



ANNUAL STATEMENT

For the Year Ended December 31, 2020
of the Condition and Affairs of the

National Interstate Insurance Company

NAIC Group Code..... 84, 84
(Current Period) (Prior Period)

NAIC Company Code..... 32620

Employer's ID Number..... 34-1607395

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Incorporated/Organized..... February 10, 1989

Commenced Business..... March 28, 1989

Statutory Home Office

3250 Interstate Drive .. Richfield .. OH .. US .. 44286
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office

3250 Interstate Drive .. Richfield .. OH .. US .. 44286
(Street and Number) (City or Town, State, Country and Zip Code)

330-659-8900
(Area Code) (Telephone Number)

Mail Address

3250 Interstate Drive .. Richfield .. OH .. US .. 44286
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

3250 Interstate Drive .. Richfield .. OH .. US .. 44286
(Street and Number) (City or Town, State, Country and Zip Code)

330-659-8900
(Area Code) (Telephone Number)

Internet Web Site Address

www.natl.com

Statutory Statement Contact

Leah Marie Blazek
(Name)
Leah.Blazek@natl.com
(E-Mail Address)

330-659-8900 -5498
(Area Code) (Telephone Number) (Extension)
330-659-8904
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Anthony Joseph Mercurio	President	2. Matthew David Felvus #	Secretary
3. Julie Ann McGraw	Senior VP, Chief Financial Officer, & Treasurer	4. Stephen Edward Winborn	Senior Vice President

OTHER

James Allan Parks	VP, Chief Underwriting Officer	George Olaf Skuggen	Senior Vice President
Gary Norman Monda	VP, Chief Investment Officer, & Assistant Treasurer	Stephen Joseph Blankenship Jr.	Vice President
Matthew Jon Grimm	Vice President	Chris Edward Mikolay	Vice President
Shawn Vincent Los	Senior Vice President	Scott Edward Noerr	Vice President, Chief Information Officer
Howard Kim Baird	Assistant Treasurer	Robert Jude Zbacnik	Assistant Treasurer
Paul Joel Stock	Vice President	Magdalena Franziska Kulik Grossman #	Chief Compliance Officer
Anthony Gerald Prinzo	Assistant Vice President	Michelle Ann Wiltgen	Assistant Vice President
Jonathan Douglas Hicks	Assistant Vice President	Colleen Frances Shepherd	Assistant Vice President
Jan Marie Lombardi	Assistant Vice President	Janice Induni Shee	Assistant Vice President
David Bernard Slisz	Assistant Vice President	Daniel Mark Keenan	Assistant Vice President

DIRECTORS OR TRUSTEES

Ronald James Brichler	Michelle Ann Gillis	Gary John Gruber	Michael Eugene Sullivan Jr.
David John Witzgall	Anthony Joseph Mercurio	David Lawrence Thompson Jr.	

State of..... OH
County of..... Summit

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

(Signature) Anthony Joseph Mercurio	(Signature) Matthew David Felvus	(Signature) Julie Ann McGraw
1. (Printed Name) President	2. (Printed Name) Secretary	3. (Printed Name) Senior VP, Chief Financial Officer, & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me

a. Is this an original filing? Yes [X] No []

This 19th day of February, 2021

b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	4,872,806	0.4	4,872,806		4,872,806	0.4
1.02 All Other Governments.....		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	1,666,265	0.2	1,666,265		1,666,265	0.2
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	5,421,211	0.5	5,421,211		5,421,211	0.5
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	191,007,914	17.4	191,007,914		191,007,914	17.4
1.06 Industrial and Miscellaneous.....	555,075,052	50.5	555,075,052		555,075,052	50.5
1.07 Hybrid Securities.....	121,205	0.0	121,205		121,205	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....		0.0			0	0.0
1.11 Total Long-Term Bonds.....	758,164,453	69.0	758,164,453	0	758,164,453	69.0
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	12,135,128	1.1	12,135,128		12,135,128	1.1
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	12,135,128	1.1	12,135,128	0	12,135,128	1.1
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	6,882,192	0.6	6,882,192		6,882,192	0.6
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....	202,469,915	18.4	201,475,573		201,475,573	18.3
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	209,352,107	19.0	208,357,765	0	208,357,765	19.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Valuation Allowance.....		0.0			0	0.0
4.06 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....	37,830,829	3.4	37,830,829		37,830,829	3.4
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	37,830,829	3.4	37,830,829	0	37,830,829	3.4
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	29,682,939	2.7	29,682,939		29,682,939	2.7
6.02 Cash Equivalents (Schedule E, Part 2).....	37,061,720	3.4	37,061,720		37,061,720	3.4
6.03 Short-Term Investments (Schedule DA).....	4,003,183	0.4	4,003,183		4,003,183	0.4
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	70,747,842	6.4	70,747,842	0	70,747,842	6.4
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....	11,057,395	1.0	11,057,395		11,057,395	1.0
10. Receivables for Securities.....	2,292	0.0	2,292		2,292	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	1,099,290,046	100.0	1,098,295,704	0	1,098,295,704	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		39,006,774
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).....	59,919	59,919
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	1,235,864	
8.2	Totals, Part 3, Column 9.....		1,235,864
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		37,830,829
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		37,830,829

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		13,748,754
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	(1,927,857)	
5.2	Totals, Part 3, Column 9.....		(1,927,857)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		1,056,573
7.	Deduct amounts received on disposals, Part 3, Column 16.....		1,820,074
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		11,057,395
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		11,057,395

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		997,651,004
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		206,056,203
3.	Accrual of discount.....		1,046,084
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(67,203)	
4.2	Part 2, Section 1, Column 15.....	148,820	
4.3	Part 2, Section 2, Column 13.....	3,544,994	
4.4	Part 4, Column 11.....	(3,469,131)	157,482
5.	Total gain (loss) on disposals, Part 4, Column 19.....		3,453,105
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		219,970,721
7.	Deduct amortization of premium.....		2,677,770
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	1,301,837	
9.2	Part 2, Section 1, Column 17.....	140,253	
9.3	Part 2, Section 2, Column 14.....	3,836,543	
9.4	Part 4, Column 13.....	1,356,214	6,634,846
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		571,148
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		979,651,688
12.	Deduct total nonadmitted amounts.....		994,342
13.	Statement value at end of current period (Line 11 minus Line 12).....		978,657,346

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 Governments (Including all obligations guaranteed by governments)	1. United States.....	4,872,806	4,993,037	4,885,985	4,851,291
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	4,872,806	4,993,037	4,885,985	4,851,291
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	1,666,265	1,769,749	1,683,190	1,690,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	5,421,211	5,686,453	5,555,584	5,290,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	191,007,914	198,691,401	199,152,240	186,431,342
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	408,704,490	421,875,833	409,109,578	415,400,639
	9. Canada.....	5,616,710	5,838,621	5,601,296	5,641,501
	10. Other Countries.....	140,875,056	142,495,591	141,260,073	143,791,112
	11. Totals.....	555,196,257	570,210,045	555,970,947	564,833,253
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	758,164,453	781,350,685	767,247,946	763,095,886
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	12,135,128	12,401,453	11,520,615	
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	12,135,128	12,401,453	11,520,615	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	12,135,128	12,401,453	11,520,615	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	5,683,662	5,683,662	3,842,394	
	21. Canada.....	53,583	53,583	51,992	
	22. Other Countries.....	1,144,946	1,144,946	768,065	
	23. Totals.....	6,882,192	6,882,192	4,662,451	
Parent, Subsidiaries and Affiliates	24. Totals.....	202,469,915	202,469,915	165,054,295	
	25. Total Common Stocks.....	209,352,107	209,352,107	169,716,746	
	26. Total Stocks.....	221,487,235	221,753,560	181,237,361	
	27. Total Bonds and Stocks.....	979,651,688	1,003,104,244	948,485,306	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	1,500,986	3,365,916	5,904			XXX	4,872,806	0.6	6,471,802	0.8	4,872,806	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	1,500,986	3,365,916	5,904	0	0	XXX	4,872,806	0.6	6,471,802	0.8	4,872,806	0
2. All Other Governments												
2.1 NAIC 1.....						XXX	0	0.0		0.0		
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	192,479	1,473,786				XXX	1,666,265	0.2	2,628,844	0.3	1,666,265	
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	192,479	1,473,786	0	0	0	XXX	1,666,265	0.2	2,628,844	0.3	1,666,265	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	1,480,964	2,104,954	1,835,293			XXX	5,421,211	0.7	6,113,063	0.8	5,421,211	
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	1,480,964	2,104,954	1,835,293	0	0	XXX	5,421,211	0.7	6,113,063	0.8	5,421,211	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	42,281,811	70,529,147	67,456,817	5,554,838	5,185,302	XXX	191,007,914	25.1	250,972,801	32.8	191,007,914	
5.2 NAIC 2.....						XXX	0	0.0	3,455,194	0.5		
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	42,281,811	70,529,147	67,456,817	5,554,838	5,185,302	XXX	191,007,914	25.1	254,427,995	33.2	191,007,914	0

9015

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	NAIC 1.....	72,086,312	280,232,830	64,443,884	25,358,070	9,945,514	XXX.....	452,066,610	59.3	403,659,856	52.7	96,724,267	355,342,343
6.2	NAIC 2.....	11,583,217	70,980,552	10,172,050	4,462,920	2,171,440	XXX.....	99,370,180	13.0	86,045,085	11.2	51,424,054	47,946,125
6.3	NAIC 3.....	1,582,952	3,610,109	268,273	89,440	62,183	XXX.....	5,612,957	0.7	5,085,602	0.7	5,444,696	168,261
6.4	NAIC 4.....	605,387	356,597		695,595		XXX.....	1,657,579	0.2	268,326	0.0	747,766	909,814
6.5	NAIC 5.....	107,182	88,334	175,387	3	4	XXX.....	370,909	0.0	807,146	0.1		370,909
6.6	NAIC 6.....						XXX.....	0	0.0	0	0.0		
6.7	Totals.....	85,965,050	355,268,422	75,059,594	30,606,029	12,179,141	XXX.....	559,078,235	73.4	495,866,016	64.8	154,340,784	404,737,451
7.	Hybrid Securities												
7.1	NAIC 1.....						XXX.....	0	0.0		0.0		
7.2	NAIC 2.....			121,205			XXX.....	121,205	0.0	121,205	0.0	121,205	
7.3	NAIC 3.....						XXX.....	0	0.0		0.0		
7.4	NAIC 4.....						XXX.....	0	0.0		0.0		
7.5	NAIC 5.....						XXX.....	0	0.0		0.0		
7.6	NAIC 6.....						XXX.....	0	0.0		0.0		
7.7	Totals.....	0	0	121,205	0	0	XXX.....	121,205	0.0	121,205	0.0	121,205	0
8.	Parent, Subsidiaries and Affiliates												
8.1	NAIC 1.....						XXX.....	0	0.0		0.0		
8.2	NAIC 2.....						XXX.....	0	0.0		0.0		
8.3	NAIC 3.....						XXX.....	0	0.0		0.0		
8.4	NAIC 4.....						XXX.....	0	0.0		0.0		
8.5	NAIC 5.....						XXX.....	0	0.0		0.0		
8.6	NAIC 6.....						XXX.....	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		
9.2	NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3	NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4	NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5	NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6	NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7	Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10.	Unaffiliated Bank Loans												
10.1	NAIC 1.....						XXX.....	0	0.0		0.0		
10.2	NAIC 2.....						XXX.....	0	0.0		0.0		
10.3	NAIC 3.....						XXX.....	0	0.0		0.0		
10.4	NAIC 4.....						XXX.....	0	0.0		0.0		
10.5	NAIC 5.....						XXX.....	0	0.0		0.0		
10.6	NAIC 6.....						XXX.....	0	0.0		0.0		
10.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....117,542,552	357,706,633	133,741,898	30,912,908	15,130,816	0	655,034,807	85.9	XXX	XXX	299,692,464	355,342,343
11.2 NAIC 2.....	(d).....11,583,217	70,980,552	10,293,255	4,462,920	2,171,440	0	99,491,384	13.1	XXX	XXX	51,545,259	47,946,125
11.3 NAIC 3.....	(d).....1,582,952	3,610,109	268,273	89,440	62,183	0	5,612,957	0.7	XXX	XXX	5,444,696	168,261
11.4 NAIC 4.....	(d).....605,387	356,597	0	695,595	0	0	1,657,579	0.2	XXX	XXX	747,766	909,814
11.5 NAIC 5.....	(d).....107,182	88,334	175,387	3	4	0	(c).....370,909	0.0	XXX	XXX	0	370,909
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.7 Totals.....	131,421,290	432,742,225	144,478,812	36,160,867	17,364,443	0	(b).....762,167,636	100.0	XXX	XXX	357,430,185	404,737,451
11.8 Line 11.7 as a % of Col. 7.....	17.2	56.8	19.0	4.7	2.3	0.0	100.0	XXX	XXX	XXX	46.9	53.1
12. Total Bonds Prior Year												
12.1 NAIC 1.....	84,026,271	366,772,492	179,475,481	22,477,643	17,094,479	.....	XXX	XXX	669,846,366	87.5	362,031,668	307,814,698
12.2 NAIC 2.....	15,369,292	55,157,166	16,504,663	1,374,949	1,215,414	.....	XXX	XXX	89,621,484	11.7	55,550,798	34,070,686
12.3 NAIC 3.....	1,414,589	2,344,731	1,326,282	.....	.....	.....	XXX	XXX	5,085,602	0.7	4,849,899	235,703
12.4 NAIC 4.....	268,326	.....	.....	.....	.....	.....	XXX	XXX	268,326	0.0	.....	.....268,326
12.5 NAIC 5.....	346,300	164,119	296,720	3	4	.....	XXX	XXX	(c).....807,146	0.1	454,723	352,424
12.6 NAIC 6.....	.....	.....	.....	.....0	0	.....	XXX	XXX	(c).....0	0.0	.....	.....0
12.7 Totals.....	101,424,778	424,438,508	197,603,146	23,852,595	18,309,897	0	XXX	XXX	(b).....765,628,924	100.0	422,887,087	342,741,837
12.8 Line 12.7 as a % of Col. 9.....	13.2	55.4	25.8	3.1	2.4	0.0	XXX	XXX	100.0	XXX	55.2	44.8
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	53,793,748	146,268,565	80,349,342	12,439,457	6,841,352	.....	.....299,692,464	39.3	362,031,668	47.3	299,692,464	XXX
13.2 NAIC 2.....	7,545,191	37,668,443	6,281,298	50,326	.....	.....	.....51,545,259	6.8	55,550,798	7.3	51,545,259	XXX
13.3 NAIC 3.....	1,582,952	3,441,848	268,273	89,440	62,183	.....	.....5,444,696	0.7	4,849,899	0.6	5,444,696	XXX
13.4 NAIC 4.....	391,168	356,597	.....	.....	.....	.....	.....747,766	0.1	0	0.0	747,766	XXX
13.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	454,723	0.1	0	XXX
13.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
13.7 Totals.....	63,313,060	187,735,454	86,898,913	12,579,223	6,903,535	0	357,430,185	46.9	422,887,087	55.2	357,430,185	XXX
13.8 Line 13.7 as a % of Col. 7.....	17.7	52.5	24.3	3.5	1.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	8.3	24.6	11.4	1.7	0.9	0.0	46.9	XXX	XXX	XXX	46.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	63,748,804	211,438,068	53,392,556	18,473,451	8,289,464	.....	.....355,342,343	46.6	307,814,698	40.2	XXX	355,342,343
14.2 NAIC 2.....	4,038,026	33,312,109	4,011,956	4,412,594	2,171,440	.....	.....47,946,125	6.3	34,070,686	4.5	XXX	47,946,125
14.3 NAIC 3.....	.....	.....168,261	.....	.....	.....	.....	.....168,261	0.0	235,703	0.0	XXX	168,261
14.4 NAIC 4.....	214,218	.....	.....	.....695,595	.....	.....	.....909,814	0.1	268,326	0.0	XXX	909,814
14.5 NAIC 5.....	107,182	88,334	175,387	3	4	.....	.....370,909	0.0	352,424	0.0	XXX	370,909
14.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.7 Totals.....	68,108,231	245,006,771	57,579,899	23,581,643	10,460,908	0	404,737,451	53.1	342,741,837	44.8	XXX	404,737,451
14.8 Line 14.7 as a % of Col. 7.....	16.8	60.5	14.2	5.8	2.6	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.....	8.9	32.1	7.6	3.1	1.4	0.0	53.1	XXX	XXX	XXX	XXX	53.1

- (a) Includes \$.....401,654,035 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....1,008,319 current year of bonds with Z designations and \$.....0 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 \$.....370,909 current year of bonds with 5GI designations, \$.....460,846 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 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 \$.....3,999,995; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....3,187; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations.....	999,975	2,638,647				.XXX.	3,638,621	.0.5	3,839,718	.0.5	3,638,621	
1.02	Residential Mortgage-Backed Securities.....	501,011	727,270	5,904			.XXX.	1,234,185	.0.2	2,632,084	.0.3	1,234,185	
1.03	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
1.04	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
1.05	Totals.....	1,500,986	3,365,916	5,904	.0	.0	.XXX.	4,872,806	.0.6	6,471,802	.0.8	4,872,806	.0
2.	All Other Governments												
2.01	Issuer Obligations.....						.XXX.	.0	.0.0		.0.0		
2.02	Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
2.03	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
2.04	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
2.05	Totals.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations.....	192,479	1,473,786				.XXX.	1,666,265	.0.2	2,628,844	.0.3	1,666,265	
3.02	Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
3.03	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
3.04	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
3.05	Totals.....	192,479	1,473,786	.0	.0	.0	.XXX.	1,666,265	.0.2	2,628,844	.0.3	1,666,265	.0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....	1,480,964	2,104,954	1,835,293			.XXX.	5,421,211	.0.7	6,113,063	.0.8	5,421,211	
4.02	Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
4.03	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
4.04	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
4.05	Totals.....	1,480,964	2,104,954	1,835,293	.0	.0	.XXX.	5,421,211	.0.7	6,113,063	.0.8	5,421,211	.0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	23,203,800	27,444,203	4,462,387	996,970		.XXX.	56,107,360	.7.4	78,217,885	.10.2	56,107,360	
5.02	Residential Mortgage-Backed Securities.....	13,621,108	22,302,724	3,729,735	389,898	1,115	.XXX.	40,044,581	.5.3	69,876,389	.9.1	40,044,581	
5.03	Commercial Mortgage-Backed Securities.....	129,547					.XXX.	129,547	.0.0	351,351	.0.0	129,547	
5.04	Other Loan-Backed and Structured Securities.....	5,327,356	20,782,219	59,264,695	4,167,970	5,184,187	.XXX.	94,726,427	.12.4	105,982,370	.13.8	94,726,427	
5.05	Totals.....	42,281,811	70,529,147	67,456,817	5,554,838	5,185,302	.XXX.	191,007,914	.25.1	254,427,995	.33.2	191,007,914	.0
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	16,188,571	129,121,318	10,865,077	921,746		.XXX.	157,096,712	.20.6	162,859,620	.21.3	112,179,005	44,917,707
6.02	Residential Mortgage-Backed Securities.....	15,711,069	19,468,142	11,616,401	2,952,990	2,189,919	.XXX.	51,938,521	.6.8	45,771,880	.6.0	19,874,969	32,063,553
6.03	Commercial Mortgage-Backed Securities.....	2,796,106	6,235,681	984,250			.XXX.	10,016,037	.1.3	9,601,284	.1.3	1,556,043	8,459,995
6.04	Other Loan-Backed and Structured Securities.....	51,269,305	200,443,281	51,593,865	26,731,293	9,989,221	.XXX.	340,026,965	.44.6	277,633,232	.36.3	20,730,767	319,296,197
6.05	Totals.....	85,965,050	355,268,422	75,059,594	30,606,029	12,179,141	.XXX.	559,078,235	.73.4	495,866,016	.64.8	154,340,784	404,737,451
7.	Hybrid Securities												
7.01	Issuer Obligations.....			121,205			.XXX.	121,205	.0.0	121,205	.0.0	121,205	
7.02	Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
7.03	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
7.04	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
7.05	Totals.....	.0	.0	121,205	.0	.0	.XXX.	121,205	.0.0	121,205	.0.0	121,205	.0
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations.....						.XXX.	.0	.0.0		.0.0		
8.02	Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
8.03	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
8.04	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
8.05	Affiliated Bank Loans - Issued.....						.XXX.	.0	.0.0		.0.0		
8.06	Affiliated Bank Loans - Acquired.....						.XXX.	.0	.0.0		.0.0		
8.07	Totals.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0

801S

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired.....						XXX	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.....	42,065,789	162,782,907	17,283,962	1,918,716	0	XXX	224,051,373	29.4	XXX	XXX	179,133,667	44,917,707
11.02 Residential Mortgage-Backed Securities.....	29,833,189	42,498,136	15,352,040	3,342,888	2,191,035	XXX	93,217,288	12.2	XXX	XXX	61,153,735	32,063,553
11.03 Commercial Mortgage-Backed Securities.....	2,925,652	6,235,681	984,250	0	0	XXX	10,145,584	1.3	XXX	XXX	1,685,589	8,459,995
11.04 Other Loan-Backed and Structured Securities.....	56,596,660	221,225,500	110,858,560	30,899,263	15,173,408	XXX	434,753,391	57.0	XXX	XXX	115,457,194	319,296,197
11.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals.....	131,421,290	432,742,225	144,478,812	36,160,867	17,364,443	0	762,167,636	100.0	XXX	XXX	357,430,185	404,737,451
11.09 Line 11.08 as a % of Col. 7.....	17.2	56.8	19.0	4.7	2.3	0.0	100.0	XXX	XXX	XXX	46.9	53.1
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	34,964,963	183,925,500	33,647,284	1,242,587	0	XXX	XXX	XXX	253,780,334	33.1	213,254,534	40,525,800
12.02 Residential Mortgage-Backed Securities.....	20,478,288	58,395,253	29,005,805	7,300,713	3,100,294	XXX	XXX	XXX	118,280,353	15.4	92,715,235	25,565,118
12.03 Commercial Mortgage-Backed Securities.....	788,117	6,400,760	2,763,758	0	0	XXX	XXX	XXX	9,952,635	1.3	2,036,127	7,916,508
12.04 Other Loan-Backed and Structured Securities.....	45,193,410	175,716,995	132,186,299	15,309,295	15,209,603	XXX	XXX	XXX	383,615,603	50.1	114,881,191	268,734,412
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans.....						XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans.....						XXX	XXX	XXX	0	0.0	0	0
12.08 Totals.....	101,424,778	424,438,508	197,603,146	23,852,595	18,309,897	0	XXX	XXX	765,628,924	100.0	422,887,087	342,741,837
12.09 Line 12.08 as a % of Col. 9.....	13.2	55.4	25.8	3.1	2.4	0.0	XXX	XXX	100.0	XXX	55.2	44.8
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	37,982,782	125,634,769	14,519,146	996,970		XXX	179,133,667	23.5	213,254,534	27.9	179,133,667	XXX
13.02 Residential Mortgage-Backed Securities.....	18,556,815	31,705,253	8,298,960	1,588,028	1,004,679	XXX	61,153,735	8.0	92,715,235	12.1	61,153,735	XXX
13.03 Commercial Mortgage-Backed Securities.....	219,770	1,465,819				XXX	1,685,589	0.2	2,036,127	0.3	1,685,589	XXX
13.04 Other Loan-Backed and Structured Securities.....	6,553,692	28,929,614	64,080,806	9,994,225	5,898,856	XXX	115,457,194	15.1	114,881,191	15.0	115,457,194	XXX
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans.....						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans.....						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals.....	63,313,060	187,735,454	86,898,913	12,579,223	6,903,535	0	357,430,185	46.9	422,887,087	55.2	357,430,185	XXX
13.09 Line 13.08 as a % of Col. 7.....	17.7	52.5	24.3	3.5	1.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	8.3	24.6	11.4	1.7	0.9	0.0	46.9	XXX	XXX	XXX	46.9	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	4,083,007	37,148,139	2,764,815	921,746		XXX	44,917,707	5.9	40,525,800	5.3	XXX	44,917,707
14.02 Residential Mortgage-Backed Securities.....	11,276,374	10,792,884	7,053,080	1,754,860	1,186,356	XXX	32,063,553	4.2	25,565,118	3.3	XXX	32,063,553
14.03 Commercial Mortgage-Backed Securities.....	2,705,882	4,769,862	984,250			XXX	8,459,995	1.1	7,916,508	1.0	XXX	8,459,995
14.04 Other Loan-Backed and Structured Securities.....	50,042,968	192,295,887	46,777,754	20,905,038	9,274,552	XXX	319,296,197	41.9	268,734,412	35.1	XXX	319,296,197
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans.....						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans.....						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals.....	68,108,231	245,006,771	57,579,899	23,581,643	10,460,908	0	404,737,451	53.1	342,741,837	44.8	XXX	404,737,451
14.09 Line 14.08 as a % of Col. 7.....	16.8	60.5	14.2	5.8	2.6	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.....	8.9	32.1	7.6	3.1	1.4	0.0	53.1	XXX	XXX	XXX	XXX	53.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	0				
2. Cost of short-term investments acquired.....	4,006,370	4,006,370			
3. Accrual of discount.....	0	0			
4. Unrealized valuation increase (decrease).....	(3,187)	(3,187)			
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	0				
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	4,003,183	4,003,183	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	4,003,183	4,003,183	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	29,904,124		29,904,124	
2. Cost of cash equivalents acquired.....	252,139,771		252,139,771	
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	327		327	
6. Deduct consideration received on disposals.....	244,982,502		244,982,502	
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	37,061,720	0	37,061,720	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	37,061,720	0	37,061,720	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
Land and Office Building, 3250 Interstate Drive.....		Richfield.....	OH.....	11/01/2000.	11/01/2000.	15,339,283	.....	.....9,401,955	9,401,955	391,691	.....	.....	.....(391,691)	.....	.....1,773,618	698,113
Land and Office Building, 4059 Kinross Lakes Parkway.....		Richfield.....	OH.....	10/17/2006.	10/17/2006.	9,293,420	.....	.....6,364,963	6,364,963	240,370	.....	.....	.....(240,370)	.....	.....1,558,738	329,114
Land and Office Building, 4049 Kinross Lakes Parkway.....		Richfield.....	OH.....	07/15/2018.	07/15/2018.	23,569,204	.....	.....22,063,911	22,063,911	603,803	.....	.....	.....(603,803)	.....	.....2,072,147	746,721
0299999. Properties Occupied by the Reporting Entity - Administrative.....						48,201,907	0	37,830,829	37,830,829	1,235,864	0	0	(1,235,864)	0	5,404,503	1,773,948
0399999. Total - Properties Occupied by the Reporting Entity.....						48,201,907	0	37,830,829	37,830,829	1,235,864	0	0	(1,235,864)	0	5,404,503	1,773,948
0699999. Totals.....						48,201,907	0	37,830,829	37,830,829	1,235,864	0	0	(1,235,864)	0	5,404,503	1,773,948

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Land and Office Building, 4049 Kinross Lakes Parkway.....	Richfield.....	OH.....	06/15/2020.	Snavelly Building Co.....	.....	.....	.....21,148	21,469
Land and Office Building, 4049 Kinross Lakes Parkway.....	Richfield.....	OH.....	08/15/2020.	Gardiner.....	.....	.....	.....22,754	23,000
Land and Office Building, 4059 Kinross Lakes Parkway.....	Richfield.....	OH.....	10/15/2020.	Tri-County Electric Services, Inc.....	.....	.....	.....7,532	7,725
Land and Office Building, 3250 Interstate Drive.....	Richfield.....	OH.....	10/15/2020.	Tri-County Electric Services, Inc.....	.....	.....	.....7,628	7,725
0199999. Total - Acquired by Purchase.....	.....	.....	.....	.....	.....0	0	59,062	59,919
0399999. Totals.....	.....	.....	.....	.....	.....0	0	59,062	59,919

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
000000 00 0	Canal Capital Partners III, LP	R	Twinsburg	OH	Canal Capital Managment III, LLC		05/01/2015	2	930,000	723,178	723,178	(59,610)						6,120,000	37.500
000000 00 0	Canal Mezzanine Partners II, LP	R	Twinsburg	OH	Canal Mezzanine Partners II, LP		08/28/2012	2	3,159,007	3,276,026	3,276,026	(577,995)						557,332	24.590
1799999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Desig Not Assigned - Unaffiliated									4,089,007	3,999,204	3,999,204	(637,605)	0	0	0	0	0	6,677,332	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Fort Washington Private Equity Opportunities Fund III, LP	R	Cincinnati	OH	Fort Washington Investment Advisors, Inc		06/30/2014	1	2,333,282	1,907,521	1,907,521	(682,894)						1,300,000	3.140
000000 00 0	Primus Capital Fund VII, LP	R	Cleveland	OH	Primus Capital Fund VII, LP		12/31/2012	1	4,491,115	5,150,670	5,150,670	(607,358)						908,052	2.521
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated									6,824,397	7,058,191	7,058,191	(1,290,252)	0	0	0	0	0	2,208,052	XXX
4899999. Subtotal - Unaffiliated									10,913,404	11,057,395	11,057,395	(1,927,857)	0	0	0	0	0	8,885,384	XXX
5099999. Totals									10,913,404	11,057,395	11,057,395	(1,927,857)	0	0	0	0	0	8,885,384	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Fort Washington Private Equity Opportunities Fund III, LP....	Cincinnati.....	OH.	Fort Washington Investment Advisors, Inc	06/30/2014.	03/31/2020.	192,880	.....	.....	.....	.....	.....0	.....	.....192,880	397,240	.....	.....204,360	204,360	2,760
000000 00 0	Primus Capital Fund VII LP.....	Cleveland.....	OH.	Primus Capital Fund VII, LP..	12/31/2012.	02/13/2020.	570,621	.....	.....	.....	.....	.....0	.....	.....570,621	1,149,034	.....	.....578,413	578,413	.....
000000 00 0	Primus Capital Fund VII LP.....	Cleveland.....	OH.	Primus Capital Fund VII, LP..	12/31/2012.	02/28/2020.	.....	.....	.....	.....	.....	.....0	.....	.....273,800	273,800	.....	.....273,800	273,800	.....
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....							763,501	0	0	0	0	0	0	763,501	1,820,074	0	1,056,573	1,056,573	2,760
4899999. Subtotal - Unaffiliated.....							763,501	0	0	0	0	0	0	763,501	1,820,074	0	1,056,573	1,056,573	2,760
5099999. Totals.....							763,501	0	0	0	0	0	0	763,501	1,820,074	0	1,056,573	1,056,573	2,760

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	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value			Par Value	Book/Adjusted Carrying Value												Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
912828	4B	3	UNITED STATES TREASURY	SD..	..	.....	1.A	999,609	...100.438	1,004,375	1,000,000	999,975	.....	.....125	.....	.....	.....2.375	2.388	MS.....	7,086	23,750	03/27/2018.	03/15/2021.
912828	5P	1	UNITED STATES TREASURY	SD..	..	.....	1.A	503,516	...107.875	539,375	500,000	502,126	.....	.....(693)	.....	.....	.....2.875	2.722	MN.....	1,264	14,375	12/07/2018.	11/30/2023.
912828	XT	2	UNITED STATES TREASURY	SD..	..	.....	1.A	230,485	...106.109	242,990	229,000	230,034	.....	.....(291)	.....	.....	.....2.000	1.863	MN.....	403	4,580	06/06/2019.	05/31/2024.
912828	Y8	7	UNITED STATES TREASURY .....	.....	..	.....	1.A	5,970	...105.469	6,328	6,000	5,978	.....	.....6	.....	.....	.....1.750	1.855	JJ.....	44	105	07/26/2019.	07/31/2024.
912828	Y8	7	UNITED STATES TREASURY	SD..	..	.....	1.A	53,730	...105.469	56,953	54,000	53,804	.....	.....52	.....	.....	.....1.750	1.855	JJ.....	395	945	07/26/2019.	07/31/2024.
912828	YH	7	UNITED STATES TREASURY	SD..	..	.....	1.A	796,688	...104.719	837,750	800,000	797,469	.....	.....636	.....	.....	.....1.500	1.587	MS.....	3,066	11,648	10/22/2019.	09/30/2024.
912828	YH	7	UNITED STATES TREASURY .....	.....	..	.....	1.A	199,172	...104.719	209,438	200,000	199,367	.....	.....184	.....	.....	.....1.500	1.587	MS.....	766	3,353	10/22/2019.	09/30/2024.
91282C	AZ	4	UNITED STATES TREASURY .....	.....	..	.....	1.A	849,867	...100.141	851,195	850,000	849,869	.....	.....2	.....	.....	.....0.375	0.378	MN.....	280	.....	12/08/2020.	11/30/2025.
0199999.	U.S. Government - Issuer Obligations.....							3,639,037	XXX	3,748,405	3,639,000	3,638,621	0	21	0	0	XXX	XXX	XXX	13,304	58,755	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
36241L	S7	2	GN 783242 - RMBS.....	.....	..	.....4	1.A	109,381	...104.887	108,931	103,856	106,667	.....	.....(456)	.....	.....	.....3.000	1.401	MON...	260	3,112	06/27/2016.	02/15/2026.
38373A	D9	4	GNR 2009-069 PV - CMO/RMBS.....	.....	..	.....4	1.A	25,631	...109.547	26,707	24,380	25,241	.....	.....(40)	.....	.....	.....4.000	2.777	MON...	81	975	12/19/2017.	08/20/2039.
38375G	2G	5	GNR 2012-102 DN - CMO/RMBS.....	.....	..	.....4	1.A	208,094	...101.333	210,999	208,224	208,041	.....	.....3	.....	.....	.....1.500	1.511	MON...	260	3,122	08/27/2012.	09/20/2040.
38376E	VJ	1	GNR 2009-110 AB - CMO/RMBS.....	.....	..	.....4	1.A	78,157	...105.269	78,527	74,596	75,985	.....	.....(240)	.....	.....	.....4.000	2.886	MON...	249	2,983	08/16/2011.	04/16/2039.
38377E	NN	0	GNR 2010-042 NH - CMO/RMBS.....	.....	..	.....4	1.A	3,887	...99.974	3,745	3,746	3,748	.....	.....(18)	.....	.....	.....4.000	2.844	MON...	12	148	06/16/2011.	04/20/2039.
38377L	ZD	3	GNR 2010-127 NH - CMO/RMBS.....	.....	..	.....4	1.A	40,527	...100.432	39,510	39,340	39,432	.....	.....(156)	.....	.....	.....3.000	1.323	MON...	98	1,176	06/16/2011.	02/20/2039.
38378T	AF	7	GNR 2013-071 GA - CMO/RMBS.....	.....	..	.....4	1.A	236,808	...103.073	243,372	236,116	236,226	.....	.....(77)	.....	.....	.....2.500	2.415	MON...	492	5,901	09/25/2013.	07/20/2041.
38379X	KD	1	GNR 2016-083 AP - CMO/RMBS.....	.....	..	.....4	1.A	544,464	...102.071	532,842	522,033	538,847	.....	.....(464)	.....	.....	.....3.000	0.648	MON...	1,305	15,654	07/28/2016.	10/20/2045.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....							1,246,949	XXX	1,244,633	1,212,291	1,234,185	0	(1,448)	0	0	XXX	XXX	XXX	2,758	33,070	XXX	XXX
0599999.	Total - U.S. Government.....							4,885,985	XXX	4,993,037	4,851,291	4,872,806	0	(1,427)	0	0	XXX	XXX	XXX	16,062	91,825	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
20772J	GT	3	CONNECTICUT ST.....	.....	..	.....	1.E FE.....	228,190	...101.931	193,669	190,000	192,479	.....	.....(5,908)	.....	.....	.....5.000	1.826	JD.....	792	9,500	08/22/2014.	06/01/2021.
93974C	L7	3	WASHINGTON ST.....	SD..	..	2	1.B FE.....	1,455,000	...105.072	1,576,080	1,500,000	1,473,786	.....	.....2,908	.....	.....	.....4.000	4.275	JJ.....	30,000	60,000	08/28/2013.	07/01/2028.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....							1,683,190	XXX	1,769,749	1,690,000	1,666,265	0	(3,000)	0	0	XXX	XXX	XXX	30,792	69,500	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							1,683,190	XXX	1,769,749	1,690,000	1,666,265	0	(3,000)	0	0	XXX	XXX	XXX	30,792	69,500	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
021807	KC	5	ALTOONA PA AREA SCH DIST.....	.....	..	.....2	1.C FE.....	553,334	...105.077	562,162	535,000	538,972	.....	.....(1,999)	.....	.....	.....3.000	2.600	JD.....	1,338	16,050	02/21/2013.	12/01/2023.
463020	PY	7	IRONDALE ALA.....	.....	..	.....	1.C FE.....	377,500	...101.693	386,433	380,000	379,722	.....	.....364	.....	.....	.....2.700	2.800	AO.....	2,565	10,260	06/06/2014.	10/01/2021.
490278	3L	0	KENT CNTY MICH.....	SD..	..	2	1.A FE.....	1,151,061	...102.275	1,119,911	1,095,000	1,101,242	.....	.....(11,970)	.....	.....	.....5.000	3.838	JJ.....	27,375	54,750	07/28/2016.	01/01/2022.
604280	CD	7	MINOCQUA HAZELHURST ETC WIS JT SCH DIST.....	.....	..	.....	1.D FE.....	260,100	...114.808	292,760	255,000	256,923	.....	.....(892)	.....	.....	.....5.400	5.196	MS.....	4,590	13,770	12/31/2010.	03/01/2025.
68609T	DM	7	OREGON ST.....	.....	..	.....2	1.B FE.....	823,637	...111.998	856,785	765,000	801,186	.....	.....(10,413)	.....	.....	.....4.000	3.118	JD.....	2,550	31,254	12/14/2017.	12/01/2048.
68609T	SH	2	OREGON ST.....	.....	..	.....2	1.B FE.....	1,042,364	...110.930	1,070,475	965,000	1,034,107	.....	.....(8,767)	.....	.....	.....3.500	2.563	JD.....	2,815	35,600	10/17/2019.	12/01/2049.
735014	JR	4	PORT OLYMPIA WASH.....	.....	..	.....	1.C FE.....	1,347,588	...107.948	1,397,927	1,295,000	1,309,060	.....	.....(6,862)	.....	.....	.....4.500	3.906	JD.....	4,856	58,275	06/27/2016.	12/01/2022.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							5,555,584	XXX	5,686,453	5,290,000	5,421,211	0	(40,540)	0	0	XXX	XXX	XXX	46,088	219,958	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							5,555,584	XXX	5,686,453	5,290,000	5,421,211	0	(40,540)	0	0	XXX	XXX	XXX	46,088	219,958	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																							
01179R	LA	9	ALASKA MUN BD BK ALASKA MUN BD BK AUTH.....	.....	..	.....	1.F FE.....	1,390,257	...111.605	1,344,840	1,205,000	1,277,618	.....	.....(21,622)	.....	.....	.....5.000	2.989	MS.....	20,083	60,250	05/14/2015.	03/01/2024.
047870	BA	7	ATLANTA GA WTR & WASTEWTR REV.....	SD..	..	.....	1.D FE.....	2,364,675	...105.421	2,161,131	2,050,000	2,111,794	.....	.....(32,038)	.....	.....	.....5.500	3.780	MN.....	18,792	112,750	10/28/2011.	11/01/2022.
130536	QR	9	CALIFORNIA POLLUTN CTL FING AUTH SOLID W.....	SD..	..	.....	1.G FE.....	1,500,000	...106.740	1,601,100	1,500,000	1,500,000	.....	.....	.....	.....	.....3.375	3.375	JJ.....	25,313	50,625	06/19/2015.	07/01/2025.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
130536	QW	8	SD..	..	..	1.G FE.....	1,000,000	111.084	1,110,840	1,000,000	1,000,014	..	..	(3)	..	3.125	3.125	MN.....	5,208	31,250	10/30/2015.	11/01/2040.
19463P	DF	8	..	..	2	1.E FE.....	3,268,667	100.265	3,063,096	3,055,000	3,055,000	..	..	(12,433)	..	4.000	3.319	JD.....	10,183	122,200	06/07/2012.	06/01/2022.
249218	AU	2	..	..	1	1.C FE.....	1,468,455	101.719	1,576,645	1,550,000	1,539,374	..	..	10,799	..	2.598	3.335	JD.....	1,790	40,269	09/25/2013.	12/15/2021.
25483V	EQ	3	..	..	2	1.B FE.....	2,907,467	103.537	2,697,139	2,605,000	2,631,851	..	..	(34,934)	..	5.000	3.588	AO.....	32,563	130,250	11/22/2011.	10/01/2021.
29509P	JB	6	SD..	..	..	1.D FE.....	2,430,240	106.172	2,123,440	2,000,000	2,063,750	..	..	(46,555)	..	5.000	2.549	MN.....	16,667	100,000	04/25/2012.	05/01/2022.
312432	VS	3	..	..	2	1.D FE.....	1,671,261	104.296	1,559,225	1,495,000	1,524,770	..	..	(23,291)	..	4.000	2.369	AO.....	14,950	59,800	06/22/2012.	04/01/2023.
313383	ZU	8	..	..	1	1.A.....	894,978	101.979	897,416	880,000	881,433	..	..	(2,041)	..	3.000	2.759	MS.....	8,140	26,400	09/25/2013.	09/10/2021.
413890	CX	0	..	..	..	1.F FE.....	1,863,832	109.579	1,698,475	1,550,000	1,668,431	..	..	(28,071)	..	5.000	2.416	MN.....	9,903	77,500	02/04/2016.	11/15/2023.
45506D	DR	3	SD..	..	2	1.A FE.....	1,153,170	109.960	1,099,600	1,000,000	1,064,156	..	..	(29,924)	..	5.000	1.848	FA.....	20,833	50,000	07/25/2014.	02/01/2032.
45528U	DG	3	SD..	..	..	1.E FE.....	3,449,460	101.931	3,057,930	3,000,000	3,022,675	..	..	(53,563)	..	5.000	3.149	JD.....	12,500	150,000	12/22/2011.	06/01/2021.
46246K	J2	9	..	..	1	1.A FE.....	1,216,818	101.991	1,198,394	1,175,000	1,178,485	..	..	(5,821)	..	3.730	3.213	FA.....	18,261	43,828	09/17/2013.	08/01/2021.
47770V	AJ	9	SD..	..	..	1.D FE.....	1,716,967	107.470	1,612,050	1,500,000	1,549,954	..	..	(24,134)	..	4.000	2.287	JJ.....	30,000	60,000	06/27/2016.	01/01/2023.
502810	AC	8	SD..	..	..	1.G FE.....	3,008,445	104.706	2,617,650	2,500,000	2,559,016	..	..	(69,029)	..	6.000	3.099	MN.....	25,000	150,000	03/18/2014.	11/01/2021.
574298	CS	2	SD..	..	2	1.F FE.....	3,410,544	105.315	3,148,919	2,990,000	3,057,871	..	..	(56,658)	..	5.000	2.998	MS.....	49,833	149,500	03/18/2014.	03/01/2023.
59465H	UA	2	..	..	..	1.B FE.....	1,000,000	104.446	1,044,460	1,000,000	1,000,000	..	..	(7)	..	2.400	2.400	MN.....	3,067	24,000	02/23/2017.	11/15/2047.
64465P	UM	8	SD..	..	2	1.C FE.....	2,106,203	107.764	1,918,199	1,780,000	1,839,112	..	..	(35,106)	..	5.000	2.889	FA.....	33,622	89,000	06/26/2012.	08/15/2026.
645791	CZ	5	SD..	..	..	1.A FE.....	1,790,694	120.086	2,131,527	1,775,000	1,783,109	..	..	(1,261)	..	4.000	3.909	MS.....	23,667	71,000	07/28/2016.	09/01/2026.
646080	QL	8	..	..	..	1.C FE.....	56,858	108.007	54,004	50,000	51,765	..	..	(882)	..	5.000	3.087	JD.....	208	2,500	09/25/2014.	12/01/2022.
646080	QL	8	SD..	..	..	1.C FE.....	1,080,293	108.007	1,026,067	950,000	983,531	..	..	(16,761)	..	5.000	3.087	JD.....	3,958	47,500	09/25/2014.	12/01/2022.
646136	TM	3	SD..	..	..	1.B FE.....	487,810	90.560	905,600	1,000,000	704,724	..	..	34,579	..	..	5.095	N/A.....	..	..	09/04/2013.	12/15/2027.
647200	SU	4	..	..	2	1.A FE.....	996,970	103.037	1,027,248	996,970	996,970	..	..	4	..	2.980	2.980	MON...	2,476	29,704	05/03/2017.	08/01/2038.
665306	KS	4	SD..	..	2	1.C FE.....	3,547,350	105.178	3,155,340	3,000,000	3,069,475	..	..	(62,014)	..	5.000	2.813	FA.....	62,500	150,000	06/12/2012.	02/01/2024.
686430	FJ	3	SD..	..	..	1.E FE.....	2,192,943	101.133	1,977,150	1,955,000	1,962,466	..	..	(29,732)	..	5.000	3.429	AO.....	24,438	97,750	02/23/2012.	04/01/2021.
696550	WX	6	SD..	..	2	1.D FE.....	2,856,625	102.796	2,569,900	2,500,000	2,531,146	..	..	(51,911)	..	5.000	2.833	FA.....	52,083	125,000	03/18/2014.	08/01/2022.
756872	HV	2	SD..	..	2	1.D FE.....	528,230	110.537	552,685	500,000	507,602	..	..	(3,233)	..	5.000	4.269	MS.....	7,361	25,000	08/28/2013.	03/15/2027.
842039	CH	0	..	..	2	1.G FE.....	1,408,008	102.037	1,224,444	1,200,000	1,211,548	..	..	(27,368)	..	5.000	2.649	JD.....	5,000	60,000	02/21/2013.	06/01/2025.
896221	AD	0	SD..	..	2	1.F FE.....	1,000,000	113.725	1,137,250	1,000,000	1,000,000	..	..	..	..	3.750	3.750	JD.....	3,125	37,500	05/18/2017.	06/01/2033.
89952P	DS	1	..	..	..	1.D FE.....	1,630,800	105.982	1,589,730	1,500,000	1,524,167	..	..	(13,999)	..	4.000	2.999	MS.....	20,000	60,000	06/20/2012.	09/01/2022.
91474P	BH	2	SD..	..	2	1.E FE.....	1,643,448	101.087	1,647,718	1,630,000	1,630,806	..	..	(1,578)	..	3.000	2.900	JJ.....	24,450	48,900	12/23/2011.	07/01/2023.
91754R	UY	1	..	..	2	1.C FE.....	179,301	108.772	163,158	150,000	155,933	..	..	(3,120)	..	5.000	2.769	MN.....	1,250	7,500	09/19/2012.	11/01/2027.
919061	FC	0	SD..	..	2	1.G FE.....	1,087,942	100.000	1,000,000	1,000,000	1,000,000	..	..	(20,860)	..	5.000	2.859	JJ.....	25,000	50,000	07/28/2016.	01/01/2021.
960660	BA	5	SD..	..	2	1.D FE.....	1,604,849	107.075	1,568,649	1,465,000	1,494,260	..	..	(14,658)	..	4.000	2.920	JD.....	4,883	58,600	07/25/2012.	12/01/2023.
97712D	E2	8	SD..	..	2	1.D FE.....	970,730	110.887	1,108,870	1,000,000	974,555	..	..	1,302	..	3.375	3.600	FA.....	12,750	33,750	11/30/2017.	08/15/2035.
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations						60,884,284	XXX	58,369,886	55,506,970	56,107,360	..	..	(675,922)	..	XXX	XXX	XXX	629,857	2,432,325	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																						
3128M1	CK	3	..	..	4	1.A.....	935	100.265	925	922	920	..	..	0	..	5.500	5.594	MON...	4	49	12/31/2010.	05/01/2021.
3128MB	DN	4	..	..	4	1.A.....	6,532	102.146	6,550	6,412	6,442	..	..	(33)	..	5.500	4.261	MON...	29	351	12/31/2010.	04/01/2022.
3128MM	UM	3	..	..	4	1.A.....	778,681	105.165	778,286	740,059	767,671	..	..	(1,532)	..	3.000	1.563	MON...	1,850	22,197	07/22/2016.	02/01/2031.
3128P7	5B	5	..	..	4	1.A.....	905,371	108.145	913,190	844,415	897,861	..	..	(1,584)	..	3.500	1.121	MON...	2,463	29,549	09/27/2016.	01/01/2034.
3128P7	7L	1	..	..	4	1.A.....	880,635	107.634	906,235	841,957	876,203	..	..	(884)	..	3.500	1.990	MON...	2,456	29,461	12/07/2016.	11/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3128P7	Q6	3	FH	C91377 - RMBS	4 1.A	795,806	110.543	813,601	736,006	783,806		(2,137)			4.500	1.792	MON...	2,760	33,115	12/13/2016	06/01/2031
3128P7	QN	6	FH	C91361 - RMBS	4 1.A	607,320	107.762	612,720	568,585	600,405		(1,479)			4.000	1.649	MON...	1,895	22,738	02/14/2017	03/01/2031
3128P7	W5	8	FH	C91568 - RMBS	4 1.A	810,378	106.054	816,565	769,956	803,646		(1,505)			3.000	1.430	MON...	1,925	23,096	07/22/2016	10/01/2032
3128P7	XX	6	FH	C91594 - RMBS	4 1.A	866,379	106.055	873,783	823,897	859,386		(1,541)			3.000	1.463	MON...	2,060	24,714	08/16/2016	01/01/2033
3128PV	BS	8	FH	J15449 - RMBS	4 1.A	284,347	106.384	283,537	266,524	277,589		(1,496)			4.000	1.444	MON...	888	10,655	09/27/2016	05/01/2026
31294L	6V	0	FH	E02684 - RMBS	4 1.A	41,448	105.391	41,677	39,545	39,889		(77)			4.500	3.755	MON...	148	1,777	12/31/2010	03/01/2025
3132J4	H3	6	FH	G30949 - RMBS	4 1.A	911,725	108.111	935,401	865,220	900,023		(875)			3.500	2.051	MON...	2,524	30,279	11/16/2016	08/01/2036
3133N3	U9	3	FH	RE6008 - RMBS	4 1.A	1,266,507	103.743	1,292,299	1,245,680	1,261,832		(4,109)			3.500	2.931	MON...	3,633	43,599	11/08/2019	11/01/2049
3133N3	VG	6	FH	RE6015 - RMBS	4 1.A	697,463	103.731	713,122	687,473	695,157		(1,918)			3.500	2.995	MON...	2,005	24,062	10/18/2019	09/01/2049
3136A4	VH	9	FNR	2012-14 HA - CMO/RMBS	4 1.A	51,245	101.373	52,640	51,927	51,541		.69			2.000	2.611	MON...	87	1,038	07/24/2014	07/25/2040
3136A5	BB	1	FNR	2012-40 PA - CMO/RMBS	4 1.A	145,098	102.678	148,289	144,421	144,618		(59)			2.000	1.876	MON...	241	2,888	04/25/2012	09/25/2040
3136A5	P6	7	FNR	2012-53 PB - CMO/RMBS	4 1.A	339,645	102.592	339,330	330,756	334,805		(667)			2.250	1.399	MON...	620	7,438	07/16/2012	02/25/2041
3136A6	4N	1	FNR	2012-72 QE - CMO/RMBS	4 1.A	37,609	100.174	35,902	35,839	35,976		(358)			3.000	1.658	MON...	90	1,067	07/17/2012	01/25/2038
3136A7	5E	8	FNR	2012-96 PD - CMO/RMBS	4 1.A	146,650	101.569	147,033	144,761	145,511		(147)			2.000	1.555	MON...	241	2,894	08/27/2012	07/25/2041
3136A8	XC	9	FNR	2012-99 AB - CMO/RMBS	4 1.A	98,496	100.630	99,419	98,797	98,643		.15			1.750	1.815	MON...	144	1,728	09/10/2012	05/25/2039
3136AA	MJ	1	FNR	2012-139 BH - CMO/RMBS	4 1.A	323,348	102.546	325,180	317,105	320,830		(354)			2.000	1.555	MON...	529	6,340	02/20/2013	02/25/2042
3136AA	Y7	4	FNR	2012-145 TA - CMO/RMBS	4 1.A	127,869	101.141	129,764	128,300	128,023		.16			1.250	1.324	MON...	134	1,600	01/24/2013	11/25/2042
3136AA	YL	3	FNR	2012-133 GE - CMO/RMBS	4 1.A	65,091	102.419	66,762	65,185	65,096		.3			1.500	1.521	MON...	81	978	03/22/2013	08/25/2041
3136AB	H7	1	FNR	2013-5 BD - CMO/RMBS	4 1.A	135,850	100.995	137,438	136,084	135,885		.4			2.000	2.019	MON...	227	2,721	05/20/2013	03/25/2040
3136AC	A5	0	FNR	2013-18 PA - CMO/RMBS	4 1.A	290,068	103.293	305,685	295,940	292,214		.392			2.000	2.483	MON...	493	5,918	06/25/2014	11/25/2041
3136AC	EK	3	FNR	2013-10 NE - CMO/RMBS	4 1.A	651,287	102.886	662,425	643,843	647,880		(481)			2.000	1.754	MON...	1,073	12,874	02/21/2013	01/25/2042
3136AC	JY	8	FNR	2013-17 PC - CMO/RMBS	4 1.A	15,646	100.195	15,436	15,406	15,447		(48)			2.000	0.898	MON...	26	307	04/24/2013	03/25/2039
3136AD	2H	1	FNR	2013-43 XP - CMO/RMBS	4 1.A	296,234	101.862	309,239	303,586	300,085		.437			1.500	1.912	MON...	379	4,553	06/12/2013	08/25/2041
3136AE	6N	2	FNR	2013-74 HA - CMO/RMBS	4 1.A	81,948	100.574	80,654	80,194	80,622		(274)			3.000	1.830	MON...	200	2,403	07/23/2013	10/25/2037
3136AE	EZ	6	FNR	2013-53 WG - CMO/RMBS	4 1.A	150,793	101.735	159,813	157,088	154,189		.378			2.000	2.896	MON...	262	3,141	06/24/2013	06/25/2042
3136AE	S7	3	FNR	2013-53 WL - CMO/RMBS	4 1.A	335,498	100.535	357,989	356,084	347,724		1,593			1.500	2.957	MON...	445	5,339	07/23/2013	01/25/2042
3136AE	Z4	2	FNR	2013-70 VA - CMO/RMBS	4 1.A	882,983	104.265	899,557	862,762	870,467		(1,702)			3.000	2.572	MON...	2,157	25,881	06/21/2013	08/25/2026
3136AF	NE	0	FNR	2013-75 VG - CMO/RMBS	4 1.A	351,353	105.658	361,407	342,053	346,012		(833)			3.250	2.767	MON...	926	11,116	09/24/2013	08/25/2026
3136AG	LA	8	FNR	2013-93 VA - CMO/RMBS	4 1.A	398,697	101.405	395,402	389,924	390,705		(1,209)			3.000	2.590	MON...	975	11,696	09/17/2013	01/25/2025
3136AK	MN	0	FNR	2014-39 VA - CMO/RMBS	4 1.A	278,722	100.020	271,233	271,180	271,891		(1,688)			3.000	2.479	MON...	678	8,135	07/22/2014	08/25/2027
3136AL	YX	3	FNR	2014-81 CA - CMO/RMBS	4 1.A	668,604	101.521	650,420	640,675	656,687		(3,486)			3.000	0.554	MON...	1,602	19,215	08/25/2016	03/25/2041
3136AR	R4	2	FNR	2016-25 A - CMO/RMBS	4 1.A	570,140	102.910	562,475	546,569	559,966		(2,614)			3.000	1.114	MON...	1,366	16,393	08/19/2016	11/25/2042
3136AT	CK	8	FNR	2016-50 BN - CMO/RMBS	4 1.A	1,820,830	103.827	1,810,177	1,743,464	1,796,845		(3,459)			3.000	1.930	MON...	4,359	52,300	09/26/2016	02/25/2046
3136AT	JR	6	FNR	2016-49 PA - CMO/RMBS	4 1.A	894,765	105.258	918,142	872,277	889,272		(1,342)			3.000	2.495	MON...	2,181	26,166	05/24/2017	09/25/2045
3136AT	U8	5	FNR	2016-77 BA - CMO/RMBS	4 1.A	709,233	103.891	713,723	686,994	700,231		(1,268)			2.500	1.681	MON...	1,431	17,173	09/13/2017	01/25/2045
3136AU	RZ	6	FNR	2016-92 DA - CMO/RMBS	4 1.A	238,916	100.920	235,917	233,766	236,517		(883)			3.000	0.041	MON...	584	7,012	12/07/2016	02/25/2034
3136AV	V9	7	FNR	2017-22 BE - CMO/RMBS	4 1.A	500,951	102.477	493,910	481,973	493,388		(2,211)			3.500	1.120	MON...	1,406	16,865	04/26/2017	08/25/2040
3136AW	JZ	1	FNR	2017-31 QA - CMO/RMBS	4 1.A	474,817	102.487	468,051	456,692	469,461		(994)			3.500	0.924	MON...	1,332	15,980	05/24/2017	11/25/2045
3137A2	W9	8	FHR	3752 PD - CMO/RMBS	4 1.A	137,365	105.243	140,356	133,364	136,319		(122)			2.750	1.810	MON...	306	3,667	12/26/2012	09/15/2040
3137A6	FB	3	FHR	3809 GA - CMO/RMBS	4 1.A	172,124	101.429	166,997	164,645	165,687		(649)			4.500	2.720	MON...	617	7,396	06/16/2011	10/15/2039

SCHEDULE D - PART 1

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

1			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
				F	Bond			Rate Used	Fair Value	Par Value	Book/Adjusted	Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Acquired	Stated
CUSIP Identification			Code	oreign	CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	to Obtain Fair Value			Carrying Value	(Decrease)	(Amortization) / Accretion	Temporary Impairment Recognized	Exchange Change in B./A.C.V.		Rate of	Paid	Amount Due & Accrued	During Year		Contractual Maturity Date
3137A9	J7	2	FHR 3843 GJ - CMO/RMBS.....	.....	.....4	1.A	47,310	...102.497	45,943	44,824	45,431	.....	.....(216)	.....	.....	.....3.500	2.014	MON...	131	1,568	04/24/2012.	10/15/2039.
3137AE	LS	2	FHR 3910 JC - CMO/RMBS.....	.....	.....4	1.A	56,021	...100.850	55,271	54,805	55,062	.....	.....(214)	.....	.....	.....2.000	1.023	MON...	91	1,095	09/19/2012.	12/15/2037.
3137AJ	6F	6	FHR 3955 BG - CMO/RMBS.....	.....	.....4	1.A	242,649	...103.187	256,268	248,354	244,570	.....	.....457	.....	.....	.....2.500	3.174	MON...	517	6,207	03/24/2014.	02/15/2041.
3137AJ	HW	7	FHR 3960 YH - CMO/RMBS.....	.....	.....4	1.A	113,053	...101.244	112,009	110,633	111,601	.....	.....(375)	.....	.....	.....2.000	0.856	MON...	184	2,209	09/20/2012.	08/15/2040.
3137AP	BF	6	FHR 4033 ED - CMO/RMBS.....	.....	.....4	1.A	51,942	...101.241	52,423	51,780	51,801	.....	.....(34)	.....	.....	.....2.500	2.291	MON...	108	1,294	07/22/2014.	10/15/2036.
3137AP	GN	4	FHR 4029 NE - CMO/RMBS.....	.....	.....4	1.A	144,995	...102.767	143,968	140,092	142,878	.....	.....(341)	.....	.....	.....2.500	1.285	MON...	292	3,501	03/25/2013.	03/15/2041.
3137AR	RT	5	FHR 4080 DA - CMO/RMBS.....	.....	.....4	1.A	174,716	...103.352	176,384	170,663	172,801	.....	.....(288)	.....	.....	.....2.000	1.458	MON...	284	3,413	01/24/2013.	03/15/2041.
3137AS	BZ	6	FHR 4077 MA - CMO/RMBS.....	.....	.....4	1.A	637,058	...102.075	641,851	628,805	633,361	.....	.....(937)	.....	.....	.....2.000	1.482	MON...	1,048	12,572	08/08/2016.	08/15/2040.
3137AS	Q8	0	FHR 4088 PA - CMO/RMBS.....	.....	.....4	1.A	63,447	...102.730	62,223	60,570	62,223	.....	.....(343)	.....	.....	.....3.000	1.836	MON...	151	1,816	10/24/2012.	12/15/2040.
3137AT	KB	7	FHR 4097 GJ - CMO/RMBS.....	.....	.....4	1.A	179,750	...103.768	183,080	176,433	178,526	.....	.....(332)	.....	.....	.....2.500	1.798	MON...	368	4,409	09/13/2017.	10/15/2031.
3137AT	Q5	4	FHR 4097 TG - CMO/RMBS.....	.....	.....4	1.A	137,420	...100.465	142,191	141,533	140,028	.....	.....602	.....	.....	.....2.000	3.513	MON...	236	2,827	07/22/2013.	05/15/2039.
3137AT	W5	7	FHR 4106 EC - CMO/RMBS.....	.....	.....4	1.A	505,822	...102.136	514,698	503,933	504,708	.....	.....(147)	.....	.....	.....1.750	1.647	MON...	735	8,818	09/10/2012.	04/15/2041.
3137AU	ML	0	FHR 4102 LA - CMO/RMBS.....	.....	.....4	1.A	51,287	...101.293	53,523	52,839	52,225	.....	.....140	.....	.....	.....1.750	2.486	MON...	77	924	02/25/2014.	01/15/2040.
3137AU	VJ	5	FHR 4119 PA - CMO/RMBS.....	.....	.....4	1.A	286,848	...102.020	291,550	285,776	286,286	.....	.....(66)	.....	.....	.....1.500	1.378	MON...	357	4,285	10/22/2012.	09/15/2041.
3137AU	X8	7	FHR 4123 AE - CMO/RMBS.....	.....	.....4	1.A	160,241	...100.616	160,676	159,692	159,821	.....	.....(107)	.....	.....	.....2.000	1.789	MON...	266	3,189	05/17/2013.	09/15/2039.
3137AW	VA	0	FHR 4145 UC - CMO/RMBS.....	.....	.....4	1.A	82,583	...102.244	84,821	82,959	82,753	.....	.....20	.....	.....	.....1.500	1.584	MON...	104	1,244	03/20/2013.	12/15/2027.
3137AY	NZ	0	FHR 4161 TB - CMO/RMBS.....	.....	.....4	1.A	172,457	...101.371	174,345	171,987	171,995	.....	.....(65)	.....	.....	.....2.500	2.425	MON...	358	4,297	06/24/2013.	11/15/2039.
3137AY	UE	9	FHR 4163 YA - CMO/RMBS.....	.....	.....4	1.A	559,816	...102.830	562,477	546,996	554,390	.....	.....(976)	.....	.....	.....2.500	1.466	MON...	1,140	13,674	03/14/2013.	10/15/2041.
3137B0	DW	1	FHR 4183 ME - CMO/RMBS.....	.....	.....4	1.A	176,455	...102.571	179,334	174,838	175,854	.....	.....(164)	.....	.....	.....2.000	1.716	MON...	291	3,495	08/29/2016.	02/15/2042.
3137B0	TR	5	FHR 4186 MC - CMO/RMBS.....	.....	.....4	1.A	242,914	...101.635	257,761	253,614	247,908	.....	.....688	.....	.....	.....1.500	2.464	MON...	317	3,803	07/22/2013.	03/15/2028.
3137B4	4F	0	FHR 4236 WC - CMO/RMBS.....	.....	.....4	1.A	118,853	...103.295	121,272	117,404	117,985	.....	.....(102)	.....	.....	.....3.000	2.584	MON...	294	3,521	08/15/2013.	05/15/2042.
3137B7	3L	1	FHR 4289 WE - CMO/RMBS.....	.....	.....4	1.A	162,432	...104.341	165,450	158,567	160,413	.....	.....(321)	.....	.....	.....3.000	2.283	MON...	396	4,756	02/12/2014.	08/15/2031.
3137B7	WH	8	FHR 4311 EA - CMO/RMBS.....	.....	.....4	1.A	113,480	...101.136	116,479	115,171	114,394	.....	.....86	.....	.....	.....2.000	2.463	MON...	192	2,303	07/22/2014.	09/15/2043.
3137BA	HX	3	FHR 4345 AB - CMO/RMBS.....	.....	.....4	1.A	313,116	...101.645	310,884	305,852	309,604	.....	.....(605)	.....	.....	.....3.000	2.048	MON...	765	9,173	07/24/2014.	02/15/2040.
3137BA	XY	3	FHR 4342 BD - CMO/RMBS.....	.....	.....4	1.A	122,532	...102.439	125,589	122,599	121,430	.....	.....109	.....	.....	.....2.500	3.051	MON...	255	3,065	06/02/2014.	12/15/2043.
3137BA	ZV	7	FHR 4336 WV - CMO/RMBS.....	.....	.....4	1.A	294,912	...101.794	291,239	286,106	289,666	.....	.....(992)	.....	.....	.....3.000	1.686	MON...	715	8,582	06/11/2014.	10/15/2025.
3137BB	FW	5	FHR 4349 CD - CMO/RMBS.....	.....	.....4	1.A	70,734	...104.036	73,657	70,800	69,956	.....	.....66	.....	.....	.....2.500	3.243	MON...	148	1,770	06/25/2014.	03/15/2044.
3137BC	GX	0	FHR 4360 KA - CMO/RMBS.....	.....	.....4	1.A	699,314	...101.365	681,186	672,013	686,945	.....	.....(2,905)	.....	.....	.....3.000	0.302	MON...	1,680	20,152	08/24/2016.	05/15/2040.
3137BD	4U	7	FHR 4378 AC - CMO/RMBS.....	.....	.....4	1.A	99,346	...101.199	102,654	101,438	99,675	.....	.....211	.....	.....	.....2.000	3.394	MON...	169	2,028	08/26/2014.	02/15/2044.
3137BH	FN	2	FHR 4463 CA - CMO/RMBS.....	.....	.....4	1.A	88,497	...100.031	85,273	85,247	86,320	.....	.....(735)	.....	.....	.....3.000	1.525	MON...	213	2,552	07/26/2016.	08/15/2039.
3137BN	Z8	0	FHR 4569 A - CMO/RMBS.....	.....	.....4	1.A	991,135	...103.018	994,536	965,402	981,786	.....	.....(1,735)	.....	.....	.....2.500	1.626	MON...	2,011	24,132	09/13/2017.	11/15/2040.
3137BR	6T	7	FHR 4608 HA - CMO/RMBS.....	.....	.....4	1.A	650,688	...100.802	635,644	630,588	643,721	.....	.....(1,429)	.....	.....	.....2.500	0.201	MON...	1,314	15,763	09/26/2016.	06/15/2041.
3137BS	GS	6	FHR 4621 KA - CMO/RMBS.....	.....	.....4	1.A	750,121	...105.717	781,044	738,808	746,867	.....	.....(517)	.....	.....	.....2.500	2.235	MON...	1,539	18,469	11/10/2016.	04/15/2046.
3137BS	YX	5	FHR 4631 AC - CMO/RMBS.....	.....	.....4	1.A	143,147	...104.161	144,061	138,306	141,212	.....	.....(510)	.....	.....	.....3.500	2.138	MON...	403	4,839	12/19/2016.	08/15/2043.
3138EQ	6P	2	FN AL8077 - RMBS.....	.....	.....4	1.A	491,731	...107.231	495,251	461,855	482,118	.....	.....(1,370)	.....	.....	.....3.500	1.460	MON...	1,347	16,161	07/22/2016.	12/01/2029.
3138ER	VP	2	FN AL9621 - RMBS.....	.....	.....4	1.A	431,016	...109.139	441,306	404,354	425,879	.....	.....(418)	.....	.....	.....4.000	2.065	MON...	1,348	16,170	03/27/2017.	01/01/2037.
3138ES	B8	0	FN AL9962 - RMBS.....	.....	.....4	1.A	410,405	...107.454	421,251	392,028	406,772	.....	.....(387)	.....	.....	.....3.500	2.076	MON...	1,143	13,716	04/26/2017.	01/01/2036.
3138W9	DC	1	FN AS0098 - RMBS.....	.....	.....4	1.A	972,042	...108.131	1,008,531	932,694	966,336	.....	.....(1,063)	.....	.....	.....3.500	2.052	MON...	2,720	32,639	12/09/2016.	08/01/2033.
3139TS	XM	1	FNR 2011-40 KA - CMO/RMBS.....	.....	.....4	1.A	279,916	...105.892	292,746	276,456	274,954	.....	.....368	.....	.....	.....3.500	3.677	MON...	806	9,676	06/15/2011.	03/25/2026.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
E10.5	45201Y	N2	9	.....	.....	..2	1.A FE.....	1,254,121	...102.702	1,288,008	1,254,122	1,254,122	.....	.....97	.....	.....	....3.125	3.125	MON...	3,266	38,713	01/25/2017.	02/01/2047.
	45201Y	S5	7	.....	.....	..2	1.C FE.....	1,577,670	...113.964	1,709,460	1,500,000	1,555,527	.....	.....(11,857)	.....	.....	....4.000	3.368	FA.....	25,000	62,264	06/01/2018.	08/01/2048.
	45201Y	YK	7	.....	.....	..2	1.A FE.....	656,844	...100.767	689,461	684,213	661,893	.....	.....1,198	.....	.....	....2.450	3.369	MON...	1,397	16,761	08/06/2014.	06/01/2043.
	45203L	CL	5	.....	.....	..2	1.A FE.....	986,009	...103.662	1,022,117	986,009	986,013	.....	.....(0)	.....	.....	....4.050	4.050	MON...	3,328	39,933	02/03/2017.	03/01/2059.
	49130T	NP	7	.....	.....	..2	1.A FE.....	15,777	...100.715	15,107	15,000	14,837	.....	.....281	.....	.....	....4.250	4.444	JJ.....	319	719	12/16/2011.	07/01/2027.
	54627D	BX	8	.....	.....	..2	1.A FE.....	983,039	...101.947	1,002,178	983,038	983,038	.....	.....(0)	.....	.....	....2.875	2.875	MON...	2,355	28,252	04/18/2017.	11/01/2038.
	56052F	BR	5	.....	.....	..2	1.B FE.....	355,311	...104.925	346,253	330,000	341,394	.....	.....(5,053)	.....	.....	....4.000	3.047	MN.....	1,687	13,257	06/17/2015.	11/15/2045.
	56052F	CE	3	.....	.....	..2	1.B FE.....	692,584	...103.537	683,344	660,000	674,874	.....	.....(6,120)	.....	.....	....3.500	2.880	MN.....	2,952	23,187	08/07/2015.	11/15/2035.
	57419R	S9	7	.....	.....	..2	1.A FE.....	2,000,000	...108.239	2,164,780	2,000,000	2,000,095	.....	.....(15)	.....	.....	....3.350	3.349	MS.....	19,728	67,000	07/27/2017.	09/15/2034.
	57419R	YB	5	.....	.....	..2	1.C FE.....	243,485	...101.675	233,853	230,000	235,854	.....	.....(3,529)	.....	.....	....3.500	2.912	MS.....	2,683	9,253	11/18/2015.	09/01/2045.
	57419T	DL	2	.....	.....	..2	1.C FE.....	531,769	...108.503	537,090	495,000	527,499	.....	.....(3,877)	.....	.....	....3.500	2.602	MS.....	5,775	15,245	10/04/2019.	03/01/2050.
	57586P	8H	2	.....	.....	..2	1.B FE.....	326,841	...103.204	314,772	305,000	311,144	.....	.....(5,839)	.....	.....	....4.000	3.127	JD.....	1,017	13,715	10/24/2013.	12/01/2043.
	57587A	HY	7	.....	.....	..2	1.B FE.....	380,489	...105.249	373,634	355,000	358,863	.....	.....(2,054)	.....	.....	....4.000	3.699	JD.....	1,183	15,286	03/12/2015.	06/01/2039.
	594653	6J	1	.....	.....	..2	1.C FE.....	911,704	...104.559	883,524	845,000	869,133	.....	.....(9,647)	.....	.....	....4.000	3.218	JD.....	2,817	33,510	08/06/2015.	06/01/2046.
	594654	CL	7	.....	.....	..2	1.C FE.....	1,510,000	...112.363	1,696,681	1,510,000	1,510,078	.....	.....(31)	.....	.....	....3.600	3.599	JD.....	4,530	56,297	03/09/2018.	12/01/2033.
	594654	CM	5	.....	.....	..2	1.C FE.....	1,645,418	...108.906	1,688,043	1,550,000	1,615,187	.....	.....(13,991)	.....	.....	....4.000	3.268	JD.....	5,167	61,963	03/09/2018.	12/01/2048.
	594654	GD	1	.....	.....	..2	1.C FE.....	1,924,450	...110.357	1,947,801	1,765,000	1,906,069	.....	.....(17,818)	.....	.....	....3.750	2.627	JD.....	5,516	71,887	10/09/2019.	06/01/2050.
	60416Q	CD	4	.....	.....	..2	1.A FE.....	15,841	...100.840	15,126	15,000	15,050	.....	.....(233)	.....	.....	....4.500	3.822	JJ.....	338	794	06/17/2011.	01/01/2031.
	60416Q	DL	5	.....	.....	..2	1.A FE.....	10,796	...100.886	10,089	10,000	10,047	.....	.....(225)	.....	.....	....4.500	3.544	JJ.....	225	604	06/08/2011.	07/01/2034.
	60416Q	FT	6	.....	.....	..2	1.A FE.....	264,121	...100.440	265,018	263,857	263,904	.....	.....(33)	.....	.....	....2.600	2.599	MON...	572	6,860	08/01/2012.	09/01/2042.
	60416Q	FY	5	.....	.....	..2	1.A FE.....	213,521	...100.768	215,160	213,521	213,521	.....	.....(0)	.....	.....	....3.000	3.000	MON...	534	6,402	06/11/2014.	07/01/2044.
	60416Q	GB	4	.....	.....	..2	1.A FE.....	303,279	...103.191	312,957	303,279	303,279	.....	.....(0)	.....	.....	....2.875	2.875	MON...	727	8,715	10/15/2014.	11/01/2044.
	60416Q	GC	2	.....	.....	..2	1.A FE.....	421,331	...101.624	428,173	421,331	421,331	.....	.....(0)	.....	.....	....2.800	2.800	MON...	983	11,795	01/13/2015.	02/01/2045.
	60416Q	GQ	1	.....	.....	..2	1.A FE.....	281,451	...102.739	289,160	281,451	281,451	.....	.....(0)	.....	.....	....2.930	2.930	MON...	687	8,246	02/10/2017.	03/01/2047.
	60416S	HX	1	.....	.....	..2	1.B FE.....	365,066	...105.255	352,604	335,000	341,711	.....	.....(3,502)	.....	.....	....4.000	3.388	JJ.....	6,700	14,122	12/04/2014.	01/01/2045.
	60416S	TC	4	.....	.....	..2	1.B FE.....	460,787	...106.116	461,605	435,000	445,610	.....	.....(4,889)	.....	.....	....4.000	3.465	JJ.....	8,700	18,456	12/14/2016.	01/01/2047.
	60416S	WD	8	.....	.....	..2	1.B FE.....	747,452	...107.453	746,798	695,000	727,189	.....	.....(10,251)	.....	.....	....4.000	3.147	JJ.....	13,900	28,871	12/05/2017.	01/01/2048.
	60535Q	LY	4	.....	.....	..2	1.A FE.....	263,663	...100.029	263,739	263,663	263,663	.....	.....(0)	.....	.....	....2.750	2.750	MON...	604	7,249	06/20/2013.	12/01/2032.
	60535Q	ND	8	.....	.....	..2	1.A FE.....	493,779	...105.383	490,031	465,000	476,471	.....	.....(4,978)	.....	.....	....3.500	2.957	JD.....	1,371	17,154	11/03/2016.	12/01/2038.
	60637B	CK	4	.....	.....	..2	1.B FE.....	80,454	...101.322	75,992	75,000	75,223	.....	.....(806)	.....	.....	....4.250	3.338	MN.....	531	3,366	12/07/2011.	11/01/2030.
	60637B	GM	6	.....	.....	..2	1.B FE.....	881,410	...104.992	860,934	820,000	836,101	.....	.....(7,470)	.....	.....	....4.000	3.507	MN.....	5,567	34,347	08/12/2015.	11/01/2045.
	60637B	PZ	7	.....	.....	..2	1.B FE.....	808,741	...108.585	819,817	755,000	788,640	.....	.....(8,792)	.....	.....	....4.000	3.216	MN.....	5,200	30,867	12/01/2017.	05/01/2047.
	61212R	4G	8	.....	.....	..2	1.B FE.....	205,656	...102.251	204,502	200,000	201,575	.....	.....(1,054)	.....	.....	....3.500	3.159	JD.....	583	6,845	08/29/2013.	12/01/2044.
	61212R	8H	2	.....	.....	..2	1.B FE.....	1,093,469	...108.848	1,121,134	1,030,000	1,074,391	.....	.....(8,426)	.....	.....	....4.000	3.298	JD.....	3,433	41,196	03/23/2018.	06/01/2049.
	63968M	NY	1	.....	.....	..2	1.B FE.....	601,194	...105.870	592,872	560,000	579,811	.....	.....(6,589)	.....	.....	....3.500	2.984	MS.....	6,650	20,533	10/26/2016.	09/01/2046.
	63968M	RE	1	.....	.....	..2	1.B FE.....	803,192	...108.518	819,311	755,000	789,422	.....	.....(8,984)	.....	.....	....4.000	3.335	MS.....	10,267	31,311	03/07/2018.	09/01/2048.
	63968M	UU	1	.....	.....	..2	1.B FE.....	972,826	...110.333	1,004,030	910,000	965,861	.....	.....(10,899)	.....	.....	....3.750	2.901	MS.....	11,500	29,083	10/03/2019.	09/01/2049.
	64613A	AC	6	.....	.....	..2	1.C FE.....	819,988	...112.008	856,861	765,000	808,121	.....	.....(10,376)	.....	.....	....4.500	3.783	AO.....	8,606	34,425	06/15/2018.	10/01/2048.
	647200	5T	7	.....	.....	..2	1.A FE.....	592,995	...105.001	582,756	555,000	592,161	.....	.....(12,532)	.....	.....	....3.500	2.378	MS.....	6,475	19,787	10/26/2016.	03/01/2045.
	647200	M8	4	.....	.....	..2	1.B FE.....	125,964	...100.268	120,322	120,000	120,000	.....	.....(149)	.....	.....	....4.625	4.188	MS.....	2,390	5,550	06/21/2011.	09/01/2025.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					F	B							Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.		
CUSIP Identification	Description			Code	o	ond	NAIC	Actual Cost	Rate Used	Fair Value	Par Value	Book/Adjusted	Unrealized	(Amortization) /	Temporary	Exchange		Rate of	Paid	Amount Due &	During Year	Acquired	Stated
					r	CHAR	Designation, NAIC Designation Modifier and SVO Administra- tive Symbol		to Obtain			Carrying Value	(Decrease)	Accretion	Impairment	Change in				Accrued			Contractual
					e				Fair Value						Recognized	B./A.C.V.							Maturity
					i																		Date
647200	N5	9	NEW MEXICO MTG FIN AUTH.....	.....		..2	1.B FE.....	5,410	...100.169	5,008	5,000	5,000	.....	.....(66)	.....	.....	.....5.000	3.881	MS.....	83	250	06/16/2011.	09/01/2030.
647200	V3	5	NEW MEXICO MTG FIN AUTH.....	.....		..2	1.B FE.....	158,969	...101.831	152,747	150,000	151,764	.....	.....(1,373)	.....	.....	.....3.750	3.271	MS.....	1,875	5,898	08/15/2012.	03/01/2043.
647200	X6	6	NEW MEXICO MTG FIN AUTH - MBS.....	.....		..2	1.B FE.....	544,773	...102.612	537,502	523,820	534,375	.....	.....(6,822)	.....	.....	.....4.500	4.360	MON...	1,964	23,570	08/08/2013.	10/01/2043.
647201	HC	9	NEW MEXICO MTG FIN AUTH.....	.....		..2	1.A FE.....	1,579,548	...109.586	1,594,476	1,455,000	1,563,165	.....	.....(15,440)	.....	.....	.....3.750	2.710	JJ.....	27,281	48,078	07/10/2019.	01/01/2050.
64966W	DH	7	NEW YORK N Y CITY HSG DEV CORP REV.....	SD..		..2	1.D FE.....	1,624,410	...110.670	1,660,050	1,500,000	1,536,500	.....	.....(13,625)	.....	.....	.....5.000	3.968	JJ.....	37,500	75,000	08/30/2013.	07/01/2024.
64972C	BD	4	NEW YORK N Y CITY HSG DEV CORP MULTIFAM.....	.....		..4	1.C FE.....	117,359	...100.072	117,443	117,359	117,359	.....	.....(1)	.....	.....	.....3.050	3.049	MON...	159	3,579	06/19/2014.	06/15/2036.
64988Y	CS	4	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....	.....		..2	1.B FE.....	2,088,197	...110.268	2,139,199	1,940,000	2,070,479	.....	.....(18,192)	.....	.....	.....3.500	2.589	AO.....	16,975	68,843	09/12/2019.	10/01/2032.
658207	SL	0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....	.....		..2	1.B FE.....	665,872	...104.419	657,840	630,000	647,407	.....	.....(9,190)	.....	.....	.....3.500	2.902	JJ.....	11,025	23,258	10/20/2016.	07/01/2039.
658207	TX	3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....	.....		..2	1.B FE.....	960,000	...110.410	1,059,936	960,000	960,008	.....	.....(8)	.....	.....	.....3.850	3.850	JJ.....	18,480	37,274	05/17/2017.	07/01/2037.
658207	TZ	8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....	.....		..2	1.B FE.....	689,762	...107.322	681,495	635,000	665,863	.....	.....(10,093)	.....	.....	.....4.000	3.106	JJ.....	12,700	26,737	05/17/2017.	07/01/2047.
658877	DZ	5	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R.....	.....		..2	1.C FE.....	47,997	...100.000	45,000	45,000	45,000	.....	.....(538)	.....	.....	.....4.500	3.656	JJ.....	1,013	2,025	07/14/2011.	01/01/2028.
658909	HW	9	NORTH DAKOTA ST HSG FIN AGY.....	.....		..2	1.B FE.....	249,198	...104.583	240,541	230,000	234,722	.....	.....(2,065)	.....	.....	.....4.000	3.373	JJ.....	4,600	9,200	05/22/2015.	01/01/2036.
658909	MA	1	NORTH DAKOTA ST HSG FIN AGY.....	.....		..2	1.B FE.....	767,070	...108.214	768,319	710,000	740,424	.....	.....(12,289)	.....	.....	.....4.000	3.145	JJ.....	14,200	28,400	04/05/2017.	07/01/2047.
658909	PF	7	NORTH DAKOTA ST HSG FIN AGY.....	.....		..2	1.B FE.....	869,260	...108.678	880,292	810,000	847,145	.....	.....(9,233)	.....	.....	.....4.000	3.155	JJ.....	16,200	32,400	12/01/2017.	07/01/2048.
677377	U9	2	OHIO HSG FIN AGY SINGLE FAMILY MTG REV.....	.....		..2	1.A FE.....	10,822	...100.684	10,068	10,000	10,033	.....	.....(227)	.....	.....	.....4.800	3.793	MN.....	80	480	05/12/2011.	11/01/2028.
67756Q	NQ	6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....	.....		..2	1.A FE.....	485,565	...101.860	494,596	485,565	485,565	.....	.....0	.....	.....	.....2.800	2.800	MON...	1,133	13,594	02/17/2016.	03/01/2046.
67756Q	TQ	0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....	.....		..2	1.A FE.....	750,000	...106.623	799,673	750,000	749,993	.....	.....0	.....	.....	.....2.800	2.800	MS.....	7,000	21,234	10/06/2016.	09/01/2031.
67756Q	UZ	8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....	.....		..2	1.A FE.....	603,130	...109.072	605,350	555,000	581,014	.....	.....(8,683)	.....	.....	.....4.500	3.578	MS.....	8,325	25,950	03/14/2017.	03/01/2047.
67756Q	ZW	0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....	.....		..2	1.A FE.....	2,173,110	...112.643	2,185,274	1,940,000	2,140,665	.....	.....(29,554)	.....	.....	.....4.500	2.982	MS.....	29,100	87,300	06/26/2019.	03/01/2050.
686087	B6	3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....	.....		..2	1.C FE.....	1,036,637	...111.360	1,069,056	960,000	1,021,530	.....	.....(9,622)	.....	.....	.....4.750	3.702	JJ.....	22,800	45,600	11/29/2018.	01/01/2050.
686087	NS	2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....	.....		..2	1.C FE.....	215,000	...101.025	217,204	215,000	215,000	.....	.....(1)	.....	.....	.....2.500	2.500	JJ.....	2,688	5,702	05/31/2013.	07/01/2034.
686087	PG	6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....	.....		..2	1.C FE.....	517,566	...103.165	500,350	485,000	495,569	.....	.....(7,719)	.....	.....	.....4.000	3.088	JJ.....	9,700	20,232	03/29/2016.	07/01/2043.
686087	SU	2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....	.....		..2	1.C FE.....	470,850	...104.673	465,795	445,000	451,373	.....	.....(2,956)	.....	.....	.....3.500	3.116	JJ.....	7,788	16,002	08/05/2015.	07/01/2036.
686087	VE	4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....	.....		..2	1.C FE.....	1,446,806	...107.601	1,436,473	1,335,000	1,394,236	.....	.....(19,925)	.....	.....	.....4.000	3.116	JJ.....	26,700	54,887	05/03/2017.	07/01/2047.
708796	4R	5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....	.....		..2	1.C FE.....	1,047,853	...107.289	1,056,797	985,000	1,013,811	.....	.....(8,615)	.....	.....	.....4.000	3.387	AO.....	9,850	41,516	01/11/2017.	10/01/2046.
708796	T8	0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....	.....		..2	1.C FE.....	676,025	...104.423	673,528	645,000	653,279	.....	.....(3,684)	.....	.....	.....3.500	3.134	AO.....	5,644	23,650	08/19/2015.	04/01/2040.
76221R	E9	0	RHODE ISLAND HSG & MTG FIN CORP.....	.....		..2	1.B FE.....	2,156,378	...110.405	2,186,019	1,980,000	2,137,798	.....	.....(16,902)	.....	.....	.....3.750	2.668	AO.....	18,563	63,172	11/14/2019.	10/01/2049.
76221R	RB	1	RHODE ISLAND HSG & MTG FIN CORP.....	.....		..2	1.B FE.....	90,081	...101.145	85,973	85,000	85,483	.....	.....(880)	.....	.....	.....4.000	3.223	AO.....	850	3,471	10/11/2012.	10/01/2040.
76221R	XN	8	RHODE ISLAND HSG & MTG FIN CORP.....	.....		..2	1.B FE.....	2,000,000	...107.230	2,144,600	2,000,000	2,000,034	.....	.....(7)	.....	.....	.....3.150	3.150	AO.....	15,750	63,000	09/14/2016.	10/01/2031.
76221T	KB	4	RHODE ISLAND HSG & MTG FIN CORP REV.....	.....		..2	1.C FE.....	1,000,000	...111.482	1,114,820	1,000,000	1,000,002	.....	.....(0)	.....	.....	.....3.800	3.800	AO.....	9,500	38,000	11/30/2017.	10/01/2037.
83712D	G4	2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....	.....		..2	1.A FE.....	2,102,842	...116.449	2,229,998	1,915,000	2,087,161	.....	.....(21,778)	.....	.....	.....3.750	2.764	JJ.....	35,906	45,559	10/24/2019.	01/01/2050.
83712D	UH	7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....	.....		..2	1.A FE.....	394,337	...104.503	397,111	380,000	384,716	.....	.....(1,976)	.....	.....	.....4.000	3.883	JJ.....	7,600	15,603	06/25/2015.	07/01/2037.
83755N	EZ	1	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY.....	.....		..2	1.C FE.....	876,442	...103.020	870,519	845,000	857,927	.....	.....(6,525)	.....	.....	.....3.500	3.156	MN.....	4,929	31,625	10/14/2016.	11/01/2041.
83756C	QK	4	SOUTH DAKOTA HSG DEV AUTH.....	.....		..2	1.A FE.....	1,000,000	...109.073	1,090,730	1,000,000	999,987	.....	.....(1)	.....	.....	.....3.700	3.700	MN.....	6,167	37,000	05/16/2017.	11/01/2036.
880461	BP	2	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	.....		..2	1.B FE.....	271,297	...102.667	261,801	255,000	258,991	.....	.....(3,277)	.....	.....	.....4.000	3.186	JJ.....	5,100	11,120	10/24/2013.	07/01/2043.
880461	ER	5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	.....		..2	1.B FE.....	704,681	...105.937	778,637	735,000	708,221	.....	.....2,979	.....	.....	.....3.550	3.827	JJ.....	13,046	26,471	03/22/2017.	07/01/2039.
880461	EU	8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	.....		..2	1.B FE.....	387,454	...105.726	380,614	360,000	366,264	.....	.....(2,921)	.....	.....	.....4.000	3.660	JJ.....	7,200	15,435	05/14/2015.	07/01/2045.
880461	G9	3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	.....		..2	1.B FE.....	3,105,331	...110.370	3,156,582	2,860,000	3,086,791	.....	.....(25,565)	.....	.....	.....3.500	2.658	JJ.....	50,050	56,243	11/07/2019.	01/01/2050.
880461	KB	3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	.....		..2	1.B FE.....	1,169,374	...105.216	1,146,854	1,090,000	1,131,896	.....	.....(13,964)	.....	.....	.....3.500	2.822	JJ.....	19,075	40,103	09/14/2016.	01/01/2047.

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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																								
			F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol																		Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
CUSIP Identification		Description	Code				Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																			

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
			F o r e i g n	B o n d C H A R	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol			Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Code																			
29278N	AP	8			1,2	2.C FE	999,240	105.500	1,055,000	1,000,000	999,346		106			2.900	2.916	MN	3,706	23,603	01/07/2020.	05/15/2025.
29336U	AE	7			1,2	3.A FE	324,151	98.000	343,000	350,000	336,742	6,352	2,616			4.150	5.120	JD	1,210	14,525	09/02/2015.	06/01/2025.
302635	AC	1			1,2	2.C FE	498,420	104.000	520,000	500,000	499,664		232			4.750	4.801	MN	3,035	23,750	04/27/2015.	05/15/2022.
320209	AA	7				2.B FE	2,125,640	105.706	2,114,124	2,000,000	2,071,465		(13,579)			5.125	4.269	FA	35,875	102,500	09/22/2016.	08/25/2025.
337930	AC	5			1,2	2.A FE	999,990	102.206	1,022,062	1,000,000	1,000,008		(13)			6.125	6.124	JJ	28,243	61,250	06/29/2016.	07/15/2021.
37045X	CR	5			1,2	2.C FE	997,860	111.628	1,116,277	1,000,000	998,633		405			5.100	5.149	JJ	23,233	51,000	01/14/2019.	01/17/2024.
37254B	AB	6			1,2	2.C FE	499,885	102.133	510,663	500,000	499,978		17			3.700	3.700	AO	4,625	18,500	03/21/2017.	04/01/2022.
38173M	AA	0			1,2	2.C FE	999,200	101.758	1,017,575	1,000,000	999,258		58			3.375	3.399	AO	8,344		09/29/2020.	04/15/2024.
40052T	AA	7				6. *	3,967	11.560	166,961	1,444,297	0					0.500	250.000	MON	522	1,413	12/31/2010.	05/11/2050.
40139L	AD	5				1.B FE	2,446,913	103.048	2,524,671	2,450,000	2,449,152		623			2.500	2.526	MN	9,017	61,250	05/03/2017.	05/08/2022.
40434L	AA	3			1,2	2.B FE	997,690	105.866	1,058,664	1,000,000	997,928		238			2.200	2.249	JD	856	11,000	06/09/2020.	06/17/2025.
41283L	AY	1			1,2	2.B FE	998,630	107.550	1,075,504	1,000,000	998,774		144			3.350	3.380	JD	2,140	16,750	06/03/2020.	06/08/2025.
42234Q	AD	4			2	2.B FE	500,000	103.811	519,056	500,000	500,000					5.750	5.750	JD	80	28,750	12/12/2014.	12/30/2024.
423452	AC	5			1,2	2.A FE	510,820	110.884	554,420	500,000	507,482		(1,701)			4.650	4.236	MS	6,846	23,250	03/12/2015.	03/15/2025.
432748	AB	7			2	2.B FE	1,000,000	104.936	1,049,361	1,000,000	1,000,059		102			5.000	5.000	AO	10,556	50,000	04/06/2015.	04/15/2025.
44891A	AM	9			1	2.A FE	499,470	102.914	514,569	500,000	499,865		104			3.100	3.122	AO	3,703	15,500	03/29/2017.	04/05/2022.
44891A	BF	3			1,2	2.A FE	998,140	105.469	1,054,690	1,000,000	998,454		314			2.650	2.690	FA	10,379	13,250	02/05/2020.	02/10/2025.
451102	BJ	5			1,2	3.C FE	617,315	100.375	602,250	600,000	600,710		(5,946)			6.250	5.184	FA	15,625	37,500	02/14/2018.	02/01/2022.
460690	BH	2			1	2.B FE	315,725	103.804	337,364	325,000	323,672		1,057			4.000	4.353	MS	3,828	13,000	03/14/2012.	03/15/2022.
46647P	BH	8			1,2,5	1.F FE	1,000,000	104.829	1,048,285	1,000,000	1,000,000					2.005	2.005	MS	6,015	10,025	03/10/2020.	03/13/2026.
46849L	SS	1				1.F FE	1,998,500	107.227	2,144,534	2,000,000	1,999,321		207			3.250	3.262	JJ	27,264	65,000	01/24/2017.	01/30/2024.
478160	CD	4			1,2	1.A FE	1,396,192	102.126	1,429,763	1,400,000	1,399,079		771			2.250	2.307	MS	10,325	31,500	02/28/2017.	03/03/2022.
527288	BE	3			1,2	2.C FE	986,410	110.240	1,102,399	1,000,000	995,471		1,459			5.500	5.678	AO	11,153	55,000	10/15/2013.	10/18/2023.
532457	BQ	0			1	1.F FE	1,053,407	102.874	1,085,323	1,055,000	1,054,557		317			2.350	2.381	MN	3,168	24,793	05/04/2017.	05/15/2022.
532457	BQ	0			1	1.F FE	1,996,980	102.874	2,057,484	2,000,000	1,999,158		607			2.350	2.381	MN	6,006	47,000	05/04/2017.	05/15/2022.
55336V	AA	8			1,2	2.B FE	232,368	111.250	278,125	250,000	241,334		1,853			4.000	4.940	FA	3,778	10,000	08/19/2015.	02/15/2025.
58013M	FL	3			1,2	2.A FE	998,160	103.438	1,034,377	1,000,000	998,427		267			1.450	1.485	MS	4,833	7,089	03/03/2020.	09/01/2025.
62856R	AC	9			1,2	2.C FE	499,810	114.750	573,750	500,000	499,914		16			5.500	5.504	JJ	12,222	27,500	07/14/2015.	07/21/2025.
62947Q	AZ	1			1,2	2.C FE	999,710	112.643	1,126,427	1,000,000	999,779		63			4.875	4.883	MS	16,250	48,750	12/03/2018.	03/01/2024.
637432	NL	5			1,2	1.E FE	998,050	106.987	1,069,868	1,000,000	999,098		274			2.950	2.981	FA	11,800	29,500	01/31/2017.	02/07/2024.
649604	AD	7				3.B Z	1,019,700	97.895	1,008,319	1,030,000	1,008,319	(17,987)	3,332			6.250	6.613	JJ	29,684	64,375	12/19/2018.	01/15/2022.
651290	AP	3			1	3.A FE	165,813	103.500	181,125	175,000	173,325		1,452			5.750	6.685	JJ	4,221	10,063	12/16/2014.	01/30/2022.
654740	AV	1			1	2.C FE	1,998,800	101.732	2,034,632	2,000,000	1,999,743		242			2.800	2.813	JJ	26,133	56,000	01/10/2017.	01/13/2022.
65535H	AP	4				2.A FE	2,000,000	106.538	2,130,768	2,000,000	2,000,000					2.648	2.648	JJ	24,273	26,480	01/09/2020.	01/16/2025.
682680	BA	0			1,2	2.B FE	999,220	104.042	1,040,423	1,000,000	999,331		111			2.200	2.215	MS	6,478	11,306	03/05/2020.	09/15/2025.
686330	AL	5				1.G FE	1,998,300	109.462	2,189,234	2,000,000	1,998,926		326			4.050	4.069	JJ	37,125	81,000	01/08/2019.	01/16/2024.
713448	BW	7			1	1.E FE	1,453,124	101.704	1,495,049	1,470,000	1,468,464		2,308			3.000	3.164	FA	15,435	44,100	09/25/2013.	08/25/2021.
713448	DT	2			1,2	1.E FE	3,902,102	102.451	4,005,826	3,910,000	3,907,828		1,588			2.250	2.293	MN	14,418	87,975	04/27/2017.	05/02/2022.
71424#	AA	3				5.B GI	64,110	50.000	60,113	120,227	60,113	(3,997)	3			14.000	26.269	MJSD	47	15,997	09/30/2020.	10/15/2021.

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
714244	ZZ	6	PERMIAN DD 14.00 10/15/2021.....	.....	..	.....	5.B GI.....	33,012	...50.000	30,954	61,908	30,954	(2,058)	18	28,772	.....	...14.000	...26.269	MJSD.....	24	8,237	09/30/2020.	10/15/2021.
718546	AC	8	PHILLIPS 66.....	.....	..	.....1	2.A FE.....	748,223	...104.735	785,514	750,000	749,756	187	.....	.....	.....	...4.300	...4.327	AO.....	8,063	32,250	03/07/2012.	04/01/2022.
74153W	CL	1	PRICOA GLOBAL FUNDING I.....	SD..	..	.....	1.D FE.....	1,869,832	...106.006	1,982,316	1,870,000	1,869,881	39	.....	.....	.....	...2.400	...2.402	MS.....	12,217	41,963	09/16/2019.	09/23/2024.
74153W	CL	1	PRICOA GLOBAL FUNDING I.....	.....	..	.....	1.D FE.....	129,988	...106.006	137,808	130,000	129,991	4	.....	.....	.....	...2.400	...2.402	MS.....	849	6,037	09/16/2019.	09/23/2024.
74273@	AB	9	PRIT CORE REALTY HOLDINGS LLC.....	.....	..	.....	2.A.....	1,000,000	...105.562	1,055,620	1,000,000	1,000,000	.....	.....	.....	.....	...3.850	...3.849	FA.....	14,651	38,500	02/14/2013.	02/14/2023.
74432Q	CH	6	PRUDENTIAL FINANCIAL INC.....	.....	..	.....1,2	1.G FE.....	995,720	...103.616	1,036,164	1,000,000	996,276	556	.....	.....	.....	...1.500	...1.575	MS.....	4,625	7,500	03/05/2020.	03/10/2026.
75951A	AN	8	RELIANCE STANDARD LIFE GLOBAL FUNDING II.....	.....	..	.....1	1.E FE.....	363,985	...105.350	384,527	365,000	364,111	201	.....	.....	.....	...2.750	...2.794	JJ.....	4,461	9,122	01/13/2020.	01/21/2027.
75951A	AN	8	RELIANCE STANDARD LIFE GLOBAL FUNDING II.....	SD..	..	1	1.E FE.....	1,630,455	...105.350	1,722,469	1,635,000	1,631,049	519	.....	.....	.....	...2.750	...2.794	JJ.....	19,983	18,378	01/13/2020.	01/21/2027.
78012K	ZG	5	ROYAL BANK OF CANADA.....	.....	C	.....	1.C FE.....	1,999,540	...102.618	2,052,368	2,000,000	1,999,870	117	.....	.....	.....	...2.750	...2.756	FA.....	22,917	55,000	01/25/2017.	02/01/2022.
78355H	KB	4	RYDER SYSTEM INC.....	.....	..	.....1,2	2.B FE.....	499,590	...102.373	511,866	500,000	499,945	62	.....	.....	.....	...3.450	...3.463	MN.....	2,204	17,250	02/17/2016.	11/15/2021.
81788Y	AA	1	767 LLC.....	.....	..	.....2	2.C PL.....	270,282	...100.003	270,290	270,282	270,282	(0)	.....	.....	.....	...5.250	...5.250	MON.....	1,025	14,183	02/11/2016.	10/05/2022.
82620K	AS	2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV.....	.....	C	1	1.E FE.....	1,997,880	...107.953	2,159,064	2,000,000	1,999,010	290	.....	.....	.....	...3.125	...3.141	MS.....	18,229	62,500	03/07/2017.	03/16/2024.
828730	AB	7	SIMMONS FIRST NATIONAL CORP.....	.....	..	.....2,5	2.B FE.....	2,000,000	...100.750	2,015,000	2,000,000	2,000,094	(39)	.....	.....	.....	...5.000	...4.998	AO.....	25,000	100,000	03/21/2018.	04/01/2028.
832248	AY	4	SMITHFIELD FOODS INC.....	.....	..	.....1,2	2.C FE.....	1,997,440	...101.358	2,027,156	2,000,000	1,999,423	515	.....	.....	.....	...3.350	...3.377	FA.....	27,917	67,000	01/25/2017.	02/01/2022.
84470P	AC	3	SOUTHSIDE BANCSHARES INC.....	.....	..	.....2,5	2.B FE.....	1,000,000	...100.876	1,008,760	1,000,000	1,000,030	(39)	.....	.....	.....	...5.500	...5.496	MS.....	13,903	55,000	09/14/2016.	09/30/2026.
84858D	AA	6	SPIRIT AIRLINES CLASS A PASS THROUGH CER.....	.....	..	.....1	2.A FE.....	708,091	...92.543	655,288	708,091	708,358	128	.....	.....	.....	...4.100	...4.091	AO.....	7,258	29,032	07/28/2015.	10/01/2029.
85208N	AD	2	SPRNTS 2018-1 A1 - RMBS.....	.....	..	.....1	2.A FE.....	3,000,000	...108.589	3,257,671	3,000,000	3,000,000	.....	.....	.....	.....	...4.738	...4.738	MJSD.....	4,343	142,140	03/14/2018.	09/20/2029.
85325W	AA	6	STANDARD CHARTERED PLC.....	.....	C	2,5	1.F FE.....	999,990	...105.804	1,058,037	1,000,000	1,000,007	17	.....	.....	.....	...2.819	...2.820	JJ.....	11,824	15,348	01/07/2020.	01/30/2026.
871829	BG	1	SYSCO CORP.....	.....	..	.....1,2	2.B FE.....	1,989,600	...111.319	2,226,386	2,000,000	1,993,489	1,412	.....	.....	.....	...3.550	...3.634	MS.....	20,906	71,000	03/08/2018.	03/15/2025.
874060	AT	3	TAKEDA PHARMACEUTICAL CO LTD.....	.....	C	1,2	2.B FE.....	2,998,800	...110.818	3,324,552	3,000,000	2,999,417	252	.....	.....	.....	...4.400	...4.407	MN.....	12,833	132,000	11/19/2018.	11/26/2023.
882508	BB	9	TEXAS INSTRUMENTS INC.....	SD..	..	1,2	1.E FE.....	2,604,814	...106.743	2,802,004	2,625,000	2,614,887	2,829	.....	.....	.....	...2.625	...2.745	MN.....	8,805	68,906	04/27/2017.	05/15/2024.
88731E	AF	7	TIME WARNER CABLE ENTERPRISES LLC.....	.....	..	.....	2.C FE.....	634,245	...116.881	584,405	500,000	542,165	(17,920)	.....	.....	.....	...8.375	...4.316	MS.....	12,330	41,875	04/23/2015.	03/15/2023.
89236T	GL	3	TOYOTA MOTOR CREDIT CORP.....	SD..	..	1	1.E FE.....	1,998,200	...105.330	2,106,604	2,000,000	1,998,650	369	.....	.....	.....	...2.000	...2.019	AO.....	9,333	40,000	10/02/2019.	10/07/2024.
904764	AX	5	UNILEVER CAPITAL CORP.....	SD..	..	1,2	1.E FE.....	4,009,784	...106.747	4,323,254	4,050,000	4,029,897	5,671	.....	.....	.....	...2.600	...2.756	MN.....	16,380	105,300	05/02/2017.	05/05/2024.
904764	BB	2	UNILEVER CAPITAL CORP.....	.....	..	.....1,2	1.E FE.....	2,971,020	...110.749	3,322,467	3,000,000	2,981,767	3,946	.....	.....	.....	...3.375	...3.531	MS.....	27,844	101,250	03/19/2018.	03/22/2025.
909319	AA	3	UNITED AIRLINES PASS THROUGH TRUST 2013.....	.....	..	.....1	2.B FE.....	702,805	...100.710	707,794	702,805	703,032	131	.....	.....	.....	...4.300	...4.289	FA.....	11,417	30,221	08/01/2013.	02/15/2027.
92343V	ER	1	VERIZON COMMUNICATIONS INC.....	.....	..	.....1	2.A FE.....	2,577,532	...120.131	3,135,409	2,610,000	2,584,876	2,675	.....	.....	.....	...4.329	...4.478	MS.....	31,385	112,987	06/21/2018.	09/21/2028.
95763P	AJ	0	WESTERN ALLIANCE BANK.....	.....	..	.....2	1.G PL.....	500,000	...100.448	502,242	500,000	500,000	(6)	.....	.....	.....	...3.437	...3.435	JAJO.....	12,507	25,000	06/24/2015.	07/15/2025.
96524V	A*	7	WHITEHORSE FINANCE, INC.....	.....	..	.....	2.A PL.....	1,000,000	...99.950	999,500	1,000,000	1,000,000	5,998	.....	.....	.....	...6.000	...5.998	FA.....	24,000	60,000	08/07/2018.	08/07/2023.
98417E	AK	6	GLENCORE FINANCE CANADA LTD.....	.....	C	1	2.A FE.....	1,025,290	...103.248	1,032,484	1,000,000	1,002,728	(3,010)	.....	.....	.....	...4.950	...4.626	MN.....	6,325	49,500	12/15/2011.	11/15/2021.
98779P	AH	0	WESBANCO BANK INC.....	.....	..	.....2	2.C.....	500,000	...100.012	500,058	500,000	500,000	(11)	.....	.....	.....	...4.806	...4.796	JD.....	1,135	31,250	12/03/2015.	12/15/2025.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						157,499,847	XXX	167,027,317	158,979,564	157,093,525	(9,099)	(32,643)	332,277	0	XXX	XXX	XXX	1,475,435	5,438,743	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																							
007036	GS	9	ARMT 2005-2 2A1 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	56,711	...103.507	62,738	60,613	56,120	.....	.....(281)	.....	.....	...3.452	...6.296	MON.....	174	2,441	07/24/2013.	06/25/2035.
02149M	AB	5	CWALT 2007-J1 1A2 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	187,787	...93.302	201,557	216,026	201,557	(21,103)	9,120	.....	.....	...5.750	...4.694	MON.....	1,035	12,406	09/13/2013.	03/25/2037.
04544N	AD	6	ABSHE 2006-HE6 A4 - RMBS.....	.....	..	.....4	1.D FM.....	148,691	...98.822	174,928	177,013	169,470	4,353	.....	.....	.....	...0.308	...5.986	MON.....	6	1,436	01/16/2014.	11/25/2036.
059475	AG	8	BOAA 2007-2 2A2 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	242,849	...99.167	282,429	284,801	180,617	13,891	.....	.....	.....	...6.000	...18.898	MON.....	1,424	17,087	09/18/2013.	06/25/2037.
05949C	PP	5	BOAMS 2005-L 4A1 - CMO/RMBS.....	.....	..	.....4	3.B FM.....	1,149,432	...97.013	1,178,438	1,214,724	1,143,918	(5,514)	.....	.....	.....	...3.266	...3.202	MON.....	3,306	21,625	06/02/2020.	01/25/2036.
05950M	AJ	9	BAFC 2006-G 3A3 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	345,169	...100.353	361,290	360,020	323,612	(4,576)	.....	.....	.....	...2.080	...11.373	MON.....	624	9,535	04/08/2016.	07/20/2036.
059522	AA	0	BAFC 2007-C 6A1 - RMBS.....	.....	..	.....4	1.D FM.....	87,545	...97.671	99,425	101,796	92,783	.....	.....1,880	.....	.....	...0.572	...8.396	MON.....	18	1,063	02/25/2016.	05/20/2047.

SCHEDULE D - PART 1

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

E10.11

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
059522	AU	6	BAFC 2007-C 1A2 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	238,953	97.576	256,255	262,620	239,318	.....	.....2,812	2,285	.....	....3.481	5.429	MON...	762	10,355	02/12/2016.	05/20/2036.
07384M	S7	8	BSARM 2004-5 2A - CMO/RMBS.....	.....	..	.....4	1.D FM.....	232,806	101.629	235,570	231,795	229,223	.....	.....(612)	.....	.....	....3.395	3.305	MON...	656	8,815	01/27/2017.	07/25/2034.
07386H	QZ	7	BALTA 2005-2 2A3 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	376,185	95.977	421,190	438,845	351,550	.....	.....9,253	.....	.....	....2.914	6.784	MON...	1,066	15,735	02/11/2016.	04/25/2035.
1248ME	AG	4	CBASS 2007-CB4 A2D - RMBS.....	.....	..	.....4	1.D FM.....	404,112	103.593	510,525	492,819	403,037	.....	.....624	.....	.....	....3.821	12.400	MON...	1,569	24,122	08/16/2011.	04/25/2037.
12529F	AA	1	CFMT 20HB3 A - RMBS.....	.....	..	.....4	1.A FE.....	904,495	100.860	912,274	904,497	904,499	.....	.....4	.....	.....	....2.812	2.828	MON...	424	15,682	05/08/2020.	05/25/2030.
12529L	AA	8	CFMT 20HB4 A - RMBS.....	.....	..	.....4	1.A FE.....	4,999,998	99.900	4,995,000	5,000,000	4,999,997	.....	.....(0)	.....	.....	....0.946	0.946	MON...	1,708	.....	12/11/2020.	05/25/2030.
12667F	5E	1	CWALT 2005-6CB 1A3 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	345,040	97.445	366,814	376,432	326,489	.....	.....4,815	3,850	.....	....5.250	7.644	MON...	1,647	19,761	01/16/2014.	04/25/2035.
126694	UN	6	CWHL 2005-31 2A3 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	642,936	96.921	647,629	668,202	625,067	.....	.....(14,443)	.....	.....	....2.890	0.961	MON...	1,610	21,895	07/10/2019.	01/25/2036.
12669F	V8	3	CWHL 2004-HYB4 3A - CMO/RMBS.....	.....	..	.....4	1.D FM.....	118,079	101.017	119,096	117,897	117,056	.....	.....(453)	.....	.....	....3.137	3.494	MON...	308	4,423	01/27/2017.	09/20/2034.
16159W	AC	8	CHASE 2019-1 A3 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	485,197	103.091	488,591	473,941	484,612	.....	.....(585)	.....	.....	....3.500	3.014	MON...	1,382	15,206	01/14/2020.	03/25/2050.
17309A	AD	1	CMALT 2006-A1 1A4 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	133,978	101.329	142,785	140,913	128,772	.....	.....3,002	.....	.....	....5.750	9.046	MON...	675	8,101	07/17/2013.	04/25/2036.
19687Y	AA	3	COLT 2020-RPL1 A1 - RMBS.....	.....	..	.....4	1.A FE.....	973,402	100.342	976,728	973,403	973,400	.....	.....(1)	.....	.....	....1.390	1.387	MON...	1,128	3,382	10/06/2020.	01/26/2065.
251510	DP	5	DBALT 2005-2 1A7 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	233,359	106.874	247,928	231,982	222,061	.....	.....(2,524)	.....	.....	....5.346	5.284	MON...	1,034	12,398	01/29/2014.	04/25/2035.
29445U	AB	1	EQLS 2007-1 A2B - RMBS.....	.....	..	.....4	1.D FM.....	524,439	92.478	583,669	631,141	558,793	.....	.....4,557	.....	.....	....0.338	1.792	MON...	24	5,317	10/28/2014.	04/25/2037.
32027L	AE	5	FFML 2006-FF14 A5 - RMBS.....	.....	..	.....4	1.D FM.....	355,028	97.712	391,429	400,596	377,559	.....	.....1,497	.....	.....	....0.308	5.030	MON...	14	3,251	03/18/2015.	10/25/2036.
32051G	EZ	4	FHAMS 2004-AA7 1A1 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	186,717	94.331	207,214	219,667	182,453	.....	.....2,271	.....	.....	....2.492	9.704	MON...	456	6,481	02/19/2016.	02/25/2035.
32052K	AB	1	FHASI 2006-AR2 2A1 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	728,058	77.319	728,854	942,655	660,827	.....	.....10,427	26,005	.....	....3.469	5.855	MON...	2,725	36,365	08/01/2016.	07/25/2036.
362257	AB	3	GSAA 2006-17 A2 - RMBS.....	.....	..	.....4	1.D FM.....	599,760	37.272	765,323	2,053,320	614,245	.....	.....38,267	.....	.....	....0.508	10.878	MON...	116	32,542	12/31/2010.	11/25/2036.
3622EA	AA	8	GSAA 2007-3 1AA - RMBS.....	.....	..	.....4	1.D FM.....	874,580	67.908	969,508	1,427,690	590,978	.....	.....69,830	.....	.....	....0.218	15.779	MON...	35	23,508	01/05/2016.	03/25/2037.
362341	7S	2	GSR 2006-1F 4A1 - CMO/RMBS.....	.....	..	.....4	3.B FM.....	260,927	90.805	223,206	245,809	213,471	.....	.....1,634	.....	.....	....5.500	6.979	MON...	1,127	13,519	12/16/2014.	02/25/2036.
362341	XC	8	GSR 2005-AR7 4A1 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	85,331	74.269	79,064	106,456	81,018	.....	.....(132)	(2)	.....	....2.916	4.316	MON...	259	3,788	02/26/2016.	11/25/2035.
362341	XG	9	GSR 2005-AR7 6A1 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	57,729	100.809	61,138	60,648	57,067	.....	.....(260)	.....	.....	....2.870	5.377	MON...	145	2,252	02/22/2016.	11/25/2035.
362381	AA	3	GSAA 2006-12 A1 - RMBS.....	.....	..	.....4	1.D FM.....	178,260	39.851	156,452	392,589	149,685	.....	.....3,362	.....	.....	....0.248	3.972	MON...	11	3,785	12/31/2010.	08/25/2036.
36242D	FS	7	GSR 2004-11 2A1 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	191,600	102.565	195,480	190,591	189,591	.....	.....(845)	.....	.....	....3.357	3.488	MON...	533	7,397	01/27/2017.	09/25/2034.
36298Y	AA	8	GSAA 2006-14 A1 - RMBS.....	.....	..	.....4	1.D FM.....	180,273	34.718	151,881	437,466	145,935	.....	.....2,784	.....	.....	....0.248	4.452	MON...	12	5,067	12/31/2010.	09/25/2036.
41161P	EZ	2	HVMLT 2004-5 3A - CMO/RMBS.....	.....	..	.....4	1.D FM.....	173,157	101.891	177,211	173,921	172,773	.....	.....88	.....	.....	....3.231	3.359	MON...	468	6,005	01/27/2017.	06/19/2034.
41161V	AC	4	HVMLT 2006-7 2AA - RMBS.....	.....	..	.....4	1.D FM.....	374,558	88.554	451,234	509,556	436,856	.....	.....31,458	.....	.....	....0.552	8.394	MON...	86	5,073	12/04/2014.	09/19/2036.
43739H	AA	8	HMBT 2006-2 A1 - RMBS.....	.....	..	.....4	1.D FM.....	232,858	97.790	260,242	266,124	244,978	.....	.....1,359	.....	.....	....0.508	5.695	MON...	15	2,691	02/11/2016.	12/25/2036.
45257E	AB	0	IMSA 2006-5 1AB - RMBS.....	.....	..	.....4	1.D FM.....	418,472	99.936	486,576	486,887	461,886	.....	.....61,693	.....	.....	....0.348	11.823	MON...	19	4,104	07/21/2016.	02/25/2037.
45660K	AA	9	INDX 2006-AR39 A1 - RMBS.....	.....	..	.....4	1.D FM.....	457,851	98.352	558,955	568,320	469,190	.....	.....27,106	.....	.....	....0.328	6.420	MON...	21	4,728	09/22/2015.	02/25/2037.
45660L	CK	3	INDX 2005-AR2 1A1 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	298,127	80.030	323,520	404,248	297,700	.....	.....17,850	12,423	.....	....0.828	7.966	MON...	37	5,431	02/16/2016.	02/25/2035.
466247	SE	4	JPMMT 2005-A5 1A2 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	233,574	99.932	275,822	276,010	238,523	.....	.....2,642	.....	.....	....2.881	14.304	MON...	663	9,505	01/31/2012.	08/25/2035.
46627M	CY	1	JPALT 2006-A1 3A1 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	317,124	91.001	345,437	379,598	308,478	.....	.....6,878	10,534	.....	....3.674	6.842	MON...	1,162	14,512	04/06/2017.	03/25/2036.
57643L	LC	8	MABS 2005-AB1 A4 - RMBS.....	.....	..	.....4	1.D FM.....	339,149	102.053	346,544	339,574	333,299	.....	.....1,173	.....	.....	....6.148	3.853	MON...	1,740	12,517	11/20/2014.	11/25/2035.
59020U	TC	9	MLCC 2005-A A2 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	176,854	94.914	175,424	184,825	176,001	.....	.....(149)	.....	.....	....0.814	2.829	MON...	25	3,294	05/02/2017.	03/25/2030.
61748H	AW	1	MSM 2004-5AR 4A - CMO/RMBS.....	.....	..	.....4	1.D FM.....	155,221	102.720	157,673	153,498	153,491	.....	.....(879)	.....	.....	....3.315	3.514	MON...	424	5,980	01/27/2017.	07/25/2034.
693684	AA	0	PSMC 201 A1 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	622,348	102.571	624,400	608,746	621,983	.....	.....(4,264)	.....	.....	....3.500	1.447	MON...	1,776	19,531	01/24/2020.	01/25/2050.
69374X	AA	8	PSMC 2019-2 A1 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	943,058	102.797	950,423	924,566	943,782	.....	.....(5,732)	.....	.....	....3.500	1.080	MON...	2,697	32,360	10/08/2019.	10/25/2049.
69375B	AA	5	PSMC 2019-3 A1 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	1,756,858	102.863	1,781,278	1,731,694	1,754,902	.....	.....(7,651)	.....	.....	....3.500	1.993	MON...	5,051	60,609	10/28/2019.	11/26/2049.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5						8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
35709C	AS	2	FREMFI 2019-K87 B - CMBS.....					4	1.D FM.....	981,305	113.255	1,132,551	1,000,000	984,250		1,562			4.322	4.667	MON...	3,602	43,957	01/23/2019.	01/25/2051.
36828Q	QH	2	GECMC 2005-C4 AJ - CMBS.....					4	1.D FM.....	85,903	99.000	89,638	90,544	90,223		(494)			5.487	8.590	MON...	414	1,803	03/01/2016.	11/10/2045.
46639J	AE	0	JPMCC 2013-C10 A5 - CMBS.....					4	1.D FM.....	1,439,825	104.447	1,542,416	1,476,744	1,465,819		4,348			3.143	3.480	MON...	3,867	46,407	04/03/2014.	12/17/2047.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....									9,920,563	XXX	10,450,860	10,067,287	10,016,037	0	21,226	0	0	XXX	XXX	XXX	20,003	261,255	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Secutities																									
000366	AA	2	AASET 2017-1 A - ABS.....					2	2.B FE.....	419,008	92.740	388,591	419,010	419,010		(2)			3.967	3.965	MON...	693	16,621	05/25/2017.	05/16/2042.
000823	AA	2	ABPCI II A1 - CDO.....				C	2	1.A FE.....	2,000,000	99.935	1,998,701	2,000,000	1,999,026		611			1.998	2.033	JAJO..	8,105	62,366	06/02/2017.	07/20/2029.
000825	AA	7	ACAM 19FL1 A - CDO.....					4	1.A FE.....	1,000,000	99.737	997,373	1,000,000	1,000,000					1.547	1.569	MON...	688	20,658	12/10/2019.	11/16/2034.
000844	AA	8	ABPCI 8 A1A - CDO.....				C	4	1.A FE.....	2,000,000	100.000	2,000,000	2,000,000	2,000,000					2.068	2.074	JAJO..	8,388	33,441	03/10/2020.	04/20/2032.
00085U	AA	9	ABPCI 4 A1A - CDO.....				C	4	1.A FE.....	1,000,000	99.613	996,126	1,000,000	999,470		248			1.748	1.779	JAJO..	3,545	28,648	12/20/2017.	01/20/2030.
00085U	AJ	0	ABPCI 4 A1B - CDO.....				C	4	1.A FE.....	1,000,000	100.100	1,001,000	1,000,000	1,000,111		23			3.800	3.812	JAJO..	7,494	38,000	12/20/2017.	01/20/2030.
00102D	AC	2	ACIS 145 A2 - CDO.....					4	1.A FE.....	121,230	100.213	121,488	121,230	121,240		7			3.535	3.538	FMAN..	714	4,286	10/09/2014.	11/02/2026.
001406	AA	5	DCAL 2015 A1 - ABS.....				D	2	3.C FE.....	224,347	75.000	168,261	224,347	168,261	(56,091)	2			4.213	4.248	MON...	420	9,451	02/13/2015.	02/15/2040.
00180A	AA	7	AMSR 2020-SFR1 A - CMBS.....					4	1.A FE.....	1,998,009	101.868	2,035,404	1,998,083	1,998,789		779			1.819	1.817	MON...	3,029	26,334	03/04/2020.	04/17/2037.
00180A	AB	5	AMSR 2020-SFR1 B - CMBS.....					4	1.C FE.....	999,998	101.645	1,016,452	1,000,000	1,001,284		1,286			2.120	2.098	MON...	1,767	15,311	03/04/2020.	04/17/2037.
00213R	AB	9	ARLFR 121 A2 - ABS.....					4	1.F FE.....	1,501,172	103.527	1,552,907	1,500,000	1,500,633		(291)			3.810	3.818	MON...	2,540	57,150	02/06/2019.	12/15/2042.
00217L	AA	0	AREIT 2019-CRE3 A - CDO/CMBS.....					4	1.A FE.....	1,000,000	98.847	988,474	1,000,000	1,000,000					1.174	1.429	MON...	522	16,826	08/09/2019.	09/16/2036.
00217L	AC	6	AREIT 2019-CRE3 AS - CDO/CMBS.....					4	1.A FE.....	1,000,000	98.113	981,126	1,000,000	1,000,000					1.454	1.597	MON...	646	19,673	08/09/2019.	09/16/2036.
00255U	AA	3	AASET 2020-1 A - ABS.....					2	1.G FE.....	950,847	94.131	895,056	950,864	950,856		9			3.351	3.351	MON...	1,416	26,287	02/03/2020.	01/17/2040.
00256D	AA	0	AASET 2019-1 A - ABS.....					4	2.B FE.....	657,918	94.439	621,334	657,919	657,932		10			3.844	3.844	MON...	1,124	25,290	06/12/2019.	05/15/2039.
00436M	AA	3	AALLC 181 A - RMBS.....					4	1.F FE.....	434,611	104.332	453,553	434,721	434,634		7			3.870	3.907	MON...	1,355	16,820	06/13/2018.	12/02/2033.
00452P	AD	9	ACIS 2015-6 A2 - CDO.....					4	1.A FE.....	413,933	100.175	414,657	413,933	413,933					3.367	3.380	FMAN..	2,323	13,937	03/04/2015.	05/03/2027.
01448Q	AA	8	ALESC IV A1 - CDO.....					4	1.C FE.....	320,607	90.513	341,780	377,601	306,827		(706)			0.694	6.950	JAJO..	459	6,384	09/29/2016.	07/30/2034.
01749P	AN	8	ALLEG III CN - CDO.....				C	4	1.B FE.....	750,385	73.768	737,682	1,000,000	750,378		(4,573)	18,837		2.040	2.040	JAJO..	4,198	30,458	04/30/2015.	07/26/2027.
01749P	AU	2	ALLEG III B2R - CDO.....				C	4	1.C FE.....	500,000	100.162	500,811	500,000	500,033		18			3.640	3.653	JAJO..	3,337	18,200	12/22/2017.	07/26/2027.
02665X	AB	5	AH4R 2014-SFR3 B - RMBS.....					4	1.A FE.....	999,967	107.351	1,073,508	1,000,000	1,000,000					4.201	4.187	MON...	3,501	42,010	11/20/2014.	12/18/2036.
02666B	AA	4	AH4R 2015-SFR2 A - RMBS.....					4	1.A FE.....	910,325	109.098	993,182	910,354	909,787		(10)			3.732	3.754	MON...	2,831	33,974	09/11/2015.	10/17/2052.
02666B	AG	1	AH4R 2015-SFR2 XS - RMBS.....					4	5.B GI.....	0	0.001	9		9		(0)					MON...			09/11/2015.	10/17/2052.
03235T	AA	5	ACEF 2014-1 A - CMO.....					4	5.B GI.....	101,259	30.420	101,259	332,871	101,259	99,873	15,380	247,002		8.000	46.888	MON...	740	26,392	12/10/2014.	12/20/2024.
03330P	AA	7	ANCHF 5 A - CDO.....					4	1.A FE.....	2,000,000	101.963	2,039,255	2,000,000	2,000,000					4.100	4.099	AO.....	15,033	82,000	01/26/2018.	04/25/2036.
03331F	AA	8	ANCHF 7 A - CDO.....					4	1.A FE.....	1,000,000	103.412	1,034,118	1,000,000	1,000,000					4.620	4.619	AO.....	8,470	46,200	02/19/2019.	04/25/2037.
03789X	AD	0	DIN 2019-1 A21 - RMBS.....					2	2.B FE.....	1,496,250	98.632	1,475,781	1,496,250	1,496,250					4.194	4.216	MJSD..	4,532	62,753	05/28/2019.	06/07/2049.
038370	AA	0	AQFIT 19A A - ABS.....					4	1.F FE.....	936,403	102.529	960,231	936,549	936,418		4			3.140	3.167	MON...	1,307	29,408	09/16/2019.	07/16/2040.
03879X	AA	7	ARCLO 2018-FL1 A - CDO.....					4	1.A FE.....	2,004,375	99.190	1,983,798	2,000,000	2,002,879		(1,369)			1.309	1.245	MON...	1,236	36,354	11/25/2019.	06/15/2028.
03879Y	AA	5	ARCLO 2019-FL1 A - CDO.....				C	4	1.A FE.....	3,506,563	99.138	3,469,817	3,500,000	3,504,284		(2,319)			1.309	1.255	MON...	2,163	60,007	02/07/2020.	05/15/2037.
03880V	AA	8	ARCLO 2019-FL2 A - CDO.....				C	4	1.A FE.....	2,500,000	99.414	2,485,360	2,500,000	2,500,000					1.359	1.349	MON...	1,604	46,710	11/01/2019.	09/15/2034.
03880W	AA	6	ARCLO 2020-FL1 A - CDO.....				C	4	1.A FE.....	3,000,000	98.530	2,955,899	3,000,000	3,000,000					1.259	1.263	MON...	1,783	32,649	02/21/2020.	02/15/2035.
04002Q	AA	0	AREIT 18CRE2 A - CMBS.....					4	1.A FE.....	716,384	98.873	708,313	716,384	716,384		77			1.133	1.133	MON...	361	11,762	10/03/2019.	11/16/2035.
04016U	AE	7	ARES XLVI A2 - CDO.....				C	4	1.A FE.....	1,174,800	100.000	1,199,998	1,200,000	1,182,171		3,505			1.467	1.778	JAJO..	3,814	31,237	12/18/2018.	01/15/2030.
05377R	CQ	5	AESOP 2017-1 A - ABS.....					2	1.A FE.....	1,379,779	103.276	1,425,205	1,380,000	1,379,948		50			3.070	3.092	MON...	1,295	45,897	03/08/2017.	09/20/2023.

SCHEDULE D - PART 1

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

E10.14

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value			Par Value	Book/Adjusted Carrying Value												Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05377R	CQ	5	AESOP 2017-1 A - ABS.....	SD..	..	2	1.A FE.....	104,983	...103.276	108,440	105,000	104,996	4	.....	.....3.070	3.092	MON...	99	3,224	03/08/2017.	09/20/2023.			
05377R	DQ	4	AESOP 193 A - ABS.....	.....	..	.....4	1.A FE.....	1,499,973	...104.259	1,563,885	1,500,000	1,499,988	12	.....	.....2.360	2.372	MON...	1,082	35,400	08/19/2019.	03/20/2026.			
05492E	AE	3	BDS 2019-FL3 B - CDO.....	.....	..	.....2	1.D FE.....	1,004,063	...98.880	988,804	1,000,000	1,001,143	(1,677)	.....	.....2.152	2.035	MON...	897	26,873	02/13/2019.	12/17/2035.			
05492K	AA	7	BDS 2019-FL4 A - CDO.....	.....	C	4	1.A FE.....	2,000,000	...99.879	1,997,573	2,000,000	2,000,000	.....	.....	.....1.252	1.340	MON...	1,044	35,446	09/09/2019.	08/15/2036.			
05492Q	AA	4	BDS 2020-FL5 A - CDO.....	.....	C	4	1.A FE.....	2,000,000	...99.318	1,986,363	2,000,000	2,000,000	.....	.....	.....1.308	1.299	MON...	1,017	30,217	01/08/2020.	02/18/2037.			
05584A	AA	8	HGVGI 17A A - RMBS.....	.....	..	.....4	1.F FE.....	167,472	...102.243	171,271	167,514	167,484	4	.....	.....2.940	2.942	MON...	82	4,923	04/04/2017.	05/25/2029.			
05587T	AA	4	BSPRT 2019-FL5 A - CDO.....	.....	..	.....4	1.A FE.....	2,000,000	...100.000	2,000,000	2,000,000	2,000,000	.....	.....	.....1.309	1.314	MON...	1,236	36,354	05/20/2019.	05/15/2029.			
05605G	AJ	1	B2R 2015-2 B - RMBS.....	.....	..	.....4	1.D FE.....	507,060	...99.835	491,485	492,300	492,300	(1,771)	.....	.....4.867	4.916	MON...	1,997	25,921	11/10/2015.	11/18/2048.			
05607Y	AC	5	B2R 2015 - 1 A2 - RMBS.....	.....	..	.....4	1.A FE.....	662,839	...100.739	664,711	659,835	660,391	(382)	.....	.....3.469	3.405	MON...	1,907	28,226	06/03/2015.	05/15/2048.			
05616M	AG	1	BABSN 2015-II CN - CDO.....	.....	D	4	1.G FE.....	1,143,331	...77.322	1,159,824	1,500,000	1,138,311	(20,067)	.....	.....2.820	2.820	JAJO...	5,373	74,466	07/23/2015.	10/21/2030.			
05682Q	AE	6	BCC 2017-1 A2 - CDO.....	.....	C	4	1.A FE.....	500,000	...99.712	498,560	500,000	496,146	830	.....	.....1.568	1.748	JAJO...	1,590	13,412	06/13/2017.	07/22/2030.			
05973B	AA	5	BANC 2019-CRE6 A - CMBS.....	.....	..	.....4	1.A FE.....	724,043	...99.305	719,008	724,043	724,043	.....	.....	.....1.209	1.198	MON...	413	12,462	09/13/2019.	09/17/2036.			
07090A	AC	7	BATLN XIV A2 - CDO.....	.....	C	4	1.A FE.....	1,732,500	...100.760	1,763,305	1,750,000	1,736,594	2,094	.....	.....4.170	4.334	JAJO...	14,392	72,772	02/22/2019.	04/20/2032.			
10901U	AA	0	BDF 1 A - CDO.....	.....	C	4	1.A FE.....	1,000,000	...103.848	1,038,476	1,000,000	1,000,000	.....	.....	.....4.250	4.251	AO.....	7,674	42,500	02/02/2018.	04/25/2036.			
12326Q	AA	2	BJETS 191 A - ABS.....	.....	..	.....4	1.G FE.....	764,033	...102.109	780,177	764,060	764,055	15	.....	.....4.212	4.249	MON...	1,430	32,181	06/11/2019.	07/15/2034.			
12327F	AA	5	BJETS 201 A - ABS.....	.....	..	.....4	1.G FE.....	970,776	...101.349	983,881	970,790	970,776	0	.....	.....2.981	2.981	MON...	1,206	3,778	10/21/2020.	11/15/2035.			
12434L	AA	2	BXMT 2020-FL2 A - CDO/CMBS.....	.....	..	.....4	1.A FE.....	2,994,063	...99.502	2,985,073	3,000,000	2,995,917	1,855	.....	.....1.053	1.675	MON...	1,316	33,170	03/10/2020.	02/16/2038.			
12479R	AD	9	CAUTO 2017-1 A1 - ABS.....	.....	..	.....4	1.E FE.....	128,680	...100.151	128,912	128,717	128,709	9	.....	.....3.870	3.907	MON...	221	4,969	03/30/2017.	04/15/2047.			
12479R	AE	7	CAUTO 2017-1 A2 - ABS.....	.....	..	.....4	1.E FE.....	233,874	...101.687	233,730	229,852	232,246	(1,628)	.....	.....4.180	3.867	MON...	427	9,582	01/09/2020.	04/15/2047.			
12510H	AA	8	CAUTO 2020-1 A1 - ABS.....	.....	..	.....4	1.A FE.....	1,392,219	...102.176	1,422,884	1,392,582	1,392,235	16	.....	.....2.690	2.691	MON...	1,665	33,523	01/15/2020.	02/15/2050.			
12510H	AC	4	CAUTO 2020-1 A3 - ABS.....	.....	..	.....4	1.A FE.....	695,801	...104.211	725,608	696,291	695,816	15	.....	.....3.250	3.254	MON...	1,006	20,251	01/15/2020.	02/15/2050.			
12563L	AS	6	CLIF 203 A - ABS.....	.....	..	.....4	1.F FE.....	729,225	...100.857	735,625	729,375	729,226	1	.....	.....2.070	2.070	MON...	1,258	2,516	10/02/2020.	10/18/2045.			
13875E	AN	4	CANYC 2014-2 AJ - CDO.....	.....	C	4	1.A FE.....	1,000,000	...99.622	996,216	1,000,000	999,871	70	.....	.....1.587	1.594	JAJO...	3,438	27,251	04/07/2017.	04/16/2029.			
14315J	AN	9	CGMS 172 A2B - CDO.....	.....	C	4	1.C FE.....	1,000,000	...100.297	1,002,971	1,000,000	999,815	99	.....	.....3.793	3.814	JAJO...	7,481	37,741	05/18/2017.	07/21/2031.			
14576A	AA	0	CARM 201 A1 - RMBS.....	.....	..	.....4	1.A FE.....	2,998,758	...100.200	3,006,000	3,000,000	2,998,759	0	.....	.....2.010	2.012	MON...	2,680	.....	11/18/2020.	12/15/2050.			
14576A	AC	6	CARM 201 A3 - RMBS.....	.....	..	.....4	1.F FE.....	999,396	...100.430	1,004,300	1,000,000	999,395	(0)	.....	.....3.100	3.103	MON...	1,378	.....	11/18/2020.	12/15/2050.			
15137E	BL	6	CECLO 21 ARB - CDO.....	.....	..	.....4	1.A FE.....	1,000,000	...100.133	1,001,325	1,000,000	1,000,042	65	.....	.....4.050	4.068	JAJO...	7,200	40,500	07/12/2018.	07/29/2030.			
15672R	AA	3	CERB 24 A1 - CDO.....	.....	C	4	1.A FE.....	500,000	...99.269	496,343	500,000	499,868	102	.....	.....1.637	1.655	JAJO...	1,773	13,880	06/29/2018.	07/15/2030.			
15673G	AA	6	CERB 19 A1 - CDO.....	.....	..	.....4	1.A FE.....	1,000,000	...99.602	996,019	1,000,000	1,000,103	65	.....	.....1.987	1.991	JAJO...	4,305	31,318	05/17/2017.	07/16/2029.			
15673N	AA	1	CERB 22 A - CDO.....	.....	C	4	1.A FE.....	2,000,000	...98.998	1,979,960	2,000,000	2,000,913	(154)	.....	.....1.637	1.619	JAJO...	7,093	55,519	02/08/2018.	04/15/2030.			
15673Q	AA	4	CERB XXIII A - CDO.....	.....	C	4	1.A FE.....	1,557,210	...99.649	1,575,368	1,580,923	1,559,392	(2,269)	.....	.....1.237	3.276	JAJO...	4,237	37,457	12/14/2018.	04/15/2028.			
15674H	AA	3	CERB 29 A - CDO.....	.....	C	4	1.A FE.....	1,000,000	...100.000	1,000,000	1,000,000	1,000,000	.....	.....	.....2.106	250.000	JAJO...	3,042	.....	10/16/2020.	10/15/2032.			
17181C	AA	6	CIMLT 181 A - RMBS.....	.....	..	.....4	1.C FE.....	260,764	...98.640	257,216	260,764	260,750	(5)	.....	.....1.571	1.593	MON...	125	5,424	05/15/2018.	03/20/2043.			
19421U	AA	2	CASL 2019-A A1 - ABS.....	.....	..	.....4	1.C FE.....	788,415	...101.137	801,256	792,246	788,619	220	.....	.....1.548	1.664	MON...	136	16,475	06/26/2019.	12/28/2048.			
19421U	AB	0	CASL 2019-A A2 - ABS.....	.....	..	.....4	1.C FE.....	395,978	...104.687	414,691	396,123	395,989	6	.....	.....3.280	3.312	MON...	217	12,993	06/26/2019.	12/28/2048.			
19423D	AB	6	CASL 2018-A A2 - ABS.....	.....	..	.....4	1.F FE.....	1,026,394	...110.642	1,136,129	1,026,853	1,026,495	20	.....	.....4.130	4.175	MON...	707	42,408	06/12/2018.	12/26/2047.			
20267U	AA	7	CBSLT 2016-B A1 - ABS.....	.....	..	.....4	1.A FE.....	202,543	...101.770	206,184	202,598	202,558	5	.....	.....2.730	2.751	MON...	92	5,525	10/13/2016.	10/25/2040.			
21872M	AA	0	CAFL 182 A - CMBS.....	.....	..	.....4	1.A FE.....	844,555	...107.612	908,847	844,562	844,505	(20)	.....	.....4.026	4.018	MON...	2,834	36,614	12/06/2018.	11/15/2052.			
22549N	AA	9	CREDIT SUISSE ABS REPACKAGING TRUST 2018.....	.....	D	4,5	1.D FE.....	1,933,866	...94.624	1,886,487	1,993,677	1,943,878	3,195	.....	.....1.544	1.757	JAJO...	5,731	51,789	07/25/2018.	01/01/2037.			

SCHEDULE D - PART 1

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

E10.15

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			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
23341B	AC	9	DRB 2016-B A2 - ABS.....	.....	..	.....4	1 A FE.....	83,049	...102.042	84,771	83,075	83,059	.....	.....2	.....	.....	.....2.890	2.915	MON...	40	2,398	05/12/2016.	06/25/2040.
244608	AA	3	DPATH 181 A1 - CDO.....	.....	C	4	1 A FE.....	1,000,000	99.147	991,466	1,000,000	1,000,311	.....	.....(37)	.....	.....	.....1.937	1.933	JAJO..	4,197	30,810	12/07/2018.	01/15/2031.
244608	AJ	4	DPATH 181 A2 - CDO.....	.....	C	4	1 A FE.....	1,000,000	99.902	999,023	1,000,000	1,000,236	.....	.....24	.....	.....	.....4.526	4.543	JAJO..	9,555	45,260	12/07/2018.	01/15/2031.
25216A	AA	2	DEXT ABS 2020-1 LLC - ABS.....	.....	..	.....4	1.D FE.....	936,088	...100.277	938,699	936,107	936,088	.....	.....0	.....	.....	.....1.460	1.460	MON...	607	1,557	10/28/2020.	02/16/2027.
25755T	AG	5	DPABS 2017-1 A22 - RMBS.....	.....	..	.....4	2.A FE.....	1,940,000	...100.534	1,950,360	1,940,000	1,940,086	.....	.....43	.....	.....	.....3.082	3.091	JAJO..	10,962	59,829	06/12/2017.	07/25/2047.
25755T	AJ	9	DPABS 2018-1 A21 - RMBS.....	.....	..	.....4	2.A FE.....	977,500	...105.008	1,026,453	977,500	977,604	.....	.....61	.....	.....	.....4.116	4.134	JAJO..	7,376	40,234	04/18/2018.	07/27/2048.
26208L	AC	2	HONK 2018-1 A2 - RMBS.....	.....	..	.....4	2.C FE.....	975,000	...105.967	1,033,178	975,000	975,137	.....	.....81	.....	.....	.....4.739	4.735	JAJO..	9,113	46,205	04/17/2018.	04/20/2048.
26209X	AC	5	HONK 202 A2 - RMBS.....	.....	..	.....4	2.C FE.....	1,000,000	...100.726	1,007,260	1,000,000	1,000,000	.....	.....	.....	.....	.....3.240	3.240	JAJO..	1,530	.....	10/29/2020.	01/20/2051.
26827E	AC	9	ECAF I A2 - ABS.....	.....	D	4	4.A FE.....	784,689	88.646	695,595	784,689	695,595	(77,979)	(2,075)	.....	.....	.....4.947	3.781	MON...	1,725	38,819	06/15/2015.	06/15/2040.
26829C	AZ	0	GLGU 2015-7 AX - CDO.....	.....	..	.....4	1 A FE.....	999,375	99.168	991,683	1,000,000	998,938	.....	.....(327)	.....	.....	.....0.918	1.007	JAJO..	1,862	20,233	02/15/2018.	04/22/2030.
26857E	AA	6	ELFI 19A A - ABS.....	.....	..	.....4	1 A FE.....	1,714,278	...102.812	1,762,848	1,714,630	1,714,310	.....	.....28	.....	.....	.....2.540	2.558	MON...	43,552	.....	10/16/2019.	03/25/2044.
28852E	AA	7	ECLO II A - CDO.....	.....	..	.....4	1 A FE.....	1,911,674	99.807	1,907,986	1,911,674	1,910,570	.....	.....(724)	.....	.....	.....1.921	1.994	FMAN.	4,692	53,893	12/18/2017.	02/15/2029.
28852L	AA	1	ECLO III A1 - CDO.....	.....	..	.....4	1 A FE.....	1,465,124	99.862	1,463,106	1,465,124	1,465,236	.....	.....154	.....	.....	.....1.868	1.862	JAJO..	5,551	43,756	06/06/2018.	07/22/2030.
28852L	AE	3	ECLO III A2 - CDO.....	.....	..	.....4	1 A FE.....	1,953,498	...100.918	1,971,431	1,953,498	1,953,248	.....	.....218	.....	.....	.....4.545	4.583	JAJO..	17,511	88,540	06/06/2018.	07/22/2030.
30070R	AA	0	XAN 20RSO8 A - CDO.....	.....	C	4	1 A FE.....	2,015,688	98.750	1,990,495	2,015,688	2,015,688	.....	.....	.....	.....	.....1.251	1.304	MON...	1,121	22,854	03/02/2020.	03/16/2035.
302637	AG	8	FSKMM 1R A1R - CDO.....	.....	..	.....4	1 A FE.....	1,500,000	...100.000	1,500,000	1,500,000	1,500,000	.....	.....	.....	.....	.....2.086	2.095	JAJO..	869	.....	12/14/2020.	01/15/2031.
302637	AJ	2	FSKMM 1R A2R - CDO.....	.....	..	.....4	1 A FE.....	1,000,000	...100.000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....	.....2.486	2.496	JAJO..	690	.....	12/14/2020.	01/15/2031.
302637	AL	7	FSKMM 1R B1R - CDO.....	.....	..	.....4	1.C FE.....	1,000,000	...100.000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....	.....2.836	2.849	JAJO..	788	.....	12/14/2020.	01/15/2031.
317579	AA	8	FINS 151 A - ABS.....	.....	..	.....4	1.B FE.....	104,810	99.307	104,084	104,810	104,833	.....	.....17	.....	.....	.....5.000	5.027	JAJO..	1,310	5,241	10/20/2015.	07/30/2026.
32010L	AN	4	NWSTR 161R 1BR - CDO.....	.....	..	.....4	1 A FE.....	999,987	...100.554	1,005,535	1,000,000	999,794	.....	.....(194)	.....	.....	.....3.353	3.376	JAJO..	6,054	27,849	12/17/2019.	01/25/2032.
33830J	AB	1	FIVE GUYS FDG LLC - ABS.....	.....	..	.....4	1.C FE.....	975,131	...104.147	1,033,663	992,500	975,370	.....	.....239	.....	.....	.....3.600	4.154	JAJO..	6,551	17,865	05/12/2020.	07/25/2047.
34417Q	AB	4	FOCUS BRANDS FUNDING LLC - ABS.....	.....	..	.....4	1.C FE.....	774,966	...100.244	736,792	735,000	774,012	.....	.....(746)	.....	.....	.....4.434	4.134	JAJO..	5,522	32,590	09/05/2019.	10/30/2048.
34955Y	AN	9	FCBSL B2R2 - CDO.....	.....	..	.....4	1.C FE.....	1,500,000	...100.500	1,507,500	1,500,000	1,500,000	.....	.....	.....	.....	.....2.904	2.914	JAJO..	8,228	7,018	08/05/2020.	07/23/2031.
34956N	AA	0	FCBSL 7 A1 - CDO.....	.....	C	4	1 A FE.....	2,375,000	99.927	2,373,257	2,375,000	2,375,000	.....	.....	.....	.....	.....1.659	1.661	JAJO..	7,662	91,599	06/21/2019.	07/23/2032.
34960J	BC	8	FCO 6RR BFR - CDO.....	.....	..	.....4	1.C FE.....	1,000,000	...100.050	1,000,500	1,000,000	1,000,144	.....	.....89	.....	.....	.....4.940	4.966	JAJO..	11,115	49,400	06/29/2018.	07/10/2030.
34960Y	AQ	5	FCO VII ATR - CDO.....	.....	..	.....4	1 A FE.....	3,000,000	99.849	2,995,477	3,000,000	3,000,000	.....	.....	.....	.....	.....1.817	1.820	MJSD.	2,573	72,943	01/25/2019.	12/15/2028.
34961J	AC	8	FCO IX A1T - CDO.....	.....	..	.....2	1 A FE.....	1,504,500	99.615	1,494,228	1,500,000	1,501,876	.....	.....(1,528)	.....	.....	.....1.771	1.704	FMAN.	3,394	39,994	03/15/2018.	11/15/2029.
34961P	AL	4	FCBSL B2R - CDO.....	.....	..	.....4	1.C FE.....	2,500,000	...100.010	2,500,250	2,500,000	2,500,000	.....	.....	.....	.....	.....2.723	2.723	JAJO..	15,128	8,300	09/14/2020.	07/11/2030.
34961W	AU	9	FCO 11R BFR - CDO.....	.....	..	.....4	1.C FE.....	2,000,000	...100.045	2,000,900	2,000,000	2,000,000	.....	.....	.....	.....	.....3.320	3.334	JAJO..	14,018	8,300	08/18/2020.	04/15/2031.
35041J	AA	3	FFIN 2019-1 A - ABS.....	.....	..	.....4	1.C FE.....	1,032,804	...103.472	1,068,828	1,032,965	1,024,073	.....	.....(7,472)	.....	.....	.....3.860	4.433	MON...	1,772	39,872	03/20/2019.	11/15/2034.
36165V	AQ	9	GCIC CLO II LLC - CDO.....	.....	..	.....4,5	1 A FE.....	1,000,000	...100.000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....	.....2.498	2.534	JAJO..	763	.....	12/15/2020.	01/20/2031.
361837	AA	5	GARR 151 A1 - CDO.....	.....	..	.....4	1 A FE.....	985,000	99.588	995,884	1,000,000	991,850	.....	.....3,514	.....	.....	.....1.520	1.869	FMAN.	1,562	23,584	12/12/2018.	09/21/2029.
36255C	AC	3	GPMT 2018-FL21 AS - CDO.....	.....	..	.....4	1 A FE.....	1,000,000	98.963	989,629	1,000,000	1,000,000	.....	.....(162)	.....	.....	.....1.352	3.127	MON...	413	18,736	04/26/2018.	11/21/2035.
36655Y	AB	3	GARR 2018-1 A1T - CDO.....	.....	..	.....4	1 A FE.....	1,536,437	99.656	1,531,149	1,536,437	1,536,504	.....	.....(379)	.....	.....	.....1.689	1.689	MJSD.	793	36,671	02/16/2018.	03/22/2027.
375415	AC	0	GILBT 1 B - CDO.....	.....	C	4	1.C FE.....	585,750	...100.099	600,593	600,000	589,277	.....	.....1,947	.....	.....	.....1.837	2.188	JAJO..	2,388	17,876	12/18/2018.	10/15/2030.
381362	AL	6	GTCOP 121R A2R - CDO.....	.....	C	4	1 A FE.....	1,999,952	...101.881	2,037,614	2,000,000	2,000,000	.....	.....	.....	.....	.....4.604	4.630	MJSD.	4,092	92,080	06/08/2018.	06/15/2034.
38172F	AA	6	GOCAP 34R AR1 - CDO.....	.....	C	4	1 A FE.....	300,000	99.073	297,220	300,000	300,000	.....	.....	.....	.....	.....1.925	1.930	FMAN.	914	8,546	02/28/2019.	03/14/2031.
38172X	AG	4	GOCAP 16 A1R - CDO.....	.....	C	4	1 A FE.....	250,000	99.517	248,792	250,000	250,005	.....	.....47	.....	.....	.....1.915	4.030	JAJO..	891	7,514	06/23/2017.	07/25/2029.
38172X	AJ	8	GOCAP 16 A2R - CDO.....	.....	C	2	1 A FE.....	700,000	99.599	697,192	700,000	699,993	.....	.....107	.....	.....	.....2.065	3.197	JAJO..	2,690	22,108	06/23/2017.	07/25/2029.
38175B	AA	2	GOCAP 36 A - CDO.....	.....	C	2	1 A FE.....	2,000,000	98.850	1,977,007	2,000,000	2,000,280	.....	.....(73)	.....	.....	.....1.525	1.524	FMAN.	4,828	48,838	02/23/2018.	02/05/2031.

SCHEDULE D - PART 1

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

E10.16

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38175D	AC	4	GOCAP 38 B - CDO.....	C	4	1.C FE.....	1,500,000	97.680	1,465,207	1,500,000	1,499,813	.....	.....68	.....	.....	.....	.....	.....2.118	2.128	JAJO..	6,443	48,600	07/17/2018.	07/20/2030.
38175J	AA	5	GOCAP 17-R A1R - CDO.....	.....	.....4	1.A FE.....	500,000	99.662	498,309	500,000	499,733	.....	.....(133)	.....	.....	.....	.....	.....1.865	1.887	JAJO..	1,735	14,772	08/07/2017.	10/25/2030.
38175L	AC	6	GOCAP 18 BR - CDO.....	.....	.....4	1.C FE.....	600,000	99.301	595,804	600,000	599,623	.....	.....(184)	.....	.....	.....	.....	.....2.215	2.240	JAJO..	2,473	19,868	09/29/2017.	10/25/2029.
38176P	AC	6	GOCAP 44 A2A - CDO.....	C	4	1.A FE.....	951,250	99.558	995,578	1,000,000	956,317	.....	.....5,067	.....	.....	.....	.....	.....2.125	3.148	FMAN.	3,364	11,730	06/02/2020.	06/21/2031.
38176V	AA	7	GOCAP 47M A1 - CDO.....	C	4	1.A FE.....	2,000,000	99.399	1,987,978	2,000,000	2,000,000	.....	.....	.....	.....	.....	.....	.....1.929	2.531	FMAN.	6,109	27,995	02/27/2020.	05/05/2032.
38177K	AA	0	GOCAP 49 A1 - CDO.....	C	4	1.A FE.....	2,000,000	100.075	2,001,495	2,000,000	2,000,000	.....	.....	.....	.....	.....	.....	.....2.775	2.808	JAJO..	26,208	.....	06/30/2020.	07/20/2032.
38521V	AA	9	GACM 2019-FL1 A - CDO.....	C	4	1.A FE.....	2,000,000	99.453	1,989,051	2,000,000	2,000,000	.....	.....	.....	.....	.....	.....	.....1.279	1.281	MON...	1,208	36,170	05/16/2019.	06/15/2037.
38522H	AA	9	GACM 2020-FL2 A - CDO.....	C	4	1.A FE.....	1,999,808	100.881	2,017,426	1,999,808	1,999,808	.....	.....	.....	.....	.....	.....	.....2.603	2.640	MON...	2,601	28,118	05/29/2020.	03/16/2035.
390556	AL	2	GRTLK 141R AR - CDO.....	.....	.....4	1.A FE.....	439,199	99.736	438,038	439,199	439,295	.....	.....1	.....	.....	.....	.....	.....1.857	1.855	JAJO..	1,767	13,174	10/06/2017.	10/15/2029.
39809L	AA	2	GSTNE 19FL2 A - CDO.....	C	4	1.A FE.....	4,475,788	99.004	4,465,098	4,510,000	4,477,135	.....	.....1,347	.....	.....	.....	.....	.....1.321	1.514	MON...	2,813	2,671	12/16/2020.	09/15/2037.
40537Y	AJ	2	HLA 2013-2 C - CDO.....	.....	.....4	1.B FE.....	498,750	99.873	499,366	500,000	500,000	.....	.....	.....	.....	.....	.....	.....2.914	2.925	FMAN.	2,429	19,624	02/10/2017.	08/01/2025.
40538C	AU	4	HLA 2014-1 B2R - CDO.....	C	4	1.A FE.....	569,909	100.297	571,604	569,909	569,909	.....	.....	.....	.....	.....	.....	.....3.411	3.424	JAJO..	3,942	19,439	06/16/2017.	04/18/2026.
411707	AD	4	HNGRY 2018-1 A2 - RMBS.....	.....	.....4	2.B FE.....	977,500	106.637	1,042,377	977,500	977,500	.....	.....	.....	.....	.....	.....	.....4.959	4.990	MJSD.	1,481	48,505	05/23/2018.	06/22/2048.
411707	AH	5	HNGRY 201 A - RMBS.....	.....	.....4	2.B FE.....	1,700,000	100.164	1,702,788	1,700,000	1,700,000	.....	.....	.....	.....	.....	.....	.....3.981	3.981	MON...	1,880	.....	11/13/2020.	12/20/2050.
42806D	AH	2	HERTZ 2015-3 A - ABS.....	.....	.....4	1.F FE.....	427,506	100.097	432,790	432,370	432,370	.....	.....1,047	.....	.....	.....	.....	.....2.670	3.027	MON...	192	11,544	03/15/2017.	09/27/2021.
42806D	CH	0	HERTZ 192 A - ABS.....	.....	.....4	1.F FE.....	228,216	100.314	228,999	228,283	228,235	.....	.....13	.....	.....	.....	.....	.....3.420	3.450	MON...	130	7,807	05/22/2019.	05/25/2025.
43133J	AA	6	HITR 2019-2 A1 - CDO.....	C	4	1.C FE.....	483,013	97.469	470,786	483,013	483,013	.....	.....	.....	.....	.....	.....	.....1.973	1.995	FMAN.	1,032	13,812	06/13/2019.	05/23/2039.
43133K	AA	3	HCOMF AR - CDO.....	C	4	1.D FE.....	2,000,000	100.000	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....	.....	.....	.....3.250	3.264	FMAN.	10,653	.....	10/23/2020.	11/01/2035.
43133W	AA	7	HITR A - CDO.....	C	4	1.E FE.....	3,000,000	100.250	3,007,500	3,000,000	3,000,000	.....	.....	.....	.....	.....	.....	.....3.714	3.835	JAJO..	19,501	33,660	06/30/2020.	02/01/2038.
43283A	AA	3	HGVT 2017-A A - RMBS.....	.....	.....4	1.C FE.....	302,306	102.266	309,199	302,349	302,323	.....	.....5	.....	.....	.....	.....	.....2.660	2.679	MON...	134	8,039	02/22/2017.	12/26/2028.
433674	AA	6	HLSS HOLDINGS, LLC - ABS.....	.....	.....4	2.C FE.....	1,999,995	100.272	2,005,432	2,000,000	1,999,993	.....	.....(2)	.....	.....	.....	.....	.....3.844	3.844	MON...	1,922	.....	12/14/2020.	12/25/2025.
44040H	AA	0	HORZN 2019 A - ABS.....	.....	.....4	1.G FE.....	938,145	96.471	905,042	938,149	938,167	.....	.....13	.....	.....	.....	.....	.....3.721	3.721	MON...	1,551	34,928	06/21/2019.	07/15/2039.
44931B	AE	7	ICG 2015-1 CN - CDO.....	.....	.....4	1.E FE.....	1,204,129	79.244	1,188,658	1,500,000	1,203,821	.....	.....(3,376)	126,248	.....	.....	.....	.....7.610	7.610	JAJO..	29,172	85,668	06/11/2015.	07/19/2027.
45112A	AA	5	ICONX 2012-1 A2 - ABS.....	.....	.....4	4.C FE.....	357,031	60.000	214,218	357,031	214,218	.....	.....(37,748)	(2)	.....	.....	.....	.....4.229	4.229	JAJO..	2,768	15,099	11/16/2012.	01/26/2043.
45780K	AD	8	INTOW 161 A - ABS.....	.....	.....4	1.F FE.....	1,000,000	103.227	1,032,270	1,000,000	1,000,015	.....	.....8	.....	.....	.....	.....	.....2.883	2.883	MON...	1,281	28,830	10/25/2016.	11/15/2046.
46185J	AA	6	IHSFR 2018-SFR1 A - RMBS.....	.....	.....4	1.A FE.....	1,745,900	99.168	1,731,372	1,745,900	1,745,900	.....	.....(134)	.....	.....	.....	.....	.....0.859	0.843	MON...	625	23,844	01/26/2018.	03/19/2037.
46617Y	AP	8	JFIN 2015R A2R - CDO.....	C	4	1.A FE.....	798,596	100.019	798,744	798,596	798,365	.....	.....28	.....	.....	.....	.....	.....2.817	2.857	MJSD.	1,000	22,496	12/01/2017.	03/16/2026.
46617Y	AT	0	JFIN 2015R B2R - CDO.....	C	4	1.A FE.....	1,000,000	100.162	1,001,623	1,000,000	999,778	.....	.....132	.....	.....	.....	.....	.....3.591	3.617	MJSD.	1,596	35,910	12/01/2017.	03/16/2026.
466365	AA	1	JACK 2019-1 A2I - RMBS.....	.....	.....4	2.B FE.....	2,977,500	102.462	3,050,806	2,977,500	2,977,500	.....	.....	.....	.....	.....	.....	.....3.982	3.982	FMAN.	11,856	118,564	06/28/2019.	08/25/2049.
46651N	AA	2	JOLAR 2019-1 A - ABS.....	C	2	2.A FE.....	1,758,368	96.540	1,694,275	1,754,996	1,756,706	.....	.....(1,291)	.....	.....	.....	.....	.....3.967	3.888	MON...	3,094	69,621	09/10/2019.	04/15/2044.
48669R	AA	9	KCAP F3C A - CDO.....	.....	.....4	1.A FE.....	1,000,313	99.684	996,842	1,000,000	1,000,086	.....	.....(271)	.....	.....	.....	.....	.....2.139	2.138	MJSD.	653	28,455	12/11/2018.	12/20/2029.
50188N	AA	6	LCM COMBO - CDO.....	.....	.....4	1.D FE.....	759,228	76.341	763,409	1,000,000	760,743	.....	.....1,603	37,904	.....	.....	.....	.....3.040	3.040	MON...	15,682	51,097	06/30/2015.	07/15/2027.
543190	AA	0	LTRAN III A1 - RMBS.....	.....	.....4	1.F FE.....	399,473	102.326	421,883	412,292	404,591	.....	.....1,071	.....	.....	.....	.....	.....2.980	4.038	MON...	546	12,284	07/22/2016.	01/17/2045.
543190	AB	8	LTRAN III A2 - ABS.....	.....	.....4	1.F FE.....	467,275	102.263	501,184	490,095	477,101	.....	.....2,962	.....	.....	.....	.....	.....4.060	4.831	MON...	884	19,898	01/19/2017.	01/17/2045.
55280H	AL	1	MCFL IV AR - CDO.....	.....	.....4	1.A FE.....	4,574,813	99.663	4,584,477	4,600,000	4,587,462	.....	.....6,422	.....	.....	.....	.....	.....1.768	1.916	JAJO..	16,495	132,715	12/11/2018.	10/22/2029.
55282L	AA	4	MF1 19FL2 A - CDO.....	C	4	1.A FE.....	981,563	98.899	988,991	1,000,000	982,171	.....	.....609	.....	.....	.....	.....	.....1.280	1.440	MON...	142	7,763	06/18/2020.	11/27/2034.
55283A	AA	7	MCA FUND III HOLDING LLC - ABS.....	.....	.....4	1.F FE.....	2,494,548	99.963	2,493,236	2,494,159	2,494,546	.....	.....(2)	.....	.....	.....	.....	.....3.250	3.245	FMAN.	6,755	4,280	11/09/2020.	11/15/2035.
55819B	AM	2	MDPK XVIII A2R - CDO.....	C	4	1.A FE.....	978,100	99.707	997,074	1,000,000	984,542	.....	.....3,162	.....	.....	.....	.....	.....1.559	1.906	JAJO..	3,117	26,844	12/20/2018.	10/21/2030.
55953P	AE	5	MAGNE 16 SUB - CDO.....	.....	.....4	5.B GI.....	108,421	35.958	112,368	312,500	99,013	.....	.....(27,874)	38,156	.....	.....	.....	.....18.000	18.000	JAJO..	2,838	49,693	02/02/2018.	01/18/2028.
56577D	AA	4	MRNON 2018-1 A1 - CDO.....	C	4	1.A FE.....	973,125	99.417	994,167	1,000,000	979,138	.....	.....6,013	.....	.....	.....	.....	.....1.707	2.603	JAJO..	3,698	19,601	03/13/2020.	04/15/2030.

SCHEDULE D - PART 1

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

E10.17

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
56577D	AJ	5	MRNON 2018-1 A2 - CDO		C		4	1 A FE	999,628	100.058	1,000,582	1,000,000	999,962		115			4.363	4.388	JAJO	9,211	43,630	04/20/2018	04/15/2030
56577G	AA	7	MRNON 201 A - CDO		C		4	1 A FE	2,500,000	100.000	2,500,000	2,500,000	2,500,000					2.155	2.186	JAJO	3,591		11/20/2020	01/15/2034
56577H	AA	5	MRNON 191 A1A - CDO		C		4	1 A FE	999,688	100.000	1,000,003	1,000,000	999,695		7			2.087	2.105	JAJO	4,522		12/10/2020	04/15/2031
58003U	AA	6	MF1 2020-FL4 A - CDO		C		4	1 A FE	4,000,000	100.162	4,006,461	4,000,000	4,000,000					1.859	1.885	MON	3,507	6,341	10/28/2020	12/17/2035
58003U	AC	2	MF1 2020-FL4 AS - CDO		C		4	1 A FE	2,500,000	100.184	2,504,601	2,500,000	2,500,000					2.252	2.285	MON	2,658	4,824	10/28/2020	12/17/2035
58551V	AA	0	MWST 202 A - CMO/RMBS				4	1 A FE	3,000,000	100.125	3,003,750	3,000,000	3,000,000					0.953	0.953	MON	1,111		12/14/2020	11/25/2053
59319W	AA	9	MF1 2020-FL3 A - CDO				4	1 A FE	2,000,000	100.868	2,017,355	2,000,000	2,000,000					2.209	2.227	MON	2,086	21,234	06/12/2020	07/16/2035
62848F	AC	6	MYERS 1 A2 - CDO				4	1 A FE	978,125	99.879	998,788	1,000,000	984,609		2,611			1.618	1.910	JAJO	3,282	27,330	12/20/2018	10/20/2030
62946A	AA	2	NPRL 161 A1 - ABS				4	1 F FE	553,958	105.196	582,743	553,958	553,972		9			4.164	4.164	MON	705	23,066	04/25/2016	04/30/2046
62946A	AB	0	NPRL 161 A2 - ABS				4	1 F FE	1,021,719	107.732	1,077,323	1,000,000	1,013,245		(2,170)			5.438	5.208	MON	1,662	54,380	07/20/2016	04/30/2046
62947A	AA	1	NPRL 2019-2 A1 - ABS		NPRL		4	1 F FE	1,887,893	101.275	1,911,997	1,887,926	1,887,911		16			2.864	2.864	MON	1,802	54,070	11/01/2019	11/19/2049
62947A	AB	9	NPRL 2019-2 A2 - ABS				4	1 F FE	900,149	103.881	935,122	900,186	900,159		9			3.098	3.098	MON	930	27,888	11/01/2019	11/19/2049
62955M	AA	4	NRZ FHT EXCESS LLC - ABS				4	2 C FE	958,618	100.141	959,991	958,641	958,618		(1)			4.212	4.212	MON	673	3,701	11/12/2020	11/25/2025
62960N	AA	5	NXTC 201 A - CDO				4	1 A FE	2,000,000	99.919	1,998,377	2,000,000	2,000,000					2.076	2.084	JAJO	1,615		12/04/2020	01/20/2031
63939E	AB	9	NAVSL 2015-A A2A - ABS				4	1 A FE	337,983	101.941	344,670	338,107	338,073		8			2.650	2.672	MON	398	8,953	01/13/2015	12/15/2028
64829T	AB	7	NZES 18FNT1 B - CMO/RMBS				4	2 C FE	1,046,333	99.987	1,046,283	1,046,417	1,046,386		25			3.910	3.911	MON	682	40,839	05/14/2018	05/25/2023
65252D	AC	3	NWSTR 1R BR - CDO				4	1 A FE	1,000,000	99.276	992,758	1,000,000	999,713		191			1.868	1.893	JAJO	3,789	29,865	07/17/2018	01/20/2027
67091R	AP	4	OCF 2015-8 2BR - CDO		D		2	1 B FE	500,000	100.146	500,732	500,000	499,971		(41)			3.434	3.454	JAJO	3,434	17,170	10/16/2017	04/19/2027
67097L	AB	2	OCF 2017-13 A1B - CDO				4	1 A FE	995,500	99.661	996,611	1,000,000	997,278		615			1.577	1.633	JAJO	3,417	27,150	06/16/2017	07/15/2030
67097L	AF	3	OCF 2017-13 A2B - CDO				4	1 C FE	1,000,000	100.074	1,000,741	1,000,000	1,000,141		45			3.798	3.813	JAJO	8,018	37,982	06/16/2017	07/15/2030
67108L	BE	2	OZLM VI 2BS - CDO				4	1 C FE	1,000,000	100.532	1,005,320	1,000,000	999,834		(148)			4.490	4.517	JAJO	9,229	44,900	04/11/2018	04/17/2031
67181D	AA	9	OAKIG 201 A1 - CMBS				4	1 A FE	1,497,761	100.798	1,509,766	1,497,820	1,497,762		1			1.850	1.851	MON	847	2,848	11/06/2020	10/11/2025
67181D	AB	7	OAKIG 201 A2 - CMBS				4	1 A FE	1,497,194	100.706	1,508,387	1,497,820	1,497,204		10			2.210	2.216	MON	1,011	3,402	11/06/2020	11/20/2027
67389Y	AF	2	OAKCL 2015-1 CN - CDO		C		4	1 E FE	1,526,160	80.294	1,605,888	2,000,000	1,526,274		(6,006)	272,894		4.580	4.580	JAJO	12,084	104,412	08/04/2015	10/20/2027
67590A	BB	7	OCT14 14R ABR - CDO				4	1 A FE	985,000	99.698	982,030	985,000	985,154		11			1.612	1.604	JAJO	3,440	27,093	05/09/2017	07/16/2029
682337	AA	8	OELF III A1 - CDO		C		2	1 A FE	2,000,000	100.035	2,000,707	2,000,000	2,000,000					4.250	4.272	JAJO	17,000	110,028	05/24/2019	07/19/2037
68267B	AA	8	OMFIT 2018-1 A - ABS				4	1 A FE	1,999,456	100.985	2,019,691	2,000,000	1,999,980		58			3.300	3.324	MON	3,117	66,000	02/21/2018	03/14/2029
68267B	AB	6	OMFIT 2018-1 B - ABS				4	1 C FE	1,999,861	102.858	2,057,154	2,000,000	2,000,130		(41)			3.610	3.633	MON	3,409	72,200	02/21/2018	03/14/2029
68267D	AA	4	OMFIT 2019-1 A - ABS				4	1 A FE	2,499,657	100.881	2,522,036	2,500,000	2,499,920		165			3.480	3.510	MON	4,108	87,000	01/15/2019	02/14/2031
68268H	AA	4	OMFIT 2016-3 A - ABS				4	1 C FE	2,040,000	102.043	2,040,863	2,000,000	2,009,050		(7,745)			3.830	3.460	MON	2,766	76,600	01/24/2017	06/18/2031
68268L	AA	5	OMFIT 2015-3 A - ABS				4	1 B FE	677,866	100.132	678,880	677,984	677,978		18			3.630	3.659	MON	889	24,611	09/24/2015	11/18/2028
68269C	AA	4	OMFIT 2018-2 A - ABS				4	1 A FE	1,999,571	105.659	2,113,187	2,000,000	1,999,810		97			3.570	3.600	MON	3,372	71,400	03/12/2018	03/14/2033
691204	AG	9	OR III A1L - CDO				4	1 A FE	480,000	99.179	495,892	500,000	482,546		2,546			2.018	2.893	JAJO	2,046	7,430	03/13/2020	04/20/2032
691204	AG	6	OR III A1F - CDO				4	1 A FE	2,000,000	99.991	1,999,823	2,000,000	2,000,000					2.750	2.759	JAJO	10,847	31,167	03/06/2020	04/20/2032
69120L	AA	1	ORTF A - CDO				4	1 F FE	2,985,000	100.032	3,000,946	3,000,000	2,985,175		175			3.170	3.322	JAJO	4,227		11/24/2020	01/15/2031
69546T	AA	0	PAID 2020-3 A - ABS				4	1 G FE	499,996	100.004	500,018	500,000	499,997		1			2.100	2.110	MON	467	1,371	10/22/2020	05/17/2027
70163Q	AA	6	PARLI II A - CDO				2	1 A FE	1,500,000	99.998	1,499,975	1,500,000	1,500,000					2.707	2.694	JAJO	16,016		07/16/2020	08/12/2030
70469F	AC	7	PEAKS 3 A1 - CDO				4	1 A FE	997,500	99.072	990,720	1,000,000	997,545		45			1.865	1.955	JAJO	3,471	20,172	01/28/2020	01/25/2031
70806U	AA	0	PNTPK 2 A1 - CDO				4,5	1 A FE	1,500,000	100.000	1,500,000	1,500,000	1,500,000					2.140	2.140	JAJO			12/24/2020	01/15/2032
72353P	AA	4	PIONEER AIRCRAFT FINANCE LTD - ABS				2	2 A FE	462,322	94.997	439,196	462,325	462,312		11			3.967	4.000	MON	815	18,299	05/23/2019	06/15/2044

SCHEDULE D - PART 1

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

E10.18

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	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
72703P	AA	1	PLNT 2018-1 A21 - ABS.....		2	2.C FE.....		439,875	99.735	438,709	439,875	439,902	439,929		5			4.262	4.280	MJSD.	1,354	18,759	07/19/2018.	09/08/2048.	
74331C	AB	4	PROG 2020-SFR1 B - RMBS.....	.....	4	1.D FE.....	.....	999,988	102.924	1,029,244	1,000,000	999,929	.....	.....(59)	.....	.....	.....2.030	2.023	MON...	1,692	14,231	03/04/2020.	04/17/2037.		
74332W	AA	1	PROG 2019-SFR3 A - RMBS.....	.....	4	1.A FE.....	.....	1,992,023	102.150	2,034,903	1,992,070	1,989,834	.....	.....594	.....	.....	.....2.271	2.314	MON...	3,770	45,240	08/07/2019.	09/17/2036.		
74332W	AC	7	PROG 2019-SFR3 B - RMBS.....	.....	4	1.D FE.....	.....	999,978	101.773	1,017,728	1,000,000	998,779	.....	.....322	.....	.....	.....2.571	2.620	MON...	2,143	25,710	08/07/2019.	09/17/2036.		
74333B	AA	6	PROG 2019-SFR1 A - RMBS.....	.....	4	1.A FE.....	.....	1,997,959	102.698	2,051,924	1,998,027	1,997,288	.....	.....(703)	.....	.....	.....3.422	3.407	MON...	5,698	68,372	02/14/2019.	03/17/2036.		
74334A	AA	7	PROG 2018-SFR1 A - RMBS.....	.....	4	1.A FE.....	.....	1,997,559	100.103	1,999,624	1,997,569	1,996,316	.....	.....(680)	.....	.....	.....3.255	3.187	MON...	5,418	65,021	02/08/2018.	03/19/2035.		
75574W	AC	1	RCMT 18FL2 B - CDO.....	.....	4	1.A FE.....	.....	231,526	100.035	231,607	231,526	231,526	.....	.....9	.....	.....	.....1.448	1.452	MON...	37	4,578	06/15/2018.	06/25/2035.		
75575J	AA	3	RCMT 2020-FL4 A - CMBS.....	.....	4	1.A FE.....	.....	2,999,968	100.962	3,028,828	2,999,968	2,999,968	.....	.....	.....	.....	.....2.298	2.331	MON...	766	34,866	06/19/2020.	02/26/2035.		
75620R	AC	6	RCTTE 1 SN - CDO.....	.....	4	5.B GI.....	.....	76,372	24.962	76,372	305,949	76,372	36,790	(19,175)	72,918	.....	.....7.100	7.100	JAJO..	907	28,194	10/20/2017.	10/20/2027.		
76042E	AA	7	REPS 20A A - ABS.....	.....	4	1.C FE.....	.....	999,827	101.929	1,019,291	1,000,000	999,832	.....	.....5	.....	.....	.....2.470	2.472	MON...	755	4,940	10/06/2020.	11/20/2030.		
77587A	AU	0	RMRK B2R - CDO.....	C.....	4	1.C FE.....	.....	1,750,000	100.100	1,751,750	1,750,000	1,750,000	.....	.....	.....	.....	.....2.540	2.548	JAJO..	8,767	3,210	09/17/2020.	04/21/2031.		
77588E	AA	5	RCF I A - CDO.....	C.....	4	1.A FE.....	.....	1,000,000	103.595	1,035,946	1,000,000	1,000,000	.....	.....	.....	.....	.....3.572	3.571	AO.....	6,251	24,607	01/30/2020.	04/28/2038.		
784034	AB	6	SCFET 2019-2 A2 - ABS.....	.....	4	1.A FE.....	.....	1,999,590	103.321	2,066,426	2,000,000	1,999,746	.....	.....137	.....	.....	.....2.470	2.489	MON...	1,372	49,537	10/22/2019.	04/20/2026.		
78403D	AM	2	SBATOW 2018-1 1C - RMBS.....	.....	4	1.F FE.....	.....	2,000,000	105.366	2,107,312	2,000,000	2,000,028	.....	.....16	.....	.....	.....3.448	3.472	MON...	3,065	68,768	02/16/2018.	03/16/2048.		
78403D	AN	0	SBATOW 191 1C - RMBS.....	.....	4	1.F FE.....	.....	1,500,000	105.998	1,589,975	1,500,000	1,500,000	.....	.....	.....	.....	.....2.836	2.853	MON...	1,891	42,422	09/10/2019.	01/17/2050.		
784054	AB	4	SCFET 201 A2 - ABS.....	.....	4	1.A FE.....	.....	2,499,881	100.089	2,502,233	2,500,000	2,499,918	.....	.....37	.....	.....	.....0.680	0.685	MON...	519	5,761	08/11/2020.	10/20/2025.		
78448Q	AB	4	SMB 2015-B A2A - ABS.....	.....	4	1.A FE.....	.....	123,108	101.724	125,811	123,678	123,533	.....	.....48	.....	.....	.....2.980	3.117	MON...	164	3,681	07/23/2015.	07/15/2027.		
78449P	AB	5	SMB 2018-A A2A - ABS.....	.....	4	1.A FE.....	.....	2,699,531	105.886	2,858,945	2,700,024	2,699,780	.....	.....80	.....	.....	.....3.500	3.528	MON...	4,200	94,501	03/14/2018.	02/15/2036.		
78472J	AE	3	SPART 20T2 AT2 - RMBS.....	.....	4	1.A FE.....	.....	999,809	100.582	1,005,819	1,000,000	999,810	.....	.....1	.....	.....	.....1.830	1.831	MON...	1,728	1,525	10/23/2020.	11/15/2055.		
803169	AQ	4	SRANC 3R AFR - CDO.....	C.....	4	1.A FE.....	.....	1,975,850	100.238	1,980,553	1,975,850	1,976,061	.....	.....153	.....	.....	.....4.088	4.104	MJSD.	2,019	80,773	04/30/2018.	06/24/2030.		
80349B	AP	2	SARAT 2013-1 A2R - CDO.....	.....	4	1.A FE.....	.....	1,000,000	99.751	997,513	1,000,000	1,000,068	.....	.....13	.....	.....	.....1.968	1.974	JAJO..	3,991	30,879	12/03/2018.	01/22/2030.		
817743	AA	5	SPRO 2019-1 A2 - RMBS.....	.....	2	2.C FE.....	.....	1,007,944	106.574	1,055,083	990,000	1,004,454	.....	.....(3,490)	.....	.....	.....3.882	3.610	JAJO..	7,046	40,994	01/22/2020.	10/25/2049.		
82652K	AA	2	SRFC 171 A - RMBS.....	.....	4	1.F FE.....	.....	153,641	101.772	156,374	153,651	153,645	.....	.....2	.....	.....	.....2.910	2.929	MON...	137	4,464	03/13/2017.	03/20/2034.		
83404R	AB	4	SOFI 2018-B A2F - ABS.....	.....	4	1.A FE.....	.....	2,190,551	102.924	2,256,957	2,192,829	2,191,564	.....	.....299	.....	.....	.....3.340	3.383	MON...	1,221	73,240	03/13/2018.	08/25/2047.		
83417F	AA	7	SOCTY 2014-2 A - ABS.....	.....	4	2.A FE.....	.....	364,911	101.785	371,431	364,916	364,987	.....	.....38	.....	.....	.....4.020	4.005	JJ.....	6,561	14,670	07/24/2014.	07/20/2044.		
83417P	AA	5	SOCTY 2015-1 A - ABS.....	.....	4	1.F FE.....	.....	1,253,438	100.419	1,259,345	1,254,088	1,254,152	.....	.....223	.....	.....	.....4.180	4.171	FA.....	19,075	52,421	08/07/2015.	08/21/2045.		
83546D	AL	2	SONIC CAPITAL LLC., SERIES 2020-1 - ABS.....	.....	4	1.C FE.....	.....	756,766	106.880	794,920	743,750	756,528	.....	.....(238)	.....	.....	.....3.395	3.303	MON...	772	23,006	02/03/2020.	01/20/2050.		
83546D	AM	0	SONIC CAPITAL LLC - ABS.....	.....	4.5	1.C FE.....	.....	2,107,776	104.000	2,062,667	1,983,333	2,106,348	.....	.....(1,429)	.....	.....	.....2.745	2.447	MON...	1,664	31,762	06/15/2020.	01/20/2050.		
85572R	AA	7	STARR 2018-1 A - ABS.....	C.....	4	2.A FE.....	.....	715,033	97.290	702,142	721,702	716,576	.....	.....554	.....	.....	.....4.089	4.350	MON...	1,312	29,510	06/15/2018.	05/15/2043.		
85816B	CQ	1	STCR 2015-1 BR - CDO.....	.....	4	1.C FE.....	.....	1,000,000	99.638	996,381	1,000,000	1,000,022	.....	.....(145)	.....	.....	.....2.063	2.059	FMAN.	2,235	29,594	05/12/2017.	05/21/2029.		
86212V	AA	2	STR 2016-1 A1 - ABS.....	.....	2	1.E FE.....	.....	921,261	104.611	964,253	921,749	921,452	.....	.....56	.....	.....	.....3.960	4.000	MON...	1,115	36,501	10/12/2016.	10/22/2046.		
87233G	AE	0	TCP 1612 A1J - CDO.....	.....	4	1.A FE.....	.....	1,000,000	99.279	992,786	1,000,000	1,000,000	.....	.....	.....	.....	.....2.517	2.524	MJSD.	1,188	31,412	01/10/2019.	12/15/2028.		
87240P	AA	9	TCP 1 A1 - CDO.....	C.....	4	1.A FE.....	.....	2,785,875	99.728	2,792,371	2,800,000	2,788,023	.....	.....2,864	.....	.....	.....1.904	2.135	FMAN.	6,219	63,711	07/23/2020.	08/20/2029.		
87267J	AA	1	TFINS 2018-2 A1 - CDO.....	C.....	4	1.B FE.....	.....	1,689,558	97.188	1,642,048	1,689,558	1,688,258	.....	.....(3,222)	.....	.....	.....2.040	2.064	MJSD.	192	47,498	11/20/2018.	09/30/2039.		
87342R	AB	0	BELL 2016-1 A22 - RMBS.....	.....	2	2.B FE.....	.....	482,500	100.566	485,231	482,500	482,500	.....	.....	.....	.....	.....4.377	4.400	FMAN.	2,112	21,119	05/04/2016.	05/25/2046.		
88606W	AA	0	TBOLT 2017 A - ABS.....	C.....	4	1.G FE.....	.....	623,012	96.534	601,446	623,039	623,321	.....	.....168	.....	.....	.....4.212	4.267	MON...	1,166	26,239	04/25/2017.	05/17/2032.		
894126	AB	7	TRAP 4 A1B - CDO.....	.....	4	1.C FE.....	.....	191,476	92.351	223,481	241,991	231,784	.....	.....18,988	.....	.....	.....1.079	1.110	MN.....	276	5,071	09/22/2015.	05/24/2034.		
89412K	AA	8	TRAP XI A1 - CDO.....	.....	4	1.C FE.....	.....	1,649,025	90.216	1,572,197	1,742,695	1,663,807	.....	.....10,055	.....	.....	.....0.560	2.050	JAJO..	2,171	30,235	02/12/2019.	10/10/2041.		
89531F	AE	7	TREST 2017-1 A2 - CDO.....	C.....	4	1.C FE.....	.....	500,000	100.000	499,998	500,000	499,840	.....	.....(192)	.....	.....	.....2.015	2.027	JAJO..	1,875	15,537	06/14/2017.	07/25/2029.		

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description	Code	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
89656C	AA	1	TRL 2010-1 NTS - RMBS.....	...	..	4	1.F FE.....	1,345,495	105.655	1,349,868	1,277,621	1,334,730	(4,570)		5.194	4.264	MON...	2,765	66,360	01/17/2019	10/16/2040.		
89656F	AA	4	TRL 2012-1 A1 - ABS.....	...	..	4	1.F FE.....	784,398	100.380	804,605	801,556	792,662	3,725		2.266	3.445	MON...	807	18,156	02/22/2018	01/15/2043.		
89656F	AB	2	TRL 2012-1 A2 - ABS.....	...	..	4	1.F FE.....	2,233,555	99.990	2,249,776	2,250,000	2,243,902	2,950		3.525	3.691	MON...	3,525	79,313	11/21/2016	01/15/2043.		
89657A	AC	0	TRL 2020-1 A - ABS.....	...	..	4	1.F FE.....	1,224,366	101.165	1,238,927	1,224,661	1,224,371	5		1.960	1.974	MON...	933	3,867	10/14/2020	06/17/2048.		
89657B	AB	0	TRL 2019-2 A1 - ABS.....	...	..	4	1.F FE.....	1,686,255	102.413	1,727,353	1,686,654	1,686,278	19		2.390	2.391	MON...	1,568	40,311	10/08/2019	10/18/2049.		
89690E	AF	4	TRMF 2017-1 A1 - ABS.....	...	..	2	1.F FE.....	199,938	100.126	200,193	199,941	199,942	1		2.709	2.723	MON...	241	5,411	07/21/2017	08/15/2047.		
89820X	AA	6	TRUPS FINANCIALS NOTE SECURITIZATION 202.....	...	..	4.5	1.C FE.....	2,500,000	100.000	2,500,000	2,500,000	2,500,000			3.000	3.044	JAJO..	3,542		11/24/2020	07/15/2041.		
89821J	AA	6	TFINS 2019-1 A1 - CDO.....	...	..	4	1.C FE.....	1,683,695	98.456	1,657,699	1,683,695	1,683,695			2.264	2.290	FMAN..	6,354	53,935	02/08/2019	02/02/2039.		
89822P	AA	1	TRUPS FINANCIALS NOTE SECURITIZATION 202.....	...	..	4	1.C FE.....	2,000,000	100.000	2,000,000	2,000,000	2,000,000			3.321	3.369	JAJO..	27,491		07/15/2020	04/15/2040.		
90352W	AA	2	STEAM 2018-1 A1 - RMBS.....	...	..	2	1.F FE.....	1,304,272	102.886	1,341,908	1,304,273	1,304,287	10		3.783	3.813	MON...	822	49,336	05/02/2018	04/27/2048.		
91823G	AA	6	VCO 181 A - CDO.....	...	..	4	1.A FE.....	880,888	99.819	887,332	888,944	883,523	196		1.718	2.251	JAJO..	3,098	25,196	01/15/2019	07/20/2030.		
92257C	AA	8	VCC 2019-1 A - CMBS.....	...	..	4	1.A FE.....	693,191	104.021	721,230	693,350	691,585	40		3.760	3.806	MON...	2,173	26,070	03/11/2019	03/25/2049.		
92257L	AB	6	VCC 171 AFX - CMBS.....	...	..	4	1.A FE.....	53,681	100.159	53,781	53,695	53,553	256		3.000	4.198	MON...	134	1,601	05/08/2017	05/25/2047.		
92259L	AB	4	VCC 201 AFX - CMBS.....	...	..	4	1.A FE.....	1,284,094	101.382	1,301,847	1,284,104	1,284,036	(58)		2.610	2.595	MON...	2,793	30,722	02/10/2020	02/25/2050.		
92915Q	AE	3	VOYA 2017-3 A1B - CDO.....	...	..	4	1.A FE.....	1,000,000	99.684	996,842	1,000,000	992,061	2,160		1.568	3.907	JAJO..	3,180	26,823	06/13/2017	07/22/2030.		
94354K	AA	8	WAAV 191 A - ABS.....	...	..	4	2.A FE.....	701,788	97.516	684,384	701,819	701,800	10		3.597	3.825	MON...	1,122	25,244	09/30/2019	09/15/2044.		
94945P	AA	3	WLKRG 2017-A A - RMBS.....	...	..	4	1.F FE.....	962,813	101.803	980,407	963,040	962,678	2		2.820	2.853	MON...	1,207	27,147	07/20/2017	06/15/2033.		
95058X	AG	3	WEN 2019-1 A21 - RMBS.....	...	..	2	2.B FE.....	965,000	105.953	1,022,446	965,000	965,000			3.783	3.783	MJSD..	1,622	36,506	06/13/2019	06/15/2049.		
95168W	AR	8	WSTC 2014-2 ABR - CDO.....	...	..	4	1.A FE.....	186,881	99.929	186,749	186,881	186,892	7		2.724	2.719	JAJO..	1,061	5,091	10/24/2017	01/16/2027.		
96033D	AA	8	WESTR 171 A - RMBS.....	...	..	4	1.A FE.....	112,954	100.350	113,486	113,091	112,929	(2)		3.050	3.048	MON...	287	3,444	03/30/2017	12/20/2030.		
96033W	AA	6	WESTR 181 A - RMBS.....	...	..	4	1.A FE.....	390,150	101.207	395,553	390,837	390,146	(0)		3.380	3.380	MON...	1,101	13,204	04/19/2018	12/20/2031.		
96033W	AB	4	WESTR 181 B - RMBS.....	...	..	4	1.D FE.....	777,765	99.510	777,843	781,674	779,662	821		3.580	3.839	MON...	2,332	27,971	04/19/2018	12/20/2031.		
96034L	AA	9	WESTR 201 A - RMBS.....	...	..	4	1.A FE.....	1,338,698	102.196	1,369,895	1,340,460	1,339,673	975		2.713	2.766	MON...	3,031	14,285	07/08/2020	03/20/2034.		
96525W	AC	7	WITEH 10 B2 - CDO.....	...	..	4	1.B FE.....	1,000,000	100.803	1,008,034	1,000,000	1,000,000			4.070	4.090	JAJO..	8,366	40,700	03/19/2015	04/19/2027.		
97064F	AA	3	WESTF 2020-A A - ABS.....	...	..	4	1.F FE.....	1,900,641	87.980	1,672,208	1,900,668	1,900,659	18		3.228	3.228	MON...	2,727	48,060	02/18/2020	03/15/2045.		
974153	AB	4	WSTOP 201 A2 - RMBS.....	...	..	2	2.B FE.....	1,000,000	102.027	1,020,270	1,000,000	1,000,000			2.841	2.841	MJSD..	4,814		10/09/2020	12/05/2050.		
979888	AC	8	WDMNT 2018-4 A2 - CDO.....	...	..	4	1.A FE.....	2,500,000	99.041	2,476,026	2,500,000	2,499,796	80		1.668	1.677	JAJO..	8,458	69,593	03/29/2018	04/22/2030.		
97988P	AN	6	WDMNT 171R A1R - CDO.....	...	..	4	1.A FE.....	1,000,000	100.230	1,002,300	1,000,000	1,000,000			2.218	2.224	JAJO..	4,559		09/30/2020	10/19/2020.		
97988W	AA	9	WDMNT 207 A1A - CDO.....	...	..	2	1.A FE.....	3,000,000	100.000	3,000,000	3,000,000	3,000,000			2.129	2.159	JAJO..			11/20/2020	01/15/2032.		
98875N	AJ	4	ZAIS9 9 B2 - CDO.....	...	..	4	1.C FE.....	1,000,000	100.788	1,007,878	1,000,000	1,000,029	107		3.540	4.862	JAJO..	9,534	48,340	06/19/2018	07/21/2031.		
98877G	AA	6	ZCCP 2019-1 A1 - CDO.....	...	..	4	1.A FE.....	1,498,594	99.724	1,495,855	1,500,000	1,497,657	(937)		2.080	2.115	JAJO..	6,674	33,605	03/04/2020	07/16/2031.		
98878C	AA	4	ZCCP 181 A1 - CDO.....	...	..	4	1.A FE.....	2,000,000	99.293	1,985,866	2,000,000	2,000,000			2.000	2.008	JAJO..	8,556	62,863	11/29/2018	01/16/2031.		
98878C	AC	0	ZCCP 181 A2 - CDO.....	...	..	4	1.A FE.....	983,750	99.530	995,298	1,000,000	989,048	2,774		1.790	2.149	JAJO..	3,829	29,296	02/07/2019	01/16/2031.		
98886Y	AR	9	ZAIS2 2 ABR - CDO.....	...	..	4	1.A FE.....	38,834	100.087	38,868	38,834	38,838	3		2.920	2.797	JAJO..	208	1,134	04/10/2017	07/27/2026.		
98955R	AB	5	OR II A1F - CDO.....	...	..	4	1.A FE.....	2,000,000	100.773	2,015,468	2,000,000	2,000,000			3.440	3.455	JAJO..	13,569	58,862	11/08/2019	01/21/2031.		
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							336,265,296	XXX	338,148,515	338,942,889	336,026,969	(35,155)	(12,808)	894,645	0	XXX	XXX	XXX	996,154	7,896,189	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....							555,849,742	XXX	570,038,595	564,708,253	555,075,052	(67,203)	358,908	1,301,837	0	XXX	XXX	XXX	2,594,334	14,873,662	XXX	XXX
Hybrid Securities - Issuer Obligations																							
22080R	20	6	STRUCTURED PRODUCTS CORP CORTS TR FOR PE.....	...	..		2.C FE.....	121,205	34.290	171,450	125,000	121,205			8.000	8.251	AO.....			10,000	12/31/2010	04/06/2028.	
4299999.	Hybrid Securities - Issuer Obligations.....							121,205	XXX	171,450	125,000	121,205	0	0	0	0	XXX	XXX	XXX	0	10,000	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
4899999.	Total - Hybrid Securities.....					121,205	XXX	171,450	125,000	121,205	0	0	0	0	XXX	XXX	XXX	0	10,000	XXX	XXX
Totals																					
7699999.	Total - Issuer Obligations.....					229,383,146	XXX	236,773,259	225,230,534	224,048,186	(9,099)	(752,084)	332,277	0	XXX	XXX	XXX	2,195,476	8,229,282	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities.....					93,798,868	XXX	96,599,207	97,139,526	93,217,287	(22,948)	306,673	74,914	0	XXX	XXX	XXX	204,575	2,493,254	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities.....					11,764,907	XXX	10,561,896	10,067,287	10,145,584	0	(200,578)	0	0	XXX	XXX	XXX	38,125	494,082	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities.....					432,301,025	XXX	437,416,323	430,658,538	430,753,396	(35,155)	(626,547)	894,645	0	XXX	XXX	XXX	1,924,549	11,143,634	XXX	XXX
8399999.	Grand Total - Bonds.....					767,247,946	XXX	781,350,685	763,095,886	758,164,453	(67,203)	(1,272,536)	1,301,837	0	XXX	XXX	XXX	4,362,724	22,360,252	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	315,484,504	1B	56,001,741	1C	74,882,182	1D	72,490,495	1E	41,305,818	1F	70,873,100	1G	19,996,973
2A	33,654,026	2B	36,961,807	2C	28,875,552								
3A	2,362,553	3B	2,481,433	3C	768,971								
4A	695,595	4B	0	4C	961,984								
5A	0	5B	367,721	5C	0								
6	0												

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
				3	4					9	10		12	13	14	15	16	17	18	19		
				F o r e i g n																		
CUSIP Identification	Description			Code	n	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																						
064058	AH	3	BANK OF NEW YORK MELLON CORP.....			1,000,000.000	1,000.00		1,106,250	110.625	1,106,250	1,000,000		15,797		106,250			106,250		2.A FE.....	05/12/2020.
249670	AA	8	DEPOSITORY TRUST & CLEARING CORP.....			1,000,000.000	1,000.00		938,750	93.875	938,750	1,000,000	1,598	41,908		(67,750)			(67,750)		1.F FE.....	05/19/2015.
313148	87	6	FEDERAL AGRICULTURAL MORTGAGE CORP.....			40,000,000	25.00		1,083,200	27.080	1,083,200	1,000,000	15,000	60,000		(3,004)			(3,004)		1.D.....	06/17/2014.
313400	64	0	FEDERAL HOME LOAN MORTGAGE CORP.....			5,000,000	25.00	7.250	1,500	7.250	36,250	1,500							0		6. FE.....	12/31/2010.
313400	67	3	FEDERAL HOME LOAN MORTGAGE CORP.....			15,000,000	25.00	7.390	4,575	7.390	110,850	4,575							0		6. FE.....	12/31/2010.
313400	69	9	FEDERAL HOME LOAN MORTGAGE CORP.....			5,000,000	50.00	14.600	1,500	14.600	73,000	1,500							0		6. FE.....	12/31/2010.
313400	73	1	FEDERAL HOME LOAN MORTGAGE CORP.....			4,000,000	50.00	14.000	2,200	14.000	56,000	2,200							0		6. FE.....	12/31/2010.
369604	BQ	5	GENERAL ELECTRIC CO.....			644,000,000	1,000.00	92.750	597,310	92.750	597,310	650,440	1,431	32,200		(32,393)	(1,418)		(33,810)		3.A FE.....	01/20/2016.
46625H	HA	1	JPMORGAN CHASE & CO.....			489,000,000	1,000.00		485,333	99.250	485,333	507,949	3,153	23,132		(6,735)	11		(6,724)		2.B FE.....	10/13/2011.
48128B	AH	4	JPMORGAN CHASE & CO.....			1,000,000,000	1,000.00		998,750	99.875	998,750	1,000,000		24,111		(1,250)			(1,250)		2.B FE.....	02/19/2020.
524ESC	63	9	LEHMAN BROS HLDG ESCROW COM.....			23,000,000						23							0		6. *.....	12/31/2010.
524ESC	70	4	LEHMAN BROS HLDG C 5.94.....			4,000,000						20							0		6. *.....	12/31/2010.
524ESC	72	0	LEHMAN BROTHERS HOLDINGS.....			8,000,000	25.00					8							0		6. *.....	12/31/2010.
59156R	BP	2	METLIFE INC.....			334,000,000	1,000.00		334,835	100.250	334,835	334,000	598	15,907		(3,340)			(3,340)		2.B FE.....	05/27/2015.
59156R	BT	4	METLIFE INC.....			2,000,000,000	1,000.00		2,292,500	114.625	2,292,500	2,000,000	34,597	117,500		62,500	0		62,500		2.B FE.....	03/20/2018.
714239	ZB	9	PERMIAN HOLDINGS INC.....	R		56,101,000												140,253	(140,253)		5.B GL.....	11/01/2016.
743315	AU	7	PROGRESSIVE CORP.....			1,000,000,000	1,000.00		1,040,000	104.000	1,040,000	1,000,000	15,826	53,750		(1,307)	(20)		(1,327)		2.A FE.....	03/09/2018.
89832Q	AF	6	TRUIST FINANCIAL CORP.....			1,000,000,000	1,000.00		1,142,500	114.250	1,142,500	1,000,000				142,500			142,500		2.B FE.....	06/16/2020.
902973	83	3	U.S. BANCORP.....			20,000,000	25.00		531,400	26.570	531,400	518,400	8,125	32,500		(16,426)			(16,426)		2.A FE.....	08/26/2013.
902973	AY	2	U.S. BANCORP.....			500,000,000	1,000.00		498,125	99.625	498,125	500,000	11,816	25,625		(15,625)	0		(15,625)		2.A FE.....	11/16/2015.
949746	55	6	WELLS FARGO & CO.....			40,000,000	25.00		1,076,400	26.910	1,076,400	1,000,000		58,501		(14,600)			(14,600)		2.B FE.....	07/15/2013.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....									12,135,128	XXX	12,401,453	11,520,615	92,144	500,930	0	148,820	(1,426)	140,253	7,142	0	XXX	XXX
8999999. Total - Preferred Stocks.....									12,135,128	XXX	12,401,453	11,520,615	92,144	500,930	0	148,820	(1,426)	140,253	7,142	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote

1A .....0	1B .....0	1C .....0	1D .....1,083,200	1E .....0	1F .....938,750	1G .....0
2A .....3,175,775	2B .....6,330,318	2C .....0				
3A .....597,310	3B .....0	3C .....0				
4A .....0	4B .....0	4C .....0				
5A .....0	5B .....0	5C .....0				
6 .....9,775						

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	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																			
037347	10	1	ANWORTH MORTGAGE ASSET REIT ORD.....			97,250.000	263,548	2.710	263,548	109,893	4,863	23,340		132,260	211,033	(78,773)		12/09/2013.	
03762U	10	5	APOLLO COMM REAL EST FIN REIT ORD.....			20,554.000	229,588	11.170	229,588	201,635	7,194	32,064		(11,295)	135,049	(146,344)		09/01/2016.	
041356	20	5	ARLINGTON ASSET INVESTMENT CL A REIT.....			68,000.000	257,040	3.780	257,040	129,531		15,300		220,185	362,789	(142,604)		10/30/2015.	
06738E	20	4	BARCLAYS ADR REP 4 ORD.....	C		35,500.000	283,645	7.990	283,645	177,855				73,840	128,155	(54,315)		03/18/2014.	
10922N	10	3	BRIGHTHOUSE FINANCIAL ORD.....			818.000	29,616	36.205	29,616	32,090				(2,474)		(2,474)		08/07/2017.	
163851	10	8	CHEMOURS ORD.....			1,100.000	27,269	24.790	27,269	7,700		1,100		7,370		7,370		07/01/2015.	
172967	42	4	CITIGROUP ORD.....			5,200.000	320,632	61.660	320,632	254,690		10,608		(94,796)		(94,796)		01/14/2015.	
19626G	10	8	COLONY CAPITAL CL A ORD.....			4,808.000	23,126	4.810	23,126	8,414		1,058		14,712	14,424	288		01/11/2017.	
20825C	10	4	CONOCOPHILLIPS ORD.....			7,000.000	279,930	39.990	279,930	281,890		11,830		(175,280)		(175,280)		06/27/2011.	
29250N	10	5	ENBRIDGE ORD.....	C		1,675.000	53,583	31.990	53,583	51,992		4,099		(13,032)		(13,032)		08/06/2015.	
29273V	10	0	ENERGY TRANSFER UNT.....			77,376.000	478,184	6.180	478,184	355,930		82,599		122,254	636,804	(514,550)		10/19/2018.	
354613	10	1	FRANKLIN RESOURCES ORD.....			8,500.000	212,415	24.990	212,415	87,058	2,380	9,180		70,720	79,135	(8,415)		09/10/2015.	
37045V	10	0	GENERAL MOTORS ORD.....			2,485.000	103,475	41.640	103,475	74,401		944		12,524		12,524		08/12/2015.	
38741L	10	7	GRANITE POINT MORTGAGE TRUST ORD.....			17,721.000	177,033	9.990	177,033	89,845	7,974	10,987		49,970	198,649	(148,679)		11/02/2017.	
389375	10	6	GRAY TELEVISION ORD.....			30,000.000	536,700	17.890	536,700	444,393				(106,500)		(106,500)		09/05/2019.	
55272X	10	2	MFA FINANCIAL REIT ORD.....			25,000.000	97,250	3.890	97,250	38,750	1,875	6,250		49,000	143,000	(94,000)		11/15/2012.	
58503F	50	2	PHENIXFIN CORPORATION.....			4,783.000	135,407	28.310	135,407	55,598				79,809		79,809		10/19/2017.	
628351	10	8	MUTUAL RISK MANAGEMENT LTD.....	C		140,000.000			0							0		12/31/2010.	
75574U	10	1	READY CAPITAL ORD.....			34,442.000	428,803	12.450	428,803	435,661	12,055	44,522		(79,439)		(79,439)		04/14/2020.	
780259	10	7	ROYAL DUTCH SHELL ADR REP 2 CL B ORD.....	C		8,000.000	268,880	33.610	268,880	193,760		15,304		(10,430)	200,451	(210,880)		09/28/2015.	
780259	20	6	ROYAL DUTCH SHELL ADR REP 2 CL A ORD.....	C		6,500.000	228,410	35.140	228,410	163,605		12,435		25,816	180,776	(154,960)		08/21/2015.	
85571B	10	5	STARWOOD PROPERTY REIT.....			15,000.000	289,500	19.300	289,500	257,905	7,200	28,800		(83,400)		(83,400)		11/15/2012.	
876030	10	7	TAPESTRY ORD.....			21,600.000	671,328	31.080	671,328	286,848		7,290		485,530	396,754	88,776		08/15/2019.	
87901J	10	5	TEGNA ORD.....			20,000.000	279,000	13.950	279,000	294,702	1,400	5,600		(54,800)		(54,800)		09/04/2019.	
90187B	40	8	TWO HARBORS INVESTMENT REIT ORD.....			55,257.000	351,987	6.370	351,987	210,529	9,394	40,338		127,536	583,406	(455,870)		08/02/2018.	
92556H	20	6	VIACOMCBS CL B ORD.....			13,200.000	491,832	37.260	491,832	184,932	3,168	12,672		363,693	425,865	(62,172)		09/03/2019.	
D18190	89	8	DEUTSCHE BANK N ORD.....	C		12,646.000	137,841	10.900	137,841	103,065				39,456		39,456		03/30/2017.	
G30401	10	6	ENDO INTERNATIONAL ORD.....	C		31,500.000	226,170	7.180	226,170	129,780				78,435		78,435		05/06/2016.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							6,882,192	XXX	6,882,192	4,662,451	57,502	376,320	0	1,321,665	3,696,291	(2,374,625)	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																			
714239	ZA	1	PERMIAN HOLDINGS INC.....	R		56,101.000									140,253	(140,253)		11/01/2016.	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....							0	XXX	0	0	0	0	0	0	140,253	(140,253)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																			
63655#	10	2	NATIONAL INTERSTATE INS CO OF HAWAII.....			500,000.000	14,301,369	28.603	14,301,369	6,641,936		1,400,000		269,342		269,342		01/01/1999.	
89684#	10	2	TRIUMPH CASUALTY CO.....			75,000.000	20,436,938	272.493	20,436,938	12,990,027		2,000,000		40,652		40,652		01/01/2006.	
89391#	10	6	TRANSPROTECTION SVCS CO.....			300.000	994,342	3,314.474	994,342			1,600,000		(747,508)		(747,508)		07/30/2013.	
92206@	10	7	VANLINER INS CO.....			3,000.000	166,737,267	55,579.089	166,737,267	145,422,332		22,000,000		2,660,844		2,660,844		07/30/2013.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....							202,469,915	XXX	202,469,915	165,054,295	0	27,000,000	0	2,223,329	0	2,223,329	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol
9799999. Total - Common Stock.....					209,352,107	XXX	209,352,107	169,716,746	57,502	27,376,320	0	3,544,994	3,836,543	(291,549)	0	XXX	XXX
9899999. Total Common and Preferred Stock.....					221,487,235	XXX	221,753,560	181,237,361	149,647	27,877,250	0	3,693,815	3,976,796	(284,407)	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
91282C	AZ	4	UNITED STATES TREASURY.....		12/08/2020.....	GOLDMAN.....		849,867	850,000	79
0599999. Total - Bonds - U.S. Government.....								849,867	850,000	79
Bonds - U.S. Special Revenue and Special Assessment										
3140JX	EE	4	FN BO2832 - RMBS.....		02/28/2020.....	Amherst Securities Group LLC.....		1,974,973	1,933,878	1,773
45201Y	6B	8	ILLINOIS HSG DEV AUTH REV.....		03/06/2020.....	MORGAN STANLEY CO.....		2,237,740	2,000,000	
880461	Q3	5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		02/26/2020.....	CITIGROUP.....		1,085,970	1,000,000	
88275L	AC	0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF.....		06/12/2020.....	Jefferies.....		1,000,000	1,000,000	1,406
88275L	AD	8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF.....		06/12/2020.....	Jefferies.....		1,000,000	1,000,000	1,406
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								7,298,683	6,933,878	4,584
Bonds - Industrial and Miscellaneous										
000844	AA	8	ABPCI 8 A1A - CDO.....	C.....	03/10/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		2,000,000	2,000,000	
00180A	AA	7	AMSR 20SFR1 A - CMBS.....		03/04/2020.....	GOLDMAN.....		1,999,926	2,000,000	
00180A	AB	5	AMSR 20SFR1 B - CMBS.....		03/04/2020.....	GOLDMAN.....		999,998	1,000,000	
00206R	MF	6	AT&T INC.....		12/07/2020.....	CORPORATE ACTION.....		922,544	899,675	
00255U	AA	3	AASET 201 A - ABS.....		02/03/2020.....	GOLDMAN.....		999,983	1,000,000	
03879Y	AA	5	ARCLO 19FL1 A - CDO.....	C.....	02/07/2020.....	Amherst Securities Group LLC.....		1,503,750	1,500,000	3,180
03880W	AA	6	ARBOR REALTY COMMERCIAL REAL ESTATE NOTE.....	C.....	02/21/2020.....	JP Morgan.....		3,000,000	3,000,000	
05492Q	AA	4	BDS 20FL5 A - CDO.....	C.....	01/08/2020.....	WELLS FARGO SECURITIES LLC.....		2,000,000	2,000,000	
05949C	PP	5	BOAMS 2005-L 4A1 - CMO/RMBS.....		06/02/2020.....	Amherst Securities Group LLC.....		1,348,449	1,425,046	437
09261L	AB	4	BLACKSTONE / GSO SECURED LENDING FUND.....		11/23/2020.....	CITIGROUP.....		2,006,480	2,000,000	3,826
12327F	AA	5	BJETS 201 A - ABS.....		10/21/2020.....	Bank of America Merrill Lynch.....		999,986	1,000,000	
12434L	AA	2	BXMT 20FL2 A - CMBS.....		03/10/2020.....	WELLS FARGO SECURITIES LLC.....		2,994,063	3,000,000	1,556
12479R	AE	7	CAUTO 171 A2 - ABS.....		01/09/2020.....	CANTOR FITZGERALD + CO.....		240,613	236,474	769
12510H	AA	8	CAUTO 4 A1 - ABS.....		01/15/2020.....	CREDIT SUISSE SECURITIES (USA).....		1,499,609	1,500,000	0
12510H	AC	4	CAUTO 4 A3 - ABS.....		01/15/2020.....	CREDIT SUISSE SECURITIES (USA).....		749,472	750,000	
12529F	AA	1	CFMT 20HB3 A - CMO/RMBS.....		05/08/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		999,999	1,000,000	
12529L	AA	8	CFMT 20HB4 A - RMBS.....		12/11/2020.....	NOMURA SECURITIES/FIXED INCOME.....		4,999,998	5,000,000	
12563L	AS	6	CLIF 203 A - ABS.....		10/02/2020.....	DEUTSCHE BANK SECURITIES, INC.....		749,845	750,000	0
14576A	AA	0	CARS MTI-1 L.P. - ABS.....		11/18/2020.....	GOLDMAN.....		2,998,758	3,000,000	
14576A	AC	6	CARS MTI-1 L.P. - ABS.....		11/18/2020.....	GOLDMAN.....		999,396	1,000,000	
15201P	AA	7	CENTERSTATE BANK CORP.....		05/21/2020.....	Stifel, Nicolaus & Co., Inc.....		1,000,000	1,000,000	
15674H	AA	3	CERB 29 A - CDO.....	C.....	10/16/2020.....	WELLS FARGO SECURITIES LLC.....		1,000,000	1,000,000	
16159W	AC	8	CHASE 191 A3 - CMO/RMBS.....		01/14/2020.....	Amherst Securities Group LLC.....		998,408	975,246	1,422
193051	AA	7	COLD 20ICE5 A - CMBS.....		10/22/2020.....	GOLDMAN.....		2,000,000	2,000,000	
19687Y	AA	3	COLT 2020-RPL1 A1 - RMBS.....		10/06/2020.....	CREDIT SUISSE SECURITIES (USA).....		999,999	1,000,000	1,467
233851	DZ	4	DAIMLER FINANCE NORTH AMERICA LLC.....		03/05/2020.....	CITIGROUP.....		995,530	1,000,000	
24422E	VF	3	JOHN DEERE CAPITAL CORP.....		03/04/2020.....	JP Morgan.....		999,340	1,000,000	
25216A	AA	2	DEXT ABS 2020-1 LLC - ABS.....		10/28/2020.....	CREDIT SUISSE SECURITIES (USA).....		999,979	1,000,000	
26209X	AC	5	HONK 202 A2 - RMBS.....		10/29/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		1,000,000	1,000,000	
278642	AW	3	EBAY INC.....		03/04/2020.....	Bank of America Merrill Lynch.....		998,430	1,000,000	
29278N	AP	8	ENERGY TRANSFER OPERATING LP.....		01/07/2020.....	DEUTSCHE BANK SECURITIES, INC.....		999,240	1,000,000	
30070R	AA	0	XAN 20RSO8 A - CDO.....	C.....	03/02/2020.....	JP Morgan.....		2,400,000	2,400,000	
302637	AG	8	FSKMM 1R A1R - CDO.....		12/14/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		1,500,000	1,500,000	
302637	AJ	2	FSKMM 1R A2R - CDO.....		12/14/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		1,000,000	1,000,000	
302637	AL	7	FSKMM 1R B1R - CDO.....		12/14/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		1,000,000	1,000,000	
33830J	AB	1	FIVE GUYS FDG LLC - ABS.....		05/12/2020.....	RW Baird.....		975,131	992,500	1,886

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
34955Y AN 9	FCBSL B2R2 - CDO.....		08/05/2020.....	GOLDMAN.....		1,500,000	1,500,000	
34961P AL 4	FORTRESS CREDIT BSL V LIMITED.....		09/14/2020.....	MITSUBISHI UFJ SECURITIES.....		2,500,000	2,500,000	
34961W AU 9	FCO BFR - CDO.....		08/18/2020.....	Natixis.....		2,000,000	2,000,000	
36165V AQ 9	GCIC CLO II LLC - CDO.....		12/15/2020.....	WELLS FARGO SECURITIES LLC.....		1,000,000	1,000,000	
38173M AA 0	GOLUB CAPITAL BDC INC.....		09/29/2020.....	JP Morgan.....		999,200	1,000,000	
38176P AC 6	GOCAP 44 A2A - CDO.....	C.....	06/02/2020.....	CREDIT SUISSE SECURITIES (USA).....		951,250	1,000,000	2,034
38176V AA 7	GOCAP A1 - CDO.....	C.....	02/27/2020.....	SMBC SECURITIES INC.....		2,000,000	2,000,000	
38177K AA 0	GOCAP A1 - CDO.....	C.....	06/30/2020.....	WELLS FARGO SECURITIES LLC.....		2,000,000	2,000,000	
38522H AA 9	GACM 20FL2 A - CDO.....	C.....	05/29/2020.....	GOLDMAN.....		2,000,000	2,000,000	
39809L AA 2	GSTNE 19FL2 A - CDO.....	C.....	12/16/2020.....	Various.....		4,475,788	4,510,000	518
40434L AA 3	HP INC.....		06/09/2020.....	BNP Paribas.....		997,690	1,000,000	
411707 AH 5	HNGRY 201 A - RMBS.....		11/13/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		1,700,000	1,700,000	
41283L AY 1	HARLEY-DAVIDSON FINANCIAL SERVICES INC.....		06/03/2020.....	JP Morgan.....		998,630	1,000,000	
43133K AA 3	HILDENE COMMUNITY FUNDING CDO LTD. - CDO.....	C.....	10/23/2020.....	SANDLER O'NEILL & PARTNERS, LP.....		2,000,000	2,000,000	
43133W AA 7	HILDENE TRUPS SECURITIZATION 2020-3 LTD.....	C.....	06/30/2020.....	PIPR.....		3,000,000	3,000,000	
433674 AA 6	HLSS HOLDINGS, LLC - ABS.....		12/14/2020.....	CREDIT SUISSE SECURITIES (USA).....		1,999,995	2,000,000	
44891A BF 3	HYUNDAI CAPITAL AMERICA.....		02/05/2020.....	MITSUBISHI UFJ SECURITIES.....		998,140	1,000,000	
46647P BH 8	JPMORGAN CHASE & CO.....		03/10/2020.....	JP Morgan.....		1,000,000	1,000,000	
55282L AA 4	MF1 19FL2 A - CDO.....	C.....	06/18/2020.....	MORGAN STANLEY CO.....		981,563	1,000,000	974
55283A AA 7	MCA FUND III HOLDING LLC - ABS.....		11/09/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		2,499,221	2,498,832	450
56577D AA 4	MRNON 181 A1 - CDO.....	C.....	03/13/2020.....	Amherst Securities Group LLC.....		973,125	1,000,000	5,685
56577G AA 7	MRNON 201 A - CDO.....	C.....	11/20/2020.....	MORGAN STANLEY CO.....		2,500,000	2,500,000	
56577H AA 5	MRNON 191 A1A - CDO.....	C.....	12/10/2020.....	MORGAN STANLEY CO.....		999,688	1,000,000	3,478
58003U AA 6	MF1 20FL4 A - CDO.....	C.....	10/28/2020.....	JP Morgan.....		4,000,000	4,000,000	
58003U AC 2	MF1 20FL4 AS - CDO.....	C.....	10/28/2020.....	JP Morgan.....		2,500,000	2,500,000	
58013M FL 3	MCDONALD'S CORP.....		03/03/2020.....	GOLDMAN.....		998,160	1,000,000	
58551V AA 0	MWST 202 A - CMO/RMBS.....		12/14/2020.....	Jefferies.....		3,000,000	3,000,000	
59319W AA 9	MF1 20FL3 A - CMBS.....		06/12/2020.....	CREDIT SUISSE SECURITIES (USA).....		2,000,000	2,000,000	
62955M AA 4	NRZ FHT EXCESS LLC - ABS.....		11/12/2020.....	CITIGROUP.....		999,977	1,000,000	
62960N AA 5	NXTC 201 A - CDO.....		12/04/2020.....	WELLS FARGO SECURITIES LLC.....		2,000,000	2,000,000	
65535H AP 4	NOMURA HOLDINGS INC.....	C.....	01/09/2020.....	NOMURA SECURITIES/FIXED INCOME.....		2,000,000	2,000,000	
67181D AA 9	OAKIG 201 A1 - CMBS.....		11/06/2020.....	CREDIT SUISSE SECURITIES (USA).....		1,499,941	1,500,000	
67181D AB 7	OAKIG 201 A2 - CMBS.....		11/06/2020.....	CREDIT SUISSE SECURITIES (USA).....		1,499,373	1,500,000	
682680 BA 0	ONEOK INC.....		03/05/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		999,220	1,000,000	
691204 AA 9	OR A1L - CDO.....	C.....	03/13/2020.....	RAYMOND JAMES & ASSOCIATES INC.....		480,000	500,000	
691204 AG 6	OR A1F - CDO.....	C.....	03/06/2020.....	Societe Generale Paris.....		2,000,000	2,000,000	
69120L AA 1	ORTF A - CDO.....	C.....	11/24/2020.....	MITSUBISHI UFJ SECURITIES.....		2,985,000	3,000,000	
693684 AA 0	PSMC 201 A1 - CMO/RMBS.....		01/24/2020.....	WELLS FARGO SECURITIES LLC.....		1,022,344	1,000,000	2,819
69546T AA 0	PAGAYA AI DEBT SELECTION TRUST 2020-3 -.....		10/22/2020.....	CREDIT SUISSE SECURITIES (USA).....		499,996	500,000	
70163Q AA 6	PARLI A - CDO.....	C.....	07/16/2020.....	SG AMERICAS SECURITIES, LLC.....		1,500,000	1,500,000	
70469F AC 7	PEAKS 3 A1 - CDO.....	C.....	01/28/2020.....	Amherst Securities Group LLC.....		997,500	1,000,000	287
70806U AA 0	PNTPK 2 A1 - CDO.....	C.....	12/24/2020.....	GREENSLIDGE CAPITAL MARKETS LLC.....		1,500,000	1,500,000	
71424# AA 3	PERMIAN HOLDCO 2, INC.....		09/30/2020.....	AFG Private Placement.....		11,789	11,789	
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021.....		09/30/2020.....	AFG Private Placement.....		6,071	6,071	
74331C AB 4	PROG 20SFR1 B - ABS.....		03/04/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		999,988	1,000,000	
74432Q CH 6	PRUDENTIAL FINANCIAL INC.....		03/05/2020.....	BNP Paribas.....		995,720	1,000,000	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
74968Q AA 5	RBIT 201 A - ABS.....		01/22/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		999,999	1,000,000	
74969B AA 7	RMF BUYOUT ISSUANCE TRUST 2020-2 - ABS.....		06/19/2020.....	NOMURA SECURITIES/FIXED INCOME.....		3,998,850	4,000,000	
75575J AA 3	RCMT 2020-FL4 A - CMBS.....		06/19/2020.....	JP Morgan.....		3,000,000	3,000,000	
75951A AN 8	RELIANCE STANDARD LIFE GLOBAL FUNDING II.....		01/13/2020.....	JP Morgan.....		1,994,440	2,000,000	
76042E AA 7	REPS 20A A - ABS.....		10/06/2020.....	CREDIT SUISSE SECURITIES (USA).....		999,827	1,000,000	
76971E AA 2	RBIT 20HB1 A1 - ABS.....		10/14/2020.....	NOMURA SECURITIES/FIXED INCOME.....		1,999,997	2,000,000	
77587A AU 0	RMRK B2R - CDO.....	C.....	09/17/2020.....	MIZUHO SECURITIES USA INC.....		1,750,000	1,750,000	
77588E AA 5	ROMARK CREDIT FUNDING I LTD. - CDO.....	C.....	01/30/2020.....	GREENSLEDGE CAPITAL MARKETS LLC.....		1,000,000	1,000,000	
784054 AB 4	SCFET 201 A2 - ABS.....		08/11/2020.....	Bank of America Merrill Lynch.....		2,499,881	2,500,000	
78472J AE 3	SPART 20T2 AT2 - RMBS.....		10/23/2020.....	CREDIT SUISSE SECURITIES (USA).....		999,809	1,000,000	
81748K AA 0	SEMT 202 A1 - CMO/RMBS.....		02/13/2020.....	MORGAN STANLEY CO.....		4,098,750	4,000,000	7,778
81748M AA 6	SEMT 201 A1 - CMO/RMBS.....		01/08/2020.....	WELLS FARGO SECURITIES LLC.....		2,557,422	2,500,000	3,889
817743 AA 5	SPRO 191 A2 - ABS.....		01/22/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		1,018,125	1,000,000	12,185
83546D AL 2	SONIC CAPITAL LLC., SERIES 2020-1 - ABS.....		02/03/2020.....	EXCHANGE.....		763,125	750,000	881
83546D AM 0	SONIC CAPITAL LLC - ABS.....		06/15/2020.....	EXCHANGE.....		2,120,175	1,995,000	5,327
85325W AA 6	STANDARD CHARTERED PLC.....	C.....	01/07/2020.....	JP Morgan.....		999,990	1,000,000	
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS.....		07/09/2020.....	Amherst Securities Group LLC.....		2,838,161	3,003,345	698
87240P AA 9	TCP 1 A1 - CDO.....	C.....	07/23/2020.....	CREDIT SUISSE SECURITIES (USA).....		785,875	800,000	3,108
89657A AC 0	TRL 2020-1 A - ABS.....		10/14/2020.....	WELLS FARGO SECURITIES LLC.....		1,249,699	1,250,000	
89820X AA 6	TRUPS FINANCIALS NOTE SECURITIZATION 202.....		11/24/2020.....	Bank of America Merrill Lynch.....		2,500,000	2,500,000	
89822P AA 1	TRUPS FINANCIALS NOTE SECURITIZATION 202.....		07/15/2020.....	Bank of America Merrill Lynch.....		2,000,000	2,000,000	
92259L AB 4	VCC 201 AFX - CMBS.....		04/25/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		1,499,988	1,500,000	4,676
95002K AA 1	WFMBS 201 A1 - CMO/RMBS.....		02/14/2020.....	WELLS FARGO SECURITIES LLC.....		3,035,625	3,000,000	6,500
96034L AA 9	WESTR 201 A - RMBS.....		07/08/2020.....	Amherst Securities Group LLC.....		1,498,029	1,500,000	
97064F AA 3	WESTF 20A A - ABS.....		02/18/2020.....	Bank of America Merrill Lynch.....		1,999,972	2,000,000	
974153 AB 4	WSTOP 201 A2 - RMBS.....		10/09/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		1,000,000	1,000,000	
97988P AN 6	WOODMONT 2017-1 TRUST - CDO.....		09/30/2020.....	WELLS FARGO SECURITIES LLC.....		1,000,000	1,000,000	
97988W AA 9	WDMNT 207 A1A - CDO.....	C.....	11/20/2020.....	CITIGROUP.....		3,000,000	3,000,000	
98877G AA 6	ZCCP 191 A1 - CDO.....	C.....	03/04/2020.....	Amherst Securities Group LLC.....		1,498,594	1,500,000	7,693
3899999.	Total - Bonds - Industrial and Miscellaneous.....					182,154,622	182,203,977	83,523
8399997.	Total - Bonds - Part 3.....					190,303,172	189,987,855	88,186
8399998.	Total - Bonds - Summary Item from Part 5.....					12,695,595	12,784,438	10,962
8399999.	Total - Bonds.....					202,998,767	202,772,293	99,149
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
48128B AH 4	JPMORGAN CHASE & CO.....		02/19/2020.....	JP Morgan.....	1,000,000.000	1,000,000		
89832Q AF 6	TRUIST FINANCIAL CORP.....		06/16/2020.....	RBC CAPITAL MARKETS.....	1,000,000.000	1,000,000		
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....					2,000,000	XXX	0
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred								
064058 AH 3	BANK OF NEW YORK MELLON CORP.....		05/12/2020.....	CREDIT SUISSE SECURITIES (USA).....	1,000,000.000	1,000,000		
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred.....					1,000,000	XXX	0
8999997.	Total - Preferred Stocks - Part 3.....					3,000,000	XXX	0
8999999.	Total - Preferred Stocks.....					3,000,000	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
75574U 10 1	READY CAPITAL ORD.....		04/14/2020.....	DIVIDEND REINVESTMENT.....	2,468.000	15,203	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					15,203	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other								

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
92206@ 10 7	VANLINER INS CO.....		01/31/2020.....	Stock Options.....		1,930	XXX	
92206@ 10 7	VANLINER INS CO.....		02/29/2020.....	Stock Options.....		1,943	XXX	
92206@ 10 7	VANLINER INS CO.....		03/31/2020.....	Stock Options.....		3,026	XXX	
92206@ 10 7	VANLINER INS CO.....		04/30/2020.....	Stock Options.....		2,896	XXX	
92206@ 10 7	VANLINER INS CO.....		05/31/2020.....	Stock Options.....		2,992	XXX	
92206@ 10 7	VANLINER INS CO.....		06/30/2020.....	Stock Options.....		2,896	XXX	
92206@ 10 7	VANLINER INS CO.....		07/31/2020.....	Stock Options.....		2,992	XXX	
92206@ 10 7	VANLINER INS CO.....		08/31/2020.....	Stock Options.....		2,992	XXX	
92206@ 10 7	VANLINER INS CO.....		09/30/2020.....	Stock Options.....		2,896	XXX	
92206@ 10 7	VANLINER INS CO.....		10/31/2020.....	Stock Options.....		2,992	XXX	
92206@ 10 7	VANLINER INS CO.....		11/30/2020.....	Stock Options.....		2,896	XXX	
92206@ 10 7	VANLINER INS CO.....		12/31/2020.....	Stock Options.....		2,992	XXX	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....						33,442	XXX	0
9799997. Total - Common Stocks - Part 3.....						48,645	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5.....						8,792	XXX	
9799999. Total - Common Stocks.....						57,436	XXX	0
9899999. Total - Preferred and Common Stocks.....						3,057,436	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks.....						206,056,203	XXX	99,149

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
Bonds - U.S. Government																						
36241L	S7	2	GN 783242 - RMBS.....	12/01/2020.	Paydown.....		55,226	55,226	58,164	56,963		(1,737)		(1,737)		55,226			0	828	02/15/2026.	
38373A	D9	4	GNR 2009-069 PV - CMO/RMBS.....	12/01/2020.	Paydown.....		8,338	8,338	8,766	8,647		(308)		(308)		8,338			0	201	08/20/2039.	
38375C	6N	5	GNR 2012-116 PG - CMO/RMBS.....	10/20/2020.	Paydown.....		25,255	25,255	25,921	25,366		(111)		(111)		25,255			0	197	10/20/2040.	
38375G	2G	5	GNR 2012-102 DN - CMO/RMBS.....	12/01/2020.	Paydown.....		109,304	109,304	109,236	109,206		98		98		109,304			0	929	09/20/2040.	
38376E	VJ	1	GNR 2009-110 AB - CMO/RMBS.....	12/01/2020.	Paydown.....		34,751	34,751	36,410	35,510		(759)		(759)		34,751			0	790	04/16/2039.	
38376X	L5	0	GNR 2010-031 AP - CMO/RMBS.....	07/20/2020.	Paydown.....		49,910	49,910	51,929	49,961		(51)		(51)		49,910			0	668	08/20/2038.	
38377E	NN	0	GNR 2010-042 NH - CMO/RMBS.....	12/01/2020.	Paydown.....		76,610	76,610	79,506	77,040		(430)		(430)		76,610			0	1,807	04/20/2039.	
38377L	ZD	3	GNR 2010-127 NH - CMO/RMBS.....	12/01/2020.	Paydown.....		174,738	174,738	180,010	175,836		(1,097)		(1,097)		174,738			0	3,172	02/20/2039.	
38378T	AF	7	GNR 2013-071 GA - CMO/RMBS.....	12/01/2020.	Paydown.....		77,271	77,271	77,498	77,332		(61)		(61)		77,271			0	1,041	07/20/2041.	
38379X	KD	1	GNR 2016-083 AP - CMO/RMBS.....	12/01/2020.	Paydown.....		755,583	755,583	788,050	780,590		(25,007)		(25,007)		755,583			0	13,693	10/20/2045.	
911759	KD	9	U.S. DEPARTMENT OF HOUSING AND URBAN DEV.....	02/03/2020.	Call @ 100.00.....		50,000	50,000	60,250	50,000				0		50,000			0	1,355	08/01/2028.	
912828	A4	2	UNITED STATES TREASURY.....	11/30/2020.	Maturity @ 100.00.....		1,000,000	1,000,000	1,003,125	1,000,985		(985)		(985)		1,000,000			0	20,000	11/30/2020.	
0599999.	Total - Bonds - U.S. Government.....						2,416,987	2,416,987	2,478,863	2,447,436	0	(30,449)	0	(30,449)	0	2,416,987	0	0	0	44,681	XXX	
Bonds - U.S. States, Territories and Possessions																						
68609T	DM	7	OREGON ST.....	01/01/2020.	Adjustment.....									0					0	3	12/01/2048.	
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....						0	0	0	0	0	0	0	0	0	0	0	0	0	0	3	XXX
Bonds - U.S. Political Subdivisions of States																						
044825	BX	4	ASHTABULA AREA OHIO CITY SCH DIST.....	12/01/2020.	Call @ 100.00.....		955,000	955,000	1,029,624	971,598		(16,598)		(16,598)		955,000			0	38,200	12/01/2023.	
154686	FK	0	CENTRAL OHIO SOLID WASTE AUTH.....	12/01/2020.	Maturity @ 100.00.....		400,000	400,000	400,000	400,007		(7)		(7)		400,000			0	12,400	12/01/2020.	
604280	CD	7	MINOCQUA HAZELHURST ETC WIS JT SCH DIST.....	03/02/2020.	Direct.....		55,000	55,000	56,100	55,014		(14)		(14)		55,000			0	1,485	03/01/2025.	
68609T	DM	7	OREGON ST.....	12/01/2020.	Call @ 100.00.....		145,000	145,000	156,114	147,979		(1,062)		(1,062)		146,917		(1,917)	(1,917)	3,094	12/01/2048.	
68609T	SH	2	OREGON ST.....	12/01/2020.	Call @ 100.00.....		35,000	35,000	37,806	36,292		(208)		(208)		36,084		(1,084)	(1,084)	844	12/01/2049.	
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....						1,590,000	1,590,000	1,679,644	1,610,891	0	(17,890)	0	(17,890)	0	1,593,001	0	(3,001)	(3,001)	56,023	XXX	
Bonds - U.S. Special Revenue and Special Assessment																						
047870	BA	7	ATLANTA GA WTR & WASTEWTR REV.....	11/01/2020.	Call @ 100.00.....		950,000	950,000	1,095,825	993,482		(12,293)		(12,293)		981,189		(31,189)	(31,189)	52,250	11/01/2022.	
196479	2D	0	COLORADO HSG & FIN AUTH.....	11/02/2020.	Call @ 100.00.....		240,000	240,000	253,606	243,405		(1,087)		(1,087)		242,318		(2,318)	(2,318)	5,087	05/01/2049.	
196479	TZ	2	COLORADO HSG & FIN AUTH.....	11/02/2020.	Call @ 100.00.....		40,000	40,000	43,318	40,610		(478)		(478)		40,132		(132)	(132)	1,500	11/01/2028.	
19647P	BA	0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	12/01/2020.	Various.....		77,222	77,233	77,233	77,233		(11)		(11)		77,222			0	1,983	02/01/2044.	
19647P	BW	2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	12/01/2020.	Paydown.....		23,275	23,283	23,283	23,283		(7)		(7)		23,275			0	476	10/01/2057.	
196480	DQ	7	COLORADO HSG & FIN AUTH.....	11/02/2020.	Call @ 100.00.....		25,000	25,000	27,500	25,620		(168)		(168)		25,452		(452)	(452)	532	05/01/2050.	
20774W	G9	6	CONNECTICUT ST HSG FIN AUTH.....	06/18/2020.	Direct.....		55,000	55,000	57,246	55,363		(363)		(363)		55,000			0	1,028	11/15/2040.	
20775B	N8	5	CONN ST HSG FIN AUTH HSG MTG FIN PG.....	12/15/2020.	Various.....		160,000	160,000	170,318	162,527		(1,377)		(1,377)		161,151		(1,151)	(1,151)	4,222	11/15/2032.	
20775C	ZE	7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	12/15/2020.	Call @ 100.00.....		145,000	145,000	153,517	147,307		(755)		(755)		146,552		(1,552)	(1,552)	2,697	11/15/2041.	
311450	FE	5	FARMINGTON N MEX POLLUTN CTL REV.....	12/01/2020.	Call @ 100.00.....		2,000,000	2,000,000	2,110,040	2,012,005		(12,005)		(12,005)		2,000,000			0	109,667	09/01/2024.	
3128M1	CK	3	FH G11974 - RMBS.....	12/01/2020.	Paydown.....		8,990	8,990	9,116	8,968		22		22		8,990			0	245	05/01/2021.	
3128MB	DN	4	FH G12609 - RMBS.....	12/01/2020.	Paydown.....		8,956	8,956	9,124	9,044		(88)		(88)		8,956			0	258	04/01/2022.	
3128MM	UM	3	FH G18587 - RMBS.....	12/01/2020.	Paydown.....		281,824	281,824	296,532	292,922		(11,098)		(11,098)		281,824			0	4,876	02/01/2031.	
3128P7	5B	5	FH C91742 - RMBS.....	12/01/2020.	Paydown.....		287,184	287,184	307,915	305,900		(18,716)		(18,716)		287,184			0	5,930	01/01/2034.	
3128P7	7L	1	FH C91799 - RMBS.....	12/01/2020.	Paydown.....		356,198	356,198	372,560	371,059		(14,862)		(14,862)		356,198			0	6,830	11/01/2034.	
3128P7	Q6	3	FH C91377 - RMBS.....	12/01/2020.	Paydown.....		227,073	227,073	245,523	242,480		(15,407)		(15,407)		227,073			0	5,616	06/01/2031.	
3128P7	QN	6	FH C91361 - RMBS.....	12/01/2020.	Paydown.....		180,437	180,437	192,730	191,005		(10,567)		(10,567)		180,437			0	4,228	03/01/2031.	

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3128P7 W5 8	FH C91568 - RMBS.....				12/01/2020.	Paydown.....		236,220	236,220	248,621	247,018		(10,798)		(10,798)		236,220			0	4,233	10/01/2032.
3128P7 XX 6	FH C91594 - RMBS.....				12/01/2020.	Paydown.....		239,489	239,489	251,838	250,253		(10,764)		(10,764)		239,489			0	4,390	01/01/2033.
3128PV BS 8	FH J15449 - RMBS.....				12/01/2020.	Paydown.....		126,467	126,467	134,924	132,427		(5,960)		(5,960)		126,467			0	2,620	05/01/2026.
31294L 6V 0	FH E02684 - RMBS.....				12/01/2020.	Paydown.....		25,370	25,370	26,591	25,641		(271)		(271)		25,370			0	688	03/01/2025.
3132J4 H3 6	FH G30949 - RMBS.....				12/01/2020.	Paydown.....		320,014	320,014	337,215	333,210		(13,196)		(13,196)		320,014			0	6,367	08/01/2036.
313370 E3 8	FEDERAL HOME LOAN BANKS.....				06/12/2020.	Maturity @ 100.00.....		190,000	190,000	197,425	190,530		(530)		(530)		190,000			0	3,206	06/12/2020.
313371 4H 6	FEDERAL HOME LOAN BANKS.....				03/18/2020.	Maturity @ 100.00.....		470,000	470,000	499,441	470,850		(850)		(850)		470,000			0	7,050	03/18/2020.
3133N3 U9 3	FH RE6008 - RMBS.....				12/01/2020.	Paydown.....		1,666,756	1,666,756	1,694,622	1,693,865		(27,109)		(27,109)		1,666,756			0	32,175	11/01/2049.
3133N3 VG 6	FH RE6015 - RMBS.....				12/01/2020.	Paydown.....		1,183,684	1,183,684	1,200,885	1,200,218		(16,534)		(16,534)		1,183,684			0	21,556	09/01/2049.
3133N3 VN 1	FH RE6021 - RMBS.....				03/20/2020.	Various.....		2,484,410	2,484,410	2,490,621	2,490,376		(435)		(435)		2,489,941		(5,531)	(5,531)	23,370	11/01/2049.
3133XX P5 0	FEDERAL HOME LOAN BANKS.....				03/13/2020.	Maturity @ 100.00.....		525,000	525,000	594,486	526,938		(1,938)		(1,938)		525,000			0	10,828	03/13/2020.
3134G9 T3 1	FEDERAL HOME LOAN MORTGAGE CORP.....				01/27/2020.	Call @ 100.00.....		3,465,000	3,465,000	3,465,000	3,465,000		0		0		3,465,000			0	25,988	07/27/2021.
3134G9 U4 7	FEDERAL HOME LOAN MORTGAGE CORP.....				05/26/2020.	Call @ 100.00.....		1,385,000	1,385,000	1,385,000	1,385,000		0		0		1,385,000			0	16,880	08/25/2021.
3134G9 UM 7	FEDERAL HOME LOAN MORTGAGE CORP.....				03/30/2020.	Call @ 100.00.....		1,025,000	1,025,000	1,025,000	1,025,000		0		0		1,025,000			0	4,484	06/30/2021.
31350A BR 8	FEDERAL HOME LN MTG CORP MULTIFAMILY VAR.....				10/15/2020.	Call @ 100.00.....		995,790	995,000	1,022,582	997,175		(2,164)		(2,164)		995,011		(11)	(11)	23,673	04/15/2025.
3136A4 VH 9	FNR 2012-14 HA - CMO/RMBS.....				12/01/2020.	Paydown.....		39,769	39,769	39,247	39,420		348		348		39,769			0	566	07/25/2040.
3136A5 BB 1	FNR 2012-40 PA - CMO/RMBS.....				12/01/2020.	Paydown.....		58,740	58,740	59,016	58,844		(104)		(104)		58,740			0	593	09/25/2040.
3136A5 P6 7	FNR 2012-53 PB - CMO/RMBS.....				12/01/2020.	Paydown.....		173,555	173,555	178,220	176,030		(2,475)		(2,475)		173,555			0	2,281	02/25/2041.
3136A6 4N 1	FNR 2012-72 QE - CMO/RMBS.....				12/01/2020.	Paydown.....		227,848	227,848	239,098	230,992		(3,144)		(3,144)		227,848			0	3,875	01/25/2038.
3136A7 5E 8	FNR 2012-96 PD - CMO/RMBS.....				12/01/2020.	Paydown.....		103,416	103,416	104,766	104,057		(640)		(640)		103,416			0	1,298	07/25/2041.
3136A8 XC 9	FNR 2012-99 AB - CMO/RMBS.....				12/01/2020.	Paydown.....		117,331	117,331	116,974	117,130		201		201		117,331			0	1,221	05/25/2039.
3136AA MJ 1	FNR 2012-139 BH - CMO/RMBS.....				12/01/2020.	Paydown.....		89,473	89,473	91,234	90,624		(1,151)		(1,151)		89,473			0	927	02/25/2042.
3136AA Y7 4	FNR 2012-145 TA - CMO/RMBS.....				12/01/2020.	Paydown.....		69,779	69,779	69,545	69,620		160		160		69,779			0	441	11/25/2042.
3136AA YL 3	FNR 2012-133 GE - CMO/RMBS.....				12/01/2020.	Paydown.....		18,837	18,837	18,810	18,810		27		27		18,837			0	154	08/25/2041.
3136AB H7 1	FNR 2013-5 BD - CMO/RMBS.....				12/01/2020.	Paydown.....		89,949	89,949	89,794	89,815		134		134		89,949			0	1,111	03/25/2040.
3136AC A5 0	FNR 2013-18 PA - CMO/RMBS.....				12/01/2020.	Paydown.....		80,991	80,991	79,384	79,864		1,127		1,127		80,991			0	878	11/25/2041.
3136AC EK 3	FNR 2013-10 NE - CMO/RMBS.....				12/01/2020.	Paydown.....		143,948	143,948	145,613	144,958		(1,010)		(1,010)		143,948			0	1,511	01/25/2042.
3136AC JY 8	FNR 2013-17 PC - CMO/RMBS.....				12/01/2020.	Paydown.....		35,787	35,787	36,346	35,996		(209)		(209)		35,787			0	442	03/25/2039.
3136AD 2H 1	FNR 2013-43 XP - CMO/RMBS.....				12/01/2020.	Paydown.....		76,352	76,352	74,503	75,361		991		991		76,352			0	617	08/25/2041.
3136AD P9 4	FNR 2013-41 AE - CMO/RMBS.....				09/25/2020.	Paydown.....		70,087	70,087	68,340	69,495		592		592		70,087			0	726	07/25/2037.
3136AE 6N 2	FNR 2013-74 HA - CMO/RMBS.....				12/01/2020.	Paydown.....		96,798	96,798	98,916	97,647		(848)		(848)		96,798			0	1,725	10/25/2037.
3136AE EZ 6	FNR 2013-53 WG - CMO/RMBS.....				12/01/2020.	Paydown.....		103,560	103,560	99,410	101,400		2,161		2,161		103,560			0	1,000	06/25/2042.
3136AE S7 3	FNR 2013-53 WL - CMO/RMBS.....				12/01/2020.	Paydown.....		278,030	278,030	261,956	270,258		7,771		7,771		278,030			0	2,013	01/25/2042.
3136AE Z4 2	FNR 2013-70 VA - CMO/RMBS.....				12/01/2020.	Paydown.....		140,395	140,395	143,686	141,926		(1,531)		(1,531)		140,395			0	2,294	08/25/2026.
3136AF NE 0	FNR 2013-75 VG - CMO/RMBS.....				12/01/2020.	Paydown.....		55,863	55,863	57,382	56,646		(783)		(783)		55,863			0	989	08/25/2026.
3136AG LA 8	FNR 2013-93 VA - CMO/RMBS.....				12/01/2020.	Paydown.....		91,292	91,292	93,346	91,758		(466)		(466)		91,292			0	1,492	01/25/2025.
3136AK MN 0	FNR 2014-39 VA - CMO/RMBS.....				12/01/2020.	Paydown.....		825,024	825,024	847,970	832,323		(7,299)		(7,299)		825,024			0	21,848	08/25/2027.
3136AL YX 3	FNR 2014-81 CA - CMO/RMBS.....				12/01/2020.	Paydown.....		496,014	496,014	517,637	511,109		(15,095)		(15,095)		496,014			0	9,696	03/25/2041.
3136AR R4 2	FNR 2016-25 A - CMO/RMBS.....				12/01/2020.	Paydown.....		328,508	328,508	342,675	338,131		(9,623)		(9,623)		328,508			0	6,276	11/25/2042.
3136AT CK 8	FNR 2016-50 BN - CMO/RMBS.....				12/01/2020.	Paydown.....		392,031	392,031	409,428	404,812		(12,781)		(12,781)		392,031			0	5,625	02/25/2046.
3136AT JR 6	FNR 2016-49 PA - CMO/RMBS.....				12/01/2020.	Paydown.....		163,928	163,928	168,154	167,374		(3,446)		(3,446)		163,928			0	2,606	09/25/2045.
3136AT U8 5	FNR 2016-77 BA - CMO/RMBS.....				12/01/2020.	Paydown.....		250,606	250,606	258,718	255,897		(5,291)		(5,291)		250,606			0	4,172	01/25/2045.

SCHEDULE D - PART 4

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

E14.2

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3136AU RZ 6	FNR 2016-92 DA - CMO/RMBS.....		..	12/01/2020.	Paydown.....		854,534	854,534	873,361	867,819	.....	.....(13,284)	.....	.....(13,284)	.....	.....854,534	.....	.....	.....0	16,156	02/25/2034.
3136AV V9 7	FNR 2017-22 BE - CMO/RMBS.....		..	12/01/2020.	Paydown.....		435,836	435,836	452,997	448,157	.....	.....(12,321)	.....	.....(12,321)	.....	.....435,836	.....	.....	.....0	9,667	08/25/2040.
3136AW JZ 1	FNR 2017-31 QA - CMO/RMBS.....		..	12/01/2020.	Paydown.....		679,336	679,336	706,297	699,808	.....	.....(20,471)	.....	.....(20,471)	.....	.....679,336	.....	.....	.....0	14,360	11/25/2045.
3136FT B7 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		..	02/07/2020.	Maturity @ 100.00.....		1,450,000	1,450,000	1,429,700	1,449,656	.....	.....344	.....	.....344	.....	.....1,450,000	.....	.....	.....0	14,500	02/07/2020.
3137A2 PF 2	FHR 3766 HE - CMO/RMBS.....		..	11/16/2020.	Paydown.....		55,157	55,157	55,881	55,091	.....	.....67	.....	.....67	.....	.....55,157	.....	.....	.....0	724	11/15/2020.
3137A2 W9 8	FHR 3752 PD - CMO/RMBS.....		..	12/01/2020.	Paydown.....		68,221	68,221	70,268	69,795	.....	.....(1,574)	.....	.....(1,574)	.....	.....68,221	.....	.....	.....0	1,064	09/15/2040.
3137A6 FB 3	FHR 3809 GA - CMO/RMBS.....		..	12/01/2020.	Paydown.....		296,355	296,355	309,817	299,400	.....	.....(3,045)	.....	.....(3,045)	.....	.....296,355	.....	.....	.....0	8,827	10/15/2039.
3137A9 J7 2	FHR 3843 GJ - CMO/RMBS.....		..	12/01/2020.	Paydown.....		34,249	34,249	36,149	34,878	.....	.....(629)	.....	.....(629)	.....	.....34,249	.....	.....	.....0	677	10/15/2039.
3137A9 VR 4	FHR 3835 BA - CMO/RMBS.....		..	08/17/2020.	Paydown.....		144,455	144,455	151,226	145,894	.....	.....(1,439)	.....	.....(1,439)	.....	.....144,455	.....	.....	.....0	2,364	08/15/2038.
3137AE LS 2	FHR 3910 JC - CMO/RMBS.....		..	12/01/2020.	Paydown.....		75,699	75,699	77,378	76,350	.....	.....(651)	.....	.....(651)	.....	.....75,699	.....	.....	.....0	792	12/15/2037.
3137AJ 6F 6	FHR 3955 BG - CMO/RMBS.....		..	12/01/2020.	Paydown.....		108,252	108,252	105,765	106,403	.....	.....1,848	.....	.....1,848	.....	.....108,252	.....	.....	.....0	1,586	02/15/2041.
3137AJ HW 7	FHR 3960 YH - CMO/RMBS.....		..	12/01/2020.	Paydown.....		112,603	112,603	115,066	113,969	.....	.....(1,366)	.....	.....(1,366)	.....	.....112,603	.....	.....	.....0	1,366	08/15/2040.
3137AP BF 6	FHR 4033 ED - CMO/RMBS.....		..	12/01/2020.	Paydown.....		63,808	63,808	64,008	63,875	.....	.....(67)	.....	.....(67)	.....	.....63,808	.....	.....	.....0	926	10/15/2036.
3137AP GN 4	FHR 4029 NE - CMO/RMBS.....		..	12/01/2020.	Paydown.....		77,792	77,792	80,515	79,528	.....	.....(1,737)	.....	.....(1,737)	.....	.....77,792	.....	.....	.....0	1,203	03/15/2041.
3137AQ ZE 1	FHR 4059 BC - CMO/RMBS.....		..	10/15/2020.	Paydown.....		170,361	170,361	175,898	172,286	.....	.....(1,925)	.....	.....(1,925)	.....	.....170,361	.....	.....	.....0	2,381	04/15/2039.
3137AR RT 5	FHR 4080 DA - CMO/RMBS.....		..	12/01/2020.	Paydown.....		54,492	54,492	55,786	55,266	.....	.....(775)	.....	.....(775)	.....	.....54,492	.....	.....	.....0	614	03/15/2041.
3137AR Z6 6	FHR 4083 CA - CMO/RMBS.....		..	12/15/2020.	Paydown.....		161,383	161,383	157,759	160,199	.....	.....1,185	.....	.....1,185	.....	.....161,383	.....	.....	.....0	2,210	12/15/2038.
3137AS BZ 6	FHR 4077 MA - CMO/RMBS.....		..	12/01/2020.	Paydown.....		251,782	251,782	255,086	253,981	.....	.....(2,199)	.....	.....(2,199)	.....	.....251,782	.....	.....	.....0	2,770	08/15/2040.
3137AS Q8 0	FHR 4088 PA - CMO/RMBS.....		..	12/01/2020.	Paydown.....		149,640	149,640	156,748	154,573	.....	.....(4,933)	.....	.....(4,933)	.....	.....149,640	.....	.....	.....0	3,128	12/15/2040.
3137AT KB 7	FHR 4097 GJ - CMO/RMBS.....		..	12/01/2020.	Paydown.....		86,834	86,834	88,466	88,028	.....	.....(1,194)	.....	.....(1,194)	.....	.....86,834	.....	.....	.....0	1,285	10/15/2031.
3137AT Q5 4	FHR 4097 TG - CMO/RMBS.....		..	12/01/2020.	Paydown.....		166,537	166,537	161,697	164,059	.....	.....2,478	.....	.....2,478	.....	.....166,537	.....	.....	.....0	2,003	05/15/2039.
3137AT W5 7	FHR 4106 EC - CMO/RMBS.....		..	12/01/2020.	Paydown.....		157,080	157,080	157,670	157,368	.....	.....(287)	.....	.....(287)	.....	.....157,080	.....	.....	.....0	1,424	04/15/2041.
3137AU ML 0	FHR 4102 LA - CMO/RMBS.....		..	12/01/2020.	Paydown.....		22,268	22,268	21,614	21,951	.....	.....318	.....	.....318	.....	.....22,268	.....	.....	.....0	211	01/15/2040.
3137AU VJ 5	FHR 4119 PA - CMO/RMBS.....		..	12/01/2020.	Paydown.....		145,883	145,883	146,430	146,177	.....	.....(294)	.....	.....(294)	.....	.....145,883	.....	.....	.....0	1,253	09/15/2041.
3137AU X8 7	FHR 4123 AE - CMO/RMBS.....		..	12/01/2020.	Paydown.....		169,254	169,254	169,836	169,504	.....	.....(250)	.....	.....(250)	.....	.....169,254	.....	.....	.....0	2,020	09/15/2039.
3137AW VA 0	FHR 4145 UC - CMO/RMBS.....		..	12/01/2020.	Paydown.....		25,201	25,201	25,087	25,133	.....	.....69	.....	.....69	.....	.....25,201	.....	.....	.....0	213	12/15/2027.
3137AY NZ 0	FHR 4161 TB - CMO/RMBS.....		..	12/01/2020.	Paydown.....		89,891	89,891	90,137	89,929	.....	.....(38)	.....	.....(38)	.....	.....89,891	.....	.....	.....0	1,249	11/15/2039.
3137AY UE 9	FHR 4163 YA - CMO/RMBS.....		..	12/01/2020.	Paydown.....		249,570	249,570	255,420	253,390	.....	.....(3,819)	.....	.....(3,819)	.....	.....249,570	.....	.....	.....0	3,075	10/15/2041.
3137B0 DW 1	FHR 4183 ME - CMO/RMBS.....		..	12/01/2020.	Paydown.....		100,975	100,975	101,909	101,656	.....	.....(681)	.....	.....(681)	.....	.....100,975	.....	.....	.....0	976	02/15/2042.
3137B0 TR 5	FHR 4186 MC - CMO/RMBS.....		..	12/01/2020.	Paydown.....		86,390	86,390	82,745	84,212	.....	.....2,178	.....	.....2,178	.....	.....86,390	.....	.....	.....0	714	03/15/2028.
3137B4 4F 0	FHR 4236 WC - CMO/RMBS.....		..	12/01/2020.	Paydown.....		75,109	75,109	76,036	75,545	.....	.....(437)	.....	.....(437)	.....	.....75,109	.....	.....	.....0	1,372	05/15/2042.
3137B7 3L 1	FHR 4289 WE - CMO/RMBS.....		..	12/01/2020.	Paydown.....		66,984	66,984	68,616	67,900	.....	.....(916)	.....	.....(916)	.....	.....66,984	.....	.....	.....0	1,220	08/15/2031.
3137B7 WH 8	FHR 4311 EA - CMO/RMBS.....		..	12/01/2020.	Paydown.....		82,136	82,136	80,929	81,520	.....	.....616	.....	.....616	.....	.....82,136	.....	.....	.....0	989	09/15/2043.
3137BA HX 3	FHR 4345 AB - CMO/RMBS.....		..	12/01/2020.	Paydown.....		161,902	161,902	165,747	164,209	.....	.....(2,306)	.....	.....(2,306)	.....	.....161,902	.....	.....	.....0	2,965	02/15/2040.
3137BA XY 3	FHR 4342 BD - CMO/RMBS.....		..	12/01/2020.	Paydown.....		84,225	84,225	84,179	83,347	.....	.....878	.....	.....878	.....	.....84,225	.....	.....	.....0	1,154	12/15/2043.
3137BA ZV 7	FHR 4336 WV - CMO/RMBS.....		..	12/01/2020.	Paydown.....		55,056	55,056	56,750	55,932	.....	.....(876)	.....	.....(876)	.....	.....55,056	.....	.....	.....0	900	10/15/2025.
3137BB FW 5	FHR 4349 CD - CMO/RMBS.....		..	12/01/2020.	Paydown.....		50,808	50,808	50,760	50,154	.....	.....654	.....	.....654	.....	.....50,808	.....	.....	.....0	698	03/15/2044.
3137BC GX 0	FHR 4360 KA - CMO/RMBS.....		..	12/01/2020.	Paydown.....		638,935	638,935	664,892	655,893	.....	.....(16,958)	.....	.....(16,958)	.....	.....638,935	.....	.....	.....0	12,506	05/15/2040.
3137BD AU 7	FHR 4378 AC - CMO/RMBS.....		..	12/01/2020.	Paydown.....		93,804	93,804	91,870	91,979	.....	.....1,825	.....	.....1,825	.....	.....93,804	.....	.....	.....0	1,012	02/15/2044.
3137BH FN 2	FHR 4463 CA - CMO/RMBS.....		..	12/01/2020.	Paydown.....		818,107	818,107	849,297	835,460	.....	.....(17,354)	.....	.....(17,354)	.....	.....818,107	.....	.....	.....0	15,645	08/15/2039.
3137BN Z8 0	FHR 4569 A - CMO/RMBS.....		..	12/01/2020.	Paydown.....		382,496	382,496	392,692	389,675	.....	.....(7,179)	.....	.....(7,179)	.....	.....382,496	.....	.....	.....0	6,238	11/15/2040.
3137BR 6T 7	FHR 4608 HA - CMO/RMBS.....		..	12/01/2020.	Paydown.....		718,841	718,841	741,754	735,440	.....	.....(16,600)	.....	.....(16,600)	.....	.....718,841	.....	.....	.....0	12,005	06/15/2041.

SCHEDULE D - PART 4

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

[illegible]

SCHEDULE D - PART 4

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

E14.4

			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	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
485429	KY	9	KANSAS ST DEV FIN AUTH REV.....	09/18/2020.	Call @ 100.00.....		3,000,000	3,000,000	3,103,798	3,000,000				0		3,000,000			0	83,708	06/01/2023.
49130T	NP	7	KENTUCKY HSG CORP HSG REV.....	08/26/2020.	Direct.....		30,000	30,000	31,554	29,893		107		107		30,000			0	1,070	07/01/2027.
54627D	BX	8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV.....	12/01/2020.	Paydown.....		235,989	235,989	235,989	235,989		(0)		(0)		235,989			0	4,070	11/01/2038.
56052F	BR	5	MAINE ST HSG AUTH MTG PUR.....	11/18/2020.	Call @ 100.00.....		135,000	135,000	145,355	138,463		(1,152)		(1,152)		137,311		(2,311)	(2,311)	4,019	11/15/2045.
56052F	CE	3	MAINE ST HSG AUTH MTG G PUR.....	11/18/2020.	Call @ 100.00.....		230,000	230,000	241,355	233,899		(1,230)		(1,230)		232,669		(2,669)	(2,669)	6,063	11/15/2035.
57419R	YB	5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....	08/28/2020.	Direct.....		90,000	90,000	95,277	90,373		(373)		(373)		90,000			0	958	09/01/2045.
57419T	DL	2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....	08/28/2020.	Direct.....		5,000	5,000	5,371	5,023		(23)		(23)		5,000			0	66	03/01/2050.
57586P	8H	2	MASSACHUSETTS ST HSG FIN AGY HSG REV.....	10/19/2020.	Call @ 100.00.....		250,000	250,000	267,903	253,591		(1,632)		(1,632)		251,959		(1,959)	(1,959)	2,483	12/01/2043.
57587A	HY	7	MASSACHUSETTS ST HSG FIN AGY HSG REV.....	10/19/2020.	Call @ 100.00.....		155,000	155,000	166,129	155,928		(301)		(301)		155,627		(627)	(627)	1,368	06/01/2039.
594653	6J	1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....	12/01/2020.	Call @ 100.00.....		270,000	270,000	291,314	275,585		(1,796)		(1,796)		273,789		(3,789)	(3,789)	8,290	06/01/2046.
594654	CL	7	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....	12/01/2020.	Call @ 100.00.....		490,000	490,000	490,000	490,017		(6)		(6)		490,011		(11)	(11)	13,138	12/01/2033.
594654	CM	5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....	12/01/2020.	Call @ 100.00.....		265,000	265,000	281,313	272,693		(1,522)		(1,522)		271,171		(6,171)	(6,171)	8,237	12/01/2048.
594654	GD	1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....	12/01/2020.	Call @ 100.00.....		85,000	85,000	92,679	90,492		(650)		(650)		89,842		(4,842)	(4,842)	2,993	06/01/2050.
60416Q	CD	4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	10/01/2020.	Direct.....		35,000	35,000	36,963	35,206		(206)		(206)		35,000			0	1,250	01/01/2031.
60416Q	DL	5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	12/01/2020.	Call @ 100.00.....		40,000	40,000	43,182	40,420		(393)		(393)		40,027		(27)	(27)	1,496	07/01/2034.
60416Q	FT	6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	12/01/2020.	Paydown.....		112,341	112,341	112,453	112,375		(34)		(34)		112,341			0	1,973	09/01/2042.
60416Q	FY	5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	12/01/2020.	Paydown.....		146,767	146,767	146,767	146,767		(0)		(0)		146,767			0	2,656	07/01/2044.
60416Q	GB	4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	12/01/2020.	Paydown.....		135,172	135,172	135,172	135,172		(0)		(0)		135,172			0	2,518	11/01/2044.
60416Q	GC	2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	12/01/2020.	Paydown.....		129,211	129,211	129,211	129,211		(0)		(0)		129,211			0	2,185	02/01/2045.
60416Q	GQ	1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	12/01/2020.	Paydown.....		110,686	110,686	110,686	110,686		(0)		(0)		110,686			0	2,235	03/01/2047.
60416S	HX	1	MINNESOTA ST HSG FIN AGY.....	12/01/2020.	Call @ 100.00.....		100,000	100,000	108,975	100,809		(499)		(499)		100,309		(309)	(309)	2,995	01/01/2045.
60416S	TC	4	MINNESOTA ST HSG FIN AGY.....	12/01/2020.	Call @ 100.00.....		155,000	155,000	164,188	156,484		(860)		(860)		155,624		(624)	(624)	4,760	01/01/2047.
60416S	WD	8	MINNESOTA ST HSG FIN AGY.....	12/01/2020.	Call @ 100.00.....		145,000	145,000	155,943	147,269		(1,091)		(1,091)		146,178		(1,178)	(1,178)	4,596	01/01/2048.
60535G	AX	0	MISSISSIPPI HOME CORP HOMEOWNERSHIP MTG.....	06/01/2020.	Direct.....		40,000	40,000	43,108	40,175		(175)		(175)		40,000			0	600	12/01/2031.
60535Q	LY	4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....	12/01/2020.	Paydown.....		48,454	48,454	48,454	48,454		0		0		48,454			0	721	12/01/2032.
60535Q	ND	8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....	12/01/2020.	Call @ 100.00.....		145,000	145,000	153,974	146,405		(775)		(775)		145,630		(630)	(630)	1,906	12/01/2038.
60636X	8E	6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....	11/01/2020.	Call @ 100.00.....		55,000	55,000	59,238	55,416		(416)		(416)		55,000			0	1,125	11/01/2027.
60637B	BD	1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....	11/01/2020.	Direct.....		60,088	60,000	63,882	60,535		(447)		(447)		60,088			0	2,004	05/01/2028.
60637B	CK	4	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....	04/01/2020.	Direct.....		15,000	15,000	16,091	15,032		(32)		(32)		15,000			0	34	11/01/2030.
60637B	GM	6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....	12/08/2020.	Call @ 100.00.....		245,000	245,000	263,348	246,742		(1,039)		(1,039)		245,703		(703)	(703)	4,253	11/01/2045.
60637B	PZ	7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....	11/02/2020.	Call @ 100.00.....		110,000	110,000	117,830	111,521		(609)		(609)		110,912		(912)	(912)	2,066	05/01/2047.
61212R	4G	8	MONTANA ST BRD HSG.....	12/01/2020.	Call @ 100.00.....		100,000	100,000	102,828	100,661		(295)		(295)		100,367		(367)	(367)	2,692	12/01/2044.
61212R	8H	2	MONTANA ST BRD HSG.....	12/01/2020.	Call @ 100.00.....		145,000	145,000	153,935	149,248		(762)		(762)		148,486		(3,486)	(3,486)	4,504	06/01/2049.
63968M	NY	1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....	12/01/2020.	Call @ 100.00.....		135,000	135,000	144,931	136,492		(772)		(772)		135,720		(720)	(720)	2,757	09/01/2046.
63968M	RD	3	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....	07/01/2020.	Direct.....		925,000	925,000	925,000	924,996		4		4		925,000			0	28,906	09/01/2035.
63968M	RE	1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....	12/01/2020.	Call @ 100.00.....		140,000	140,000	148,936	142,013		(858)		(858)		141,155		(1,155)	(1,155)	3,522	09/01/2048.
63968M	UU	1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....	12/01/2020.	Call @ 100.00.....		90,000	90,000	96,214	91,189		(569)		(569)		90,620		(620)	(620)	1,912	09/01/2049.
646136	DY	4	NEW JERSEY ST TRANSN TR FD AUTH.....	12/15/2020.	Maturity @ 100.00.....		3,400,000	3,400,000	3,866,438	3,455,194		(55,194)		(55,194)		3,400,000			0	178,500	12/15/2020.
64613A	AC	6	NEW JERSEY ST HSG & MTG FIN AGY REV.....	10/01/2020.	Direct.....		115,000	115,000	123,266	115,520		(520)		(520)		115,000			0	3,825	10/01/2048.
647200	5T	7	NEW MEXICO MTG FIN AUTH.....	12/01/2020.	Call @ 100.00.....		130,000	130,000	138,900	132,664		(1,309)		(1,309)		131,356		(1,356)	(1,356)	3,313	03/01/2045.
647200	5U	4	NEW MEXICO MTG FIN AUTH - MBS.....	12/01/2020.	Paydown.....		245,622	245,622	245,622	245,621		1		1		245,622			0	4,445	08/01/2038.
647200	M8	4	NEW MEXICO MTG FIN AUTH.....	09/01/2020.	Direct.....		125,000	125,000	131,212	125,156		(156)		(156)		125,000			0	4,509	09/01/2025.

SCHEDULE D - PART 4

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

E14.5

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
647200 N5 9		NEW MEXICO MTG FIN AUTH.....		09/01/2020.	Direct.....		35,000	35,000	37,870	35,296		(296)		(296)		35,000			0	1,375	09/01/2030.
647200 V3 5		NEW MEXICO MTG FIN AUTH.....		12/01/2020.	Call @ 100.00.....		70,000	70,000	74,185	70,590		(346)		(346)		70,244		(244)	(244)	2,071	03/01/2043.
647200 X6 6		NEW MEXICO MTG FIN AUTH - MBS.....		12/01/2020.	Paydown.....		82,435	82,435	85,732	85,170		(2,735)		(2,735)		82,435			0	2,357	10/01/2043.
647201 HC 9		NEW MEXICO MTG FIN AUTH.....		10/01/2020.	Direct.....		45,000	45,000	48,852	45,235		(235)		(235)		45,000			0	1,390	01/01/2050.
64972C BD 4		NEW YORK N Y CITY HSG DEV CORP MULTIFAM.....		12/15/2020.	Paydown.....		4,057	4,057	4,057	4,057		(0)		(0)		4,057			0	68	06/15/2036.
64988Y CS 4		NEW YORK ST MTG AGY HOMEOWNER MTG REV.....		10/01/2020.	Direct.....		60,000	60,000	64,583	60,323		(323)		(323)		60,000			0	2,129	10/01/2032.
658207 MZ 5		NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....		10/01/2020.	Direct.....		75,000	75,000	78,548	75,715		(715)		(715)		75,000			0	2,869	01/01/2028.
658207 SL 0		NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....		10/01/2020.	Direct.....		225,000	225,000	237,812	226,357		(1,357)		(1,357)		225,000			0	6,099	07/01/2039.
658207 TX 3		NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....		12/01/2020.	Call @ 100.00.....		40,000	40,000	40,000	40,000		(0)		(0)		40,000		(0)	(0)	1,162	07/01/2037.
658207 TZ 8		NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....		11/02/2020.	Call @ 100.00.....		165,000	165,000	179,230	168,737		(1,496)		(1,496)		167,241		(2,241)	(2,241)	5,580	07/01/2047.
658877 DZ 5		NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R.....		07/01/2020.	Direct.....		35,000	35,000	37,331	35,120		(120)		(120)		35,000			0	1,238	01/01/2028.
658909 CL 8		NORTH DAKOTA ST HSG FIN AGY.....		07/01/2020.	Direct.....		105,000	105,000	108,477	105,249		(249)		(249)		105,000			0	4,275	01/01/2035.
658909 HW 9		NORTH DAKOTA ST HSG FIN AGY.....		07/01/2020.	Direct.....		35,000	35,000	37,921	35,094		(94)		(94)		35,000			0	1,400	01/01/2036.
658909 MA 1		NORTH DAKOTA ST HSG FIN AGY.....		07/01/2020.	Direct.....		160,000	160,000	172,861	160,685		(685)		(685)		160,000			0	4,800	07/01/2047.
658909 PF 7		NORTH DAKOTA ST HSG FIN AGY.....		07/01/2020.	Direct.....		75,000	75,000	80,487	75,260		(260)		(260)		75,000			0	2,800	07/01/2048.
677377 U9 2		OHIO HSG FIN AGY SINGLE FAMILY MTG REV.....		11/02/2020.	Call @ 100.00.....		25,000	25,000	27,055	25,193		(169)		(169)		25,025		(25)	(25)	720	11/01/2028.
677555 Q4 9		OHIO ST ECONOMIC DEV REV.....		07/20/2020.	Direct.....		609,632	550,000	550,515	550,328		(328)		(328)		550,000			0	74,379	06/01/2027.
67756Q NQ 6		OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		12/01/2020.	Paydown.....		185,688	185,688	185,688	185,688		0		0		185,688			0	3,458	03/01/2046.
67756Q TQ 0		OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		12/01/2020.	Call @ 100.00.....		155,000	155,000	155,000	155,000				0		155,000			0	3,791	09/01/2031.
67756Q UZ 8		OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		12/01/2020.	Call @ 100.00.....		165,000	165,000	179,309	169,348		(1,498)		(1,498)		167,851		(2,851)	(2,851)	5,944	03/01/2047.
67756Q ZW 0		OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		09/01/2020.	Direct.....		60,000	60,000	67,210	60,398		(398)		(398)		60,000			0	2,250	03/01/2050.
686087 B6 3		OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		07/01/2020.	Direct.....		30,000	30,000	32,395	30,107		(107)		(107)		30,000			0	1,306	01/01/2050.
686087 NS 2		OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		10/01/2020.	Direct.....		75,000	75,000	75,000	75,000		(0)		(0)		75,000			0	1,517	07/01/2034.
686087 PG 6		OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		10/01/2020.	Direct.....		160,000	160,000	170,743	161,076		(1,076)		(1,076)		160,000			0	5,668	07/01/2043.
686087 SU 2		OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		10/01/2020.	Direct.....		100,000	100,000	105,809	100,281		(281)		(281)		100,000			0	3,204	07/01/2036.
686087 VE 4		OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		10/01/2020.	Direct.....		225,000	225,000	243,844	226,427		(1,427)		(1,427)		225,000			0	7,863	07/01/2047.
708796 4R 5		PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....		12/31/2020.	Call @ 100.00.....		255,000	255,000	271,272	260,069		(1,411)		(1,411)		258,658		(3,658)	(3,658)	8,019	10/01/2046.
708796 T8 0		PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....		12/31/2020.	Call @ 100.00.....		245,000	245,000	256,785	247,296		(947)		(947)		246,349		(1,349)	(1,349)	7,406	04/01/2040.
708796 YR 2		PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....		12/31/2020.	Call @ 100.00.....		240,000	240,000	254,253	240,236		(236)		(236)		240,000			0	10,500	04/01/2028.
76221R E9 0		RHODE ISLAND HSG & MTG FIN CORP.....		10/30/2020.	Call @ 100.00.....		20,000	20,000	21,782	21,765		(141)		(141)		21,624		(1,624)	(1,624)	638	10/01/2049.
76221R RB 1		RHODE ISLAND HSG & MTG FIN CORP.....		10/30/2020.	Call @ 100.00.....		60,000	60,000	63,587	60,535		(326)		(326)		60,209		(209)	(209)	1,825	10/01/2040.
83712D G4 2		SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		10/01/2020.	Direct.....		85,000	85,000	93,338	85,442		(442)		(442)		85,000			0	2,014	01/01/2050.
83712D UH 7		SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		10/01/2020.	Direct.....		115,000	115,000	119,339	115,204		(204)		(204)		115,000			0	3,347	07/01/2037.
83712T BZ 3		SOUTH CAROLINA ST HSG FIN & DEV AUTH HOM.....		07/01/2020.	Direct.....		30,000	30,000	32,418	30,150		(150)		(150)		30,000			0	1,313	07/01/2027.
83755N EZ 1		SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY.....		08/12/2020.	Direct.....		255,000	255,000	264,489	255,555		(555)		(555)		255,000			0	2,554	11/01/2041.
879709 D9 1		TEMPE ARIZ.....		01/01/2020.	Maturity @ 100.00.....		1,240,000	1,240,000	1,272,996	1,240,000				0		1,240,000			0	31,000	01/01/2020.
880461 BP 2		TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		11/02/2020.	Call @ 100.00.....		115,000	115,000	122,350	116,283		(777)		(777)		115,506		(506)	(506)	3,713	07/01/2043.
880461 ER 5		TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		10/01/2020.	Direct.....		55,000	55,000	52,731	54,922		78		78		55,000			0	1,441	07/01/2039.
880461 EU 8		TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		11/02/2020.	Call @ 100.00.....		130,000	130,000	139,914	131,058		(518)		(518)		130,539		(539)	(539)	3,998	07/01/2045.
880461 G9 3		TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		12/01/2020.	Call @ 100.00.....		140,000	140,000	152,009	143,939		(729)		(729)		143,210		(3,210)	(3,210)	2,732	01/01/2050.
880461 KB 3		TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		11/02/2020.	Call @ 100.00.....		270,000	270,000	289,661	274,310		(1,749)		(1,749)		272,560		(2,560)	(2,560)	7,263	01/01/2047.
880461 NL 8		TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		12/01/2020.	Call @ 100.00.....		150,000	150,000	161,591	152,618		(1,039)		(1,039)		151,579		(1,579)	(1,579)	4,743	07/01/2042.

SCHEDULE D - PART 4

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

			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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
880461	NP	9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	12/01/2020.	Call @ 100.00.....		170,000	170,000	184,297	173,325	.....	.....(1,368)	.....	.....(1,368)	.....	.....171,957	.....	.....(1,957)	(1,957)	5,478	01/01/2042.
880461	PS	1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	12/01/2020.	Call @ 100.00.....		75,000	75,000	75,000	75,000	.....	.....(0)	.....	.....(0)	.....	.....75,000	.....	.....0	0	2,246	07/01/2036.
88271H	EP	0	TEXAS ST AFFORDABLE HSG CORP SINGLE FAMI.....	..	12/01/2020.	Call @ 100.00.....		65,000	65,000	69,628	65,454	.....	.....(420)	.....	.....(420)	.....	.....65,034	.....	.....(34)	(34)	1,808	09/01/2028.
88275F	PA	1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....	..	12/01/2020.	Paydown.....		83,860	83,860	83,860	83,231	.....	.....629	.....	.....629	.....	.....83,860	.....	.....0	0	1,538	09/01/2047.
88275F	RD	3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....	..	10/01/2020.	Direct.....		20,000	20,000	22,235	20,097	.....	.....(97)	.....	.....(97)	.....	.....20,000	.....	.....0	0	607	03/01/2050.
88275L	AC	0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF.....	..	12/26/2020.	Call @ 100.00.....		6,070	6,070	6,070	.....	.....	.....	.....	.....0	.....	.....6,070	.....	.....0	0	48	07/01/2037.
88275L	AD	8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF.....	..	12/28/2020.	Call @ 100.00.....		6,070	6,070	6,070	.....	.....	.....	.....	.....0	.....	.....6,070	.....	.....0	0	48	07/01/2037.
914325	EZ	4	UNIVERSITY ILL BRD TRUSTEES CTF5 PARTN.....	..	10/01/2020.	Maturity @ 100.00.....		475,000	475,000	493,661	475,000	.....	.....	.....	.....0	.....	.....475,000	.....	.....0	0	23,750	10/01/2020.
917436	X7	7	UTAH HSG CORP SINGLE FAMILY MTG REV.....	..	07/01/2020.	Direct.....		20,000	20,000	20,018	20,002	.....	.....(2)	.....	.....(2)	.....	.....20,000	.....	.....0	0	600	07/01/2024.
91743P	AH	8	UTAH HSG CORP - MBS.....	..	12/01/2020.	Paydown.....		61,891	61,891	66,843	65,965	.....	.....(4,073)	.....	.....(4,073)	.....	.....61,891	.....	.....0	0	1,437	06/21/2044.
924190	HG	9	VERMONT HSG FIN AGY.....	..	11/02/2020.	Call @ 100.00.....		115,000	115,000	121,607	118,699	.....	.....(1,174)	.....	.....(1,174)	.....	.....117,525	.....	.....(2,525)	(2,525)	3,188	11/01/2045.
924190	MD	0	VERMONT HSG FIN AGY.....	..	11/02/2020.	Call @ 100.00.....		65,000	65,000	69,274	66,805	.....	.....(376)	.....	.....(376)	.....	.....66,429	.....	.....(1,429)	(1,429)	2,000	11/01/2047.
92812V	MA	1	VIRGINIA ST HSG DEV AUTH - MBS.....	..	12/01/2020.	Paydown.....		246,581	246,581	246,581	246,544	.....	.....37	.....	.....37	.....	.....246,581	.....	.....0	0	4,686	11/25/2039.
93978T	MA	4	WASHINGTON ST HSG FIN COMMN.....	..	06/01/2020.	Direct.....		130,595	130,000	135,586	130,691	.....	.....(96)	.....	.....(96)	.....	.....130,595	.....	.....0	0	2,925	06/01/2032.
93978T	VD	8	WASHINGTON ST HSG FIN COMMN.....	..	12/01/2020.	Call @ 100.00.....		230,000	230,000	243,237	232,978	.....	.....(1,237)	.....	.....(1,237)	.....	.....231,742	.....	.....(1,742)	(1,742)	5,257	12/01/2046.
98322Q	HV	2	WYOMING CMNTY DEV AUTH HSG REV.....	..	09/01/2020.	Direct.....		125,000	125,000	130,703	125,278	.....	.....(278)	.....	.....(278)	.....	.....125,000	.....	.....0	0	1,563	12/01/2044.
3199999.			Total - Bonds - U.S. Special Revenue and Special Assessments.....	..				68,473,532	68,346,667	70,707,247	67,919,506	0	(609,347)	0	(609,347)	0	68,522,939	0	(110,192)	(110,192)	1,596,876	XXX
Bonds - Industrial and Miscellaneous																						
000366	AA	2	AASET 2017-1 A - ABS.....	..	07/16/2020.	Paydown.....		36,836	36,836	36,836	36,836	.....	.....(0)	.....	.....(0)	.....	.....36,836	.....	.....0	0	332	05/16/2042.
00100F	AC	9	ACIS 2014-3 A1F - CDO.....	..	11/02/2020.	Paydown.....		558,431	558,431	555,639	557,877	.....	.....555	.....	.....555	.....	.....558,431	.....	.....0	0	10,107	02/02/2026.
00102D	AC	2	ACIS 145 A2 - CDO.....	..	11/01/2020.	Paydown.....		378,453	378,453	378,453	378,464	.....	.....(10)	.....	.....(10)	.....	.....378,453	.....	.....0	0	8,160	11/02/2026.
001406	AA	5	DCAL 2015 A1 - ABS.....	D	12/15/2020.	Paydown.....		11,391	11,391	11,391	11,392	.....	.....(0)	.....	.....(0)	.....	.....11,391	.....	.....0	0	148	02/15/2040.
00180A	AA	7	AMSR 2020-SFR1 A - CMBS.....	..	09/01/2020.	Paydown.....		1,917	1,917	1,917	.....	.....0	.....	.....0	.....	.....1,917	.....	.....0	0	17	04/17/2037.	
00206R	DP	4	AT&T INC.....	..	08/05/2020.	Tender Offer.....		1,128,416	1,000,000	999,360	999,650	.....	.....46	.....	.....46	.....	.....999,696	.....	.....304	304	147,416	03/01/2024.
00206R	GL	0	AT&T INC.....	..	12/07/2020.	CORPORATE ACTION.....		922,544	766,000	766,360	766,293	.....	.....(29)	.....	.....(29)	.....	.....766,264	.....	.....156,280	156,280	41,177	02/15/2028.
00206R	MF	6	AT&T INC.....	..	12/08/2020.	CORPORATE ACTION.....		674	675	692	.....	.....	.....	.....	.....0	.....	.....692	.....	.....(17)	(17)	.....	12/01/2033.
00255U	AA	3	AASET 2020-1 A - ABS.....	..	12/15/2020.	Paydown.....		49,136	49,136	49,136	49,136	.....	.....1	.....	.....1	.....	.....49,136	.....	.....0	0	622	01/17/2040.
00256D	AA	0	AASET 2019-1 A - ABS.....	..	12/15/2020.	Paydown.....		52,331	52,331	52,331	52,331	.....	.....(0)	.....	.....(0)	.....	.....52,331	.....	.....0	0	521	05/15/2039.
00436M	AA	3	AALLC 181 A - RMBS.....	..	12/02/2020.	Paydown.....		113,070	113,070	113,041	113,045	.....	.....24	.....	.....24	.....	.....113,070	.....	.....0	0	2,279	12/02/2033.
00452P	AD	9	ACIS 2015-6 A2 - CDO.....	..	11/01/2020.	Paydown.....		1,155,611	1,155,611	1,155,611	1,155,611	.....	.....0	.....	.....0	.....	.....1,155,611	.....	.....0	0	23,066	05/03/2027.
007036	GS	9	ARMT 2005-2 2A1 - CMO/RMBS.....	..	12/01/2020.	Paydown.....		12,973	12,973	12,138	12,072	.....	.....901	.....	.....901	.....	.....12,973	.....	.....0	0	242	06/25/2035.
009088	AB	1	AIR CANADA 2015-2 PASS THROUGH TRUSTS -	C	12/15/2020.	Paydown.....		24,111	24,111	24,111	24,113	.....	.....(3)	.....	.....(3)	.....	.....24,111	.....	.....0	0	753	06/15/2029.
010284	AL	1	ALABAMA GAS CORPORATION.....	..	01/15/2020.	Maturity @ 100.00.....		1,000,000	1,000,000	1,000,400	1,000,011	.....	.....(11)	.....	.....(11)	.....	.....1,000,000	.....	.....0	0	26,000	01/15/2020.
01448Q	AA	8	ALESC IV A1 - CDO.....	..	10/30/2020.	Paydown.....		136,250	136,250	115,685	110,967	.....	.....25,283	.....	.....25,283	.....	.....136,250	.....	.....0	0	1,605	07/30/2034.
02149M	AB	5	CWALT 2007-J1 1A2 - CMO/RMBS.....	..	12/01/2020.	Paydown.....		106,483	152,985	132,987	103,230	.....	.....3,254	.....	.....3,254	.....	.....106,483	.....	.....0	0	4,108	03/25/2037.
02377U	AB	0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR.....	..	07/15/2020.	Paydown.....		49,590	49,590	49,590	49,598	.....	.....(9)	.....	.....(9)	.....	.....49,590	.....	.....0	0	1,841	07/15/2024.
02665W	BP	5	AMERICAN HONDA FINANCE CORP.....	..	06/29/2020.	CITIGROUP.....		1,597,440	1,500,000	1,490,595	1,494,249	.....	.....664	.....	.....664	.....	.....1,494,912	.....	.....102,528	102,528	38,063	02/16/2024.
02666B	AA	4	AH4R 2015-SFR2 A - RMBS.....	..	12/01/2020.	Paydown.....		17,718	17,718	17,717	17,707	.....	.....11	.....	.....11	.....	.....17,718	.....	.....0	0	367	10/17/2052.
02666B	AG	1	AH4R 2015-SFR2 XS - RMBS.....	..	12/01/2020.	Direct.....		.....	.....	.....	.....(0)	0	.....	.....	.....0	.....	.....	.....	.....0	0	.....	10/17/2052.
03235T	AA	5	ACEF 2014-1 A - CMO.....	..	11/20/2020.	Paydown.....		3,848	3,848	2,888	2,694	.....	.....1,155	960	960	.....	.....3,848	.....	.....0	0	84	12/20/2024.
03674X	AF	3	ANTERO RESOURCES CORP.....	..	08/25/2020.	Tender Offer.....		237,938	300,000	124,500	240,750	.....	.....44,382	967	161,599	(116,250)	124,500	.....	.....175,500	175,500	(53,625)	06/01/2023.
037411	AX	3	APACHE CORP.....	..	08/18/2020.	Tender Offer.....		222,483	221,000	223,725	221,358	.....	.....(271)	.....	.....(271)	.....	.....221,087	.....	.....(87)	(87)	9,495	02/01/2021.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
03765X AD 8	APID 22 A2B - CDO			03/12/2020	Call @ 100.00		500,000	500,000	500,000	499,981		7		7		499,988		12	12	7,968	10/20/2027
03789X AD 0	DIN 2019-1 A21 - RMBS			12/05/2020	Paydown		3,750	3,750	3,750	3,750				0		3,750		0	0	157	06/07/2049
038370 AA 0	AQFIT 19A A - ABS			12/15/2020	Paydown		460,186	460,186	460,115	460,120		66		66		460,186		0	0	7,448	07/16/2040
038779 AA 2	ARBYS 2015-1 A2 - ABS			08/28/2020	Various		489,744	480,000	480,000	480,027				(27)		480,000		0	0	27,627	10/30/2045
039483 BB 7	ARCHER-DANIELS-MIDLAND CO			06/30/2020	Call @ 100.00		421,378	410,000	446,974	416,731		(2,826)		(2,826)		413,905		(3,905)	(3,905)	26,630	03/01/2021
04002Q AA 0	AREIT 18CRE2 A - CMBS			12/16/2020	Paydown		734,937	734,937	734,937	734,858		79		79		734,937		0	0	5,295	11/16/2035
04544N AD 6	ABSHE 2006-HE6 A4 - RMBS			12/28/2020	Paydown		124,490	124,490	104,572	116,124		8,366		8,366		124,490		0	0	747	11/25/2036
05531F BJ 1	BB&T CORP			03/30/2020	CREDIT SUISSE SECURITIES (USA)		993,500	1,000,000	999,260	999,320		51		51		999,371		(5,871)	(5,871)	11,917	03/16/2023
05549N AC 0	BDS 2018-FL1 B - CDO			05/15/2020	Call @ 100.00		957,157	957,157	949,043	956,340		1,280		1,280		957,620		(463)	(463)	10,267	01/18/2035
05584A AA 8	HGVGI 17A A - RMBS			12/25/2020	Paydown		57,361	57,361	57,346	57,349		12		12		57,361		0	0	915	05/25/2029
05605G AA 0	B2R 2015-2 A - RMBS			10/19/2020	Paydown		228,032	228,030	228,029	227,788		244		244		228,032		0	0	7,167	11/18/2048
05605G AJ 1	B2R 2015-2 B - RMBS			12/01/2020	Paydown		507,700	507,700	522,923	509,526		(1,826)		(1,826)		507,700		0	0	24,879	11/18/2048
05607Y AC 5	B2R 2015 - 1 A2 - RMBS			12/01/2020	Paydown		616,362	616,362	619,169	617,238		(877)		(877)		616,362		0	0	8,937	05/15/2048
059475 AG 8	BOAA 2007-2 2A2 - CMO/RMBS			12/01/2020	Paydown		50,464	60,238	51,365	49,164		1,300		1,300		50,464		0	0	2,001	06/25/2037
05949C PP 5	BOAMS 2005-L 4A1 - CMO/RMBS			12/01/2020	Paydown		210,052	210,322	199,017			11,035		11,035		210,052		0	0	3,355	01/25/2036
05950M AJ 9	BAFC 2006-G 3A3 - CMO/RMBS			12/01/2020	Paydown		91,472	91,472	87,699	83,384		8,088		8,088		91,472		0	0	1,460	07/20/2036
059522 AA 0	BAFC 2007-C 6A1 - RMBS			12/21/2020	Paydown		90,669	90,669	77,976	80,967		9,702		9,702		90,669		0	0	594	05/20/2047
059522 AU 6	BAFC 2007-C 1A2 - CMO/RMBS			12/01/2020	Paydown		58,825	61,417	56,085	58,950		268		(124)		58,825		0	0	1,260	05/20/2036
05973B AA 5	BANC 2019-CRE6 A - CMBS			12/15/2020	Paydown		269,610	269,610	269,610	269,610				0		269,610		0	0	4,038	09/17/2036
07384M S7 8	BSARM 2004-5 2A - CMO/RMBS			12/01/2020	Paydown		55,940	55,940	56,184	56,011		(71)		(71)		55,940		0	0	923	07/25/2034
07386H QZ 7	BALTA 2005-2 2A3 - CMO/RMBS			12/01/2020	Paydown		91,074	91,533	78,464	90,097		978		978		91,074		0	0	2,039	04/25/2035
073879 M5 4	BSABS 2005-AC6 2A1 - CMO/RMBS			09/25/2020	Various		170,082	170,082	172,101	170,194		(112)		(112)		170,082		0	0	6,167	09/25/2020
075887 AW 9	BECTION DICKINSON AND CO			09/29/2020	Call @ 100.00		711,995	705,000	723,739	707,648		(1,607)		(1,607)		706,041		(1,041)	(1,041)	22,211	11/12/2020
08179C AG 6	BSP 11 A2B - CDO			03/13/2020	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,111		8		8		1,000,119		(119)	(119)	15,992	04/15/2029
11042B AA 0	BRITISH AIRWAYS PLC - ABS		C	06/20/2020	Various		43,804	43,804	43,804	43,810		(6)		(6)		43,804		0	0	924	12/20/2021
12326Q AA 2	BJETS 191 A - ABS			12/15/2020	Paydown		175,502	175,502	175,496	175,498		5		5		175,502		0	0	4,451	07/15/2034
12327F AA 5	BJETS 201 A - ABS			12/16/2020	Paydown		29,210	29,210	29,209			0		0		29,210		0	0	75	11/15/2035
12479L AA 8	CAI 2012-1 NTS - ABS		C	04/28/2020	Paydown		708,333	708,333	705,572	706,964		1,369		1,369		708,333		0	0	7,832	10/25/2027
12479L AC 4	CAI 2013-1 NTS - ABS		C	04/28/2020	Paydown		487,500	487,500	482,603	485,148		2,352		2,352		487,500		0	0	5,234	03/27/2028
12479R AD 9	CAUTO 2017-1 A1 - ABS			12/15/2020	Paydown		3,708	3,708	3,707	3,708		1		1		3,708		0	0	111	04/15/2047
12479R AE 7	CAUTO 2017-1 A2 - ABS			12/15/2020	Paydown		6,622	6,622	6,738			(116)		(116)		6,622		0	0	215	04/15/2047
1248ME AG 4	CBASS 2007-CB4 A2D - RMBS			12/01/2020	Paydown		62,944	62,944	51,614	51,397		11,547		11,547		62,944		0	0	1,596	04/25/2037
12510H AA 8	CAUTO 2020-1 A1 - ABS			12/15/2020	Paydown		107,418	107,418	107,390			28		28		107,418		0	0	1,808	02/15/2050
12510H AC 4	CAUTO 2020-1 A3 - ABS			12/15/2020	Paydown		53,709	53,709	53,671			38		38		53,709		0	0	1,092	02/15/2050
12529F AA 1	CFMT 20HB3 A - RMBS			12/25/2020	Paydown		95,503	95,503	95,503			0		0		95,503		0	0	980	05/25/2030
125634 AG 0	CLIF 2013-1 NTS - RMBS			10/19/2020	Paydown		318,000	318,000	317,953	317,445		555		555		318,000		0	0	6,699	03/20/2028
125634 AL 9	CLIF 133 NTS - RMBS			10/19/2020	Paydown		141,111	141,111	141,100	140,841		270		270		141,111		0	0	4,048	11/18/2028
125634 AN 5	CLIF 2014-1 NTS - RMBS			10/19/2020	Paydown		228,263	228,263	228,169	227,801		462		462		228,263		0	0	5,656	06/18/2029
125634 AQ 8	CLIF 2014-2 NTS - RMBS			10/19/2020	Paydown		437,911	437,911	419,710	424,024		13,886		13,886		437,911		0	0	11,635	10/18/2029
12563L AS 6	CLIF 203 A - ABS			12/18/2020	Paydown		20,625	20,625	20,621			4		4		20,625		0	0	49	10/18/2045
12667F 5E 1	CWALT 2005-6CB 1A3 - CMO/RMBS			12/01/2020	Paydown		66,298	68,685	63,411	66,420		438		(123)		66,298		0	0	2,097	04/25/2035

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
126694 UN 6		CWHL 2005-31 2A3 - CMO/RMBS.....		12/01/2020.	Paydown.....		308,616	307,696	296,061	294,484		14,133		14,133		308,616			0	5,889	01/25/2036.
12669F V8 3		CWHL 2004-HYB4 3A - CMO/RMBS.....		12/01/2020.	Paydown.....		6,135	6,135	6,144	6,115		20		20		6,135			0	140	09/20/2034.
15673Q AA 4		CERB XXIII A - CDO.....	C	10/15/2020.	Paydown.....		653,031	653,031	643,236	645,074		7,957		7,957		653,031			0	9,815	04/15/2028.
16159W AC 8		CHASE 2019-1 A3 - CMO/RMBS.....		12/01/2020.	Paydown.....		501,304	501,304	513,210			(11,906)		(11,906)		501,304			0	9,334	03/25/2050.
17181C AA 6		CIMLT 181 A - RMBS.....		12/20/2020.	Paydown.....		147,538	147,539	147,539	147,535				3		147,538			0	1,356	03/20/2043.
17309A AD 1		CMALT 2006-A1 1A4 - CMO/RMBS.....		12/01/2020.	Paydown.....		26,421	30,327	28,834	26,179		242		242		26,421			0	844	04/25/2036.
19421U AA 2		CASL 2019-A A1 - ABS.....		12/28/2020.	Paydown.....		165,935	165,935	165,133	165,130		806		806		165,935			0	2,155	12/28/2048.
19421U AB 0		CASL 2019-A A2 - ABS.....		12/25/2020.	Paydown.....		82,968	82,968	82,937	82,938		29		29		82,968			0	1,500	12/28/2048.
19423D AB 6		CASL 2018-A A2 - ABS.....		12/25/2020.	Paydown.....		262,432	262,432	262,314	262,335		97		97		262,432			0	5,842	12/26/2047.
19625G AB 5		CAFL 2016-1 B - CMBS.....		11/18/2020.	Paydown.....		500,000	500,000	499,998	499,628		372		372		500,000			0	13,826	06/17/2048.
19687Y AA 3		COLT 2020-RPL1 A1 - RMBS.....		12/01/2020.	Paydown.....		26,597	26,597	26,597			0		0		26,597			0	70	01/26/2065.
20267U AA 7		CBSLT 2016-B A1 - ABS.....		12/25/2020.	Paydown.....		159,476	159,476	159,432	159,440		36		36		159,476			0	2,167	10/25/2040.
212015 AH 4		CONTINENTAL RESOURCES INC.....		07/13/2020.	GOLDMAN.....		257,085	261,000	245,910	254,678		1,173		1,173		255,850		1,235	1,235	10,875	09/15/2022.
21872M AA 0		CAFL 182 A - CMBS.....		12/01/2020.	Paydown.....		75,195	75,195	75,195	75,192		3		3		75,195			0	2,541	11/15/2052.
22549N AA 9		CREDIT SUISSE ABS REPACKAGING TRUST 2018.....	D	07/27/2020.	Paydown.....		3,062	3,062	2,970	2,980		81		81		3,062			0	68	01/01/2037.
23341B AC 9		DRB 2016-B A2 - ABS.....		12/25/2020.	Paydown.....		97,065	97,065	97,036	97,044		21		21		97,065			0	1,406	06/25/2040.
24736X AA 6		DELTA AIR LINES INC - ABS.....		07/30/2020.	Paydown.....		43,831	43,831	43,831	43,834		(3)		(3)		43,831			0	1,192	01/30/2029.
24736Y AA 4		DELTA AIR LINES INC - ABS.....		07/30/2020.	Paydown.....		21,916	21,916	21,916	21,910		6		6		21,916			0	637	01/30/2029.
251510 DP 5		DBALT 2005-2 1A7 - CMO/RMBS.....		12/01/2020.	Paydown.....		44,921	44,921	45,188	43,489		1,432		1,432		44,921			0	1,396	04/25/2035.
25216A AA 2		DEXT ABS 2020-1 LLC - ABS.....		12/15/2020.	Paydown.....		63,893	63,893	63,891			1		1		63,893			0	106	02/16/2027.
25272K AD 5		DELL INTERNATIONAL LLC.....		10/28/2020.	Call @ 100.00.....		512,809	500,000	499,855	499,964		17		17		499,981		19	19	29,141	06/15/2021.
25755T AG 5		DPABS 2017-1 A22 - RMBS.....		10/25/2020.	Paydown.....		20,000	20,000	20,000	20,000		(0)		(0)		20,000			0	347	07/25/2047.
25755T AJ 9		DPABS 2018-1 A21 - RMBS.....		10/25/2020.	Paydown.....		10,000	10,000	10,000	10,000		(0)		(0)		10,000			0	257	07/27/2048.
26208L AC 2		HONK 2018-1 A2 - RMBS.....		10/20/2020.	Paydown.....		10,000	10,000	10,000	10,001		(1)		(1)		10,000			0	296	04/20/2048.
26442C AJ 3		DUKE ENERGY CAROLINAS LLC.....		06/15/2020.	Maturity @ 100.00.....		1,395,000	1,395,000	1,576,043	1,405,728		(10,728)		(10,728)		1,395,000			0	29,993	06/15/2020.
26827E AA 3		ECAF I A1 - ABS.....	D	03/11/2020.	Various.....		326,425	332,331	329,579	330,386		365		365		330,751		(4,326)	(4,326)	2,576	06/15/2040.
26827E AC 9		ECAF 151 A2 - ABS.....	D	03/15/2020.	Paydown.....		126,644	126,644	126,644	125,185		1,459		1,459		126,644			0	906	06/15/2040.
26829C AZ 0		GLGU 2015-7 AX - CDO.....		10/20/2020.	Paydown.....		400,000	400,000	399,750	399,706		294		294		400,000			0	5,791	04/22/2030.
26857E AA 6		ELFI 19A A - ABS.....		12/25/2020.	Paydown.....		1,160,094	1,160,094	1,159,855	1,159,858		236		236		1,160,094			0	15,262	03/25/2044.
268648 AQ 5		EMC CORP.....		06/01/2020.	Various.....		761,575	760,000	759,848	759,993		3		3		759,996		4	4	6,906	06/01/2020.
28618W AA 2		ERL 2014-1 A1 - ABS.....		11/19/2020.	Paydown.....		63,644	63,644	61,536	62,906		739		739		63,644			0	893	04/19/2044.
28852E AA 7		ECLO II A - CDO.....		11/16/2020.	Paydown.....		88,326	88,326	88,326	88,309		18		18		88,326			0	1,975	02/15/2029.
28852L AA 1		ECLO III A1 - CDO.....		10/20/2020.	Paydown.....		34,877	34,877	34,877	34,876		1		1		34,877			0	948	07/22/2030.
28852L AE 3		ECLO III A2 - CDO.....		10/20/2020.	Paydown.....		46,502	46,502	46,502	46,491		11		11		46,502			0	1,820	07/22/2030.
29445U AB 1		EQLS 2007-1 A2B - RMBS.....		12/28/2020.	Paydown.....		92,084	92,084	76,516	80,863		11,220		11,220		92,084			0	561	04/25/2037.
299670 AC 3		XAN 2018-RS06 B - CMBS.....		09/17/2020.	Call @ 100.00.....		800,000	800,000	800,000	799,555		454		454		800,009		(9)	(9)	11,962	06/15/2035.
30070R AA 0		XAN 20RS08 A - CDO.....	C	12/16/2020.	Paydown.....		384,312	384,312	384,312			(0)		(0)		384,312			0	4,275	03/16/2035.
302637 AA 1		FSKMM 1 A1 - CDO.....		12/22/2020.	Paydown.....		1,500,000	1,500,000	1,500,000	1,500,000		0		0		1,500,000			0	46,214	07/15/2030.
30290U AL 3		FREMF 2012-K22 C - CMBS.....		04/09/2020.	RW Baird.....		997,500	1,000,000	997,813	997,686		26		26		997,713		(213)	(213)	13,830	08/25/2045.
317579 AA 8		FINS 151 A - ABS.....		10/30/2020.	Paydown.....		545,190	545,190	545,190	545,218		(29)		(29)		545,190			0	14,241	07/30/2026.
32027L AE 5		FFML 2006-FF14 A5 - RMBS.....		12/28/2020.	Paydown.....		101,891	101,891	90,301	95,651		6,240		6,240		101,891			0	614	10/25/2036.
32028H AD 5		FFML 2006-FF10 A4 - RMBS.....		05/26/2020.	Paydown.....		33,446	33,446	31,167	33,208		238		238		33,446			0	128	07/25/2036.

SCHEDULE D - PART 4

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

E14.9

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
32051G	EZ	4	FHAMS 2004-AA7 1A1 - CMO/RMBS.....	..	12/01/2020.	Paydown.....		32,227	32,227	27,393	26,434		5,793		5,793		32,227			0	449	02/25/2035.
32052K	AB	1	FHASI 2006-AR2 2A1 - CMO/RMBS.....	..	12/01/2020.	Paydown.....		358,614	362,878	280,584	366,036		2,326	9,748	(7,422)		358,614			0	9,109	07/25/2036.
340711	AT	7	FLORIDA GAS TRANSMISSION COMPANY LLC.....	..	07/15/2020.	Maturity @ 100.00.....		1,135,000	1,135,000	1,253,122	1,143,804		(8,804)		(8,804)		1,135,000			0	61,858	07/15/2020.
34417Q	AB	4	FOCUS BRANDS FUNDING LLC - ABS.....	..	10/30/2020.	Paydown.....		7,500	7,500	7,908	7,906		(406)		(406)		7,500			0	208	10/30/2048.
34955Y	AL	3	FCBSL VI B2R - CDO.....	..	08/25/2020.	Call @ 100.00.....		1,000,000	1,000,000	1,000,000	1,000,202		48		48		1,000,250		(250)	(250)	41,284	07/23/2031.
34961P	AE	0	FCBSL V B2 - CDO.....	..	09/22/2020.	Call @ 100.00.....		2,500,000	2,500,000	2,482,500	2,485,577		1,711		1,711		2,487,288		12,712	12,712	93,538	07/11/2030.
34961W	AQ	8	FCO 11 BF - CDO.....	..	08/31/2020.	Call @ 100.00.....		2,000,000	2,000,000	2,000,000	2,000,286		78		78		2,000,364		(364)	(364)	78,122	04/15/2031.
35041J	AA	3	FFIN 2019-1 A - ABS.....	..	12/15/2020.	Paydown.....		475,441	475,441	475,367	474,788		653		653		475,441			0	9,232	11/15/2034.
357081	AE	8	FREMF 2015-K720 B - CMBS.....	..	04/17/2020.	RW Baird.....		507,688	500,000	446,563	476,199		2,606		2,606		478,805		28,883	28,883	6,693	08/26/2047.
36164Q	MS	4	GE CAPITAL INTERNATIONAL FUNDING COMPANY.....	C	11/15/2020.	Maturity @ 100.00.....		170,000	170,000	169,779	169,961		39		39		170,000			0	3,981	11/15/2020.
36165V	AC	0	GCIC 2 A2 - CDO.....	..	12/21/2020.	Call @ 100.00.....		1,000,000	1,000,000	999,800	1,000,725		95		95		1,000,820		(820)	(820)	54,555	01/21/2031.
362257	AB	3	GSAA 2006-17 A2 - RMBS.....	..	12/28/2020.	Paydown.....		123,759	123,759	36,149	122,568		1,191		1,191		123,759			0	1,143	11/25/2036.
3622EA	AA	8	GSAA 2007-3 1AA - RMBS.....	..	12/28/2020.	Paydown.....		188,207	188,207	115,293	183,394		4,813		4,813		188,207			0	1,669	03/25/2037.
362341	7S	2	GSR 2006-1F 4A1 - CMO/RMBS.....	..	12/01/2020.	Paydown.....		111,389	117,321	124,536	110,930		459		459		111,389			0	4,382	02/25/2036.
362341	XC	8	GSR 2005-AR7 4A1 - CMO/RMBS.....	..	12/01/2020.	Paydown.....		18,988	18,503	14,831	19,015		(28)	(0)	(28)		18,988			0	388	11/25/2035.
362341	XG	9	GSR 2005-AR7 6A1 - CMO/RMBS.....	..	12/01/2020.	Paydown.....		17,937	17,937	17,074	16,954		982		982		17,937			0	383	11/25/2035.
362381	AA	3	GSAA 2006-12 A1 - RMBS.....	..	12/28/2020.	Paydown.....		35,432	35,432	16,088	35,270		162		162		35,432			0	228	08/25/2036.
36242D	FS	7	GSR 2004-11 2A1 - CMO/RMBS.....	..	12/01/2020.	Paydown.....		85,953	85,953	86,408	85,883		70		70		85,953			0	1,581	09/25/2034.
36298Y	AA	8	GSAA 2006-14 A1 - RMBS.....	..	12/28/2020.	Paydown.....		36,304	36,304	14,960	36,155		149		149		36,304			0	258	09/25/2036.
36655Y	AB	3	GARR 2018-1 A1T - CDO.....	..	12/21/2020.	Paydown.....		463,563	463,697	463,563	463,697		(135)		(135)		463,563			0	9,357	03/22/2027.
36828Q	QH	2	GECCM 05C4 AJ - CMBS.....	..	02/01/2020.	Paydown.....		132,727	132,727	125,925	132,587		140		140		132,727			0	2,542	11/10/2045.
36962G	4R	2	GENERAL ELECTRIC CO.....	..	09/16/2020.	Maturity @ 100.00.....		850,000	850,000	912,985	856,891		(6,891)		(6,891)		850,000			0	37,188	09/16/2020.
37331N	AB	7	GEORGIA-PACIFIC LLC.....	..	11/01/2020.	Maturity @ 100.00.....		750,000	750,000	870,203	763,487		(13,487)		(13,487)		750,000			0	40,500	11/01/2020.
38522H	AA	9	GACM 2020-FL2 A - CDO.....	C	12/16/2020.	Paydown.....		192	192	192					0		192			0	2	03/16/2035.
390556	AL	2	GRCLK 141R AR - CDO.....	..	07/15/2020.	Paydown.....		801	801	801	801		(0)		(0)		801			0	20	10/15/2029.
40052T	AA	7	GRYPHON FDG LTD - ABS.....	C	12/14/2020.	Call @ 100.00.....		33,825	33,825	93					0				33,825	33,825	33	05/11/2050.
40423X	AF	9	NZES 2018-PLS2 A - RMBS.....	..	12/22/2020.	Paydown.....		1,243,608	1,243,608	1,243,589	1,243,605		4		4		1,243,608			0	35,538	02/25/2048.
40423X	AG	7	NZES 2018-PLS2 B - RMBS.....	..	12/22/2020.	Paydown.....		621,804	621,804	621,800	621,805		(1)		(1)		621,804			0	20,185	02/25/2048.
40538C	AU	4	HLA 2014-1 B2R - CDO.....	C	10/18/2020.	Paydown.....		430,091	430,091	430,091	430,091		(0)		(0)		430,091			0	14,022	04/18/2026.
41161P	EZ	2	HVMLT 2004-5 3A - CMO/RMBS.....	..	12/01/2020.	Paydown.....		68,976	68,976	68,672	68,485		490		490		68,976			0	1,322	06/19/2034.
41161V	AC	4	HVMLT 2006-7 2AA - RMBS.....	..	12/21/2020.	Paydown.....		124,464	149,823	110,130	119,757		4,708		4,708		124,464			0	1,014	09/19/2036.
411707	AB	8	HNGRY 2018-1 A1 - RMBS.....	..	12/21/2020.	Paydown.....		987,500	987,500	987,500	987,545		(45)		(45)		987,500			0	41,925	06/22/2048.
411707	AD	4	HNGRY 2018-1 A2 - RMBS.....	..	12/20/2020.	Paydown.....		10,000	10,000	10,000	10,000				0		10,000			0	279	06/22/2048.
42806D	AH	2	HERTZ 2015-3 A - ABS.....	..	12/25/2020.	Paydown.....		1,567,630	1,567,630	1,549,994	1,563,833		3,797		3,797		1,567,630			0	27,790	09/27/2021.
42806D	BC	2	HERTZ 164 A - ABS.....	..	06/01/2020.	Various.....		974,038	1,000,000	976,563	990,851		2,948		2,948		993,799		(19,761)	(19,761)	11,579	07/25/2022.
42806D	CH	0	HERTZ 192 A - ABS.....	..	12/25/2020.	Paydown.....		771,717	771,717	771,490	771,513		204		204		771,717			0	17,517	05/25/2025.
42806D	CN	7	HERTZ 193 A - ABS.....	..	06/01/2020.	Various.....		972,570	1,000,000	999,995	999,995		(50)		(50)		999,946		(27,375)	(27,375)	11,668	10/27/2025.
42809H	AG	2	HESS CORP.....	..	06/03/2020.	JP Morgan.....		1,020,000	1,000,000	997,900	998,508		75		75		998,584		21,416	21,416	29,144	04/01/2027.
43283A	AA	3	HGVT 2017-A A - RMBS.....	..	12/25/2020.	Paydown.....		122,557	122,557	122,540	122,545		13		13		122,557			0	1,700	12/26/2028.
43739H	AA	8	HMBT 2006-2 A1 - RMBS.....	..	12/28/2020.	Paydown.....		130,190	130,190	113,916	119,180		11,009		11,009		130,190			0	950	12/25/2036.
44040H	AA	0	HORZN 2019 A - ABS.....	..	12/15/2020.	Paydown.....		29,799	29,799	29,799	29,800		(0)		(0)		29,799			0	368	07/15/2039.
45112A	AA	5	ICONX 2012-1 A2 - ABS.....	..	10/25/2020.	Paydown.....		23,170	23,170	23,170	16,358		6,812	(0)	6,812		23,170			0	603	01/26/2043.

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
45257E AB 0	IMSA 2006-5 1AB - RMBS.....			12/28/2020.	Paydown.....		378,677	378,676	325,466	352,834		25,844		25,844		378,677			0	2,336	02/25/2037.
45660K AA 9	INDX 2006-AR39 A1 - RMBS.....			12/28/2020.	Paydown.....		83,809	82,402	66,385	81,812		1,997		1,997		83,809			0	482	02/25/2037.
45660L CK 3	INDX 2005-AR2 1A1 - CMO/RMBS.....			12/28/2020.	Paydown.....		52,208	58,819	43,482	52,094		1,469	1,354	115		52,208			0	561	02/25/2035.
46185J AA 6	IHSFR 2018-SFR1 A - RMBS.....			12/17/2020.	Paydown.....		108,584	108,584	108,584	108,593		(8)		(8)		108,584			0	888	03/19/2037.
46617Y AP 8	JFIN 2015R A2R - CDO.....		C	12/15/2020.	Paydown.....		1,201,404	1,201,404	1,201,404	1,201,013		390		390		1,201,404			0	20,619	03/16/2026.
46619U AB 5	APEXC 2017 AF - CDO.....			08/17/2020.	Various.....		2,000,000	2,000,000	2,000,000	2,000,133		(25)		(25)		2,000,109		(109)	(109)	58,451	04/24/2029.
466247 SE 4	JPMMT 2005-A5 1A2 - CMO/RMBS.....			12/01/2020.	Paydown.....		285,264	285,264	241,404	243,789		41,475		41,475		285,264			0	4,888	08/25/2035.
46627M CY 1	JPALT 2006-A1 3A1 - CMO/RMBS.....			12/01/2020.	Paydown.....		80,276	80,276	67,827	81,171		671	1,566	(895)		80,276			0	1,675	03/25/2036.
466365 AA 1	JACK 2019-1 A2I - RMBS.....			08/25/2020.	Paydown.....		22,500	22,500	22,500	22,500				0		22,500			0	448	08/25/2049.
46651N AA 2	JOLAR 2019-1 A - ABS.....		C	12/15/2020.	Paydown.....		118,978	118,978	119,206	119,181		(204)		(204)		118,978			0	2,303	04/15/2044.
482480 AD 2	KLA-TENCOR CORP.....			03/02/2020.	Call @ 100.00.....		1,042,067	1,000,000	999,830	999,980		2		2		999,982		18	18	55,931	11/01/2021.
50208X AJ 1	LMREC 15CR1R AR - CMBS.....			04/24/2020.	Paydown.....		649,043	649,043	649,449	649,259		(216)		(216)		649,043			0	3,349	02/24/2032.
543190 AA 0	LTRAN III A1 - RMBS.....			12/15/2020.	Paydown.....		83,073	83,073	80,490	81,306		1,767		1,767		83,073			0	1,027	01/17/2045.
543190 AB 8	LTRAN 3 A2 - ABS.....			02/18/2020.	Paydown.....		9,905	9,905	9,444	9,582		322		322		9,905			0	67	01/17/2045.
55283A AA 7	MCA FUND III HOLDING LLC - ABS.....			11/01/2020.	Paydown.....		4,673	4,673	4,673					0		4,673			0	8	11/15/2035.
57643L LC 8	MABS 2005-AB1 A4 - RMBS.....			12/01/2020.	Paydown.....		139,890	139,890	139,716	136,823		3,068		3,068		139,890			0	2,832	11/25/2035.
58503F 40 3	MEDLEY CAPITAL CORP.....			09/16/2020.	Various.....		342,243	350,000	346,227	346,300		1,876		1,876		348,176		(5,933)	(5,933)	13,723	01/30/2021.
59020U TC 9	MLCC 2005-A A2 - CMO/RMBS.....			12/25/2020.	Paydown.....		38,450	38,450	36,792	36,645		1,805		1,805		38,450			0	466	03/25/2030.
59801W AC 0	MIDO 7 A2 - CDO.....		C	02/20/2020.	Paydown.....		1,000,000	1,000,000	1,000,000	1,000,189		(189)		(189)		1,000,000			0	12,456	07/16/2029.
59980Y AJ 4	MCMLT 184 M3 - CMO/RMBS.....			02/11/2020.	JP Morgan.....		2,070,082	1,997,666	2,022,637	2,021,543		(580)		(580)		2,020,963		49,119	49,119	13,984	04/26/2066.
61748H AW 1	MSM 2004-5AR 4A - CMO/RMBS.....			12/01/2020.	Paydown.....		51,580	51,580	52,159	51,873		(293)		(293)		51,580			0	777	07/25/2034.
62856R AB 1	MYRIAD INTERNATIONAL HLDG BV.....		C	02/21/2020.	Call @ 100.00.....		380,983	375,000	403,125	377,675		(680)		(680)		376,995		(1,995)	(1,995)	19,295	07/18/2020.
62942Q CF 8	NRART 19T4 AT4 - RMBS.....			10/09/2020.	Call @ 100.00.....		3,000,000	3,000,000	2,999,996	2,999,999		12		12		3,000,010		(10)	(10)	57,050	10/16/2051.
62942Q CL 5	NRART 2019-T5 AT5 - ABS.....			10/09/2020.	Call @ 100.00.....		2,000,000	2,000,000	1,999,996	1,999,997		8		8		2,000,005		(5)	(5)	39,601	10/15/2051.
62946A AA 2	NPRL 161 A1 - ABS.....			12/20/2020.	Paydown.....		108,371	108,371	108,371	108,372		(1)		(1)		108,371			0	2,421	04/30/2046.
62947A AA 1	NPRL 2019-2 A1 - ABS.....			12/19/2020.	Paydown.....		105,623	105,623	105,621	105,621		2		2		105,623			0	1,692	11/19/2049.
62947A AB 9	NPRL 2019-2 A2 - ABS.....			12/19/2020.	Paydown.....		92,700	92,700	92,696	92,696		4		4		92,700			0	1,393	11/19/2049.
62955M AA 4	NRZ FHT EXCESS LLC - ABS.....			12/25/2020.	Paydown.....		41,359	41,359	41,358			1		1		41,359			0	160	11/25/2025.
631707 AJ 5	NCC 171 A1B - CDO.....		C	03/03/2020.	Call @ 100.00.....		1,000,000	1,000,000	1,000,000	1,000,087		10		10		1,000,097		(97)	(97)	12,566	10/15/2029.
63939E AB 9	NAVSL 2015-A A2A - ABS.....			12/15/2020.	Paydown.....		145,926	145,926	145,872	145,908		18		18		145,926			0	2,022	12/15/2028.
64829T AB 7	NZES 18FNT1 B - CMO/RMBS.....			12/25/2020.	Paydown.....		274,219	274,219	274,197	274,205		15		15		274,219			0	5,731	05/25/2023.
67103Q BC 0	OFSBS SR 3FR - CDO.....			01/10/2020.	Paydown.....		55,528	55,528	55,528	55,499		29		29		55,528			0	552	04/17/2025.
67181D AA 9	OAKIG 201 A1 - CMBS.....			12/20/2020.	Paydown.....		2,180	2,180	2,180			0		0		2,180			0	4	10/11/2025.
67181D AB 7	OAKIG 201 A2 - CMBS.....			12/20/2020.	Paydown.....		2,180	2,180	2,179			1		1		2,180			0	5	11/20/2027.
67575N BL 6	OMART 19T1 AT1 - ABS.....			08/17/2020.	Call @ 100.00.....		2,000,000	2,000,000	2,000,000	2,000,003		(3)		(3)		2,000,000			0	33,517	08/15/2050.
67575N BR 3	OMART 19T2 AT2 - ABS.....			08/17/2020.	Call @ 100.00.....		1,000,000	1,000,000	999,998	1,000,001		4		4		1,000,005		(5)	(5)	16,125	08/15/2051.
68268L AA 5	OMFIT 2015-3 A - ABS.....			12/18/2020.	Paydown.....		322,016	322,016	321,961	322,005		11		11		322,016			0	10,416	11/18/2028.
693684 AA 0	PSMC 201 A1 - CMO/RMBS.....			12/01/2020.	Paydown.....		391,254	391,254	399,996			(4,843)		(4,843)		391,254			0	8,417	01/25/2050.
69374X AA 8	PSMC 2019-2 A1 - CMO/RMBS.....			12/01/2020.	Paydown.....		1,008,177	1,008,177	1,028,341	1,020,331		(12,154)		(12,154)		1,008,177			0	21,489	10/25/2049.
69375B AA 5	PSMC 2019-3 A1 - CMO/RMBS.....			12/01/2020.	Paydown.....		1,232,895	1,232,895	1,250,811	1,243,237		(10,342)		(10,342)		1,232,895			0	27,998	11/26/2049.
72353P AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS.....		C	12/15/2020.	Paydown.....		19,818	19,818	19,818	19,817		1		1		19,818			0	346	06/15/2044.
72703P AA 1	PLNT 2018-1 A21 - ABS.....			12/05/2020.	Various.....		547,625	547,625	547,625	547,653		2		2		547,655		(30)	(30)	14,738	09/08/2048.

SCHEDULE D - PART 4

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

E14.11

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74332W AA 1	PROG 2019-SFR3 A - RMBS.....			10/01/2020.	Paydown.....		7,930	7,930	7,930	7,919	.....	.....11	.....	.....11	.....	.....7,930	.....	.....	.....0	140	09/17/2036.
74333B AA 6	PROG 2019-SFR1 A - ABS.....			05/01/2020.	Paydown.....		1,973	1,973	1,973	1,973	.....	.....0	.....	.....0	.....	.....1,973	.....	.....	.....0	28	03/17/2036.
74348T AQ 5	PROSPECT CAPITAL CORP.....			04/15/2020.	Maturity @ 100.00.....		120,000	120,000	87,000	117,156	.....	.....2,844	.....	.....2,844	.....	.....120,000	.....	.....	.....0	2,850	04/15/2020.
74387L AC 5	PFMT 2019-1 A2 - CMO/RMBS.....			12/01/2020.	Paydown.....		1,037,374	1,037,374	1,043,371	1,043,369	.....	.....(5,994)	.....	.....(5,994)	.....	.....1,037,374	.....	.....	.....0	21,720	12/27/2049.
749357 AA 7	RCKT 191 A1 - CMO/RMBS.....			12/01/2020.	Paydown.....		896,121	896,121	909,983	905,296	.....	.....(9,175)	.....	.....(9,175)	.....	.....896,121	.....	.....	.....0	15,921	09/27/2049.
74968Q AA 5	RBIT 2020-1 A - ABS.....			12/25/2020.	Paydown.....		422,931	422,931	422,931	.....	.....	.....0	.....	.....0	.....	.....422,931	.....	.....	.....0	4,037	02/25/2030.
74968R AA 3	RPIT 191 A - CMO/RMBS.....			12/25/2020.	Paydown.....		141,053	141,053	139,961	140,002	.....	.....1,051	.....	.....1,051	.....	.....141,053	.....	.....	.....0	2,870	10/25/2063.
74969B AA 7	RMF BUYOUT ISSUANCE TRUST 2020-2 - ABS.....			12/01/2020.	Paydown.....		689,761	689,761	689,563	.....	.....	.....198	.....	.....198	.....	.....689,761	.....	.....	.....0	3,045	06/25/2030.
74978B AA 6	RAAC 2007-RP3 A - CMO/RMBS.....			12/28/2020.	Paydown.....		68,835	68,835	60,396	64,259	.....	.....4,577	.....	.....4,577	.....	.....68,835	.....	.....	.....0	531	10/25/2046.
75115B AC 3	RALI 2006-QA5 2A1 - CMO/RMBS.....			12/01/2020.	Paydown.....		35,865	77,493	61,918	36,584	.....	.....365	1,084	(719)	.....	.....35,865	.....	.....	.....0	2,747	07/25/2036.
75574W AC 1	RCMT 18FL2 B - CDO.....			12/28/2020.	Paydown.....		768,474	768,474	768,474	768,444	.....	.....30	.....	.....30	.....	.....768,474	.....	.....	.....0	11,614	06/25/2035.
75575J AA 3	RCMT 2020-FL4 A - CMBS.....			12/28/2020.	Paydown.....		32	32	32	.....	.....	.....0	.....	.....0	.....	.....32	.....	.....	.....0	0	02/26/2035.
76110W SZ 0	RASC 2003-KS7 A15 - RMBS.....			12/01/2020.	Paydown.....		168,037	168,037	146,192	155,196	.....	.....12,841	.....	.....12,841	.....	.....168,037	.....	.....	.....0	4,104	09/25/2033.
76111B FM 5	RALI 2005-QA9 NA1 - CMO/RMBS.....			12/01/2020.	Paydown.....		9,090	15,519	13,152	9,062	.....	.....253	225	28	.....	.....9,090	.....	.....	.....0	410	08/25/2035.
76112B NM 8	GMACM 2005-AA1 1A1 - CMO/RMBS.....			12/01/2020.	Paydown.....		107,298	114,808	103,343	107,522	.....	.....1,205	1,429	(224)	.....	.....107,298	.....	.....	.....0	2,535	05/18/2035.
76971E AA 2	RBIT 20HB1 A1 - ABS.....			12/25/2020.	Paydown.....		156	156	156	.....	.....	.....	.....	.....0	.....	.....156	.....	.....	.....0	0	10/25/2050.
77587A AS 5	RMRK WM-R B2 - CDO.....		C	09/24/2020.	Call @ 100.00.....		1,750,000	1,750,000	1,750,000	1,749,980	.....	.....100	.....	.....100	.....	.....1,750,080	.....	.....(80)	(80)	69,328	04/21/2031.
78410T AA 4	SCFET 2017-1 A - ABS.....			12/21/2020.	Paydown.....		552,842	552,842	552,725	552,689	.....	.....152	.....	.....152	.....	.....552,842	.....	.....	.....0	12,560	01/20/2023.
78448Q AB 4	SMB 2015-B A2A - ABS.....			12/15/2020.	Paydown.....		90,017	90,017	89,602	89,877	.....	.....141	.....	.....141	.....	.....90,017	.....	.....	.....0	1,340	07/15/2027.
78449P AB 5	SMB 2018-A A2A - ABS.....			12/15/2020.	Paydown.....		299,976	299,976	299,921	299,940	.....	.....36	.....	.....36	.....	.....299,976	.....	.....	.....0	7,944	02/15/2036.
78469Q AX 0	SPART 19T1 AT1 - RMBS.....			11/04/2020.	Paydown.....		2,000,000	2,000,000	1,999,864	1,999,866	.....	.....134	.....	.....134	.....	.....2,000,000	.....	.....	.....0	38,827	10/16/2051.
803169 AQ 4	SRANC 3R AFR - CDO.....		C	12/22/2020.	Paydown.....		24,150	24,150	24,150	24,150	.....	.....(1)	.....	.....(1)	.....	.....24,150	.....	.....	.....0	623	06/24/2030.
81618T AB 6	SELECT INCOME REIT.....			01/03/2020.	Call @ 100.00.....		1,000,000	1,000,000	992,100	999,857	.....	.....9	.....	.....9	.....	.....999,866	.....	.....134	134	15,200	02/01/2020.
81743A AA 7	SEMT 2019-5 A1 - CMO/RMBS.....			12/01/2020.	Paydown.....		619,860	619,860	630,707	630,695	.....	.....(10,835)	.....	.....(10,835)	.....	.....619,860	.....	.....	.....0	13,623	12/27/2049.
81748J AA 3	SEMT 2019-4 A1 - CMO/RMBS.....			12/01/2020.	Paydown.....		1,144,687	1,144,687	1,168,654	1,156,853	.....	.....(12,166)	.....	.....(12,166)	.....	.....1,144,687	.....	.....	.....0	26,215	11/25/2049.
81748K AA 0	SEMT 202 A1 - CMO/RMBS.....			12/25/2020.	Paydown.....		1,089,535	1,089,535	1,116,433	.....	.....	.....(11,830)	.....	.....(11,830)	.....	.....1,089,535	.....	.....	.....0	22,066	03/25/2050.
81748M AA 6	SEMT 2020-1 A1 - CMO/RMBS.....			12/01/2020.	Paydown.....		1,087,036	1,087,036	1,112,004	.....	.....	.....(24,968)	.....	.....(24,968)	.....	.....1,087,036	.....	.....	.....0	21,181	02/25/2050.
817743 AA 5	SPRO 2019-1 A2 - RMBS.....			10/25/2020.	Paydown.....		10,000	10,000	10,181	.....	.....	.....(181)	.....	.....(181)	.....	.....10,000	.....	.....	.....0	269	10/25/2049.
81788Y AA 1	767 LLC.....			12/05/2020.	Paydown.....		143,680	143,680	143,680	143,680	.....	.....	.....	.....(0)	.....	.....143,680	.....	.....	.....0	4,126	10/05/2022.
82321U AA 1	SHENTON AIRCRAFT INVESTMENT I LTD - ABS.....		C	02/28/2020.	Various.....		540,890	540,890	535,698	537,231	.....	.....91	.....	.....91	.....	.....537,322	.....	.....3,568	3,568	5,514	10/15/2042.
82652K AA 2	SRFC 171 A - RMBS.....			12/20/2020.	Paydown.....		76,016	76,016	76,011	76,012	.....	.....	.....	.....4	.....	.....76,016	.....	.....	.....0	1,126	03/20/2034.
83404R AB 4	SOFI 2018-B A2F - ABS.....			12/25/2020.	Paydown.....		307,171	307,171	306,852	306,952	.....	.....219	.....	.....219	.....	.....307,171	.....	.....	.....0	9,390	08/25/2047.
83405A AA 2	SCLP 2017-1 A - ABS.....			11/25/2020.	Paydown.....		219,717	219,717	219,698	219,708	.....	.....8	.....	.....8	.....	.....219,717	.....	.....	.....0	3,248	01/26/2026.
83417F AA 7	SOCTY 2014-2 A - ABS.....			07/20/2020.	Paydown.....		24,446	24,446	24,445	24,448	.....	.....(2)	.....	.....(2)	.....	.....24,446	.....	.....	.....0	734	07/20/2044.
83417P AA 5	SOCTY 2015-1 A - ABS.....			08/20/2020.	Paydown.....		66,473	66,473	66,439	66,465	.....	.....8	.....	.....8	.....	.....66,473	.....	.....	.....0	2,041	08/21/2045.
83546D AD 0	SONIC 2016-1 A2 - ABS.....			01/22/2020.	Paydown.....		934,889	927,633	927,633	927,643	.....	.....(10)	.....	.....(10)	.....	.....927,633	.....	.....	.....0	11,058	05/21/2046.
83546D AL 2	SONIC CAPITAL LLC., SERIES 2020-1 - ABS.....			12/20/2020.	Paydown.....		6,250	6,250	6,359	.....	.....	.....(109)	.....	.....(109)	.....	.....6,250	.....	.....	.....0	114	01/20/2050.
83546D AM 0	SONIC CAPITAL LLC - ABS.....			12/20/2020.	Paydown.....		11,667	11,667	12,399	.....	.....	.....(732)	.....	.....(732)	.....	.....11,667	.....	.....	.....0	103	01/20/2050.
84858D AA 6	SPIRIT AIRLINES CLASS A PASS THROUGH CER.....			10/01/2020.	Paydown.....		57,065	57,065	57,065	57,076	.....	.....(11)	.....	.....(11)	.....	.....57,065	.....	.....	.....0	1,665	10/01/2029.
854502 AC 5	STANLEY BLACK & DECKER INC.....			12/02/2020.	Call @ 100.00.....		906,588	880,000	881,030	880,284	.....	.....(137)	.....	.....(137)	.....	.....880,146	.....	.....(146)	(146)	56,591	12/01/2021.
85572R AA 7	STARR 2018-1 A - ABS.....		C	12/15/2020.	Paydown.....		25,501	25,502	25,266	25,301	.....	.....201	.....	.....201	.....	.....25,501	.....	.....	.....0	406	05/15/2043.

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
860630	AE	2		12/01/2020.	Maturity @ 100.00.....		500,000	500,000	498,070	499,626	.....	.....374	.....	.....374	.....	.....500,000	.....	.....	.....0	17,500	12/01/2020.
86212V	AA	2		12/20/2020.	Paydown.....		19,984	19,984	19,974	19,977	.....	.....8	.....	.....8	.....	.....19,984	.....	.....	.....0	431	10/22/2046.
863579	C3	0		12/01/2020.	Paydown.....		158,238	157,718	138,465	155,832	.....	.....2,406	.....	.....2,406	.....	.....158,238	.....	.....	.....0	2,837	11/25/2035.
863579	UU	0		12/01/2020.	Paydown.....		64,117	64,403	56,774	63,522	.....	.....595	.....	.....595	.....	.....64,117	.....	.....	.....0	1,218	07/25/2035.
863587	AE	1		12/28/2020.	Paydown.....		98,932	98,932	85,329	89,292	.....	.....9,640	.....	.....9,640	.....	.....98,932	.....	.....	.....0	722	06/25/2036.
86358R	DX	2		06/01/2020.	Paydown.....		6,274	6,274	5,876	6,276	.....	.....(2)	.....	.....(2)	.....	.....6,274	.....	.....	.....0	91	08/25/2031.
86358R	DX	2		12/01/2020.	Paydown.....		26,417	27,363	25,628	26,430	.....	.....(13)	.....	.....(13)	.....	.....26,417	.....	.....	.....0	543	08/25/2031.
86363B	AA	3		12/28/2020.	Paydown.....		414,753	414,753	391,942	.....	.....	.....22,811	.....	.....22,811	.....	.....414,753	.....	.....	.....0	546	05/25/2047.
872225	AD	9		12/01/2020.	Paydown.....		80,440	80,440	64,530	61,040	.....	.....19,400	.....	.....19,400	.....	.....80,440	.....	.....	.....0	1,612	11/25/2036.
87248T	AB	1	C	03/03/2020.	Call @ 100.00.....		1,000,000	1,000,000	1,000,000	1,000,008	.....	.....12	.....	.....12	.....	.....1,000,020	.....	.....(20)	(20)	13,194	07/16/2029.
87267J	AA	1	C	12/30/2020.	Paydown.....		50,584	50,584	50,584	50,642	.....	.....(58)	.....	.....(58)	.....	.....50,584	.....	.....	.....0	677	09/30/2039.
87271L	AU	6	C	09/17/2020.	Call @ 100.00.....		1,500,000	1,500,000	1,499,601	1,499,745	.....	.....117	.....	.....117	.....	.....1,499,862	.....	.....138	138	62,525	07/21/2031.
87342R	AB	0		11/25/2020.	Paydown.....		5,000	5,000	5,000	5,000	.....	.....	.....	.....0	.....	.....5,000	.....	.....	.....0	137	05/25/2046.
87407P	AA	8		09/21/2020.	Paydown.....		316,667	316,667	316,620	316,651	.....	.....16	.....	.....16	.....	.....316,667	.....	.....	.....0	6,014	02/22/2038.
87407P	AE	0		09/21/2020.	Paydown.....		391,667	391,667	385,241	387,774	.....	.....3,893	.....	.....3,893	.....	.....391,667	.....	.....	.....0	9,541	11/22/2038.
87407P	AJ	9		09/21/2020.	Paydown.....		416,667	416,667	416,663	416,670	.....	.....(3)	.....	.....(3)	.....	.....416,667	.....	.....	.....0	10,091	02/22/2039.
87938W	AM	5	C	04/27/2020.	Maturity @ 100.00.....		750,000	750,000	703,327	747,784	.....	.....2,216	.....	.....2,216	.....	.....750,000	.....	.....	.....0	19,253	04/27/2020.
881561	VY	7		12/01/2020.	Paydown.....		84,640	84,640	81,747	81,501	.....	.....3,139	.....	.....3,139	.....	.....84,640	.....	.....	.....0	2,062	07/25/2036.
88156E	AB	2		12/28/2020.	Paydown.....		58,494	58,493	49,928	56,978	.....	.....1,516	.....	.....1,516	.....	.....58,494	.....	.....	.....0	322	01/25/2038.
88606W	AA	0	C	12/15/2020.	Paydown.....		77,907	77,907	77,903	77,921	.....	.....(14)	.....	.....(14)	.....	.....77,907	.....	.....	.....0	1,021	05/17/2032.
89175M	AE	3		05/14/2020.	PIPR.....		1,895,000	2,000,000	1,909,375	1,921,940	.....	.....6,184	.....	.....6,184	.....	.....1,928,124	.....	.....(33,124)	(33,124)	35,951	05/28/2058.
89176E	AC	4		12/08/2020.	MORGAN STANLEY CO.....		2,153,438	2,000,000	1,882,188	1,894,554	.....	.....12,296	.....	.....12,296	.....	.....1,906,850	.....	.....246,588	246,588	71,750	01/25/2058.
894126	AB	7		11/24/2020.	Paydown.....		278,707	278,707	220,527	245,965	.....	.....32,742	.....	.....32,742	.....	.....278,707	.....	.....	.....0	3,931	05/24/2034.
89412K	AA	8		10/13/2020.	Paydown.....		228,043	228,043	215,785	216,404	.....	.....11,639	.....	.....11,639	.....	.....228,043	.....	.....	.....0	1,879	10/10/2041.
89656C	AA	1		12/16/2020.	Paydown.....		68,400	68,400	72,034	71,703	.....	.....(3,302)	.....	.....(3,302)	.....	.....68,400	.....	.....	.....0	2,330	10/16/2040.
89656F	AA	4		12/15/2020.	Paydown.....		484,772	484,772	474,394	477,140	.....	.....7,632	.....	.....7,632	.....	.....484,772	.....	.....	.....0	4,441	01/15/2043.
89657A	AC	0		12/17/2020.	Paydown.....		25,339	25,339	25,333	.....	.....	.....6	.....	.....6	.....	.....25,339	.....	.....	.....0	59	06/17/2048.
89657B	AB	0		12/17/2020.	Paydown.....		289,242	289,242	289,174	289,174	.....	.....68	.....	.....68	.....	.....289,242	.....	.....	.....0	3,744	10/18/2049.
89690E	AF	4		12/15/2020.	Paydown.....		319,655	319,655	319,650	319,654	.....	.....1	.....	.....1	.....	.....319,655	.....	.....	.....0	4,668	08/15/2047.
89821J	AA	6	C	11/02/2020.	Paydown.....		61,240	61,240	61,240	61,240	.....	.....0	.....	.....0	.....	.....61,240	.....	.....	.....0	1,135	02/02/2039.
90352W	AA	2		12/25/2020.	Paydown.....		249,388	249,388	249,388	249,389	.....	.....(1)	.....	.....(1)	.....	.....249,388	.....	.....	.....0	5,113	04/27/2048.
909319	AA	3		08/15/2020.	Paydown.....		49,843	49,843	49,843	49,849	.....	.....(7)	.....	.....(7)	.....	.....49,843	.....	.....	.....0	1,607	02/15/2027.
913017	CN	7		02/27/2020.	Tender Offer.....		4,808,640	4,530,000	4,520,578	4,524,022	.....	.....220	.....	.....220	.....	.....4,524,242	.....	.....5,758	5,758	318,806	05/04/2024.
918204	AV	0		03/04/2020.	Call @ 100.00.....		1,204,494	1,165,000	1,228,772	1,183,152	.....	.....(2,177)	.....	.....(2,177)	.....	.....1,180,975	.....	.....(15,975)	(15,975)	60,221	09/01/2021.
91823A	AA	9		05/28/2020.	Paydown.....		1,001,011	1,000,000	1,000,000	1,001,011	.....	.....1,005	.....	.....1,005	.....	.....1,001,011	.....	.....	.....0	13,963	06/15/2046.
91823G	AA	6		10/20/2020.	Paydown.....		111,056	111,056	110,049	110,354	.....	.....702	.....	.....702	.....	.....111,056	.....	.....	.....0	3,124	07/20/2030.
92257C	AA	8		12/01/2020.	Paydown.....		194,953	194,953	194,908	194,445	.....	.....508	.....	.....508	.....	.....194,953	.....	.....	.....0	4,396	03/25/2049.
92257L	AB	6		12/01/2020.	Paydown.....		276,609	276,609	276,535	274,557	.....	.....2,052	.....	.....2,052	.....	.....276,609	.....	.....	.....0	3,721	05/25/2047.
92259L	AB	4		08/01/2020.	Paydown.....		22,876	22,876	22,876	.....	.....	.....0	.....	.....0	.....	.....22,876	.....	.....	.....0	348	02/25/2050.
92259L	AB	4		12/01/2020.	Paydown.....		193,020	193,020	193,018	.....	.....	.....2	.....	.....2	.....	.....193,020	.....	.....	.....0	3,142	02/25/2050.
92535V	AA	0		09/24/2020.	Various.....		967,753	965,308	965,274	965,312	.....	.....2,441	.....	.....2,441	.....	.....967,753	.....	.....	.....0	38,831	10/15/2046.
92922F	3N	6		12/01/2020.	Paydown.....		55,130	55,130	52,064	54,813	.....	.....317	.....	.....317	.....	.....55,130	.....	.....	.....0	1,049	10/25/2035.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
92990G	AJ	2		12/01/2020.	Paydown.....		93,303	100,730	91,596	91,101	.....	.....2,202	.....	.....2,202	.....	.....93,303	.....	.....	.....0	2,085	05/26/2037.
933636	AA	0		12/01/2020.	Paydown.....		48,686	46,009	41,032	47,928	.....	.....758	.....	.....758	.....	.....48,686	.....	.....	.....0	816	04/25/2037.
93363P	AC	4		12/01/2020.	Paydown.....		114,052	120,371	113,045	112,168	.....	.....1,884	.....	.....1,884	.....	.....114,052	.....	.....	.....0	2,316	11/25/2036.
939336	X9	9		12/25/2020.	Paydown.....		133,561	133,561	117,868	115,500	.....	.....18,061	.....	.....18,061	.....	.....133,561	.....	.....	.....0	1,381	01/25/2045.
94354K	AA	8		12/15/2020.	Paydown.....		34,756	34,756	34,754	34,754	.....	.....1	.....	.....1	.....	.....34,756	.....	.....	.....0	597	09/15/2044.
94945P	AA	3		12/15/2020.	Paydown.....		427,188	427,188	427,088	427,027	.....	.....161	.....	.....161	.....	.....427,188	.....	.....	.....0	6,203	06/15/2033.
94984D	AC	8		12/01/2020.	Paydown.....		8,655	10,408	9,688	8,612	.....	.....43	.....	.....43	.....	.....8,655	.....	.....	.....0	106	09/25/2036.
95002F	AA	2		12/01/2020.	Paydown.....		828,420	828,420	843,177	836,943	.....	.....(8,523)	.....	.....(8,523)	.....	.....828,420	.....	.....	.....0	17,629	09/27/2049.
95002K	AA	1		12/25/2020.	Paydown.....		1,038,167	1,038,167	1,050,495	.....	.....	.....(6,602)	.....	.....(6,602)	.....	.....1,038,167	.....	.....	.....0	16,886	12/27/2049.
95058X	AG	3		12/15/2020.	Paydown.....		30,000	30,000	30,000	30,000	.....	.....	.....	.....0	.....	.....30,000	.....	.....	.....0	757	06/15/2049.
95168Q	AR	1		05/07/2020.	Paydown.....		570,700	570,700	570,700	570,314	.....	.....386	.....	.....386	.....	.....570,700	.....	.....	.....0	6,817	11/07/2025.
95168W	AR	8		10/16/2020.	Paydown.....		420,452	420,452	420,452	420,460	.....	.....(8)	.....	.....(8)	.....	.....420,452	.....	.....	.....0	6,612	01/16/2027.
95763P	AJ	0		10/15/2020.	Call @ 100.00.....		500,000	500,000	500,000	500,006	.....	.....(6)	.....	.....(6)	.....	.....500,000	.....	.....	.....0	25,000	07/15/2025.
96033C	AA	0		06/30/2020.	Paydown.....		508,277	508,277	506,450	507,266	.....	.....1,010	.....	.....1,010	.....	.....508,277	.....	.....	.....0	8,549	12/20/2028.
96033D	AA	8		12/01/2020.	Paydown.....		89,688	89,688	89,580	89,562	.....	.....127	.....	.....127	.....	.....89,688	.....	.....	.....0	1,405	12/20/2030.
96033W	AA	6		12/01/2020.	Paydown.....		207,432	207,432	207,068	207,066	.....	.....367	.....	.....367	.....	.....207,432	.....	.....	.....0	3,616	12/20/2031.
96033W	AB	4		12/01/2020.	Paydown.....		414,865	414,865	412,790	413,361	.....	.....1,504	.....	.....1,504	.....	.....414,865	.....	.....	.....0	7,660	12/20/2031.
96034L	AA	9		12/01/2020.	Paydown.....		159,540	159,540	159,331	.....	.....	.....210	.....	.....210	.....	.....159,540	.....	.....	.....0	991	03/20/2034.
97064F	AA	3		12/15/2020.	Paydown.....		99,332	99,332	99,331	.....	.....	.....1	.....	.....1	.....	.....99,332	.....	.....	.....0	1,677	03/15/2045.
980888	AD	3		09/22/2020.	Maturity @ 100.00.....		1,000,000	1,000,000	1,033,570	1,003,262	.....	.....(3,262)	.....	.....(3,262)	.....	.....1,000,000	.....	.....	.....0	40,000	09/22/2020.
98886Y	AR	9		10/25/2020.	Paydown.....		312,800	312,800	312,800	312,809	.....	.....(9)	.....	.....(9)	.....	.....312,800	.....	.....	.....0	4,993	07/27/2026.
G0620B	AB	4		03/15/2020.	Paydown.....		672,011	672,011	672,011	672,014	.....	.....(3)	.....	.....(3)	.....	.....672,011	.....	.....	.....0	8,171	12/15/2039.
3899999.	Total - Bonds - Industrial and Miscellaneous.....						123,318,499	122,656,467	121,886,142	114,645,282	52,349	283,363	178,917	156,794	0	122,092,248	0	715,887	715,887	..3,221,136	XXX
8399997.	Total - Bonds - Part 4.....						195,799,018	195,010,121	196,751,896	186,623,115	52,349	(374,323)	178,917	(500,892)	0	194,625,175	0	602,695	602,695	..4,918,718	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....						12,808,541	12,784,438	12,695,595	16,804	.....	.....16,804	.....	.....16,804	.....	.....12,712,399	96,142	96,142	83,999	XXX	
8399999.	Total - Bonds.....						208,607,560	207,794,559	209,447,491	186,623,115	52,349	(357,519)	178,917	(484,088)	0	207,337,574	0	698,837	698,837	..5,002,717	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																					
369604	BQ	5		05/26/2020.	Various.....	350,000.000	263,000	.....	.....353,500	343,000	7,813	(294)	.....	.....7,519	.....	.....350,519	(87,519)	(87,519)	(87,519)	7,757	XXX
38145G	30	8		05/11/2020.	Various.....	40,000.000	1,029,277	.....	.....980,000	980,000	.....	.....	.....	.....0	.....	.....980,000	49,277	49,277	49,277	27,500	XXX
59156R	BP	2		10/13/2020.	Call @ 100.00.....	666,000.000	666,000	.....	.....666,000	674,325	(8,325)	.....	.....	.....(8,325)	.....	.....666,000	.....	.....	.....0	25,279	XXX
61762V	20	0		05/08/2020.	MORGAN STANLEY CO.....	20,000.000	535,988	.....	.....500,000	500,000	.....	.....	.....	.....0	.....	.....500,000	35,988	35,988	35,988	17,812	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....						2,494,265	XXX	2,499,500	2,497,325	(512)	(294)	0	(806)	0	2,496,519	0	(2,253)	(2,253)	78,348	XXX
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																					
486606	60	1		02/14/2020.	Call @ 25.00.....	40,000.000	1,000,000	.....	.....999,070	999,789	.....	.....89	.....	.....89	.....	.....999,877	.....	.....123	123	7,000	XXX
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred.....						1,000,000	XXX	999,070	999,789	0	89	0	89	0	999,877	0	123	123	7,000	XXX
8999997.	Total - Preferred Stocks - Part 4.....						3,494,265	XXX	3,498,570	3,497,114	(512)	(206)	0	(718)	0	3,496,396	0	(2,130)	(2,130)	85,348	XXX
8999999.	Total - Preferred Stocks.....						3,494,265	XXX	3,498,570	3,497,114	(512)	(206)	0	(718)	0	3,496,396	0	(2,130)	(2,130)	85,348	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00123Q	10	4		05/01/2020.	ISI GROUP INC.....	48,500.000	598,079	XXX	780,365	857,480	(77,115)	.....	.....	.....(77,115)	.....	.....780,365	.....	....(182,286)	(182,286)	36,860	XXX
03762U	10	5		11/20/2020.	BERNSTEIN (SANFORD C)& CO.....	14,688.000	155,121	XXX	144,089	268,644	(28,047)	.....	.....96,507	(124,554)	.....	.....144,089	.....	.....11,032	11,032	22,913	XXX
037833	10	0		04/28/2020.	Various.....	10,100.000	2,942,815	XXX	677,449	2,965,865	(2,288,416)	.....	.....	.....(2,288,416)	.....	.....677,449	.....	..2,265,366	2,265,366	4,505	XXX
041356	20	5		07/31/2020.	Various.....	17,900.000	51,676	XXX	39,201	78,819	29,893	.....	.....90,395	(60,502)	.....	.....18,317	.....	.....33,359	33,359	4,028	XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
172967 42 4	CITIGROUP ORD.....		..	11/20/2020.	Various.....	3,910.000	201,931	XXX	204,700	312,370	(107,670)	.....	.....	.....(107,670)	.....	.....204,700	.....	.....(2,768)	(2,768)	7,976	XXX
19626G 10 8	COLONY CAPITAL CL A ORD.....		..	12/04/2020.	Various.....	40,065.000	149,468	XXX	70,114	190,309	.....	.....	.....120,195	(120,195)	.....	.....70,114	.....	.....79,354	79,354	8,814	XXX
37045V 10 0	GENERAL MOTORS ORD.....		..	11/23/2020.	Various.....	16,265.000	502,013	XXX	525,695	595,299	(69,604)	.....	.....	.....(69,604)	.....	.....525,695	.....	.....(23,682)	(23,682)	6,181	XXX
46131B 10 0	INVESCO MORTGAGE CAPITAL REIT ORD.....		..	08/11/2020.	BLAIR WILLIAM AND COMPANY.....	19,800.000	65,913	XXX	67,518	329,670	(58,608)	.....	.....203,544	(262,152)	.....	.....67,518	.....	.....(1,605)	(1,605)	20,161	XXX
58503F 10 6	MEDLEY CAPITAL ORD.....		..	07/27/2020.	Adjustment.....	.....	.....	XXX	.....	.....152,946	45,918	.....	.....198,864	(152,946)	.....	.....	.....	.....	.....0	.....	XXX
58503F 50 2	MEDLEY CAPITAL CORPORATION.....		..	07/27/2020.	Adjustment.....	0.150	2	XXX	2	2	.....	.....	.....	.....0	.....	.....2	.....	.....0	0	.....	XXX
59156R 10 8	METLIFE ORD.....		..	08/12/2020.	BLAIR WILLIAM AND COMPANY.....	9,000.000	360,809	XXX	321,012	458,730	(137,718)	.....	.....	.....(137,718)	.....	.....321,012	.....	.....39,798	39,798	12,240	XXX
744320 10 2	PRUDENTIAL FINANCIAL ORD.....		..	08/13/2020.	THE BENCHMARK COMPANY, LLC.....	10,850.000	756,588	XXX	708,896	1,017,079	(308,183)	.....	.....	.....(308,183)	.....	.....708,896	.....	.....47,692	47,692	23,870	XXX
75574U 10 1	READY CAPITAL ORD.....		..	11/24/2020.	Various.....	65,010.000	1,055,027	XXX	854,882	1,002,454	(147,573)	.....	.....	.....(147,573)	.....	.....854,882	.....	.....200,145	200,145	31,747	XXX
876030 10 7	TAPESTRY ORD.....		..	11/18/2020.	ISI GROUP INC.....	4,400.000	123,812	XXX	58,432	118,668	33,616	.....	.....93,852	(60,236)	.....	.....58,432	.....	.....65,380	65,380	1,485	XXX
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD.....		..	08/11/2020.	BLAIR WILLIAM AND COMPANY.....	17,500.000	100,654	XXX	66,675	255,850	(11,294)	.....	.....177,881	(189,175)	.....	.....66,675	.....	.....33,979	33,979	10,325	XXX
92556H 20 6	VIACOMCBS CL B ORD.....		..	11/18/2020.	BERNSTEIN (SANFORD C)& CO.....	5,999.000	196,393	XXX	84,046	251,778	28,326	.....	.....196,058	(167,732)	.....	.....84,046	.....	.....112,347	112,347	5,759	XXX
G5785G 10 7	MALLINCKRODT ORD.....		C	07/30/2020.	BLAIR WILLIAM AND COMPANY.....	10,550.000	25,415	XXX	25,426	36,820	(11,394)	.....	.....	.....(11,394)	.....	.....25,426	.....	.....(10)	(10)	.....	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					.....	.....7,285,716	XXX	4,628,500	8,892,782	(3,107,869)	0	1,177,297	(4,285,166)	0	4,607,616	0	2,678,101	2,678,101	196,863	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
76150W 10 7	REVERSE MORTGAGE INVESTMENT 144A ORD.....		..	12/23/2020.	CORPORATE ACTION.....	93,250.000	576,738	XXX	496,090	909,188	(413,098)	.....	.....	.....(413,098)	.....	.....496,090	.....	.....80,648	80,648	46,625	XXX
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....					.....	.....576,738	XXX	496,090	909,188	(413,098)	0	0	(413,098)	0	496,090	0	80,648	80,648	46,625	XXX
9799997.	Total - Common Stocks - Part 4.....					.....	.....7,862,455	XXX	5,124,590	9,801,969	(3,520,967)	0	1,177,297	(4,698,263)	0	5,103,706	0	2,758,749	2,758,749	243,488	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					.....	.....6,441	XXX	8,792	9,801,969	(3,520,967)	0	1,177,297	(4,698,263)	0	8,792	.....	.....(2,350)	(2,350)	35	XXX
9799999.	Total - Common Stocks.....					.....	.....7,868,896	XXX	5,133,381	9,801,969	(3,520,967)	0	1,177,297	(4,698,263)	0	5,112,497	0	2,756,399	2,756,399	243,523	XXX
9899999.	Total - Preferred and Common Stocks.....					.....	.....11,363,162	XXX	8,631,951	13,299,083	(3,521,479)	(206)	1,177,297	(4,698,981)	0	8,608,893	0	2,754,269	2,754,269	328,872	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....	.....219,970,721	XXX	218,079,442	199,922,198	(3,469,131)	(357,724)	1,356,214	(5,183,069)	0	215,946,468	0	3,453,105	3,453,105	5,331,589	XXX

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Fore ign Exc hang e Gain (Los s) on Disp osal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																						
36179U	5A	6	G2 MA6241 - RMBS.....	..	03/13/2020	MORGAN STANLEY CO.....	04/09/2020	Various.....	983,859	983,859	1,003,413	983,859	.....	.....	.....	.....0	.....	.....	.....19,554	19,554	3,408	1,503
36179V	DB	3	G2 MA6398 - RMBS.....	..	03/12/2020	MORGAN STANLEY CO.....	03/24/2020	CREDIT SUISSE SECURITIES (USA).....	996,126	998,616	1,001,729	998,619	.....	.....3	.....	.....3	.....	.....	.....3,110	3,110	1,799	1,522
0599999. Total - Bonds - U.S. Government.....									1,979,985	1,982,475	2,005,142	1,982,478	0	3	0	3	0	0	22,664	22,664	5,206	3,025
Bonds - U.S. Special Revenue and Special Assessment																						
3140QC	V3	7	FN CA5133 - RMBS.....	..	02/28/2020	Bank of America Merrill Lynch.....	03/24/2020	Various.....	2,968,922	3,033,403	3,025,739	3,032,291	.....	.....(1,113)	.....	.....(1,113)	.....	.....	.....(6,552)	(6,552)	7,422	2,722
31418D	NN	8	FN MA3996 - RMBS.....	..	03/12/2020	WELLS FARGO SECURITIES LLC.....	03/26/2020	Various.....	1,000,000	999,844	1,007,469	999,845	.....	.....1	.....	.....1	.....	.....	.....7,624	7,624	1,958	1,528
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....									3,968,922	4,033,247	4,033,207	4,032,136	0	(1,111)	0	(1,111)	0	0	1,072	1,072	9,381	4,249
Bonds - Industrial and Miscellaneous																						
05549V	AA	6	BDS 2018-FL2 A - CDO.....	..	01/10/2020	Amherst Securities Group LLC.....	12/17/2020	Paydown.....	920,965	921,540	920,965	920,965	.....	.....(576)	.....	.....(576)	.....	.....	.....	.....0	10,240	1,925
35709B	AC	9	FREM F 2018-KF50 B - CMBS.....	..	09/11/2020	Various.....	12/22/2020	Various.....	2,164,566	1,999,103	2,089,052	2,017,568	.....	.....18,466	.....	.....18,466	.....	.....	.....71,483	71,483	19,356	1,122
83546D	AG	3	SONIC 2020-1 A21 - ABS.....	..	01/28/2020	Various.....	06/15/2020	Paydown.....	2,750,000	2,759,609	2,888,300	2,759,608	.....	.....(1)	.....	.....(1)	.....	.....	.....128,692	128,692	31,398	641
958667	AB	3	WESTERN MIDSTREAM OPERATING LP.....	..	01/09/2020	BARCLAYS CAPITAL INC FIXED INC.....	04/17/2020	Stifel, Nicolaus & Co., Inc.....	1,000,000	999,620	871,875	999,645	.....	.....25	.....	.....25	.....	.....	.....(127,770)	(127,770)	8,417	.....
3899999. Total - Bonds - Industrial and Miscellaneous.....									6,835,531	6,679,873	6,770,192	6,697,786	0	17,913	0	17,913	0	0	72,406	72,406	69,412	3,688
8399998. Total - Bonds.....									12,784,438	12,695,595	12,808,541	12,712,399	0	16,804	0	16,804	0	0	96,142	96,142	83,999	10,962
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																						
46131B	10	0	INVESCO MORTGAGE CAPITAL REIT ORD....	..	06/04/2020	CORPORATE ACTION.....	08/11/2020	BLAIR WILLIAM AND COMPANY.....	1,935,000	8,792	6,441	8,792	.....	.....	.....	.....0	.....	.....	.....(2,350)	(2,350)	35	.....
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....										8,792	6,441	8,792	0	0	0	0	0	0	(2,350)	(2,350)	35	0
9799998. Total - Common Stocks.....										8,792	6,441	8,792	0	0	0	0	0	0	(2,350)	(2,350)	35	0
9899999. Total - Preferred and Common Stocks.....										8,792	6,441	8,792	0	0	0	0	0	0	(2,350)	(2,350)	35	0
9999999. Total - Bonds, Preferred and Common Stocks.....										12,704,387	12,814,983	12,721,191	0	16,804	0	16,804	0	0	93,792	93,792	84,034	10,962

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1			2				3	4	5	6	7	8	9	10	Stock of Such Company	
															Owned by Insurer on Statement Date	
CUSIP Identification			Description Name of Subsidiary, Controlled or Affiliated Company				Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	11	12
Common Stocks - U.S. Property and Casualty Insurer																
63655#	10	2	NATIONAL INTERSTATE INS CO OF HAWAII.....		11051.....	99-0345306.....	8bi	NO				14,301,369			500,000.000	100.0
89684#	10	2	TRIUMPHE CASUALTY CO.....		41106.....	95-3623282.....	8bi	NO				20,436,938			75,000.000	100.0
92206@	10	7	VANLINER INS CO.....		21172.....	86-0114294.....	8bi	NO				166,737,267			3,000.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer.....												0	201,475,573	0	XXX	XXX
Common Stocks - Other Affiliates																
89391#	10	6	TRANSPROTECTION SVCS CO.....			43-1254631.....	8biii	NO				994,342	994,342		300.000	100.0
1799999. Total - Common Stocks - Other Affiliates.....												0	994,342	994,342	XXX	XXX
1899999. Total - Common Stocks.....												0	202,469,915	994,342	XXX	XXX
1999999. Total - Preferred and Common Stock.....												0	202,469,915	994,342	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....261,191,907.
2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1		Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
		2	3					8	9	10	11			14	15	16	17	18	19	
Description		Code	n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
PERMAN HOLDCO 2, INC.....			..	12/31/2020.	AFG Private Placement.....	10/15/2021.	2,104	(2,104)	.....	.....	.....	.....4,208	4,208	2	.....	.....14.00	14.01	MJSD.	.....	.....
PERMAN DD 14.00 10/15/2021.....			..	12/31/2020.	AFG Private Placement.....	10/15/2021.	1,083	(1,083)	.....	.....	.....	.....2,167	2,167	1	.....	.....14.00	14.01	MJSD.	.....	.....
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							3,187	(3,187)	0	0	0	6,375	6,375	3	0	XXX	XXX	XXX	0	0
Bonds - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																				
NRART 20T1 AT1.....			..	12/17/2020.	BARCLAYS CAPITAL INC FIXED INC.....	06/21/2021.	3,999,995	.....	.....0	.....	.....	.....4,000,000	3,999,995	919	.....	.....1.03	1.03	MON..	.....	.....
3599999. Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities.							3,999,995	0	0	0	0	4,000,000	3,999,995	919	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....							4,003,183	(3,187)	0	0	0	4,006,375	4,006,370	922	0	XXX	XXX	XXX	0	0
Total Bonds																				
7699999. Subtotals - Issuer Obligations.....							3,187	(3,187)	0	0	0	6,375	6,375	3	0	XXX	XXX	XXX	0	0
7999999. Other Loan-Backed and Structured Securities.....							3,999,995	0	0	0	0	4,000,000	3,999,995	919	0	XXX	XXX	XXX	0	0
8399999. Subtotals - Bonds.....							4,003,183	(3,187)	0	0	0	4,006,375	4,006,370	922	0	XXX	XXX	XXX	0	0
9199999. Total - Short-Term Investments.....							4,003,183	(3,187)	0	0	0	XXX.....	4,006,370	922	0	XXX	XXX	XXX	0	0

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	3,999,995	1B	0	1C	0	1D	0	1E	0	1F	0	1G	0
2A	0	2B	0	2C	0								
3A	0	3B	0	3C	0								
4A	0	4B	0	4C	0								
5A	0	5B	3,187	5C	0								
6	0												

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Fifth Third Bank..... Cincinnati, OH.....	.....	.....	.....	.....	.....29,667,958	XXX
First Hawaiian..... Honolulu, HI.....	.....	.....	.....	.....	.....8,540	XXX
The Bank of New York Mellon..... New York, NY.....	.....	.....0.01	.....	.....	.....5,690	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	29,682,189	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	29,682,189	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	750	XXX
0599999. Total Cash.....	XXX	XXX	0	0	29,682,939	XXX

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

1. January.....	22,035,150	4. April.....	15,537,225	7. July.....	26,851,856	10. October.....	32,465,784
2. February.....	19,590,064	5. May.....	8,550,479	8. August.....	15,322,359	11. November.....	28,913,353
3. March.....	11,218,217	6. June.....	28,117,577	9. September.....	16,971,293	12. December.....	29,682,939

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	INVESCO TREASURY INST.....		12/31/2020.....	0.010		37,061,720	542	181,444
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						37,061,720	542	181,444
8899999. Total - Cash Equivalents						37,061,720	542	181,444

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....	AL						
2. Alaska.....	AK						
3. Arizona.....	AZ	B...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			374,792	384,191
4. Arkansas.....	AR	B...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			249,994	251,094
5. California.....	CA	B...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			87,614,467	92,413,004
6. Colorado.....	CO						
7. Connecticut.....	CT						
8. Delaware.....	DE	B...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			114,993	121,907
9. District of Columbia.....	DC						
10. Florida.....	FL	B...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			322,602	329,824
11. Georgia.....	GA	B...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			105,486	126,090
12. Hawaii.....	HI						
13. Idaho.....	ID	B...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			517,717	548,219
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...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			818,328	845,338
23. Michigan.....	MI	B...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			499,987	502,188
24. Minnesota.....	MN						
25. Mississippi.....	MS						
26. Missouri.....	MO						
27. Montana.....	MT	B...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			124,604	130,898
28. Nebraska.....	NE						
29. Nevada.....	NV	B...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			319,964	349,278
30. New Hampshire.....	NH						
31. New Jersey.....	NJ						
32. New Mexico.....	NM	B...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			343,883	367,752
33. New York.....	NY						
34. North Carolina.....	NC	B...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			354,661	361,048
35. North Dakota.....	ND						
36. Ohio.....	OH	B...	PLEDGED FOR BENEFIT OF ALL POLICYHOLDERS.....	3,546,030	3,694,204		
37. Oklahoma.....	OK						
38. Oregon.....	OR	B...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			1,687,717	1,782,065
39. Pennsylvania.....	PA						
40. Rhode Island.....	RI						
41. South Carolina.....	SC						
42. South Dakota.....	SD						
43. Tennessee.....	TN						
44. Texas.....	TX						
45. Utah.....	UT						
46. Vermont.....	VT						
47. Virginia.....	VA	B...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			203,041	221,074
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. US Virgin Islands.....	VI						
56. Northern Mariana Islands.....	MP						
57. Canada.....	CAN						
58. Aggregate Alien and Other.....	OT	XXX	XXX	0	0	602,187	641,907
59. Total.....	XXX		XXX	3,546,030	3,694,204	94,254,424	99,375,878

DETAILS OF WRITE-INS							
5801. U.S. DEPT OF LABOR.....	B...	WORKERS' COMPENSATION.....				602,187	641,907
5802.							
5803.							
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	602,187	641,907	