACEMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	2,820	04/28/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						329,508,504	325,997,664	323,596,370	323,362,311	0	523,587	1,454	522,133	0	323,884,439	0	4,223,155	4,223,155	12,194,471	XXX
857477-AY-9	STATE STREET CORP 2.894% 06/15/47		10/29/2019	TENDER OFFER		4,455,700	5,242,000	4,619,513	4,639,071	0	13,207	0	13,207	0	4,652,277	0	(196,577)	(196,577)	174,125	06/15/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
749770-AQ-6	RABOBANK NEDERLAND 11.000% 06/30/19	C	06/30/2019	Various		6,900,000	6,900,000	6,900,000	6,900,000	0	0	0	0	0	6,900,000	0	0	0	379,500	06/30/2019
4899999. Subtotal - Bonds - Hybrid Securities						11,355,700	12,142,000	11,519,513	11,539,071	0	13,207	0	13,207	0	11,552,277	0	(196,577)	(196,577)	553,625	XXX
8399997. Total - Bonds - Part 4						395,919,400	393,155,224	393,437,856	390,875,678	0	(231,025)	1,454	(232,479)	0	390,643,194	0	3,875,298	3,875,298	14,427,717	XXX
8399998. Total - Bonds - Part 5						61,788,836	59,073,878	61,891,841		0	(148,247)	0	(148,247)	0	61,743,595	0	(55,257)	(55,257)	1,413,570	XXX
8399999. Total - Bonds						457,708,236	452,229,102	455,329,697	390,875,678	0	(379,272)	1,454	(380,726)	0	452,386,789	0	3,820,041	3,820,041	15,841,287	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
02079K-10-7	ALPHABET CLASS C		12/26/2019	S. G. COWEN SECURITIES CORP.	11,458.000	15,581,274		6,054,723	11,866,019	(5,811,297)	0	0	(5,811,297)	0	6,054,723	0	9,526,551	9,526,551	0	
02079K-30-5	ALPHABET CLASS A		12/26/2019	S. G. COWEN SECURITIES CORP.	5,221.000	6,555,665		2,771,878	5,455,736	(2,683,858)	0	0	(2,683,858)	0	2,771,878	0	3,783,787	3,783,787	0	
16119P-10-8	CHARTER COMMUNICATIONS INC-A		12/20/2019	S. G. COWEN SECURITIES CORP.	1,616.000	768,833		367,753	460,512	(92,758)	0	0	(92,758)	0	367,753	0	401,080	401,080	0	
594918-10-4	MICROSOFT CORP		12/26/2019	S. G. COWEN SECURITIES CORP.	59,147.000	9,362,481		1,371,962	6,007,561	(4,635,599)	0	0	(4,635,599)	0	1,371,962	0	7,990,519	7,990,519	111,788	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						32,268,253	XXX	10,566,316	23,789,828	(13,223,512)	0	0	(13,223,512)	0	10,566,316	0	21,701,937	21,701,937	111,788	XXX
024526-77-4	American Beacon Small Cap Value R6		12/31/2019	VARIOUS	7,016.000	138,719		140,206	140,745	(539)	0	0	(539)	0	140,206	0	(1,487)	(1,487)	0	
025076-37-3	American Century Equity Income R6		12/31/2019	VARIOUS	11,888.000	76,326		75,736	94,038	(18,301)	0	0	(18,301)	0	75,736	0	590	590	0	
298706-82-1	American Funds EuroPacific Gr R6		12/31/2019	VARIOUS	14,389.000	731,794		665,953	647,369	18,584	0	0	18,584	0	665,953	0	65,841	65,841	0	
04314H-56-8	Artisan High Income Institutional		12/31/2019	VARIOUS	1,173.000	6,959		6,924	10,730	(3,806)	0	0	(3,806)	0	6,924	0	35	35	0	
256201-10-4	Dodge & Cox Balanced Fund		12/31/2019	VARIOUS	260.000	25		26	24,284	(24,257)	0	0	(24,257)	0	26	0	(2)	(2)	0	
411512-52-8	Harbor Capital Appreciation Retirement		12/31/2019	VARIOUS	15,144.000	969,232		962,029	937,702	24,327	0	0	24,327	0	962,029	0	7,203	7,203	0	
4812C0-10-0	J P Morgan Core Bond R6		12/31/2019	VARIOUS	963.000	9,590		9,467	10,858	(1,391)	0	0	(1,391)	0	9,467	0	123	123	0	
683974-60-4	Oppenheimer Developing Markets I		12/31/2019	VARIOUS	5,757.000	203,156		198,869	216,339	(17,470)	0	0	(17,470)	0	198,869	0	4,287	4,287	0	
74254U-44-0	Principal Short-Term Income Inst		12/31/2019	VARIOUS	2,660.000	31,045		30,820	31,952	(1,132)	0	0	(1,132)	0	30,820	0	225	225	0	
872797-30-3	T. Rowe Price I 2015 I		12/31/2019	VARIOUS	2,322.000	25,286		26,624	25,424	1,200	0	0	1,200	0	26,624	0	(1,338)	(1,338)	0	
779562-20-6	T. Rowe Price New Horizons I		12/31/2019	VARIOUS	7,361.000	340,258		350,583	355,257	(4,675)	0	0	(4,675)	0	350,583	0	(10,325)	(10,325)	0	
872797-84-0	T. Rowe Price Retirement Balanced I		12/31/2019	VARIOUS	251.000	2,462		2,593	2,644	(52)	0	0	(52)	0	2,593	0	(131)	(131)	0	
872797-40-2	T. Rowe Price Retirement I 2020 I		12/31/2019	VARIOUS	2,168.000	24,882		23,321	24,432	(1,110)	0	0	(1,110)	0	23,321	0	1,561	1,561	0	
872797-50-1	T. Rowe Price Retirement I 2025 I		12/31/2019	VARIOUS	1,953.000	8,939		10,404	22,363	(11,959)	0	0	(11,959)	0	10,404	0	(1,465)	(1,465)	0	
872797-60-0	T. Rowe Price Retirement I 2030 I		12/31/2019	VARIOUS	568.000	2,325		2,505	6,563	(4,058)	0	0	(4,058)	0	2,505	0	(180)	(180)	0	
872797-70-9	T. Rowe Price Retirement I 2035 I		12/31/2019	VARIOUS	1,144.000	5,628		5,329	13,367	(8,039)	0	0	(8,039)	0	5,329	0	299	299	0	
872797-80-8	T. Rowe Price Retirement I 2040 I		12/31/2019	VARIOUS	554.000	6,783		6,365	6,508	(142)	0	0	(142)	0	6,365	0	417	417	0	
872797-88-1	T. Rowe Price Retirement I 2045 I		12/31/2019	VARIOUS	20.000	3		14	237	(223)	0	0	(223)	0	14	0	(11)	(11)	0	
872797-87-3	T. Rowe Price Retirement I 2050 I		12/31/2019	VARIOUS	11.000	7		18	124	(105)	0	0	(105)	0	18	0	(12)	(12)	0	
872797-86-5	T. Rowe Price Retirement I 2055 I		12/31/2019	VARIOUS	38.000	102		123	452	(329)	0	0	(329)	0	123	0	(21)	(21)	0	
872797-85-7	T. Rowe Price Retirement I 2060 I		12/31/2019	VARIOUS	1.000	20		19	0	19	0	0	19	0	19	0	1	1	0	
74149P-79-6	T. Rowe Price 2015 Fund		12/31/2019	VARIOUS	1.000	0		0	14	(14)	0	0	(14)	0	0	0	0	0	0	
89154X-52-6	Touchstone Mid Cap Growth Inst		12/31/2019	VARIOUS	21,167.000	539,068		480,628	538,066	(57,437)	0	0	(57,437)	0	480,628	0	58,439	58,439	0	
89155T-64-9	Touchstone Mid Cap Institutional		12/31/2019	VARIOUS	7,440.000	170,023		159,392	225,809	(66,417)	0	0	(66,417)	0	159,392	0	10,631	10,631	0	
922908-71-0	Vanguard 500 Index Fund - Admiral		12/31/2019	VARIOUS	2,301.000	524,445		460,152	532,522	(72,370)	0	0	(72,370)	0	460,152	0	64,293	64,293	0	
921943-80-9	Vanguard Developed Markets Index Admiral		12/31/2019	VARIOUS	1.000	77,118		76,730	0	76,730	0	0	76,730	0	76,730	0	388	388	0	
922908-64-5	Vanguard Mid Cap Index Fund - Admiral		12/31/2019	VARIOUS	626.000	122,069		101,634	107,054	(5,420)	0	0	(5,420)	0	101,634	0	20,435	20,435	0	
921908-87-7	Vanguard Real Estate Index Admiral		12/31/2019	VARIOUS	796.000	75,038		74,035	84,118	(10,082)	0	0	(10,082)	0	74,035	0	1,003	1,003	0	
922908-68-6	Vanguard Small Cap Index Fund - Admiral		12/31/2019	VARIOUS	1,285.000	84,825		63,866	81,238	(17,373)	0	0	(17,373)	0	63,866	0	20,960	20,960	0	
921937-60-3	Vanguard Total Bond Market Index Admiral		12/31/2019	VARIOUS	592.000	3,670		3,601	6,189	(2,588)	0	0	(2,588)	0	3,601	0	68	68	0	
92837F-44-1	Virtus Ceredex Mid-Cap Value Equity R6		12/31/2019	VARIOUS	9,860.000	102,098		106,097	101,262	4,835	0	0	4,835	0	106,097	0	(4,000)	(4,000)	0	
9499999. Subtotal - Common Stocks - Mutual Funds						4,281,895	XXX	4,044,063	4,247,660	(203,594)	0	0	(203,594)	0	4,044,063	0	237,827	237,827	0	XXX
9799997. Total - Common Stocks - Part 4						36,550,148	XXX	14,610,379	28,037,488	(13,427,106)	0	0	(13,427,106)	0	14,610,379	0	21,939,764	21,939,764	111,788	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						36,550,148	XXX	14,610,379	28,037,488	(13,427,106)	0	0	(13,427,106)	0	14,610,379	0	21,939,764	21,939,764	111,788	XXX
9899999. Total - Preferred and Common Stocks						36,550,148	XXX	14,610,379	28,037,488	(13,427,106)	0	0	(13,427,106)	0	14,610,379	0	21,939,764	21,939,764	111,788	XXX
9999999 - Totals						494,258,384	XXX	469,940,076	418,913,166	(13,427,106)	(379,272)	1,454	(13,807,832)	0	466,997,168	0	25,759,805	25,759,805	15,953,075	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36176F-Z5-0	G2 G2 765164 3.876% 10/20/61		06/01/2019	Interest Capitalization	08/01/2019	Paydown	99	99	99	99	0	0	0	0	0	0	0	0	0	0
36176F-Z9-2	G2 G2 765168 4.940% 11/20/61		09/01/2019	Various	12/01/2019	Various	458	458	458	458	0	0	0	0	0	0	0	0	5	0
36230U-YF-0	G2 4.390% 09/20/61		02/01/2019	Interest Capitalization	03/01/2019	Paydown	29	29	29	29	0	0	0	0	0	0	0	0	0	0
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		08/01/2019	Various	12/01/2019	Various	5,556	5,556	5,567	5,567	0	10	0	10	0	0	0	0	108	0
0599999. Subtotal - Bonds - U.S. Governments							6,142	6,142	6,153	6,153	0	10	0	10	0	0	0	0	113	0
02209S-AJ-2	ALTRIA GROUP INC 9.250% 08/06/19		02/12/2019	FIFTH THIRD SECURITIES	08/06/2019	Maturity	1,340,000	1,380,280	1,340,000	1,340,000	0	(40,280)	0	(40,280)	0	0	0	0	61,975	2,754
026874-CZ-8	AMERICAN INTERNATIONAL GROUP 2.300% 07/16/19		07/02/2019	US BANCORP	07/16/2019	Maturity	800,000	799,920	800,000	800,000	0	80	0	80	0	0	0	0	9,200	8,638
054937-AL-1	BB&T CORPORATION 4.800% Perpet.		07/22/2019	MORGAN STANLEY FIXED INC	12/09/2019	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	86,667	0
125590-AE-9	CIT MARINE TRUST CITMT 1999-A CTFS 6.200% 11/15/19		10/01/2019	Various	11/15/2019	Various	736	736	736	736	0	0	0	0	0	0	0	0	39	0
24422E-UN-7	JOHN DEERE CAPITAL 2.430% 07/10/20		01/04/2019	MITSUBISHI UFJ SECURITIES	07/08/2019	WELLS FARGO	3,660,000	3,660,000	3,670,285	3,660,000	0	0	0	0	0	0	10,285	10,285	56,789	0
254687-DU-7	DISNEY 6.550% 03/15/33		03/20/2019	Various	11/18/2019	Various	8,000,000	10,410,768	10,319,701	10,319,701	0	(91,067)	0	(91,067)	0	0	0	0	358,067	7,278
254687-EQ-5	DISNEY 6.150% 02/15/41		03/20/2019	Taxable Exchange	11/18/2019	Tax Free Exchange	1,000,000	1,289,144	1,283,483	1,283,483	0	(5,661)	0	(5,661)	0	0	0	0	42,025	5,979
31620M-AP-1	FIDELITY NATIONAL INFORM 3.625% 10/15/20		10/29/2019	MORGAN STANLEY FIXED INC	12/03/2019	TENDER OFFER	838,000	849,900	848,450	848,730	0	(1,170)	0	(1,170)	0	0	(280)	(280)	4,050	1,350
44053F-AA-8	HORIZON PHARMA USA INC 8.750% 11/01/24		02/06/2019	Various	08/09/2019	Call 107.9008	1,272,000	1,357,383	1,372,498	1,347,032	0	(10,351)	0	(10,351)	0	0	(75,032)	(75,032)	186,446	29,989
49456B-AE-1	KINDER MORGAN 3.050% 12/01/19		01/07/2019	BARCLAYS	12/01/2019	Maturity	1,615,000	1,609,509	1,615,000	1,615,000	0	5,491	0	5,491	0	0	0	0	49,258	5,199
50077L-AN-6	KRAFT HEINZ FOODS CO 2.605% 08/09/19		03/01/2019	RBC/DAIN	08/09/2019	Maturity	21,300,000	21,309,159	21,300,000	21,300,000	0	(9,159)	0	(9,159)	0	0	0	0	322,768	40,573
582839-AE-6	MEAD JOHNSON NUTRITION CO 4.900% 11/01/19		02/20/2019	Various	11/01/2019	Maturity	1,147,000	1,162,935	1,147,000	1,147,000	0	(15,935)	0	(15,935)	0	0	0	0	56,203	13,818
74274T-AA-8	PRIVATE EXPORT FUNDING 2.100% 12/19/19		03/04/2019	FIFTH THIRD SECURITIES	12/19/2019	Maturity	1,550,000	1,539,925	1,550,000	1,550,000	0	10,075	0	10,075	0	0	0	0	32,550	6,962
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		06/01/2019	Interest Capitalization	12/01/2019	Paydown	0	0	0	0	0	0	0	0	0	0	0	0	0	0
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		05/01/2019	Various	12/01/2019	Various	0	0	0	0	0	0	0	0	0	0	0	0	0	0
90276Y-AF-0	UBSCM 2019-C16 XA 1.562% 04/15/52		03/28/2019	Various	12/01/2019	Various	0	32,800	0	0	0	(32,800)	0	(32,800)	0	0	0	0	1,792	188
25243Y-BA-6	DIAGEO PLC 2.125% 10/24/24	D	09/30/2019	DEUTSCHE BANK	11/22/2019	JEFFERIES & CO	2,500,000	2,499,275	2,501,450	2,499,265	0	(10)	0	(10)	0	0	2,185	2,185	7,821	0
35177P-AT-4	ORANGE SA 5.375% 07/08/19	D	02/20/2019	FIFTH THIRD SECURITIES	07/08/2019	Maturity	520,000	524,867	520,000	520,000	0	(4,867)	0	(4,867)	0	0	0	0	13,975	3,416
44920U-AH-1	HYUNDAI CAPITAL SERVICES 1.625% 08/30/19	D	03/14/2019	FIFTH THIRD SECURITIES	08/30/2019	Maturity	625,000	621,175	625,000	625,000	0	3,825	0	3,825	0	0	0	0	5,078	564
60920L-AA-2	MONDELEZ INTL HLDINGS NE 1.625% 10/28/19	D	01/31/2019	WELLS FARGO	10/28/2019	Maturity	1,000,000	990,000	1,000,000	1,000,000	0	10,000	0	10,000	0	0	0	0	16,250	4,333
685218-AC-3	ORANGE SA 1.625% 11/03/19	D	02/06/2019	FIFTH THIRD SECURITIES	07/10/2019	FIFTH THIRD SECURITIES	600,000	594,138	598,404	597,509	0	3,371	0	3,371	0	0	895	895	6,744	2,573
82481L-AA-7	SHIRE ACQ INV IRELAND DA 1.900% 09/23/19	D	02/19/2019	Various	07/11/2019	GOLDMAN SACHS	6,300,000	6,253,785	6,290,676	6,283,986	0	30,201	0	30,201	0	0	6,690	6,690	95,760	48,973
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							59,067,736	61,885,699	61,782,683	61,737,442	0	(148,257)	0	(148,257)	0	0	(55,257)	(55,257)	1,413,457	182,587
8399998. Total - Bonds							59,073,878	61,891,841	61,788,836	61,743,595	0	(148,247)	0	(148,247)	0	0	(55,257)	(55,257)	1,413,570	182,587
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								61,891,841	61,788,836	61,743,595	0	(148,247)	0	(148,247)	0	0	(55,257)	(55,257)	1,413,570	182,587

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
BOEING COMPANY CP			10/11/2019	GOLDMAN SACHS	02/19/2020	2,976,638	0	0	0	0	3,000,000	2,976,638	14,623	0	2.140	2.187	MAT	0	0
CATHOLIC HEALTH INITIATV CP			11/14/2019	J P MORGAN SEC FIXED INC	03/25/2020	1,488,725	0	0	0	0	1,500,000	1,488,725	4,100	0	2.050	2.094	MAT	0	0
PARKER-HANNIFIN CORP CP			10/01/2019	J P MORGAN SEC FIXED INC	01/08/2020	3,573,600	0	0	0	0	3,600,000	3,573,600	24,860	0	2.200	2.247	MAT	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						8,038,963	0	0	0	0	8,100,000	8,038,963	43,583	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						8,038,963	0	0	0	0	8,100,000	8,038,963	43,583	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						8,038,963	0	0	0	0	8,100,000	8,038,963	43,583	0	XXX	XXX	XXX	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						8,038,963	0	0	0	0	8,100,000	8,038,963	43,583	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						8,038,963	0	0	0	0	XXX	8,038,963	43,583	0	XXX	XXX	XXX	0	0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2017	01/14/2020	4,873		174.83	40,044			118,616		118,616	64,669						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2017	01/27/2020	4,617		174.80	37,929			112,417		112,417	60,940						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2017	02/14/2020	1,763		175.82	14,570			41,117		41,117	22,639						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2017	02/27/2020	3,360		176.77	27,918			75,103		75,103	41,869						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2017	03/13/2020	2,042		175.82	16,873			47,535		47,535	25,850						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2017	03/27/2020	3,547		175.64	29,281			83,142		83,142	44,799						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2017	04/14/2020	1,884		176.74	15,651			42,072		42,072	23,005						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2017	04/27/2020	2,923		178.92	24,581			58,900		58,900	33,177						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2020	2,589		179.6	21,855			50,410		50,410	28,506						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2017	05/27/2020	1,832		180.14	15,510			34,696		34,696	19,638						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2017	06/12/2020	1,357		181.28	11,562			24,196		24,196	13,801						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2017	06/26/2020	1,014		180.46	8,601			18,892		18,892	10,587						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2017	07/14/2020	3,495		179.99	29,563			66,713		66,713	36,903						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2017	07/27/2020	1,423		180.6	12,079			26,355		26,355	14,600						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2017	08/14/2020	1,587		180.27	13,442			29,890		29,890	16,373						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/24/2017	08/27/2020	389		179.9	3,290			7,471		7,471	4,047						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2017	09/14/2020	2,471		182.94	21,244			40,520		40,520	22,632						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2017	09/25/2020	3,114		183.03	26,790			50,918		50,918	28,277						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2017	10/14/2020	4,471		186.07	39,104			61,437		61,437	34,877						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2017	10/27/2020	564		187.82	4,982			6,976		6,976	3,984						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2017	11/13/2020	2,112		187.49	18,612			26,824		26,824	15,207						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2017	11/27/2020	2,425		188.44	21,479			29,151		29,151	16,540						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2017	12/14/2020	3,915		189.52	34,874			44,124		44,124	25,057						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2017	12/22/2020	763		191.36	6,862			7,660		7,660	4,364						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/11/2018	01/14/2020	1,139		195.81	8,474			4,032		4,032	2,312						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/11/2018	01/14/2021	1,813		195.81	16,153			13,289		13,289	7,651						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2018	01/27/2020	121		197.76	910			292		292	142						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2018	01/27/2021	1,118		197.76	10,033			7,130		7,130	4,101						0001

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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 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	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2018	02/14/2020	362		190.79	2,615			3,060		3,060	2,011						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2018	02/12/2021	1,206		190.79	10,442			12,887		12,887	7,221						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2018	02/26/2021	644		192.59	5,605			6,162		6,162	3,470						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2018	02/27/2020	4,284		192.59	31,185			29,600		29,600	18,977						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2018	03/12/2021	3,431		191.19	29,586			36,301		36,301	20,209						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2018	03/13/2020	2,124		191.19	15,347			17,540		17,540	11,276						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2018	03/14/2020	230		191.19	1,663			1,901		1,901	1,222						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2018	03/26/2021	267		191.06	2,300			2,870		2,870	1,591						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2018	03/27/2020	105		191.06	756			888		888	565						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2018	04/14/2020	890		192.11	6,464			6,863		6,863	4,326						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2018	04/14/2021	2,087		192.11	18,085			21,166		21,166	11,752						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2018	04/27/2020	2,605		192.29	18,888			20,036		20,036	12,532						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2018	04/27/2021	1,940		192.29	16,748			19,611		19,611	10,863						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2018	05/14/2020	295		193.24	2,143			2,091		2,091	1,298						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2018	05/14/2021	2,877		193.24	24,964			27,593		27,593	15,278						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2018	05/27/2021	1,649		193.41	14,291			15,801		15,801	8,725						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2018	05/27/2020	1,396		193.41	10,152			9,912		9,912	6,114						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2018	06/12/2020	4,411		191.57	31,772			37,978		37,978	23,334						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2018	06/14/2021	6,504		191.57	55,821			70,310		70,310	38,309						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2018	06/26/2020	7,083		194.42	51,775			47,170		47,170	28,685						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2018	06/25/2021	1,826		194.42	15,940			16,689		16,689	9,185						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/12/2018	07/14/2021	1,234		194.53	10,752			11,301		11,301	6,206						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/12/2018	07/14/2020	997		194.53	7,294			6,712		6,712	4,069						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2018	07/27/2020	464		193.89	3,375			3,379		3,379	2,042						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2018	07/27/2021	5,390		193.89	46,712			51,848		51,848	28,296						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2018	08/14/2020	3,715		193.53	27,034			28,421		28,421	17,090						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2018	08/13/2021	4,160		193.53	36,064			41,221		41,221	22,378						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2018	08/27/2020	380		194.85	2,775			2,620		2,620	1,565						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2018	08/27/2021	3,274		194.85	28,582			30,222		30,222	16,470						0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2018	09/14/2021	7,486		194.10	64,804			72,912		72,912	39,450						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2018	09/14/2020	2,854		194.1	20,720			21,407		21,407	12,730						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2018	09/25/2020	580		194.95	4,226			4,104		4,104	2,434						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2018	09/27/2021	1,436		194.95	12,460			13,400		13,400	7,253						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/11/2018	10/14/2020	2,192		191.13	15,671			21,396		21,396	12,518						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/11/2018	10/14/2021	4,510		191.13	38,273			52,722		52,722	27,872						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/25/2018	10/27/2020	574		188.1	4,039			6,970		6,970	3,990						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/25/2018	10/27/2021	5,396		188.1	45,168			74,304		74,304	38,312						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2018	11/12/2021	5,921		186.79	49,106			87,336		87,336	44,467						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2018	11/13/2020	1,777		186.79	12,384			23,568		23,568	13,277						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/26/2018	11/24/2021	145		186.01	1,204			2,231		2,231	1,125						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/26/2018	11/25/2020	962		186.01	6,695			13,434		13,434	7,487						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2018	12/14/2021	9,929		185.31	82,432			158,273		158,273	79,137						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2018	12/14/2020	2,704		185.31	18,788			39,445		39,445	21,710						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/22/2020	2,312		184.69	16,055			35,050		35,050	19,074						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2021	3,850		184.69	32,066			63,328		63,328	31,414						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/10/2019	01/14/2020	4,377		185.28		22,059		60,843		60,843	38,783						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/10/2019	01/14/2021	2,229		185.28		15,529		32,812		32,812	17,283						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2019	01/14/2022	11,874		185.28		99,220		190,814		190,814	91,594						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/24/2019	01/27/2022	4,018		185.17		33,554		65,090		65,090	31,536						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/24/2019	01/27/2020	3,121		185.17		15,722		43,700		43,700	27,979						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/24/2019	01/27/2021	1,075		185.17		7,482		15,981		15,981	8,498						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2019	02/12/2021	1,746		186.19		12,220		24,629		24,629	12,409						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2019	02/14/2022	6,375		186.19		53,534		98,880		98,880	45,346						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2019	02/14/2020	3,980		186.19		20,155		51,658		51,658	31,503						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2019	02/27/2020	3,831		185.87		19,438		50,909		50,909	31,471						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2019	02/26/2021	1,603		185.87		11,235		23,119		23,119	11,885						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2019	02/25/2022	296		185.87		2,486		4,672		4,672	2,186						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2019	03/13/2020	4,896		185.88		24,843		65,063		65,063	40,220						0001

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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 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	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2019	03/14/2022	12,643		185.88		106,220		200,132		200,132	93,912						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2019	03/12/2021	7,516		185.88		52,667		108,751		108,751	56,084						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2019	03/25/2022	3,911		188.21		33,488		55,881		55,881	22,393						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2019	03/26/2021	2,359		188.21		16,783		30,102		30,102	13,319						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2019	03/27/2020	3,331		188.21		17,117		36,912		36,912	19,795						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/11/2019	04/14/2020	4,741		186.67		24,161		59,642		59,642	35,481						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/11/2019	04/14/2021	1,693		186.67		11,945		23,666		23,666	11,721						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/11/2019	04/13/2022	20,180		186.67		171,022		310,368		310,368	139,347						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/25/2019	04/27/2021	277		187.62		1,966		3,695		3,695	1,729						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/25/2019	04/27/2020	3,374		187.62		17,281		39,575		39,575	22,294						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/25/2019	04/27/2022	3,182		187.62		27,104		47,061		47,061	19,957						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2019	05/13/2022	10,411		187.21		88,874		157,307		157,307	68,432						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2019	05/14/2021	2,596		187.21		18,419		35,565		35,565	17,146						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2019	05/14/2020	6,880		187.21		35,162		83,729		83,729	48,567						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/22/2019	05/27/2021	1,296		187.50		9,210		17,561		17,561	8,351						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2019	05/27/2020	3,387		187.5		17,336		40,505		40,505	23,169						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2019	05/26/2022	2,181		187.5		18,650		32,655		32,655	14,004						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2019	06/14/2021	1,018		189.50		7,373		12,415		12,415	5,043						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2019	06/12/2020	4,871		189.5		25,290		50,120		50,120	24,829						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2019	06/14/2022	12,116		189.50		105,846		166,233		166,233	60,387						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2019	06/27/2022	657		191.71		5,821		8,163		8,163	2,342						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2019	06/26/2020	2,384		191.71		12,522		20,548		20,548	8,027						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2019	06/25/2021	610		191.71		4,481		6,591		6,591	2,110						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/11/2019	07/14/2021	1,760		192.06		12,912		18,743		18,743	5,831						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/11/2019	07/14/2020	3,832		192.06		20,166		32,420		32,420	12,254						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/11/2019	07/14/2022	16,615		192.06		147,105		203,861		203,861	56,756						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/25/2019	07/27/2021	725		193.12		5,348		7,307		7,307	1,959						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/25/2019	07/27/2020	2,734		193.12		14,467		21,353		21,353	6,886						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2019	07/27/2022	4,018		193.12		35,851		47,094		47,094	11,242						0001

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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 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	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2019	08/13/2021	230		195.66		1,733		2,001		2,001	268						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2019	08/14/2020	4,452		195.66		23,953		27,912		27,912	3,959						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2019	08/12/2022	16,713		195.66		152,382		173,979		173,979	21,597						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2019	08/27/2021	208		197.5		1,579		1,621		1,621	43						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2019	08/26/2022	552		197.5		5,090		5,265		5,265	175						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2019	08/27/2020	3,504		197.5		19,030		18,745		18,745	(285)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2019	09/14/2020	4,972		195.3		26,703		33,510		33,510	6,808						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2019	09/14/2021	1,628		195.30		12,211		14,752		14,752	2,541						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2019	09/14/2022	13,088		195.30		119,110		140,168		140,168	21,058						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2019	09/27/2022	554		196.63		5,069		5,593		5,593	525						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2019	09/27/2021	1,063		196.63		8,026		8,960		8,960	935						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2019	09/25/2020	3,153		196.63		17,050		19,203		19,203	2,153						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/10/2019	10/14/2021	777		195.71		5,852		6,990		6,990	1,138						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/10/2019	10/14/2020	4,614		195.71		24,833		31,098		31,098	6,266						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/10/2019	10/14/2022	17,827		195.71		162,936		189,327		189,327	26,391						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/24/2019	10/27/2022	2,482		197.03		22,739		24,843		24,843	2,105						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/24/2019	10/27/2021	71		197.03		539		595		595	56						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/24/2019	10/27/2020	2,812		197.03		15,235		17,152		17,152	1,917						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2019	11/12/2021	1,344		197.16		10,176		11,277		11,277	1,101						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2019	11/13/2020	3,840		197.16		20,818		23,613		23,613	2,796						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2019	11/14/2022	5,914		197.16		54,102		59,199		59,199	5,097						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/26/2019	11/25/2020	3,138		197.55		17,050		18,988		18,988	1,938						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/26/2019	11/24/2021	638		197.55		4,838		5,281		5,281	443						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2019	11/22/2022	10,246		197.55		94,116		101,226		101,226	7,110						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2019	12/14/2020	4,222		198.73		23,073		23,515		23,515	443						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2019	12/14/2021	1,127		198.73		8,602		8,769		8,769	168						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2019	12/14/2022	5,032		198.73		46,400		47,200		47,200	800						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2019	12/27/2022	3,885		198.98		35,790		36,207		36,207	417						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2019	12/27/2021	2,171		198.98		16,589		16,804		16,804	215						0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2019	12/23/2020	2,890		198.98		15,813		16,038		16,038	226						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/14/2019	01/14/2020	644		2,582.61		123,968		417,249		417,249	293,281						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/14/2019	01/14/2020	201		2,582.61		23,400		75,712		75,712	52,312						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2019	01/15/2020	2,536		2,871.33		164,845		911,646		911,646	746,801						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2019	01/15/2020	37		2,897.43		2,104		12,332		12,332	10,228						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2019	01/15/2020	716		2,636.40		121,098		425,150		425,150	304,052						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2019	01/15/2020	7,942		2,610.30		1,465,738		4,923,546		4,923,546	3,457,808						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2019	01/15/2020	768		2,610.30		86,045		275,322		275,322	189,278						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2019	01/15/2020	527		2,639.30		50,387		173,693		173,693	123,306						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	468		2,664.76		87,360		265,056		265,056	177,696						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	112		2,664.76		12,814		38,020		38,020	25,206						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	242		2,745.73		25,736		61,284		61,284	35,548						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	516		2,745.73		93,173		251,646		251,646	158,473						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	26		3,164.18		704		2,617		2,617	1,913						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	1,744		3,136.43		55,680		216,676		216,676	160,997						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	414		2,810.30		34,567		81,123		81,123	46,556						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	4,550		2,775.60		823,385		2,087,543		2,087,543	1,264,158						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	517		2,803.36		84,865		223,183		223,183	138,318						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	827		2,775.60		85,393		190,783		190,783	105,390						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	146		2,792.38		15,341		36,127		36,127	20,786						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	501		2,792.38		90,720		223,335		223,335	132,615						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	238		2,808.48		24,315		53,569		53,569	29,253						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	501		2,808.48		89,408		217,080		217,080	127,672						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	1,380		3,189.40		35,837		142,807		142,807	106,970						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	328		2,857.76		25,805		59,773		59,773	33,968						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	56		3,217.63		1,216		4,668		4,668	3,453						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	5,769		2,850.70		1,012,673		2,272,206		2,272,206	1,259,533						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	4,684		2,822.48		819,609		1,966,158		1,966,158	1,146,549						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	680		2,822.48		67,573		147,970		147,970	80,396						0001

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S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	178		2,805.37		32,435		77,963		77,963	45,528						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	75		2,805.37		8,190		20,041		20,041	11,851						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	687		2,907.41		121,756		240,203		240,203	118,447						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	400		2,907.41		40,438		61,416		61,416	20,978						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	1,117		3,225.19		40,575		106,582		106,582	66,007						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	24		3,283.31		610		1,496		1,496	887						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	622		2,934.64		99,056		202,311		202,311	103,254						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	465		2,941.90		35,971		58,836		58,836	22,865						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	5,423		2,905.58		959,553		1,905,469		1,905,469	945,916						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	621		2,905.58		61,217		100,571		100,571	39,354						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	123		2,939.88		12,382		19,375		19,375	6,993						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	298		2,939.88		54,075		97,111		97,111	43,036						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	335		2,834.41		38,055		86,561		86,561	48,506						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	674		2,834.41		126,633		286,273		286,273	159,640						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	645		2,850.96		70,587		159,396		159,396	88,810						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	1,133		2,879.47		189,290		435,865		435,865	246,575						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	1,769		3,164.57		74,153		269,259		269,259	195,106						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	91		3,221.58		2,694		10,424		10,424	7,730						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	7,282		2,850.96		1,344,323		2,987,317		2,987,317	1,642,994						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	403		2,886.60		35,712		85,442		85,442	49,730						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	99		2,826.06		11,132		29,750		29,750	18,618						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	242		2,826.06		45,416		105,620		105,620	60,204						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/12/2020	379		2,886.98		41,134		89,365		89,365	48,231						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/12/2020	885		2,886.98		159,432		341,902		341,902	182,470						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/15/2020	329		2,923.07		28,784		67,778		67,778	38,994						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/15/2020	5,039		2,886.98		907,851		1,949,877		1,949,877	1,042,025						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/15/2020	35		3,262.29		1,080		3,560		3,560	2,480						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/15/2020	10,010		2,915.85		1,600,933		3,620,764		3,620,764	2,019,831						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/15/2020	635		2,886.98		68,627		152,880		152,880	84,253						0001

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S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/15/2020	1,411		3,204.55		60,066		195,646		195,646	135,580						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/27/2019	06/26/2020	73		2,924.92		8,153		16,783		16,783	8,630						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/27/2019	06/26/2020	246		2,924.92		45,360		88,359		88,359	42,999						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2019	07/14/2020	402		3,013.77		71,387		116,727		116,727	45,340						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2019	07/14/2020	211		3,013.77		21,781		29,692		29,692	7,911						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	504		3,014.30		51,204		73,093		73,093	21,889						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	26		3,406.16		634		1,198		1,198	564						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	253		3,051.98		20,290		28,976		28,976	8,686						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	417		3,044.44		66,047		111,862		111,862	45,815						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	2,893		3,345.87		101,167		207,178		207,178	106,011						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/26/2019	07/27/2020	19		3,025.86		1,971		2,929		2,929	958						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/26/2019	07/27/2020	240		3,025.86		44,213		68,989		68,989	24,776						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2019	07/15/2020	7,166		3,014.30		1,266,217		2,080,796		2,080,796	814,580						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2019	08/14/2020	565		2,840.60		111,778		250,453		250,453	138,676						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2019	08/14/2020	371		2,840.60		47,174		123,562		123,562	76,388						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	5,068		2,847.60		1,018,843		2,218,698		2,218,698	1,199,855						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	1,633		3,132.36		106,000		348,502		348,502	242,502						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	49		3,189.31		2,319		8,616		8,616	6,297						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	1,513		2,876.08		278,323		625,670		625,670	347,347						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	702		2,847.60		91,095		232,362		232,362	141,267						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	468		2,883.20		51,222		139,458		139,458	88,237						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	138		2,869.16		23,700		45,325		45,325	21,625						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	392		2,869.16		69,750		165,756		165,756	96,006						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/13/2019	09/15/2020	480		3,044.98		44,331		85,421		85,421	41,090						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/13/2019	09/15/2020	477		3,007.39		54,318		99,562		99,562	45,244						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/13/2019	09/15/2020	1,816		3,308.13		96,145		205,887		205,887	109,742						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	206		3,007.39		22,940		42,222		42,222	19,282						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/13/2019	09/15/2020	31		3,368.28		1,129		2,508		2,508	1,380						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/13/2019	09/15/2020	1,990		3,037.46		350,029		585,359		585,359	235,330						0001

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S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/15/2020	4,433		3,007.39		853,306		1,406,833		1,406,833	553,527						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/14/2020	670		3,007.39		129,024		212,434		212,434	83,410						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/27/2019	09/25/2020	324		2,961.79		67,654		116,005		116,005	48,350						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/27/2019	09/25/2020	108		2,961.79		13,888		28,902		28,902	15,014						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2019	10/14/2020	498		2,966.15		98,516		178,047		178,047	79,531						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2019	10/14/2020	235		2,966.15		26,935		62,595		62,595	35,660						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/15/2019	10/15/2020	2,466		3,325.20		104,143		285,610		285,610	181,467						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/15/2019	10/15/2020	1,777		3,025.64		308,231		557,677		557,677	249,446						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/15/2019	10/15/2020	434		3,033.13		12,475		91,964		91,964	79,489						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/15/2019	10/15/2020	551		2,995.68		61,215		134,587		134,587	73,372						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/15/2019	10/15/2020	44		3,385.12		1,459		3,768		3,768	2,310						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/15/2019	10/15/2020	5,767		2,995.68		1,105,069		1,941,807		1,941,807	836,738						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	219		3,022.55		41,044		70,170		70,170	29,126						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	97		3,022.55		17,520		22,433		22,433	4,913						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	362		3,096.63		40,580		64,682		64,682	24,102						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	681		3,096.63		137,020		184,519		184,519	47,499						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2019	11/13/2020	726		3,120.46		79,247		117,506		117,506	38,259						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2019	11/13/2020	32		3,526.12		1,032		1,412		1,412	379						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2019	11/13/2020	1,577		3,151.66		283,386		370,016		370,016	86,630						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2019	11/13/2020	3,019		3,463.71		134,715		196,164		196,164	61,449						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2019	11/13/2020	7,481		3,120.46		1,498,633		1,915,720		1,915,720	417,086						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2019	11/13/2020	481		3,159.47		41,714		63,539		63,539	21,825						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	397		3,153.63		80,192		94,924		94,924	14,732						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	77		3,153.63		8,833		11,382		11,382	2,549						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/13/2019	12/14/2020	244		3,168.80		27,329		35,007		35,007	7,678						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/13/2019	12/14/2020	481		3,168.80		95,644		112,691		112,691	17,047						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/13/2019	12/15/2020	6,918		3,168.80		1,376,683		1,624,211		1,624,211	247,529						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/13/2019	12/15/2020	21		3,580.74		595		784		784	188						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/13/2019	12/15/2020	341		3,208.41		31,580		39,325		39,325	7,745						0001

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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 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	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/15/2020	567		3,168.80		65,572		81,376		81,376	15,804						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/15/2020	2,665		3,517.37		108,922		143,237		143,237	34,315						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/15/2020	1,479		3,200.49		264,753		317,016		317,016	52,263						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	111		3,240.02		12,780		11,542		11,542	(1,238)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	391		3,240.02		77,859		75,948		75,948	(1,911)						0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,485,487	25,444,488	0	54,202,970	XXX	54,202,970	27,680,439	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										1,485,487	25,444,488	0	54,202,970	XXX	54,202,970	27,680,439	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A		US - Chicago Board 213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	86,668		42.75	36,262			50,069		50,069							
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300U0MTB7PD2UT305	01/31/2018	07/31/2042	1,663		-				249		249	(313)						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										36,262	0	0	50,318	XXX	50,318	(313)	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										36,262	0	0	50,318	XXX	50,318	(313)	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										1,521,749	25,444,488	0	54,253,288	XXX	54,253,288	27,680,126	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										1,521,749	25,444,488	0	54,253,288	XXX	54,253,288	27,680,126	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	173		2,660.09		(12,399)		(51,567)		(51,567)	(39,168)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	36		2,666.54		(5,217)		(20,520)		(20,520)	(15,303)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	298		2,660.09		(43,602)		(169,777)		(169,777)	(126,175)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	29		2,698.83		(1,584)		(7,446)		(7,446)	(5,863)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	109		2,711.74		(13,151)		(56,424)		(56,424)	(43,273)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	33		2,685.91		(4,343)		(17,709)		(17,709)	(13,366)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	35		2,653.63		(5,287)		(20,320)		(20,320)	(15,033)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	134		2,718.20		(15,767)		(68,419)		(68,419)	(52,653)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/15/2019	01/15/2020	5,406		2,923.54		(239,896)		(1,662,958)		(1,662,958)	(1,423,063)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/15/2019	01/15/2020	679		2,806.07		(56,714)		(288,191)		(288,191)	(231,478)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/15/2019	01/15/2020	2,573		2,740.82		(290,156)		(1,259,762)		(1,259,762)	(969,606)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	30		2,758.03		(1,808)		(7,410)		(7,410)	(5,602)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	146		2,771.35		(18,096)		(67,363)		(67,363)	(49,267)						0001

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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 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	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	263		2,798.00		(29,050)		(114,044)		(114,044)	(84,994)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	26		2,804.66		(2,740)		(10,908)		(10,908)	(8,168)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	82		2,784.67		(4,011)		(18,018)		(18,018)	(14,007)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	34		2,751.36		(4,527)		(16,216)		(16,216)	(11,689)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	143		2,883.02		(14,739)		(50,723)		(50,723)	(35,984)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	64		2,876.15		(2,584)		(7,923)		(7,923)	(5,339)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	124		2,834.97		(15,788)		(49,854)		(49,854)	(34,065)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	73		2,869.29		(3,100)		(9,452)		(9,452)	(6,352)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	50		2,834.97		(2,829)		(8,243)		(8,243)	(5,414)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	187		2,862.42		(21,177)		(70,168)		(70,168)	(48,991)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	62		2,841.83		(7,605)		(24,281)		(24,281)	(16,676)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	55		2,841.83		(2,910)		(8,585)		(8,585)	(5,675)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	1,770		2,914.38		(183,259)		(576,060)		(576,060)	(392,800)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	491		2,983.77		(36,127)		(127,374)		(127,374)	(91,246)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	2,805		3,108.67		(102,008)		(415,729)		(415,729)	(313,721)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	200		2,890.11		(23,548)		(70,460)		(70,460)	(46,912)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	34		2,897.09		(3,886)		(11,786)		(11,786)	(7,900)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	5		2,925.02		(172)		(576)		(576)	(404)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	214		2,911.06		(22,925)		(71,257)		(71,257)	(48,333)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	141		2,890.11		(6,698)		(21,140)		(21,140)	(14,442)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	54		2,932.00		(5,205)		(16,806)		(16,806)	(11,601)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	59		2,906.78		(2,789)		(7,527)		(7,527)	(4,738)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	20		2,941.88		(672)		(1,849)		(1,849)	(1,177)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	34		2,934.86		(1,238)		(3,403)		(3,403)	(2,165)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	87		2,948.90		(8,477)		(26,354)		(26,354)	(17,877)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	17		2,920.82		(1,936)		(5,728)		(5,728)	(3,792)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	76		2,899.76		(9,244)		(26,350)		(26,350)	(17,106)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	125		2,899.76		(6,230)		(16,738)		(16,738)	(10,508)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	186		2,892.73		(23,289)		(65,750)		(65,750)	(42,462)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 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	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	110		2,941.88		(11,062)		(34,021)		(34,021)	(22,959)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	25		2,906.78		(2,989)		(8,631)		(8,631)	(5,641)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	5,713		3,034.17		(470,838)		(1,296,348)		(1,296,348)	(825,510)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	3,304		3,161.18		(96,039)		(404,602)		(404,602)	(308,563)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	1,436		2,963.60		(141,104)		(416,648)		(416,648)	(275,544)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	47		2,938.63		(1,677)		(6,312)		(6,312)	(4,635)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	52		2,917.58		(5,983)		(17,553)		(17,553)	(11,571)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	28		2,903.56		(1,406)		(4,787)		(4,787)	(3,380)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	91		2,896.54		(11,373)		(32,253)		(32,253)	(20,880)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	12		2,903.56		(1,472)		(4,217)		(4,217)	(2,745)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	9		2,889.53		(1,196)		(3,344)		(3,344)	(2,148)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	13		2,945.64		(1,321)		(4,096)		(4,096)	(2,776)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	43		3,001.90		(5,059)		(11,363)		(11,363)	(6,304)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	118		3,045.51		(3,739)		(3,944)		(3,944)	(205)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	19		3,052.78		(1,733)		(4,157)		(4,157)	(2,423)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	53		3,009.17		(2,387)		(3,198)		(3,198)	(811)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	228		3,001.90		(10,890)		(15,011)		(15,011)	(4,122)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	213		3,023.71		(22,841)		(52,893)		(52,893)	(30,052)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	412		2,994.63		(50,478)		(112,809)		(112,809)	(62,331)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	4,306		3,254.25		(123,851)		(343,187)		(343,187)	(219,336)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	1,141		3,050.86		(107,397)		(257,775)		(257,775)	(150,378)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	599		3,123.50		(38,260)		(101,149)		(101,149)	(62,888)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/26/2019	04/27/2020	13		3,057.48		(503)		(702)		(702)	(199)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/26/2019	04/27/2020	218		3,035.43		(26,602)		(53,324)		(53,324)	(26,722)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/26/2019	04/27/2020	56		3,050.13		(2,291)		(3,285)		(3,285)	(995)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/26/2019	04/27/2020	80		3,072.17		(8,190)		(17,129)		(17,129)	(8,939)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/26/2019	04/27/2020	53		3,042.78		(2,309)		(3,408)		(3,408)	(1,099)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/14/2019	05/14/2020	198		2,926.53		(25,908)		(68,091)		(68,091)	(42,183)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/14/2019	05/14/2020	134		2,919.44		(18,003)		(46,655)		(46,655)	(28,653)						0001

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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 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	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	104		2,969.04		(4,410)		(13,312)		(13,312)	(8,902)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	11		2,954.87		(1,268)		(3,484)		(3,484)	(2,216)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	180		2,926.53		(10,884)		(30,368)		(30,368)	(19,484)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	151		2,947.79		(18,062)		(49,146)		(49,146)	(31,084)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	19		2,940.70		(1,007)		(2,897)		(2,897)	(1,890)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	32		2,933.61		(1,829)		(5,188)		(5,188)	(3,359)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	10		2,969.04		(1,114)		(3,131)		(3,131)	(2,018)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	11		2,940.70		(1,349)		(3,620)		(3,620)	(2,271)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	104		2,976.13		(10,937)		(31,203)		(31,203)	(20,266)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	55		2,961.96		(6,193)		(17,233)		(17,233)	(11,040)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	1,042		3,064.78		(75,171)		(237,202)		(237,202)	(162,031)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	5,513		3,193.08		(182,316)		(726,414)		(726,414)	(544,098)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	1,860		2,993.51		(192,513)		(533,212)		(533,212)	(340,698)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	53		2,953.23		(5,856)		(17,129)		(17,129)	(11,274)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	80		2,939.10		(9,511)		(27,084)		(27,084)	(17,573)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	11		2,910.84		(1,507)		(4,098)		(4,098)	(2,591)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	22		2,946.17		(942)		(4,034)		(4,034)	(3,091)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	77		2,924.97		(4,383)		(15,683)		(15,683)	(11,299)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	98		2,917.91		(12,687)		(34,795)		(34,795)	(22,109)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/12/2020	228		3,002.46		(25,734)		(66,004)		(66,004)	(40,270)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/12/2020	148		2,980.81		(8,456)		(21,795)		(21,795)	(13,339)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/15/2020	9,975		3,103.50		(666,634)		(2,099,335)		(2,099,335)	(1,432,701)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/12/2020	150		3,016.89		(15,869)		(41,576)		(41,576)	(25,707)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/12/2020	333		2,973.59		(42,428)		(104,301)		(104,301)	(61,873)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/12/2020	23		3,024.11		(921)		(2,527)		(2,527)	(1,606)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/12/2020	69		2,988.02		(3,713)		(9,701)		(9,701)	(5,989)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/12/2020	139		2,980.81		(17,140)		(42,446)		(42,446)	(25,306)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/15/2020	3,629		3,233.42		(111,576)		(433,382)		(433,382)	(321,806)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/12/2020	35		2,995.24		(4,116)		(10,461)		(10,461)	(6,345)						0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/15/2020	1,446		3,031.33		(142,838)		(384,413)		(384,413)	(241,575)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/12/2020	42		3,002.46		(2,010)		(5,351)		(5,351)	(3,341)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/12/2020	98		2,995.24		(5,041)		(13,312)		(13,312)	(8,271)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	17		3,063.85		(683)		(1,828)		(1,828)	(1,144)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	18		3,012.67		(2,381)		(5,307)		(5,307)	(2,925)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	52		3,019.98		(6,463)		(14,486)		(14,486)	(8,024)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	115		3,041.92		(13,143)		(30,411)		(30,411)	(17,268)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	24		3,056.54		(2,592)		(6,125)		(6,125)	(3,533)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	24		3,034.60		(1,221)		(3,136)		(3,136)	(1,914)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	37		3,034.60		(4,301)		(9,833)		(9,833)	(5,531)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	31		3,027.29		(1,684)		(4,272)		(4,272)	(2,588)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/12/2019	07/14/2020	46		3,111.72		(2,240)		(3,122)		(3,122)	(882)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/12/2019	07/14/2020	144		3,126.79		(15,884)		(29,440)		(29,440)	(13,556)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/12/2019	07/14/2020	69		3,111.72		(8,114)		(14,800)		(14,800)	(6,685)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/12/2019	07/14/2020	62		3,134.32		(6,601)		(12,414)		(12,414)	(5,813)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/12/2019	07/14/2020	14		3,141.86		(525)		(716)		(716)	(192)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/12/2019	07/14/2020	57		3,156.92		(1,806)		(2,403)		(2,403)	(597)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/12/2019	07/14/2020	93		3,096.65		(5,096)		(7,179)		(7,179)	(2,083)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/12/2019	07/14/2020	127		3,104.18		(15,552)		(28,308)		(28,308)	(12,756)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/15/2019	07/15/2020	2,919		3,165.02		(270,148)		(521,721)		(521,721)	(251,574)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/15/2019	07/15/2020	391		3,240.37		(24,257)		(50,238)		(50,238)	(25,982)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/26/2019	07/27/2020	183		3,124.20		(22,120)		(39,120)		(39,120)	(17,000)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/26/2019	07/27/2020	19		3,131.77		(829)		(1,413)		(1,413)	(584)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/26/2019	07/27/2020	57		3,146.89		(6,245)		(11,245)		(11,245)	(5,000)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	08/12/2019	07/15/2020	4,273		3,376.02		(152,119)		(245,876)		(245,876)	(93,757)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2019	08/14/2020	189		2,932.92		(26,792)		(69,254)		(69,254)	(42,462)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2019	08/14/2020	218		2,989.73		(24,596)		(69,769)		(69,769)	(45,173)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2019	08/14/2020	116		2,925.82		(16,863)		(43,272)		(43,272)	(26,409)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2019	08/14/2020	232		2,975.53		(12,305)		(48,390)		(48,390)	(36,085)						0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2019	08/14/2020	113		2,932.92		(8,192)		(27,814)		(27,814)	(19,622)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2019	08/14/2020	26		2,940.02		(1,830)		(6,354)		(6,354)	(4,524)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2019	08/14/2020	42		2,947.12		(5,664)		(15,022)		(15,022)	(9,358)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	1,464		3,061.17		(130,480)		(387,758)		(387,758)	(257,277)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	3,435		3,189.31		(155,535)		(603,264)		(603,264)	(447,728)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	1,682		2,989.98		(204,454)		(539,599)		(539,599)	(335,145)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	235		2,962.41		(28,443)		(81,728)		(81,728)	(53,285)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	78		2,969.58		(8,848)		(18,481)		(18,481)	(9,633)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	26		2,955.23		(3,219)		(9,099)		(9,099)	(5,880)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	131		3,019.79		(12,102)		(39,668)		(39,668)	(27,567)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	9		2,940.89		(1,154)		(2,382)		(2,382)	(1,227)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	51		3,005.45		(4,916)		(10,368)		(10,368)	(5,452)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/14/2020	10		3,112.65		(531)		(1,202)		(1,202)	(671)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/14/2020	99		3,150.24		(3,814)		(9,384)		(9,384)	(5,569)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/15/2020	1,847		3,157.76		(198,370)		(385,297)		(385,297)	(186,926)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/14/2020	77		3,105.13		(4,362)		(9,776)		(9,776)	(5,414)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/14/2020	20		3,082.57		(1,338)		(2,857)		(2,857)	(1,519)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/14/2020	145		3,105.13		(19,315)		(35,488)		(35,488)	(16,172)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/14/2020	199		3,097.61		(27,269)		(49,432)		(49,432)	(22,163)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/15/2020	2,617		3,368.28		(78,701)		(213,382)		(213,382)	(134,681)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/14/2020	257		3,165.28		(26,393)		(51,963)		(51,963)	(25,570)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/14/2020	69		3,157.76		(7,307)		(14,329)		(14,329)	(7,022)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/15/2020	1,959		3,232.94		(146,683)		(311,131)		(311,131)	(164,447)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/27/2019	09/25/2020	31		3,102.48		(1,583)		(4,589)		(4,589)	(3,005)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/27/2019	09/25/2020	77		3,065.45		(5,244)		(13,787)		(13,787)	(8,543)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/27/2019	09/25/2020	7		3,050.64		(1,073)		(2,045)		(2,045)	(972)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/27/2019	09/25/2020	87		3,117.28		(10,126)		(20,868)		(20,868)	(10,742)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/27/2019	09/25/2020	155		3,058.05		(22,763)		(43,901)		(43,901)	(21,138)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/27/2019	09/25/2020	76		3,028.43		(12,443)		(23,273)		(23,273)	(10,831)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 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	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/14/2019	10/14/2020	227		3,121.87		(24,871)		(55,353)		(55,353)	(30,483)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/14/2019	10/14/2020	45		3,114.46		(5,029)		(11,025)		(11,025)	(5,996)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/14/2019	10/14/2020	226		3,055.13		(32,544)		(65,839)		(65,839)	(33,296)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/14/2019	10/14/2020	33		3,099.63		(1,485)		(5,234)		(5,234)	(3,749)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/14/2019	10/14/2020	66		3,025.47		(5,174)		(14,326)		(14,326)	(9,152)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/14/2019	10/14/2020	135		3,062.55		(8,140)		(25,075)		(25,075)	(16,935)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/15/2019	10/15/2020	3,302		3,355.16		(109,400)		(329,444)		(329,444)	(220,044)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/15/2019	10/15/2020	1,733		3,220.36		(122,491)		(310,197)		(310,197)	(187,706)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/15/2019	10/15/2020	2,510		3,145.46		(263,628)		(568,764)		(568,764)	(305,136)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	21		3,098.11		(2,877)		(5,430)		(5,430)	(2,553)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	71		3,120.78		(9,052)		(17,687)		(17,687)	(8,635)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	97		3,120.78		(12,118)		(14,897)		(14,897)	(2,779)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	18		3,083.00		(2,657)		(4,926)		(4,926)	(2,269)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	63		3,113.23		(8,259)		(15,885)		(15,885)	(7,625)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	47		3,181.23		(4,633)		(9,875)		(9,875)	(5,241)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	217		3,197.27		(30,420)		(44,385)		(44,385)	(13,966)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	22		3,189.53		(1,286)		(2,457)		(2,457)	(1,171)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	51		3,181.79		(7,616)		(11,001)		(11,001)	(3,385)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	55		3,228.24		(2,366)		(4,807)		(4,807)	(2,441)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	24		3,166.30		(1,680)		(3,067)		(3,067)	(1,387)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	17		3,166.30		(2,738)		(3,914)		(3,914)	(1,176)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	38		3,251.46		(4,320)		(6,597)		(6,597)	(2,277)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	85		3,158.56		(13,754)		(19,475)		(19,475)	(5,720)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	237		3,189.53		(34,178)		(49,927)		(49,927)	(15,749)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	34		3,174.05		(5,127)		(7,402)		(7,402)	(2,275)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	148		3,197.27		(8,308)		(15,933)		(15,933)	(7,625)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	114		3,205.01		(5,984)		(11,763)		(11,763)	(5,779)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/15/2019	11/13/2020	3,051		3,276.48		(339,888)		(473,885)		(473,885)	(133,997)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/15/2019	11/13/2020	1,544		3,354.49		(117,576)		(172,489)		(172,489)	(54,912)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 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	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/15/2019	11/13/2020	4,462		3,494.92		(162,894)		(239,445)		(239,445)	(76,550)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/27/2019	11/27/2020	6		3,287.66		(245)		(405)		(405)	(160)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/27/2019	11/27/2020	10		3,224.59		(713)		(1,033)		(1,033)	(320)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/27/2019	11/27/2020	225		3,248.24		(31,551)		(40,241)		(40,241)	(8,690)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/27/2019	11/27/2020	75		3,216.70		(11,824)		(14,844)		(14,844)	(3,020)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/27/2019	11/27/2020	89		3,311.31		(9,576)		(12,628)		(12,628)	(3,052)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/27/2019	11/27/2020	37		3,256.12		(1,977)		(3,048)		(3,048)	(1,070)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/27/2019	11/27/2020	9		3,232.47		(1,322)		(1,676)		(1,676)	(354)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/27/2019	11/27/2020	24		3,248.24		(1,350)		(2,060)		(2,060)	(710)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	21		3,255.94		(3,089)		(3,781)		(3,781)	(692)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/15/2020	2,686		3,327.24		(294,437)		(372,758)		(372,758)	(78,321)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	112		3,319.32		(12,638)		(16,168)		(16,168)	(3,530)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/15/2020	4,253		3,549.06		(144,216)		(185,267)		(185,267)	(41,052)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	213		3,263.86		(30,285)		(37,407)		(37,407)	(7,123)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/15/2020	1,458		3,406.46		(109,008)		(143,573)		(143,573)	(34,565)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	24		3,240.10		(1,665)		(2,305)		(2,305)	(640)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	42		3,232.18		(6,754)		(8,233)		(8,233)	(1,479)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	183		3,279.71		(9,528)		(14,320)		(14,320)	(4,791)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	92		3,271.79		(12,673)		(15,608)		(15,608)	(2,936)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	37		3,311.40		(1,450)		(2,342)		(2,342)	(892)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/27/2019	12/24/2020	23		3,385.82		(2,590)		(2,592)		(2,592)	(2)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/27/2019	12/24/2020	30		3,312.92		(2,083)		(2,062)		(2,062)	21						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/27/2019	12/24/2020	102		3,304.82		(15,906)		(15,910)		(15,910)	(4)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/27/2019	12/24/2020	81		3,353.42		(4,234)		(4,296)		(4,296)	(61)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/27/2019	12/24/2020	145		3,337.22		(20,112)		(20,122)		(20,122)	(10)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/27/2019	12/24/2020	121		3,393.92		(13,216)		(13,369)		(13,369)	(153)						0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(7,911,746)	0	(21,540,768)	XXX	(21,540,768)	(13,629,018)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(7,911,746)	0	(21,540,768)	XXX	(21,540,768)	(13,629,018)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 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	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0929999999. Total Written Options - Call Options and Warrants										0	(7,911,746)	0	(21,540,768)	XXX	(21,540,768)	(13,629,018)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	(7,911,746)	0	(21,540,768)	XXX	(21,540,768)	(13,629,018)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										1,485,487	17,532,742	0	32,662,202	XXX	32,662,202	14,051,421	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										36,262	0	0	50,318	XXX	50,318	(313)	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										1,521,749	17,532,742	0	32,712,520	XXX	32,712,520	14,051,108	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices.

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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2019	05/13/2022	05/14/2019	Closing Sale	32		187.21		274	274		274								0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2019	05/14/2021	05/14/2019	Closing Sale	5		187.21		38	38		38								0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/11/2019	07/14/2022	07/12/2019	Closing Sale	47		192.06		415	415		415								0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2019	12/27/2019	Closing Sale	3,480		174.70	28,576		84,501		84,501		(10,055)			55,925			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2018	01/25/2019	01/25/2019	Closing Sale	1,370		197.76	7,425						7,425			(7,425)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2017	10/11/2019	10/11/2019	Closing Sale	914		186.07	6,630		8,807		8,807		3,149			2,177			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/11/2018	10/11/2019	10/11/2019	Closing Sale	2,292		191.13	11,914		10,496		10,496		7,193			(1,418)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2017	09/27/2019	09/27/2019	Closing Sale	770		183.03	5,499		10,477		10,477		1,532			4,978			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2017	02/14/2019	02/14/2019	Closing Sale	461		175.82	3,159		4,777		4,777		(886)			1,618			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2017	04/26/2019	04/26/2019	Closing Sale	151		178.92	1,053		1,313		1,313		66			260			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2018	05/14/2019	05/14/2019	Closing Sale	2,696		193.24	14,223						12,660			(14,223)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2018	04/12/2019	04/12/2019	Closing Sale	3,940		192.11	20,742						18,653			(20,742)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2017	03/14/2019	03/14/2019	Closing Sale	6,171		175.82	42,315		62,081		62,081		(12,484)			19,766			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2019	05/14/2019	Closing Sale	1,403		179.60	9,828		10,678		10,678		1,185			850			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2017	09/13/2019	09/13/2019	Closing Sale	962		182.94	6,864		11,891		11,891		1,967			5,027			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2017	11/14/2019	11/14/2019	Closing Sale	464		187.49	3,393		4,487		4,487		1,787			1,094			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2018	09/27/2019	09/27/2019	Closing Sale	4,206		194.95	22,304		7,066		7,066		17,551			(15,238)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2018	02/14/2019	02/14/2019	Closing Sale	1,635		190.79	8,549						8,222			(8,549)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2016	12/13/2019	12/13/2019	Closing Sale	5,948		174.19	48,692		145,952		145,952		(19,288)			97,260			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	12/27/2019	Closing Sale	3,595		184.69	18,061		51,376		51,376		229			33,315			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/24/2017	08/27/2019	08/27/2019	Closing Sale	378		179.90	2,652		6,653		6,653		89			4,001			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2017	07/12/2019	07/12/2019	Closing Sale	172		179.99	1,209		2,079		2,079		108			870			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2017	10/25/2019	10/25/2019	Closing Sale	32		187.82	234		294		294		131			60			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2018	04/26/2019	04/26/2019	Closing Sale	2,059		192.29	10,811						9,534			(10,811)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/26/2018	11/27/2019	11/27/2019	Closing Sale	3,215		186.01	16,266		37,100		37,100		2,892			20,834			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2018	11/14/2019	11/14/2019	Closing Sale	2,730		186.79	13,872		28,314		28,314		3,688			14,442			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2017	03/27/2019	03/27/2019	Closing Sale	205		175.64	1,404		2,576		2,576		(463)			1,172			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2018	07/12/2019	07/12/2019	Closing Sale	2,704		194.53	14,360						12,278			(14,360)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2018	08/14/2019	08/14/2019	Closing Sale	4,206		193.53	22,222		8,959		8,959		17,511			(13,263)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2017	01/11/2019	01/11/2019	Closing Sale	1,087		174.83	7,410		11,357		11,357		(3,186)			3,947			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2017	07/26/2019	07/26/2019	Closing Sale	388		180.60	2,730		4,853		4,853		362			2,123			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2017	12/13/2019	12/13/2019	Closing Sale	707		189.52	5,226		6,512		6,512		3,147			1,286			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2017	02/27/2019	02/27/2019	Closing Sale	1,324		176.77	9,126		12,046		12,046		(1,371)			2,920			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2017	04/12/2019	04/12/2019	Closing Sale	1,103		176.74	7,605		10,956		10,956		(1,453)			3,351			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2018	06/14/2019	06/14/2019	Closing Sale	2,981		191.57	15,588						12,339			(15,588)			0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2018	05/23/2019	05/23/2019	Closing Sale	1,520		193.41	8,026						7,023			(8,026)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2018	08/27/2019	08/27/2019	Closing Sale	3,141		194.85	16,708		8,323		8,323		13,630			(8,384)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2018	03/27/2019	03/27/2019	Closing Sale	2,135		191.06	11,179						9,983			(11,179)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/25/2018	10/25/2019	10/25/2019	Closing Sale	2,775		188.10	14,198		24,782		24,782		5,540			10,583			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/11/2019	04/14/2021	04/12/2019	Closing Sale	5		186.67		38	38		38								0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2018	02/27/2019	02/27/2019	Closing Sale	2,409		192.59	12,714						12,328			(12,714)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2017	12/27/2019	12/27/2019	Closing Sale	1,876		191.36	14,001		14,295		14,295		9,367			294			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2018	07/26/2019	07/26/2019	Closing Sale	2,579		193.89	13,650						11,174			(13,650)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/11/2018	01/11/2019	01/11/2019	Closing Sale	2,962		195.81	15,892						15,892			(15,892)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2017	11/27/2019	11/27/2019	Closing Sale	180		188.44	1,326		1,644		1,644		747			318			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2018	03/14/2019	03/14/2019	Closing Sale	3,933		191.19	20,605						18,992			(20,605)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2017	06/27/2019	06/27/2019	Closing Sale	205		180.46	1,443		2,307		2,307		223			864			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2018	06/27/2019	06/27/2019	Closing Sale	2,258		194.42	11,985						10,404			(11,985)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2017	06/14/2019	06/14/2019	Closing Sale	72		181.28	507		589		589		128			82			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2018	12/13/2019	12/13/2019	Closing Sale	5,024		185.31	25,323		67,422		67,422		2,363			42,099			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2017	08/14/2019	08/14/2019	Closing Sale	189		180.27	1,326		2,903		2,903		113			1,577			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/11/2019	04/13/2022	04/12/2019	Closing Sale	64		186.67		545	545		545								0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2018	09/13/2019	09/13/2019	Closing Sale	3,215		194.10	16,973		3,859		3,859		13,115			(13,114)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2017	05/23/2019	05/23/2019	Closing Sale	422		180.14	2,964		3,105		3,105		471			141			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/12/2016	02/14/2019	02/14/2019	Closing Sale	5,919		172.32	47,940		82,100		82,100		(24,452)			34,160			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2016	10/14/2019	10/14/2019	Closing Sale	17,794		171.69	143,585		427,405		427,405		(92,359)			283,820			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2017	01/25/2019	01/25/2019	Closing Sale	532		174.80	3,627		5,517		5,517		(1,571)			1,890			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/13/2019	09/13/2019	Closing Sale	16,064		172.44	130,190		367,213		367,213		(71,247)			237,023			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2016	06/14/2019	06/14/2019	Closing Sale	12,480		173.40	101,708		200,925		200,925		(40,687)			99,217			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/14/2019	05/14/2019	Closing Sale	12,595		172.45	102,084		185,902		185,902		(51,449)			83,818			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2016	03/14/2019	03/14/2019	Closing Sale	14,940		171.02	120,085		222,005		222,005		(81,751)			101,920			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2016	11/14/2019	11/14/2019	Closing Sale	5,364		170.57	43,005		142,639		142,639		(33,652)			99,634			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2016	08/14/2019	08/14/2019	Closing Sale	11,615		174.86	95,457		241,592		241,592		(25,339)			146,135			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2016	07/12/2019	07/12/2019	Closing Sale	15,494		175.29	127,652		259,840		259,840		(25,897)			132,188			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2019	11/27/2019	Closing Sale	8,366		172.24	67,727		211,749		211,749		(40,448)			144,022			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2016	10/25/2019	10/25/2019	Closing Sale	1,533		171.61	12,361		38,957		38,957		(8,129)			26,596			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2016	04/12/2019	04/12/2019	Closing Sale	25,105		172.20	203,181		363,263		363,263		(107,613)			160,082			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/11/2019	01/11/2019	Closing Sale	12,969		168.87	102,930		212,814		212,814		(100,676)			109,884			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/12/2018	01/14/2019	01/14/2019	Closing Sale	189		2,786.24	15,727						15,644			(15,727)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/12/2018	01/14/2019	01/14/2019	Closing Sale	400		2,786.24	61,325						61,277			(61,325)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/12/2018	01/15/2019	01/15/2019	Closing Sale	1,831		3,120.59	38,767						38,766			(38,767)			0001

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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/05/2018	01/15/2019	01/15/2019	Closing Sale	6,636		2,786.24	994,969						994,167			(994,969)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/12/2018	01/15/2019	01/15/2019	Closing Sale	691		2,786.24	55,437						55,437			(55,437)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/12/2018	01/15/2019	01/15/2019	Closing Sale	20		3,092.73	515						515			(515)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/12/2018	01/15/2019	01/15/2019	Closing Sale	555		2,814.10	35,851						35,851			(35,851)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/12/2018	01/15/2019	01/15/2019	Closing Sale	628		2,814.10	84,336						84,288			(84,336)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	01/25/2019	Closing Sale	169		2,872.87	28,518						28,429			(28,518)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	01/25/2019	Closing Sale	81		2,872.87	7,675						7,675			(7,675)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	02/14/2019	Closing Sale	389		2,698.63	72,240		18,326		18,326		67,151			(53,914)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	02/14/2019	Closing Sale	185		2,698.63	19,870		7,352		7,352		17,667			(12,518)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/16/2018	02/15/2019	02/15/2019	Closing Sale	2,598		2,758.51	447,278		44,406		44,406		433,426			(402,871)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/16/2018	02/15/2019	02/15/2019	Closing Sale	3,156		2,731.20	583,723		140,104		140,104		558,034			(443,619)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	02/15/2019	Closing Sale	16		3,031.63	823						816			(823)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	02/15/2019	Closing Sale	941		2,731.20	102,539		8,770		8,770		101,058			(93,769)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	02/15/2019	Closing Sale	1,165		3,058.94	50,923						50,490			(50,923)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/15/2018	02/15/2019	02/15/2019	Closing Sale	524		2,758.51	48,756						48,724			(48,756)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/27/2018	02/27/2019	02/27/2019	Closing Sale	153		2,744.28	16,040						16,039			(16,040)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/27/2018	02/27/2019	02/27/2019	Closing Sale	456		2,744.28	80,754		21,944		21,944		75,822			(58,810)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	03/14/2019	Closing Sale	332		2,749.49	62,152		19,610		19,610		57,408			(42,542)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	03/14/2019	Closing Sale	226		2,749.49	32,240						32,114			(32,240)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	03/15/2019	Closing Sale	43		3,049.54	2,053						1,998			(2,053)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	03/15/2019	Closing Sale	5,817		2,774.80	990,797		277,325		277,325		926,151			(713,473)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	03/15/2019	Closing Sale	917		3,077.01	37,274						36,280			(37,274)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	03/15/2019	Closing Sale	392		2,774.80	36,466						36,415			(36,466)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	03/15/2019	Closing Sale	725		2,747.33	79,313						78,668			(79,313)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2018	03/15/2019	03/15/2019	Closing Sale	3,522		2,747.33	657,920		264,657		264,657		606,702			(393,264)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	03/27/2019	Closing Sale	187		2,612.62	35,868		17,217		17,217		24,975			(18,651)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	03/27/2019	Closing Sale	75		2,612.62	9,003		7,325		7,325		5,523			(1,678)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/13/2018	04/12/2019	04/12/2019	Closing Sale	465		2,656.30	52,241		42,353		42,353		37,600			(9,888)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/13/2018	04/12/2019	04/12/2019	Closing Sale	738		2,656.30	143,349		63,133		63,133		107,714			(80,217)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/13/2018	04/15/2019	04/15/2019	Closing Sale	647		2,656.30	72,303		71,931		71,931		50,067			(371)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/13/2018	04/15/2019	04/15/2019	Closing Sale	3,332		2,656.30	647,037		803,926		803,926		486,210			156,889			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/13/2018	04/15/2019	04/15/2019	Closing Sale	7		2,948.49	421						385			(421)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/13/2018	04/15/2019	04/15/2019	Closing Sale	640		2,682.86	62,032		54,186		54,186		49,497			(7,845)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/13/2018	04/15/2019	04/15/2019	Closing Sale	603		2,682.86	108,343		119,718		119,718		84,409			11,375			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/13/2018	04/15/2019	04/15/2019	Closing Sale	727		2,975.06	36,299						33,431			(36,299)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	04/26/2019	Closing Sale	65		2,669.91	11,159		5,636		5,636		10,244			(5,523)			0001

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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	04/26/2019	Closing Sale	243		2,669.91	42,900		21,245		21,245		30,841			(21,655)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2018	05/14/2019	05/14/2019	Closing Sale	179		2,730.13	16,592		7,663		7,663		15,280			(8,929)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2018	05/14/2019	05/14/2019	Closing Sale	533		2,730.13	89,712		47,620		47,620		70,592			(42,092)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/15/2018	05/15/2019	05/15/2019	Closing Sale	6,052		2,711.45	1,010,874		844,346		844,346		758,426			(166,529)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/15/2018	05/15/2019	05/15/2019	Closing Sale	1,060		2,738.56	158,949		119,146		119,146		122,679			(39,803)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/15/2018	05/15/2019	05/15/2019	Closing Sale	494		2,741.55	37,933		18,605		18,605		35,261			(19,329)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/15/2018	05/15/2019	05/15/2019	Closing Sale	655		2,711.45	61,665		44,392		44,392		54,020			(17,274)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/15/2018	05/15/2019	05/15/2019	Closing Sale	1,275		3,036.82	39,060						33,787			(39,060)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/25/2018	05/24/2019	05/24/2019	Closing Sale	83		2,721.33	7,910		3,677		3,677		7,445			(4,233)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/25/2018	05/24/2019	05/24/2019	Closing Sale	176		2,721.33	29,698		16,511		16,511		22,090			(13,187)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2018	06/14/2019	06/14/2019	Closing Sale	1,141		3,113.22	32,020						27,172			(32,020)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2018	06/14/2019	06/14/2019	Closing Sale	400		2,810.55	30,206						29,463			(30,206)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	06/14/2019	Closing Sale	4,651		2,782.49	794,301		485,295		485,295		645,087			(309,007)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	06/14/2019	Closing Sale	958		2,782.49	90,274		5,888		5,888		87,238			(84,386)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2018	06/14/2019	06/14/2019	Closing Sale	10,073		2,807.46	1,545,517		801,010		801,010		1,263,343			(744,507)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	06/27/2019	Closing Sale	32		2,699.63	5,684		2,732		2,732		5,267			(2,952)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	06/27/2019	Closing Sale	94		2,699.63	16,607		8,552		8,552		10,993			(8,055)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/13/2018	07/12/2019	07/12/2019	Closing Sale	295		2,801.31	49,789		26,511		26,511		39,298			(23,277)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/13/2018	07/12/2019	07/12/2019	Closing Sale	130		2,801.31	12,631						12,164			(12,631)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/13/2018	07/15/2019	07/15/2019	Closing Sale	492		2,801.31	46,449		2,244		2,244		44,639			(44,205)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/10/2018	07/15/2019	07/15/2019	Closing Sale	3,035		3,137.47	83,793						70,973			(83,793)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/10/2018	07/15/2019	07/15/2019	Closing Sale	4,475		2,801.31	761,410		902,159		902,159		602,002			140,749			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/13/2018	07/15/2019	07/15/2019	Closing Sale	396		2,829.32	59,856		71,572		71,572		47,956			11,716			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/13/2018	07/15/2019	07/15/2019	Closing Sale	281		2,832.44	21,306						20,683			(21,306)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2018	07/26/2019	07/26/2019	Closing Sale	21		2,818.82	1,949						1,899			(1,949)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2018	07/26/2019	07/26/2019	Closing Sale	194		2,818.82	33,641		17,984		17,984		26,771			(15,656)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	08/14/2019	Closing Sale	458		2,839.96	81,443		293		293		65,666			(81,149)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	08/14/2019	Closing Sale	409		2,839.96	39,474						38,199			(39,474)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2018	08/15/2019	08/15/2019	Closing Sale	5,300		2,818.37	935,106		154,923		154,923		729,079			(780,183)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2018	08/15/2019	08/15/2019	Closing Sale	706		2,818.37	69,399						66,256			(69,399)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2018	08/15/2019	08/15/2019	Closing Sale	1,496		2,846.55	238,159		1,570		1,570		188,220			(236,588)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2018	08/15/2019	08/15/2019	Closing Sale	3,286		3,156.57	91,677						74,022			(91,677)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2018	08/15/2019	08/15/2019	Closing Sale	515		2,849.69	40,955						39,461			(40,955)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2018	08/27/2019	08/27/2019	Closing Sale	129		2,896.74	12,713						12,546			(12,712)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2018	08/27/2019	08/27/2019	Closing Sale	321		2,896.74	56,297						47,452			(56,297)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	09/13/2019	Closing Sale	166		2,904.98	16,229						15,900			(16,229)			0001

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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/14/2018	09/13/2019	09/13/2019	Closing Sale	563		2,937.23	44,649						43,840			(44,649)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/14/2018	09/13/2019	09/13/2019	Closing Sale	492		2,904.98	88,803		47,033		47,033		74,665			(41,770)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/14/2018	09/13/2019	09/13/2019	Closing Sale	1,574		3,253.58	47,099						40,558			(47,099)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/14/2018	09/13/2019	09/13/2019	Closing Sale	1,992		2,934.03	322,959		146,161		146,161		274,370			(176,798)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/14/2018	09/13/2019	09/13/2019	Closing Sale	3,096		2,904.98	558,565		317,088		317,088		469,640			(241,476)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/14/2018	09/13/2019	09/13/2019	Closing Sale	449		2,904.98	44,250						43,360			(44,250)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/27/2018	09/27/2019	09/27/2019	Closing Sale	381		2,914.00	69,438		18,220		18,220		57,981			(51,217)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/27/2018	09/27/2019	09/27/2019	Closing Sale	110		2,914.00	21,264						21,059			(21,264)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/12/2018	10/11/2019	10/11/2019	Closing Sale	347		2,767.13	72,117		36,353		36,353		49,413			(35,764)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/12/2018	10/11/2019	10/11/2019	Closing Sale	123		2,767.13	16,095		7,123		7,123		14,433			(8,972)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/15/2018	10/15/2019	10/15/2019	Closing Sale	1,927		3,080.88	84,297						59,051			(84,297)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/15/2018	10/15/2019	10/15/2019	Closing Sale	537		2,750.79	62,730		46,385		46,385		53,813			(16,345)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/15/2018	10/15/2019	10/15/2019	Closing Sale	3,795		2,750.79	736,062		830,583		830,583		466,000			94,521			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/15/2018	10/15/2019	10/15/2019	Closing Sale	1,805		2,778.30	326,618		321,097		321,097		214,183			(5,522)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/15/2018	10/15/2019	10/15/2019	Closing Sale	502		2,781.32	49,538		28,058		28,058		43,322			(21,481)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/26/2018	10/25/2019	10/25/2019	Closing Sale	220		2,658.69	46,778		21,096		21,096		22,670			(25,683)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/26/2018	10/25/2019	10/25/2019	Closing Sale	109		2,658.69	14,912		9,529		9,529		10,484			(5,384)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	11/14/2019	Closing Sale	383		2,701.58	72,520		38,062		38,062		60,264			(34,458)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	11/14/2019	Closing Sale	620		2,701.58	125,625		51,595		51,595		66,564			(74,030)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	11/15/2019	Closing Sale	6,634		2,730.20	1,131,969		1,879,508		1,879,508		569,929			747,539			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	11/15/2019	Closing Sale	2,924		3,057.82	162,047		183,147		183,147		110,727			21,101			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	11/15/2019	Closing Sale	610		2,760.54	66,132		66,648		66,648		54,322			515			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	11/15/2019	Closing Sale	1,625		2,757.50	277,206		287,314		287,314		154,944			10,107			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	11/15/2019	Closing Sale	849		2,730.20	106,869		118,512		118,512		85,282			11,643			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	11/27/2019	Closing Sale	112		2,682.17	13,500		10,280		10,280		8,920			(3,220)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	11/27/2019	Closing Sale	357		2,682.17	72,062		33,307		33,307		33,826			(38,755)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/14/2018	12/13/2019	12/13/2019	Closing Sale	693		2,599.95	144,881		62,571		62,571		42,123			(82,310)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/14/2018	12/13/2019	12/13/2019	Closing Sale	21		2,885.94	1,717		6,028		6,028		703			4,310			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/14/2018	12/13/2019	12/13/2019	Closing Sale	267		2,599.95	35,066		25,423		25,423		14,348			(9,643)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/14/2018	12/13/2019	12/13/2019	Closing Sale	2,166		2,859.95	193,710		668,924		668,924		77,807			475,214			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/14/2018	12/13/2019	12/13/2019	Closing Sale	617		2,628.81	72,029		177,926		177,926		31,408			105,897			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/14/2018	12/13/2019	12/13/2019	Closing Sale	6,194		2,599.95	1,294,842		1,538,412		1,538,412		376,468			243,570			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/14/2018	12/13/2019	12/13/2019	Closing Sale	1,744		2,625.95	339,128		293,317		293,317		103,991			(45,811)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/14/2018	12/13/2019	12/13/2019	Closing Sale	638		2,599.95	84,573		202,334		202,334		34,996			117,761			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	12/27/2019	Closing Sale	370		2,488.83	75,235		37,628		37,628		(2,487)			(37,607)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	12/27/2019	Closing Sale	106		2,488.83	15,576		8,955		8,955		740			(6,621)			0001

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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	08/15/2019	08/14/2020	11/12/2019	Closing Sale	1,707		2,847.60		343,116	583,589		583,589					240,473			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	08/15/2019	08/14/2020	11/12/2019	Closing Sale	1,707		3,132.36		110,808	240,645		240,645					129,837			0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												21,255,669	455,234	17,572,769	0	17,572,769	XXX	14,023,689	0	0	(4,138,137)	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												21,255,669	455,234	17,572,769	0	17,572,769	XXX	14,023,689	0	0	(4,138,137)	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												21,255,669	455,234	17,572,769	0	17,572,769	XXX	14,023,689	0	0	(4,138,137)	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												21,255,669	455,234	17,572,769	0	17,572,769	XXX	14,023,689	0	0	(4,138,137)	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/12/2018	01/14/2019	01/14/2019	Expiration	12		2,904.66	(1,020)						(1,020)			1,020			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/12/2018	01/14/2019	01/14/2019	Expiration	1		2,897.69	(38)						(38)			38			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/12/2018	01/14/2019	01/14/2019	Expiration	15		2,869.83	(546)						(546)			546			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/12/2018	01/14/2019	01/14/2019	Expiration	24		2,897.69	(2,059)						(2,059)			2,059			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/12/2018	01/14/2019	01/14/2019	Expiration	53		2,862.86	(5,573)						(5,571)			5,573			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/12/2018	01/14/2019	01/14/2019	Expiration	29		2,883.76	(2,688)						(2,687)			2,688			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/12/2018	01/14/2019	01/14/2019	Expiration	282		2,869.83	(28,375)						(28,369)			28,375			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/12/2018	01/14/2019	01/14/2019	Expiration	163		2,876.79	(5,493)						(5,493)			5,493			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/12/2018	01/14/2019	01/14/2019	Expiration	9		2,883.76	(291)						(291)			291			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/12/2018	01/15/2019	01/15/2019	Expiration	20		2,953.41	(1,263)						(1,263)			1,263			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/12/2018	01/15/2019	01/15/2019	Expiration	608		3,023.07	(24,059)						(24,058)			24,059			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/12/2018	01/15/2019	01/15/2019	Expiration	1,831		3,009.14	(84,165)						(84,161)			84,165			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/05/2018	01/15/2019	01/15/2019	Expiration	4,806		3,162.38	(67,530)						(67,529)			67,530			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/26/2018	01/25/2019	01/25/2019	Expiration	60		2,966.24	(2,514)						(2,514)			2,514			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/26/2018	01/25/2019	01/25/2019	Expiration	42		2,994.97	(4,066)						(4,060)			4,066			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/26/2018	01/25/2019	01/25/2019	Expiration	32		2,973.42	(3,469)						(3,463)			3,469			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/26/2018	01/25/2019	01/25/2019	Expiration	34		2,987.78	(3,410)						(3,405)			3,410			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/26/2018	01/25/2019	01/25/2019	Expiration	60		2,980.60	(6,228)						(6,218)			6,228			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/26/2018	01/25/2019	01/25/2019	Expiration	22		2,987.78	(750)						(750)			750			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2018	02/14/2019	02/14/2019	Expiration	11		2,779.59	(632)						(632)			632			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2018	02/14/2019	02/14/2019	Expiration	165		2,799.83	(20,471)						(19,888)			20,471			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2018	02/14/2019	02/14/2019	Expiration	137		2,772.84	(18,907)						(18,274)			18,907			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2018	02/14/2019	02/14/2019	Expiration	49		2,793.08	(2,587)						(2,587)			2,587			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2018	02/14/2019	02/14/2019	Expiration	57		2,806.58	(2,678)						(2,678)			2,678			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2018	02/14/2019	02/14/2019	Expiration	68		2,786.34	(3,809)						(3,809)			3,809			0001

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Columbus Life Insurance Company

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/(Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2018	02/14/2019	02/14/2019	Expiration	24		2,806.58	(2,906)						(2,824)			2,906			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2018	02/14/2019	02/14/2019	Expiration	63		2,786.34	(8,197)						(7,944)			8,197			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/16/2018	02/15/2019	02/15/2019	Expiration	352		3,113.57	(10,045)						(9,955)			10,045			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/16/2018	02/15/2019	02/15/2019	Expiration	2,096		2,963.35	(148,070)						(146,470)			148,070			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	02/15/2019	Expiration	1,638		3,113.57	(46,525)						(46,107)			46,525			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	02/15/2019	Expiration	486		2,963.35	(33,430)						(33,060)			33,430			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	02/15/2019	Expiration	16		2,895.07	(1,549)						(1,525)			1,549			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	02/15/2019	Expiration	1,165		2,949.70	(84,978)						(83,967)			84,978			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/27/2018	02/27/2019	02/27/2019	Expiration	6		2,840.33	(296)						(296)			296			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/27/2018	02/27/2019	02/27/2019	Expiration	40		2,854.05	(4,455)						(4,294)			4,455			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/27/2018	02/27/2019	02/27/2019	Expiration	211		2,847.19	(24,160)						(23,274)			24,160			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/27/2018	02/27/2019	02/27/2019	Expiration	206		2,833.47	(25,042)						(24,067)			25,042			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/27/2018	02/27/2019	02/27/2019	Expiration	148		2,854.05	(6,683)						(6,683)			6,683			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	03/14/2019	Expiration	77		2,838.85	(10,112)						(9,601)			10,112			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	03/14/2019	Expiration	23		2,831.97	(2,157)						(2,157)			2,157			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	03/14/2019	Expiration	62		2,859.47	(4,930)						(4,930)			4,930			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	03/14/2019	Expiration	211		2,825.10	(29,182)						(27,617)			29,182			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	03/14/2019	Expiration	125		2,838.85	(11,180)						(11,180)			11,180			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	03/14/2019	Expiration	15		2,845.72	(1,315)						(1,315)			1,315			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	03/14/2019	Expiration	12		2,859.47	(1,489)						(1,419)			1,489			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	03/14/2019	Expiration	32		2,852.60	(4,014)						(3,819)			4,014			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	03/15/2019	Expiration	917		2,967.12	(65,481)						(63,333)			65,481			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	03/15/2019	Expiration	2,605		3,131.96	(62,980)						(60,795)			62,980			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	03/15/2019	Expiration	43		2,912.17	(4,047)						(3,891)			4,047			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	03/15/2019	Expiration	5,774		2,980.85	(385,478)						(373,435)			385,478			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/27/2018	03/27/2019	03/27/2019	Expiration	21		2,717.12	(1,322)						(1,286)			1,322			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/27/2018	03/27/2019	03/27/2019	Expiration	10		2,684.47	(1,418)						(1,097)			1,418			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/27/2018	03/27/2019	03/27/2019	Expiration	31		2,704.06	(2,090)						(1,995)			2,090			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/27/2018	03/27/2019	03/27/2019	Expiration	21		2,723.66	(2,727)						(2,224)			2,727			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/27/2018	03/27/2019	03/27/2019	Expiration	47		2,717.12	(6,150)						(4,990)			6,150			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/27/2018	03/27/2019	03/27/2019	Expiration	23		2,710.59	(1,482)						(1,429)			1,482			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/27/2018	03/27/2019	03/27/2019	Expiration	109		2,697.53	(15,336)						(12,089)			15,336			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	04/12/2019	Expiration	75		2,755.91	(4,237)						(4,128)			4,237			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	04/12/2019	Expiration	163		2,769.19	(20,822)						(17,721)			20,822			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	04/12/2019	Expiration	203		2,742.63	(12,720)						(12,201)			12,720			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	04/12/2019	Expiration	61		2,762.55	(8,019)						(6,802)			8,019			0001

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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, 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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	04/12/2019	Expiration	64		2,762.55	(3,448)						(3,377)			3,448			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	04/12/2019	Expiration	59		2,749.27	(3,510)						(3,393)			3,510			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	04/12/2019	Expiration	462		2,729.35	(68,835)						(56,492)			68,835			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	04/12/2019	Expiration	53		2,742.63	(7,476)						(6,227)			7,476			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	04/12/2019	Expiration	65		2,735.99	(4,273)						(4,052)			4,273			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/13/2018	04/15/2019	04/15/2019	Expiration	596		2,882.09	(46,707)						(41,762)			46,707			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/13/2018	04/15/2019	04/15/2019	Expiration	7		2,815.68	(778)						(678)			778			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/13/2018	04/15/2019	04/15/2019	Expiration	727		2,868.80	(59,855)						(53,176)			59,855			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/13/2018	04/15/2019	04/15/2019	Expiration	2,605		3,028.18	(85,123)						(78,032)			85,123			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	04/26/2019	Expiration	60		2,770.03	(6,948)						(6,918)			6,948			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	04/26/2019	Expiration	2		2,783.38	(245)						(198)			245			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	04/26/2019	Expiration	3		2,776.71	(338)						(272)			338			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	04/26/2019	Expiration	3		2,763.36	(358)						(356)			358			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	04/26/2019	Expiration	238		2,756.68	(29,320)						(23,360)			29,320			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	04/26/2019	Expiration	2		2,776.71	(256)						(255)			256			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/14/2018	05/14/2019	05/14/2019	Expiration	205		2,818.86	(23,408)						(19,390)			23,408			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/14/2018	05/14/2019	05/14/2019	Expiration	46		2,818.86	(1,963)						(1,935)			1,963			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/14/2018	05/14/2019	05/14/2019	Expiration	23		2,825.68	(926)						(915)			926			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/14/2018	05/14/2019	05/14/2019	Expiration	162		2,805.21	(19,669)						(16,199)			19,669			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/14/2018	05/14/2019	05/14/2019	Expiration	11		2,839.34	(1,140)						(953)			1,140			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/14/2018	05/14/2019	05/14/2019	Expiration	155		2,846.16	(15,530)						(13,009)			15,530			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/14/2018	05/14/2019	05/14/2019	Expiration	110		2,839.34	(3,840)						(3,805)			3,840			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	05/15/2019	Expiration	36		2,874.14	(2,837)						(2,349)			2,837			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	05/15/2019	Expiration	1,238		2,901.25	(83,953)						(70,232)			83,953			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	05/15/2019	Expiration	1,024		2,914.81	(63,011)						(52,771)			63,011			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	05/15/2019	Expiration	4,814		3,063.94	(99,197)						(82,129)			99,197			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/25/2018	05/24/2019	05/24/2019	Expiration	12		2,802.97	(1,366)						(1,072)			1,366			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/25/2018	05/24/2019	05/24/2019	Expiration	3		2,836.99	(106)						(105)			106			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/25/2018	05/24/2019	05/24/2019	Expiration	40		2,816.58	(1,588)						(1,571)			1,588			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/25/2018	05/24/2019	05/24/2019	Expiration	40		2,830.18	(1,384)						(1,373)			1,384			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/25/2018	05/24/2019	05/24/2019	Expiration	35		2,830.18	(3,590)						(2,848)			3,590			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/25/2018	05/24/2019	05/24/2019	Expiration	28		2,836.99	(2,708)						(2,151)			2,708			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/25/2018	05/24/2019	05/24/2019	Expiration	101		2,809.77	(11,399)						(8,960)			11,399			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/14/2018	06/14/2019	06/14/2019	Expiration	155		2,872.92	(6,767)						(6,705)			6,767			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/15/2018	06/14/2019	06/14/2019	Expiration	2,878		3,141.02	(59,991)						(49,165)			59,991			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/15/2018	06/14/2019	06/14/2019	Expiration	10,052		2,988.13	(623,091)						(537,177)			623,091			0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	06/14/2019	Expiration	33		2,893.79	(1,181)						(1,173)			1,181			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	06/14/2019	Expiration	8		2,865.96	(367)						(364)			367			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	06/14/2019	Expiration	142		2,900.75	(14,454)						(12,323)			14,454			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	06/14/2019	Expiration	356		2,859.01	(43,956)						(36,900)			43,956			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	06/14/2019	Expiration	8		2,893.79	(794)						(676)			794			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2018	06/14/2019	06/14/2019	Expiration	1,120		2,974.24	(75,337)						(64,765)			75,337			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2018	06/14/2019	06/14/2019	Expiration	21		2,946.44	(1,624)						(1,389)			1,624			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	06/14/2019	Expiration	148		2,872.92	(17,180)						(14,502)			17,180			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	06/14/2019	Expiration	8		2,886.83	(301)						(299)			301			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	06/14/2019	Expiration	58		2,879.88	(2,381)						(2,362)			2,381			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	06/27/2019	Expiration	9		2,827.86	(910)						(900)			910			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	06/27/2019	Expiration	20		2,773.87	(2,523)						(1,786)			2,523			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	06/27/2019	Expiration	20		2,814.36	(2,099)						(1,524)			2,099			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	06/27/2019	Expiration	6		2,814.36	(599)						(591)			599			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	06/27/2019	Expiration	55		2,787.37	(6,467)						(4,551)			6,467			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	06/27/2019	Expiration	18		2,794.12	(2,146)						(2,109)			2,146			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2018	07/12/2019	07/12/2019	Expiration	140		2,878.35	(16,676)						(13,586)			16,676			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2018	07/12/2019	07/12/2019	Expiration	16		2,913.36	(581)						(574)			581			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2018	07/12/2019	07/12/2019	Expiration	40		2,892.35	(1,819)						(1,791)			1,819			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2018	07/12/2019	07/12/2019	Expiration	16		2,913.36	(1,622)						(1,337)			1,622			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2018	07/12/2019	07/12/2019	Expiration	29		2,934.37	(877)						(869)			877			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2018	07/12/2019	07/12/2019	Expiration	7		2,885.35	(344)						(338)			344			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2018	07/12/2019	07/12/2019	Expiration	34		2,920.37	(1,169)						(1,155)			1,169			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2018	07/12/2019	07/12/2019	Expiration	65		2,920.37	(6,359)						(5,258)			6,359			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2018	07/12/2019	07/12/2019	Expiration	74		2,885.35	(8,518)						(6,951)			8,518			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2018	07/12/2019	07/12/2019	Expiration	4		2,899.36	(151)						(149)			151			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/10/2018	07/15/2019	07/15/2019	Expiration	3,021		2,997.40	(191,339)						(162,074)			191,339			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2018	07/15/2019	07/15/2019	Expiration	382		3,011.41	(21,501)						(18,173)			21,501			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2018	07/15/2019	07/15/2019	Expiration	15		2,969.39	(1,069)						(896)			1,069			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2018	07/15/2019	07/15/2019	Expiration	1,455		3,165.48	(24,246)						(18,982)			24,246			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2018	07/26/2019	07/26/2019	Expiration	6		2,931.57	(218)						(216)			218			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2018	07/26/2019	07/26/2019	Expiration	45		2,938.62	(4,523)						(3,758)			4,523			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2018	07/26/2019	07/26/2019	Expiration	14		2,910.43	(604)						(597)			604			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2018	07/26/2019	07/26/2019	Expiration	149		2,903.38	(17,850)						(14,669)			17,850			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	08/14/2019	Expiration	106		2,925.16	(4,846)						(4,758)			4,846			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	08/14/2019	Expiration	51		2,974.86	(1,378)						(1,360)			1,378			0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	08/14/2019	Expiration	74		2,989.06	(6,604)						(5,585)			6,604			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	08/14/2019	Expiration	155		2,960.66	(4,917)						(4,847)			4,917			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	08/14/2019	Expiration	5		2,932.26	(210)						(206)			210			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	08/14/2019	Expiration	102		2,925.16	(12,470)						(10,323)			12,470			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	08/14/2019	Expiration	164		2,960.66	(16,962)						(14,222)			16,962			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	08/14/2019	Expiration	118		2,918.06	(14,918)						(12,337)			14,918			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	08/14/2019	Expiration	65		2,953.56	(2,251)						(2,217)			2,251			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	08/14/2019	Expiration	27		2,939.36	(1,064)						(1,046)			1,064			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2018	08/15/2019	08/15/2019	Expiration	3,241		3,015.66	(228,338)						(190,808)			228,338			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2018	08/15/2019	08/15/2019	Expiration	45		2,987.47	(3,715)						(3,086)			3,715			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2018	08/15/2019	08/15/2019	Expiration	1,451		3,029.75	(94,033)						(78,459)			94,033			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2018	08/15/2019	08/15/2019	Expiration	2,059		3,184.76	(44,113)						(34,669)			44,113			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2018	08/27/2019	08/27/2019	Expiration	79		2,998.13	(3,160)						(3,140)			3,160			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2018	08/27/2019	08/27/2019	Expiration	16		3,019.85	(1,544)						(1,344)			1,544			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2018	08/27/2019	08/27/2019	Expiration	26		2,976.40	(3,207)						(2,761)			3,207			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2018	08/27/2019	08/27/2019	Expiration	16		3,019.85	(511)						(508)			511			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2018	08/27/2019	08/27/2019	Expiration	113		3,048.82	(9,647)						(8,399)			9,647			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2018	08/27/2019	08/27/2019	Expiration	166		2,983.64	(19,673)						(16,996)			19,673			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2018	08/27/2019	08/27/2019	Expiration	35		3,034.34	(950)						(945)			950			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	09/13/2019	Expiration	1,549		3,108.33	(107,117)						(92,954)			107,117			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	09/13/2019	Expiration	1,547		3,282.63	(33,255)						(27,648)			33,255			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	09/13/2019	Expiration	10		3,006.65	(420)						(415)			420			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	09/13/2019	Expiration	25		3,079.28	(2,016)						(1,752)			2,016			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	09/13/2019	Expiration	12		3,028.44	(381)						(377)			381			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	09/13/2019	Expiration	83		2,992.13	(10,406)						(8,994)			10,406			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	09/13/2019	Expiration	1,968		3,122.85	(124,604)						(107,956)			124,604			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	09/13/2019	Expiration	83		2,992.13	(3,880)						(3,832)			3,880			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	09/13/2019	Expiration	61		3,042.97	(1,709)						(1,690)			1,709			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	09/13/2019	Expiration	94		2,984.87	(12,077)						(10,403)			12,077			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	09/13/2019	Expiration	315		3,057.49	(28,762)						(25,001)			28,762			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/27/2018	09/27/2019	09/27/2019	Expiration	160		3,001.42	(19,716)						(16,853)			19,716			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/27/2018	09/27/2019	09/27/2019	Expiration	82		3,015.99	(10,839)						(10,798)			10,839			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/27/2018	09/27/2019	09/27/2019	Expiration	215		3,066.99	(19,343)						(16,617)			19,343			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/27/2018	09/27/2019	09/27/2019	Expiration	7		2,994.14	(876)						(748)			876			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/27/2018	09/27/2019	09/27/2019	Expiration	19		3,037.85	(2,372)						(2,364)			2,372			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/27/2018	09/27/2019	09/27/2019	Expiration	9		3,045.13	(1,036)						(1,033)			1,036			0001

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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, 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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	10/11/2019	Expiration	143		2,912.40	(17,424)						(12,751)			17,424			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	10/11/2019	Expiration	70		2,850.14	(5,510)						(5,077)			5,510			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	10/11/2019	Expiration	11		2,898.57	(612)						(571)			612			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	10/11/2019	Expiration	21		2,863.98	(1,482)						(1,372)			1,482			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	10/11/2019	Expiration	192		2,843.23	(30,426)						(21,566)			30,426			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	10/11/2019	Expiration	12		2,850.14	(1,789)						(1,270)			1,789			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	10/11/2019	Expiration	22		2,891.65	(1,290)						(1,203)			1,290			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/15/2018	10/15/2019	10/15/2019	Expiration	1,767		2,957.10	(152,623)						(107,831)			152,623			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/15/2018	10/15/2019	10/15/2019	Expiration	1,890		2,943.35	(198,583)						(146,868)			198,583			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/15/2018	10/15/2019	10/15/2019	Expiration	1,906		3,108.39	(63,429)						(41,708)			63,429			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/15/2018	10/15/2019	10/15/2019	Expiration	38		2,915.84	(3,932)						(2,741)			3,932			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	10/25/2019	Expiration	80		2,738.45	(12,733)						(6,378)			12,733			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	10/25/2019	Expiration	67		2,738.45	(5,646)						(4,292)			5,646			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	10/25/2019	Expiration	11		2,778.33	(750)						(593)			750			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	10/25/2019	Expiration	31		2,751.74	(2,419)						(1,885)			2,419			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	10/25/2019	Expiration	71		2,731.80	(11,571)						(5,799)			11,571			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	10/25/2019	Expiration	68		2,798.27	(8,604)						(4,511)			8,604			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	11/14/2019	Expiration	133		2,802.89	(17,316)						(15,477)			17,316			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	11/14/2019	Expiration	160		2,796.14	(21,304)						(18,972)			21,304			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	11/14/2019	Expiration	81		2,775.87	(12,535)						(6,883)			12,535			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	11/14/2019	Expiration	508		2,782.63	(77,025)						(42,558)			77,025			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	11/14/2019	Expiration	27		2,782.63	(3,722)						(3,292)			3,722			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	11/14/2019	Expiration	31		2,843.41	(3,738)						(2,127)			3,738			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	11/14/2019	Expiration	50		2,823.15	(6,035)						(5,448)			6,035			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	11/14/2019	Expiration	13		2,789.38	(1,818)						(1,614)			1,818			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	11/15/2019	Expiration	1,600		2,934.97	(123,211)						(70,043)			123,211			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	11/15/2019	Expiration	2,900		2,921.31	(193,163)						(89,909)			193,163			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	11/15/2019	Expiration	24		2,894.01	(2,307)						(1,320)			2,307			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	11/15/2019	Expiration	3,734		3,085.13	(29,566)						27,959			29,566			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	11/27/2019	Expiration	80		2,755.93	(12,562)						(6,259)			12,562			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	11/27/2019	Expiration	192		2,762.64	(29,510)						(14,677)			29,510			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	11/27/2019	Expiration	57		2,762.64	(4,165)						(2,955)			4,165			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	11/27/2019	Expiration	20		2,802.87	(1,123)						(801)			1,123			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	11/27/2019	Expiration	35		2,776.05	(2,359)						(1,678)			2,359			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	11/27/2019	Expiration	85		2,822.98	(10,465)						(5,365)			10,465			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	12/13/2019	Expiration	2,187		2,729.95	(301,953)						(101,602)			301,953			0001

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	12/13/2019	Expiration	1,722		2,794.95	(188,093)						(66,665)			188,093			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	12/13/2019	Expiration	4,029		2,911.94	(272,321)						(102,521)			272,321			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	12/13/2019	Expiration	92		2,690.95	(7,497)						(3,499)			7,497			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	12/13/2019	Expiration	96		2,671.45	(15,986)						(4,937)			15,986			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	12/13/2019	Expiration	131		2,684.45	(21,040)						(6,619)			21,040			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	12/13/2019	Expiration	87		2,697.45	(6,840)						(3,193)			6,840			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	12/13/2019	Expiration	45		2,716.95	(3,182)						(1,552)			3,182			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	12/13/2019	Expiration	325		2,677.95	(53,088)						(16,711)			53,088			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	12/13/2019	Expiration	142		2,736.45	(19,099)						(6,395)			19,099			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	12/13/2019	Expiration	43		2,677.95	(3,808)						(1,734)			3,808			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	12/27/2019	Expiration	192		2,563.49	(30,943)						1,588			30,943			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	12/27/2019	Expiration	83		2,575.94	(8,073)						(234)			8,073			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	12/27/2019	Expiration	23		2,563.49	(2,354)						(60)			2,354			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	12/27/2019	Expiration	178		2,619.49	(23,833)						1,443			23,833			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/15/2019	08/14/2020	11/12/2019	Closing Purchase	1,707		2,989.98		(207,522)	(406,297)		(406,297)					(198,775)			0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(6,046,541)	(207,522)	(406,297)	0	(406,297)	XXX	(4,530,209)	0	0	5,847,766	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												(6,046,541)	(207,522)	(406,297)	0	(406,297)	XXX	(4,530,209)	0	0	5,847,766	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												(6,046,541)	(207,522)	(406,297)	0	(406,297)	XXX	(4,530,209)	0	0	5,847,766	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												(6,046,541)	(207,522)	(406,297)	0	(406,297)	XXX	(4,530,209)	0	0	5,847,766	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												15,209,128	247,712	17,166,472	0	17,166,472	XXX	9,493,480	0	0	1,709,629	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												15,209,128	247,712	17,166,472	0	17,166,472	XXX	9,493,480	0	0	1,709,629	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices.

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

N O N E

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	50,318	0	50,318	50,318	0	50,318	0	0
Barclays G5GSEF7VJP5I70UK5573	Y	Y	6,690,000	21,828,381	(10,023,173)	5,115,208	21,828,381	(10,023,173)	5,115,208		
Credit Suisse 1V8Y6QCX6YMJ2OELII46	Y	Y		8,750,496	(3,351,895)	5,398,601	8,750,496	(3,351,895)	5,398,601		
Goldman Sachs W22LROWP2IHZNBB6K528	Y	Y	5,870,000	6,498,947	(306,521)	322,426	6,498,947	(306,521)	322,426		
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	Y	2,600,000	4,897,266	(2,348,024)	0	4,897,266	(2,348,024)	0		
WELLS FARGO PBLD0EJDB5FWOLXP3B76	Y	Y	6,640,000	12,227,880	(5,511,155)	76,725	12,227,880	(5,511,155)	76,725		
0299999999. Total NAIC 1 Designation			21,800,000	54,202,970	(21,540,768)	10,912,960	54,202,970	(21,540,768)	10,912,960	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						0			0		
0999999999 - Gross Totals			21,800,000	54,253,288	(21,540,768)	10,963,278	54,253,288	(21,540,768)	10,963,278	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				54,253,288	(21,540,768)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

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)
0199999999 - Total								XXX	XXX

NONE

Collateral Pledged to Reporting Entity

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)
Barclays	G5GSEF7VJP5I70UK5573	Cash	000000-00-0	Cash	6,690,000	6,690,000	XXX		V
Goldman Sachs	W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	5,870,000	5,870,000	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	Cash	2,600,000	2,600,000	XXX		V
Wells Fargo	PBLD0EJDB5FWOLXP3B76	Cash	000000-00-0	Cash	6,640,000	6,640,000	XXX		V
0299999999 - Total					21,800,000	21,800,000	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)
Total								XXX										

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 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
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Short term investment from reverse repo program			15,291,494	15,291,494	01/02/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				15,291,494	15,291,494	XXX
9999999 - Totals				15,291,494	15,291,494	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 8,809,820 Book/Adjusted Carrying Value $ 8,809,820
2. Average balance for the year Fair Value $ 12,332,490 Book/Adjusted Carrying Value $ 12,332,490
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 1,587,212 NAIC 2 $ 13,704,283 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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-2K-2	OPIC		1	2,274,818	2,274,818	02/15/2028
690353-C9-6	OPIC		1	4,332,075	4,332,075	01/15/2030
690353-D9-5	OPIC		1	755,604	755,604	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate		1	422,640	422,640	09/15/2022
690353-K4-8	OPIC OPIC		1	2,500,000	2,500,000	10/15/2039
690353-M8-7	OPIC		1	1,375,000	1,375,000	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES		1	2,100,000	2,100,000	08/15/2029
690353-ZZ-3	OPIC		1	7,400,000	7,400,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				21,160,137	21,160,137	XXX
0599999. Total - U.S. Government Bonds				21,160,137	21,160,137	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMI		1FE	1,800,000	1,800,000	03/01/2057
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1FE	1,405,000	1,405,000	07/31/2028
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1FE	1,500,000	1,500,000	11/26/2020
76252P-HJ-1	RIB FLOATER TRUST		1FE	315,000	315,000	07/01/2022
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				5,020,000	5,020,000	XXX
3199999. Total - U.S. Special Revenues Bonds				5,020,000	5,020,000	XXX
00772B-AQ-4	AERCAP		2FE	2,331,437	2,331,289	10/30/2020
125523-AA-8	CIGNA CORP		2FE	1,399,369	1,400,000	03/17/2020
166754-AN-1	CHEVRON PHILLIPS CHEM		1FE	1,102,285	1,100,329	05/01/2020
256746-AE-8	DOLLAR TREE INC		2FE	1,199,960	1,200,000	04/17/2020
26444H-AG-6	DUKE ENERGY FLORIDA LLC		1FE	900,923	900,000	11/26/2021
35085A-AA-9	486 LESSER STREET TAX		1FE	1,455,000	1,455,000	02/01/2032
571903-AL-7	MARRIOTT INTERNATIONAL-CL A		2FE	3,303,561	3,304,595	10/15/2020
59217G-CY-3	MET LIFE GLOB		1FE	1,803,164	1,800,000	05/28/2021
78010X-AE-1	ROYAL BK OF SCOTLAND PLC		2FE	1,324,884	1,329,086	08/24/2020
78013X-RJ-9	ROYAL BANK OF CANADA		1FE	4,105,484	4,100,000	07/22/2020
816851-BD-0	SEMPRA ENERGY		2FE	650,105	649,076	01/15/2021
89114Q-CC-0	TORONTO DOMINION BANK		1FE	3,604,595	3,600,000	03/17/2021
94974B-GF-1	WELLS FARGO CO		1FE	450,051	449,666	01/30/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				23,630,818	23,619,041	XXX
05492M-AA-3	BCCFC 2019-1A A1		1FE	2,078,022	2,078,351	10/20/2020
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				2,078,022	2,078,351	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				25,708,840	25,697,392	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				44,790,955	44,779,178	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				7,098,022	7,098,351	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				51,888,977	51,877,529	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	BOEING COMPANY CP			2,991,743	2,976,638	02/19/2020
000000-00-0	CATHOLIC HEALTH INITIATV CP			1,492,921	1,488,725	03/25/2020
000000-00-0	PARKER-HANNIFIN CORP CP			3,598,753	3,573,600	01/08/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				8,083,417	8,038,963	XXX
000000-00-0	Key Bank Money Market Account			25,000	25,000	
000000-00-0	BB&T Bank Money Market Account			23,563	23,563	
9099999. Total - Cash (Schedule E Part 1 type)				48,563	48,563	XXX
	BEMIS CP			2,499,249	2,495,300	01/08/2020
	CENTERPOINT ENERGY RESOU CP			3,499,650	3,499,650	01/02/2020
	DUPONT DE NEMOURS INC CP			4,598,134	4,587,336	01/13/2020
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			22,302	22,302	
	INTERCONTINENTALEXCHANGE CP			3,399,277	3,398,863	01/06/2020
	INTERCONTINENTALEXCHANGE CP			3,998,576	3,994,426	01/09/2020
	KOMATSU FINANCE AMERICA CP			4,186,818	4,180,890	03/04/2020
	MCDONALDS CP			1,998,795	1,996,506	01/15/2020
	METLIFE SHORT TERM FUND CP			1,199,543	1,198,197	01/13/2020
	SIMON PROPERTY GRP LP CP			2,599,766	2,594,161	01/07/2020
	SOUTHERN CALIF GAS CO CP			1,298,676	1,296,365	01/29/2020
	STANLEY BLACK & DECKER CP			1,999,616	1,999,358	01/06/2020
	TRISTATE GEN&TRANS ASSN CP			1,949,529	1,944,935	01/07/2020
	VECTREN UTILITY CP			3,499,660	3,499,660	01/02/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				36,749,591	36,707,949	XXX
9999999 - Totals				96,770,548	96,673,004	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 19,257,773 Book/Adjusted Carrying Value $ 19,095,320
2. Average balance for the year Fair Value $ 80,703,044 Book/Adjusted Carrying Value $ 80,449,452

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 *
BANK OF NEW YORK MELLON	NEW YORK, NY					1,171,664	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					3,649,348	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					501,530	XXX
FIFTH THIRD BANK	CINCINNATI, OH					(8,962,570)	XXX
HUNTINGTON BANK	COLUMBUS, OH					3,605,505	XXX
PNC BANK	CINCINNATI, OH					(12,355,849)	XXX
US BANK	CINCINNATI, OH					2,340,516	XXX
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			302,239	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(9,747,617)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(9,747,617)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	(9,747,617)	XXX

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

1. January	3,694,159	4. April	3,700,093	7. July	(13,613,185)	10. October	(23,236,823)
2. February	(3,823,746)	5. May	(9,965,797)	8. August	(4,892,778)	11. November	(22,929,843)
3. March	3,243,848	6. June	(3,480,150)	9. September	(10,835,848)	12. December	(9,747,617)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	BEMIS CP		12/03/2019	1.880	01/08/2020	2,495,300	3,786	0
	CARDINAL HEALTH CP		12/30/2019	1.810	01/02/2020	1,499,774	151	0
	CENTERPOINT ENERGY RESOU CP		12/31/2019	1.800	01/02/2020	3,499,650	175	0
	DUPONT DE NEMOURS INC CP		11/21/2019	1.870	01/13/2020	4,587,336	9,797	0
	INTERCONTINENTALEXCHANGE CP		12/30/2019	1.720	01/06/2020	3,398,863	325	0
	INTERCONTINENTALEXCHANGE CP		12/11/2019	1.730	01/09/2020	3,994,426	4,037	0
	KOMATSU FINANCE AMERICA CP		12/05/2019	1.820	03/04/2020	4,180,890	5,733	0
	MCDONALDS CP		12/12/2019	1.850	01/15/2020	1,996,506	2,056	0
	METLIFE SHORT TERM FUND CP		12/12/2019	1.690	01/13/2020	1,198,197	1,127	0
	NISSAN MOTOR ACCEPTANCE CP		12/03/2019	2.000	03/03/2020	24,873,611	40,278	0
	PUBLIC SERV ENTERPRISE CP		11/26/2019	2.040	01/27/2020	24,912,167	51,000	0
	SIMON PROPERTY GRP LP CP		11/19/2019	1.650	01/07/2020	2,594,161	5,124	0
	SONOCO PRODUCTS COMPANY CP		12/31/2019	1.780	01/02/2020	1,999,802	99	0
	SOUTHERN CALIF GAS CO CP		12/05/2019	1.830	01/29/2020	1,296,365	1,784	0
	STANLEY BLACK & DECKER CP		12/30/2019	1.650	01/06/2020	3,498,877	321	0
	TRISTATE GEN&TRANS ASSN CP		11/13/2019	1.700	01/07/2020	1,944,935	4,512	0
	VECTREN UTILITY CP		12/31/2019	1.750	01/02/2020	3,499,660	170	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						91,470,520	130,475	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						91,470,520	130,475	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						91,470,520	130,475	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						91,470,520	130,475	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	10/01/2019	0.000		25,000	0	541
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	541
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		12/31/2019	0.000		38,904,450	0	9,495
922906-30-0	Vanguard Federal Money Market Inv		12/31/2019	0.000		1,614,865	0	36,942
8699999. Subtotal - All Other Money Market Mutual Funds						40,519,315	0	46,437
8899999 - Total Cash Equivalents						132,014,835	130,475	46,978

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Protection of policy holders and creditors			221,338	221,471
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ST	Protection of policyholders			25,000	25,000
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Protection of policyholders			109,672	109,738
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO	B	Protection of all policy hld	649,179	644,896		
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Protection of policyholders			220,817	234,438
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Protection of all policy hld	224,732	224,534		
33. New York NY						
34. North Carolina NC	B	Protection of policyholders			440,682	440,947
35. North Dakota ND						
36. Ohio OH	B	Protection of all policyholders	2,705,005	2,871,859		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	3,578,916	3,741,289	1,017,509	1,031,594
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

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