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

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ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 63312 Employer's ID Number..... 13-1935920

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

Licensed as Business Type: Life, Accident & Health

Incorporated/Organized..... December 29, 1961 Commenced Business..... August 13, 1963

Statutory Home Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 5420 .. Cincinnati .. OH .. US .. 45201 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Robert Mayhew Earle II *(Name)*	513-412-1735 *(Area Code) (Telephone Number) (Extension)*
	rearle@gaig.com *(E-Mail Address)*	513-412-1673 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Mark Francis Muething	President	2. John Paul Gruber	Secretary
3. Christopher Patrick Miliano	Treasurer	4. Richard Lee Sutton	Appointed Actuary

OTHER

Adrienne Susan Baglier	Executive Vice President	Michael Harrison Haney	Vice President
Brian Patrick Sponaugle	Vice President		

DIRECTORS OR TRUSTEES

John Paul Gruber	Jeffrey Gene Hester	Christopher Patrick Miliano	Mark Francis Muething
Michael James Prager			

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

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

(Signature)	(Signature)	(Signature)
Mark Francis Muething	John Paul Gruber	Christopher Patrick Miliano
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of February 2021

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

b. If no 1. State the amendment number _____
2. Date filed _____
3. Number of pages attached _____

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	104,061,048	0.3	104,061,048		104,061,048	0.3
1.02 All Other Governments	17,819,459	0.1	17,819,459		17,819,459	0.1
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	352,571,253	1.0	352,571,253		352,571,253	1.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	406,929,146	1.2	406,929,146		406,929,146	1.2
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	2,008,283,048	5.8	2,008,283,048		2,008,283,048	5.8
1.06 Industrial and Miscellaneous	24,276,530,964	69.8	24,276,530,964		24,276,530,964	69.8
1.07 Hybrid Securities	22,806,897	0.1	22,806,897		22,806,897	0.1
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	389,283,186	1.1	389,283,186		389,283,186	1.1
1.11 Total Long-Term Bonds	27,578,284,999	79.3	27,578,284,999	0	27,578,284,999	79.3
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	326,423,823	0.9	326,423,823		326,423,823	0.9
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	326,423,823	0.9	326,423,823	0	326,423,823	0.9
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	235,347,591	0.7	235,347,591		235,347,591	0.7
3.02 Industrial and Miscellaneous Other (Unaffiliated)	229,626,832	0.7	229,626,832		229,626,832	0.7
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	352,465,015	1.0	352,465,015		352,465,015	1.0
3.05 Mutual Funds		0.0			0	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds	5,503,385	0.0	5,503,385		5,503,385	0.0
3.08 Total Common Stocks	822,942,824	2.4	822,942,824	0	822,942,824	2.4
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages	557,849	0.0	557,849		557,849	0.0
4.03 Commercial Mortgages	1,250,981,803	3.6	1,250,981,803		1,250,981,803	3.6
4.04 Mezzanine Real Estate Loans	326,292,573	0.9	326,292,573		326,292,573	0.9
4.05 Total Valuation Allowance		0.0			0	0.0
4.06 Total Mortgage Loans	1,577,832,226	4.5	1,577,832,226	0	1,577,832,226	4.5
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income	66,050,992	0.2	66,050,992		66,050,992	0.2
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	66,050,992	0.2	66,050,992	0	66,050,992	0.2
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	(40,064,886)	(0.1)	(40,064,886)		(40,064,886)	(0.1)
6.02 Cash Equivalents (Schedule E, Part 2)	1,084,926,781	3.1	1,084,926,781		1,084,926,781	3.1
6.03 Short-Term Investments (Schedule DA)	1,002,537,349	2.9	1,002,537,349		1,002,537,349	2.9
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	2,047,399,245	5.9	2,047,399,245	0	2,047,399,245	5.9
7. Contract Loans	69,997,359	0.2	69,997,359		69,997,359	0.2
8. Derivatives (Schedule DB)	887,713,349	2.6	887,713,349		887,713,349	2.6
9. Other Invested Assets (Schedule BA)	1,408,757,597	4.0	1,408,756,597		1,408,756,597	4.0
10. Receivables for Securities	4,618,011	0.0	4,618,011		4,618,011	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	34,790,020,424	100.0	34,790,019,424	0	34,790,019,424	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		97,704,800
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)	4,183,505	4,183,505
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		32,117,387
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	3,008,107	
	8.2 Totals, Part 3, Column 9	711,818	3,719,925
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		66,050,992
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		66,050,992

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		1,370,236,028
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	246,224,613	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	76,187,875	322,412,488
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		114,816,290
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)		1,577,832,226
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		1,577,832,226
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		1,577,832,226

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,264,539,976
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	111,336,989	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	147,795,936	259,132,925
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		303
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	65,699,083	
	5.2 Totals, Part 3, Column 9	(5,081,377)	60,617,706
6.	Total gain (loss) on disposals, Part 3, Column 19		10,791,611
7.	Deduct amounts received on disposals, Part 3, Column 16		108,253,179
8.	Deduct amortization of premium and depreciation		1,936,045
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	70,665,708	
	10.2 Totals, Part 3, Column 11	5,469,993	76,135,701
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,408,757,597
12.	Deduct total nonadmitted amounts		1,000
13.	Statement value at end of current period (Line 11 minus Line 12)		1,408,756,597

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		33,561,208,979
2.	Cost of bonds and stocks acquired, Part 3, Column 7		6,094,653,227
3.	Accrual of discount		102,485,809
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	695,985	
	4.2 Part 2, Section 1, Column 15	(516,370)	
	4.3 Part 2, Section 2, Column 13	83,457,318	
	4.4 Part 4, Column 11	(66,530,171)	17,106,762
5.	Total gain (loss) on disposals, Part 4, Column 19		547,754,055
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		11,349,624,911
7.	Deduct amortization of premium		38,692,825
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	34,158,088	
	9.2 Part 2, Section 1, Column 17	5,566,398	
	9.3 Part 2, Section 2, Column 14	149,506,302	
	9.4 Part 4, Column 13	46,195,118	235,425,906
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		28,186,455
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		28,727,651,645
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		28,727,651,645

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	104,061,048	105,738,364	124,390,975	19,355,942
Governments (Including all obligations	2. Canada	10,835,788	13,010,450	12,432,600	10,000,000
guaranteed by governments)	3. Other Countries	6,983,671	7,282,597	6,914,670	7,000,000
	4. Totals	121,880,506	126,031,411	143,738,245	36,355,942
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	352,571,253	402,768,076	362,323,876	339,900,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	406,929,146	459,759,568	412,420,034	395,426,373
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	2,008,283,048	2,231,967,938	2,045,497,262	1,930,964,812
Industrial and Miscellaneous,	8. United States	19,587,678,616	21,219,256,777	19,559,959,927	20,065,209,134
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	517,778,212	584,300,696	516,927,208	518,608,966
and Hybrid Securities (Unaffiliated)	10. Other Countries	4,583,164,218	4,876,103,228	4,577,666,117	4,662,073,026
	11. Totals	24,688,621,047	26,679,660,700	24,654,553,252	25,245,891,126
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	27,578,284,999	29,900,187,693	27,618,532,669	27,948,538,253
PREFERRED STOCKS	14. United States	284,509,734	318,120,107	286,851,692	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	12,005,464	12,015,000	12,014,000	
	16. Other Countries	29,908,625	32,986,230	29,915,250	
	17. Totals	326,423,823	363,121,337	328,780,942	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	326,423,823	363,121,337	328,780,942	
COMMON STOCKS	20. United States	419,835,980	419,835,980	309,640,191	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	482,249	482,249	467,928	
	22. Other Countries	50,159,580	50,159,580	50,071,252	
	23. Totals	470,477,808	470,477,809	360,179,371	
Parent, Subsidiaries and Affiliates	24. Totals	352,465,015	352,465,015	240,052,699	
	25. Total Common Stocks	822,942,824	822,942,824	600,232,070	
	26. Total Stocks	1,149,366,646	1,186,064,161	929,013,012	
	27. Total Bonds and Stocks	28,727,651,645	31,086,251,854	28,547,545,681	

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	22,609,191	64,908,506	8,617,501	4,434,951	3,490,898	XXX	104,061,048	0.4	43,058,119	0.1	104,061,048	
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	22,609,191	64,908,506	8,617,501	4,434,951	3,490,898	XXX	104,061,048	0.4	43,058,119	0.1	104,061,048	0
2. **All Other Governments**												
2.1 NAIC 1		6,983,671	10,835,788			XXX	17,819,459	0.1	10,961,122	0.0	17,819,459	
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	6,983,671	10,835,788	0	0	XXX	17,819,459	0.1	10,961,122	0.0	17,819,459	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	57,245,040	124,716,526	170,366,212	243,474		XXX	352,571,253	1.2	483,966,924	1.5	352,571,253	
3.2 NAIC 2						XXX	0	0.0	4,809,460	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	57,245,040	124,716,526	170,366,212	243,474	0	XXX	352,571,253	1.2	488,776,384	1.5	352,571,253	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	73,183,346	168,464,770	91,041,101	64,965,612	862,893	XXX	398,517,722	1.4	539,006,804	1.6	398,517,722	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3		8,411,423				XXX	8,411,423	0.0	8,138,869	0.0	8,411,423	
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	73,183,346	176,876,194	91,041,101	64,965,612	862,893	XXX	406,929,146	1.4	547,145,673	1.7	406,929,146	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	195,423,052	556,892,299	676,127,077	257,027,473	288,021,268	XXX	1,973,491,169	6.9	2,761,969,197	8.3	1,888,509,830	84,981,339
5.2 NAIC 2	(0)	4,117,611	10,294,027	16,470,443		XXX	30,882,081	0.1	67,010,608	0.2	30,882,081	
5.3 NAIC 3						XXX	0	0.0	3,943,678	0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5		3,909,798				XXX	3,909,798	0.0		0.0		3,909,798
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	195,423,052	564,919,707	686,421,104	273,497,916	288,021,268	XXX	2,008,283,048	7.0	2,832,923,483	8.5	1,919,391,911	88,891,136

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	2,397,249,901	6,877,620,665	3,771,946,631	1,390,276,813	272,649,592	XXX	14,709,743,603	51.5	17,499,592,007	52.8	4,163,994,680	10,545,748,923
6.2 NAIC 2	674,731,692	4,240,397,227	4,389,803,423	394,398,455	89,061,589	XXX	9,788,392,385	34.2	10,795,080,763	32.6	6,751,269,357	3,037,123,029
6.3 NAIC 3	66,366,210	249,819,396	210,618,185	27,867,219	4,443,791	XXX	559,114,801	2.0	377,232,187	1.1	418,133,460	140,981,341
6.4 NAIC 4	11,964,934	86,970,127	17,047,121	30,621,855	2,269,717	XXX	148,873,753	0.5	71,790,093	0.2	77,956,168	70,917,586
6.5 NAIC 5	14,340,227	21,582,556	15,038,384	1,012,076	1,962,865	XXX	53,936,107	0.2	49,687,940	0.1	6,884,627	47,051,480
6.6 NAIC 6	187,219	654,251	67,056	563	14,277,786	XXX	15,186,875	0.1	13,128,388	0.0	368,484	14,818,391
6.7 Totals	3,164,840,184	11,477,044,221	8,404,520,799	1,844,176,980	384,665,340	XXX	25,275,247,524	88.4	28,806,511,377	86.9	11,418,606,775	13,856,640,749
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2	4,000,000	6,722,325	10,000,000	2,084,572		XXX	22,806,897	0.1	6,087,603	0.0	22,806,897	
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	4,000,000	6,722,325	10,000,000	2,084,572	0	XXX	22,806,897	0.1	6,087,603	0.0	22,806,897	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		59,425,201	40,917,386			XXX	100,342,586	0.4	104,797,079	0.3		100,342,586
10.2 NAIC 2	89,068	54,400,653	5,334,548			XXX	59,824,268	0.2	83,246,208	0.3	1,817,892	58,006,376
10.3 NAIC 3	5,101,988	106,966,905	44,474,072			XXX	156,542,965	0.5	143,295,107	0.4	7,216,001	149,326,963
10.4 NAIC 4	395,045	29,698,419	6,700,197			XXX	36,793,660	0.1	36,966,962	0.1	3,812,322	32,981,338
10.5 NAIC 5		32,245,462	7,041,548			XXX	39,287,010	0.1	38,560,775	0.1	4,722,424	34,564,586
10.6 NAIC 6		794,385			65,776	XXX	860,161	0.0	726,382	0.0	131,275	728,886
10.7 Totals	5,586,100	283,531,024	104,467,750	0	65,776	XXX	393,650,650	1.4	407,592,513	1.2	17,699,914	375,950,736

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)2,745,710,530	7,859,011,638	4,769,851,697	1,716,948,323	565,024,651	0	17,656,546,839	61.8	XXX	XXX	6,925,473,991	10,731,072,848
11.2 NAIC 2	(d)678,820,760	4,305,637,816	4,415,431,997	412,953,470	89,061,589	0	9,901,905,632	34.6	XXX	XXX	6,806,776,227	3,095,129,405
11.3 NAIC 3	(d)71,468,198	365,197,724	255,092,257	27,867,219	4,443,791	0	724,069,189	2.5	XXX	XXX	433,760,884	290,308,304
11.4 NAIC 4	(d)12,359,978	116,668,546	23,747,318	30,621,855	2,269,717	0	185,667,414	0.6	XXX	XXX	81,768,490	103,898,924
11.5 NAIC 5	(d)14,340,227	57,737,815	22,079,931	1,012,076	1,962,865	0	(c)97,132,914	0.3	XXX	XXX	11,607,051	85,525,863
11.6 NAIC 6	(d)187,219	1,448,636	67,056	563	14,343,562	0	(c)16,047,035	0.1	XXX	XXX	499,759	15,547,276
11.7 Totals	3,522,886,912	12,705,702,175	9,486,270,256	2,189,403,505	677,106,175	0	(b)28,581,369,023	100.0	XXX	XXX	14,259,886,402	14,321,482,621
11.8 Line 11.7 as a % of Col. 7	12.3	44.5	33.2	7.7	2.4	0.0	100.0	XXX	XXX	XXX	49.9	50.1
12. **Total Bonds Prior Year**												
12.1 NAIC 1	2,507,984,594	8,592,272,012	7,342,061,542	2,247,865,227	753,167,875		XXX	XXX	21,443,351,251	64.7	10,985,120,849	10,458,230,402
12.2 NAIC 2	552,054,851	3,707,738,011	6,225,318,160	426,123,346	45,000,274		XXX	XXX	10,956,234,642	33.1	8,179,111,433	2,777,123,209
12.3 NAIC 3	50,546,106	314,572,111	146,921,208	14,108,392	6,462,024		XXX	XXX	532,609,841	1.6	350,189,738	182,420,103
12.4 NAIC 4	30,713,231	53,303,998	21,261,850	3,477,252	724		XXX	XXX	108,757,055	0.3	78,083,330	30,673,725
12.5 NAIC 5	13,909,594	40,707,156	15,285,638	16,820,375	1,525,952		XXX	XXX	(c)88,248,715	0.3	42,089,424	46,159,291
12.6 NAIC 6	947,733	195,187	77,650		12,634,199		XXX	XXX	(c)13,854,769	0.0	2,966,937	10,887,832
12.7 Totals	3,156,156,109	12,708,788,475	13,750,926,049	2,708,394,592	818,791,049	0	XXX	XXX	(b)33,143,056,273	100.0	19,637,561,711	13,505,494,562
12.8 Line 12.7 as a % of Col. 9	9.5	38.3	41.5	8.2	2.5	0.0	XXX	XXX	100.0	XXX	59.3	40.7
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	880,584,914	2,827,082,311	2,247,085,567	568,308,522	402,412,678		6,925,473,991	24.2	10,985,120,849	33.1	6,925,473,991	XXX
13.2 NAIC 2	384,763,484	2,910,458,350	3,340,136,224	147,943,885	23,474,284		6,806,776,227	23.8	8,179,111,433	24.7	6,806,776,227	XXX
13.3 NAIC 3	53,770,935	185,904,356	192,610,564	937,170	537,860		433,760,884	1.5	350,189,738	1.1	433,760,884	XXX
13.4 NAIC 4	4,442,423	73,265,274	4,046,903	13,889			81,768,490	0.3	78,083,330	0.2	81,768,490	XXX
13.5 NAIC 5	1,984,560	6,589,553	2,964,748	21,041	47,150		11,607,051	0.0	42,089,424	0.1	11,607,051	XXX
13.6 NAIC 6	175,771	246,820	61,280		15,888		499,759	0.0	2,966,937	0.0	499,759	XXX
13.7 Totals	1,325,722,086	6,003,546,664	5,786,905,285	717,224,507	426,487,860	0	14,259,886,402	49.9	19,637,561,711	59.3	14,259,886,402	XXX
13.8 Line 13.7 as a % of Col. 7	9.3	42.1	40.6	5.0	3.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.6	21.0	20.2	2.5	1.5	0.0	49.9	XXX	XXX	XXX	49.9	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	1,865,125,616	5,031,929,327	2,522,766,131	1,148,639,801	162,611,973		10,731,072,848	37.5	10,458,230,402	31.6	XXX	10,731,072,848
14.2 NAIC 2	294,057,276	1,395,179,466	1,075,295,773	265,009,585	65,587,304		3,095,129,405	10.8	2,777,123,209	8.4	XXX	3,095,129,405
14.3 NAIC 3	17,697,263	179,293,369	62,481,693	26,930,048	3,905,931		290,308,304	1.0	182,420,103	0.6	XXX	290,308,304
14.4 NAIC 4	7,917,555	43,403,271	19,700,415	30,607,966	2,269,717		103,898,924	0.4	30,673,725	0.1	XXX	103,898,924
14.5 NAIC 5	12,355,667	51,148,262	19,115,184	991,035	1,915,715		85,525,863	0.3	46,159,291	0.1	XXX	85,525,863
14.6 NAIC 6	11,449	1,201,815	5,776	563	14,327,674		15,547,276	0.1	10,887,832	0.0	XXX	15,547,276
14.7 Totals	2,197,164,826	6,702,155,510	3,699,364,971	1,472,178,998	250,618,315	0	14,321,482,621	50.1	13,505,494,562	40.7	XXX	14,321,482,621
14.8 Line 14.7 as a % of Col. 7	15.3	46.8	25.8	10.3	1.7	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	7.7	23.4	12.9	5.2	0.9	0.0	50.1	XXX	XXX	XXX	XXX	50.1

(a) Includes $.....11,599,243,106 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....495,685,899 current year of bonds with Z designations and $.....1,163,809,023 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 $.....50,934,888 current year of bonds with 5GI designations, $.....28,971,406 prior year of bonds with 5GI designations and $.....14,810,902 current year, $.....10,628,107 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 $.....977,887,535; NAIC 2 $.....19,729,015; NAIC 3 $.....4,231,909; NAIC 4 $.....681,080; NAIC 5 $.....554,485; 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	2,328,175	10,264,707	4,430,263	854,765		XXX	17,877,910	0.1	19,682,534	0.1	17,877,910	
1.02 Residential Mortgage-Backed Securities	20,030,555	53,919,224	3,734,962	3,567,442	3,490,898	XXX	84,743,081	0.3	20,227,470	0.1	84,743,081	
1.03 Commercial Mortgage-Backed Securities	250,461	724,575	452,276	12,744		XXX	1,440,057	0.0	3,148,115	0.0	1,440,057	
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	22,609,191	64,908,506	8,617,501	4,434,951	3,490,898	XXX	104,061,048	0.4	43,058,119	0.1	104,061,048	0
2. **All Other Governments**												
2.01 Issuer Obligations		6,983,671	10,835,788			XXX	17,819,459	0.1	10,961,122	0.0	17,819,459	
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	6,983,671	10,835,788	0	0	XXX	17,819,459	0.1	10,961,122	0.0	17,819,459	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	57,245,040	124,716,526	170,366,212	243,474		XXX	352,571,253	1.2	488,776,384	1.5	352,571,253	
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	57,245,040	124,716,526	170,366,212	243,474	0	XXX	352,571,253	1.2	488,776,384	1.5	352,571,253	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	73,183,346	176,876,194	91,041,101	64,965,612	862,893	XXX	406,929,146	1.4	547,145,673	1.7	406,929,146	
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	73,183,346	176,876,194	91,041,101	64,965,612	862,893	XXX	406,929,146	1.4	547,145,673	1.7	406,929,146	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	132,175,444	297,780,497	524,086,560	237,312,992	112,491,441	XXX	1,303,846,935	4.6	1,910,435,513	5.8	1,218,135,743	85,711,192
5.02 Residential Mortgage-Backed Securities	19,824,350	42,858,005	8,200,759	1,119,864	15,732	XXX	72,018,709	0.3	197,629,435	0.6	72,018,709	
5.03 Commercial Mortgage-Backed Securities		3,179,944				XXX	3,179,944	0.0	3,153,211	0.0		3,179,944
5.04 Other Loan-Backed and Structured Securities	43,423,259	221,101,261	154,133,785	35,065,060	175,514,095	XXX	629,237,459	2.2	721,705,324	2.2	629,237,459	
5.05 Totals	195,423,052	564,919,707	686,421,104	273,497,916	288,021,268	XXX	2,008,283,048	7.0	2,832,923,483	8.5	1,919,391,911	88,891,136
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	1,852,308,782	6,205,056,271	6,269,072,698	678,145,660	151,596,758	XXX	15,156,180,170	53.0	19,369,298,327	58.4	10,217,518,158	4,938,662,012
6.02 Residential Mortgage-Backed Securities	371,780,471	595,610,054	455,903,423	150,280,257	68,741,868	XXX	1,642,316,072	5.7	1,540,599,524	4.6	668,146,980	974,169,092
6.03 Commercial Mortgage-Backed Securities	118,533,048	432,777,162	32,660,743	10,479,859	3,905,931	XXX	598,356,743	2.1	744,195,040	2.2	347,979,833	250,376,910
6.04 Other Loan-Backed and Structured Securities	822,217,884	4,243,600,734	1,646,883,935	1,005,271,204	160,420,783	XXX	7,878,394,539	27.6	7,152,418,486	21.6	184,961,804	7,693,432,734
6.05 Totals	3,164,840,184	11,477,044,221	8,404,520,799	1,844,176,980	384,665,340	XXX	25,275,247,524	88.4	28,806,511,377	86.9	11,418,606,775	13,856,640,749
7. **Hybrid Securities**												
7.01 Issuer Obligations	4,000,000	6,722,325	10,000,000	2,084,572		XXX	22,806,897	0.1	6,087,603	0.0	22,806,897	
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	4,000,000	6,722,325	10,000,000	2,084,572	0	XXX	22,806,897	0.1	6,087,603	0.0	22,806,897	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

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	5,586,100	283,531,024	104,467,750		65,776	XXX	393,650,650	1.4	407,592,513	1.2	17,699,914	375,950,736
10.03 Totals	5,586,100	283,531,024	104,467,750	0	65,776	XXX	393,650,650	1.4	407,592,513	1.2	17,699,914	375,950,736
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	2,121,240,786	6,828,400,192	7,079,832,623	983,607,075	264,951,093	XXX	17,278,031,768	60.5	XXX	XXX	12,253,658,564	5,024,373,204
11.02 Residential Mortgage-Backed Securities	411,635,375	692,387,282	467,839,144	154,967,563	72,248,497	XXX	1,799,077,863	6.3	XXX	XXX	824,908,770	974,169,092
11.03 Commercial Mortgage-Backed Securities	118,783,509	436,681,681	33,113,019	10,492,603	3,905,931	XXX	602,976,744	2.1	XXX	XXX	349,419,890	253,556,854
11.04 Other Loan-Backed and Structured Securities	865,641,142	4,464,701,995	1,801,017,720	1,040,336,264	335,934,877	XXX	8,507,631,998	29.8	XXX	XXX	814,199,263	7,693,432,734
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	5,586,100	283,531,024	104,467,750	0	65,776	XXX	393,650,650	1.4	XXX	XXX	17,699,914	375,950,736
11.08 Totals	3,522,886,912	12,705,702,175	9,486,270,256	2,189,403,505	677,106,175	0	28,581,369,023	100.0	XXX	XXX	14,259,886,402	14,321,482,621
11.09 Line 11.08 as a % of Col. 7	12.3	44.5	33.2	7.7	2.4	0.0	100.0	XXX	XXX	XXX	49.9	50.1
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	1,906,611,677	7,406,899,786	10,852,963,416	1,786,717,043	399,195,234	XXX	XXX	XXX	22,352,387,156	67.4	17,174,820,703	5,177,566,453
12.02 Residential Mortgage-Backed Securities	304,628,652	708,968,697	476,011,222	221,288,984	47,558,875	XXX	XXX	XXX	1,758,456,430	5.3	1,021,439,866	737,016,564
12.03 Commercial Mortgage-Backed Securities	105,895,654	469,732,114	155,113,559	12,443,332	7,311,707	XXX	XXX	XXX	750,496,366	2.3	365,854,462	384,641,904
12.04 Other Loan-Backed and Structured Securities	839,020,126	3,860,447,004	2,122,712,595	687,945,234	363,998,851	XXX	XXX	XXX	7,874,123,809	23.8	939,701,675	6,934,422,134
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans		262,740,874	144,125,257		726,382	XXX	XXX	XXX	407,592,513	1.2	135,745,005	271,847,508
12.08 Totals	3,156,156,109	12,708,788,475	13,750,926,049	2,708,394,592	818,791,049	0	XXX	XXX	33,143,056,273	100.0	19,637,561,711	13,505,494,562
12.09 Line 12.08 as a % of Col. 9	9.5	38.3	41.5	8.2	2.5	0.0	XXX	XXX	100.0	XXX	59.3	40.7
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	1,072,313,439	4,970,740,088	5,419,752,576	577,560,676	213,291,784	XXX	12,253,658,564	42.9	17,174,820,703	51.8	12,253,658,564	XXX
13.02 Residential Mortgage-Backed Securities	190,933,622	396,441,100	156,698,837	49,342,516	31,492,695	XXX	824,908,770	2.9	1,021,439,866	3.1	824,908,770	XXX
13.03 Commercial Mortgage-Backed Securities	5,802,927	343,151,943	452,276	12,744		XXX	349,419,890	1.2	365,854,462	1.1	349,419,890	XXX
13.04 Other Loan-Backed and Structured Securities	56,541,610	279,115,037	206,530,665	90,308,571	181,703,380	XXX	814,199,263	2.8	939,701,675	2.8	814,199,263	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		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	130,488	14,098,496	3,470,930			XXX	17,699,914	0.1	135,745,005	0.4	17,699,914	XXX
13.08 Totals	1,325,722,086	6,003,546,664	5,786,905,285	717,224,507	426,487,860	0	14,259,886,402	49.9	19,637,561,711	59.3	14,259,886,402	XXX
13.09 Line 13.08 as a % of Col. 7	9.3	42.1	40.6	5.0	3.0	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	4.6	21.0	20.2	2.5	1.5	0.0	49.9	XXX	XXX	XXX	49.9	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	1,048,927,346	1,857,660,104	1,660,080,046	406,046,399	51,659,308	XXX	5,024,373,204	17.6	5,177,566,453	15.6	XXX	5,024,373,204
14.02 Residential Mortgage-Backed Securities	220,701,753	295,946,182	311,140,307	105,625,048	40,755,802	XXX	974,169,092	3.4	737,016,564	2.2	XXX	974,169,092
14.03 Commercial Mortgage-Backed Securities	112,980,582	93,529,739	32,660,743	10,479,859	3,905,931	XXX	253,556,854	0.9	384,641,904	1.2	XXX	253,556,854
14.04 Other Loan-Backed and Structured Securities	809,099,533	4,185,586,957	1,594,487,055	950,027,693	154,231,497	XXX	7,693,432,734	26.9	6,934,422,134	20.9	XXX	7,693,432,734
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		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	5,455,612	269,432,528	100,996,820		65,776	XXX	375,950,736	1.3	271,847,508	0.8	XXX	375,950,736
14.08 Totals	2,197,164,826	6,702,155,510	3,699,364,971	1,472,178,998	250,618,315	0	14,321,482,621	50.1	13,505,494,562	40.7	XXX	14,321,482,621
14.09 Line 14.08 as a % of Col. 7	15.3	46.8	25.8	10.3	1.7	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	7.7	23.4	12.9	5.2	0.9	0.0	50.1	XXX	XXX	XXX	XXX	50.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	772,544,405	772,544,405			
2. Cost of short-term investments acquired	1,603,949,241	1,603,949,241			
3. Accrual of discount	3,383,999	3,383,999			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	2,526,002	2,526,002			
6. Deduct consideration received on disposals	1,379,697,041	1,379,697,041			
7. Deduct amortization of premium	169,257	169,257			
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)	1,002,537,349	1,002,537,349	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	1,002,537,349	1,002,537,349	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)		941,120,612
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	517,903,660	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		517,903,660
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	327,056,792	
3.2	Section 2, Column 19	(898,367,715)	(571,310,923)
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		16,514,710
6.	Considerations received/(paid) on terminations, Section 2, Column 15		16,514,710
7.	Amortization:		
7.1	Section 1, Column 19		
7.2	Section 2, Column 21		0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20		
8.2	Section 2, Column 23		0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18		
9.2	Section 2, Column 20		0
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)		887,713,349
11.	Deduct nonadmitted assets		
12	Statement value at end of current period (Line 10 minus Line 11)		887,713,349

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	887,713,349	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		887,713,349
4.	Part D, Section 1, Column 5	887,713,349	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	887,713,349	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		887,713,349
10.	Part D, Section 1, Column 8	887,713,349	
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	717,455,225	66,033,333	651,421,892	
2. Cost of cash equivalents acquired	5,091,989,583	256,963,582	4,835,026,001	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	700,166	692,553	7,613	
6. Deduct consideration received on disposals	4,725,218,192	323,142,793	4,402,075,399	
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)	1,084,926,782	546,675	1,084,380,107	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	1,084,926,782	546,675	1,084,380,107	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 Held for the Production of Income																
Building, Land, and Improvements		Georgetown	MD	07/30/1999.	09/30/2016.	10,265,465		3,190,236	4,860,000	136,382			(136,382)		1,800,734	1,359,607
Building, Land, and Improvements		Palm Beach	FL	07/06/2004.	02/07/2020.	49,183,558		35,046,226	65,371,000	777,867			(777,867)		10,821,606	9,128,777
Building, Land, and Improvements		Charleston	SC	05/01/2002.	02/20/2020.	41,620,936		27,814,530	65,300,000	2,093,858			(2,093,858)		8,609,155	6,796,502
0499999. Total - Properties Held for the Production of Income						101,069,959	0	66,050,992	135,531,000	3,008,107	0	0	(3,008,107)	0	21,231,495	17,284,886
0699999. Totals						101,069,959	0	66,050,992	135,531,000	3,008,107	0	0	(3,008,107)	0	21,231,495	17,284,886

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								
Building, Land, and Improvements	Georgetown	MD	07/30/1999.	Skipjack Cove Resort				32,905
Building, Land, and Improvements	Palm Beach	FL	07/16/2004.	Sailfish Marina Resort				2,036,084
Building, Land, and Improvements	Charleston	SC	05/01/2002.	Charleston Harbor Resort and Marina				528,479
Building, Land, and Improvements	Stevenville	MD	05/22/2002.	Bay Bridge Marina				595,548
Building, Land, and Improvements	Whitefield	NH	06/01/2005.	Mountain View Grand Resort LLC				990,489
0199999. Total - Acquired by Purchase					0	0	0	4,183,505
0399999. Totals					0	0	0	4,183,505

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Transferred																			
Building, Land, and Improvements	Stevenville	MD..	04/01/2020.	Bay Bridge Holding Company, LLC	26,612,391		16,718,198	262,050			(262,050)		17,051,696	17,051,696			0	850,552	747,785
Building, Land, and Improvements	Whitefield	NH..	06/01/2020.	Mountain View Grand Holding Company, LLC	24,406,631		14,524,971	449,768			(449,768)		15,065,692	15,065,692			0	2,105,178	2,543,911
0299999. Total - Property Transferred					51,019,022	0	31,243,169	711,818	0	0	(711,818)	0	32,117,387	32,117,387	0	0	0	2,955,730	3,291,696
0399999. Totals					51,019,022	0	31,243,169	711,818	0	0	(711,818)	0	32,117,387	32,117,387	0	0	0	2,955,730	3,291,696

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Residential Mortgages - All Other														
Old Standard		Cincinnati	OH		01/01/2006.	7.42	132,612						501,000	01/01/2006
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other							132,612	0	0	0	0	0	501,000	XXX
Mortgages in Good Standing - Commercial Mortgages - All Other														
019999ZZ7	CF	West Bloomfield	MI		03/31/2017.	5.22	24,916,433						58,730,000	08/01/2018
030211ZZ2		Lehi	UT		09/22/2016.	4.36	26,907,603						39,520,000	08/09/2016
10802ZZZ7		Greensboro	NC		05/08/2020.	2.94	17,795,967						25,750,000	03/25/2020
114840ZA2		Coral Gables	FL		08/12/2016.	5.81	29,203,956						59,875,650	06/01/2016
165421ZZ4		Cape Cod	MA		05/06/2016.	5.07	33,122,346						61,204,383	03/15/2016
200500ZZ2	CF	Fort Walton Beach	FL		12/19/2019.	4.65	31,093,144						42,000,000	02/12/2019
212555ZA7		Philadelphia	PA		01/31/2012.	6.04	14,314,198						24,000,000	12/13/2017
25486ZZZ8		Phoenix	AZ		11/02/2020.	3.04	44,450,000						73,430,000	10/02/2020
275222ZZ3		Austin	TX		04/26/2017.	4.56	19,803,691						34,600,000	03/13/2017
28413ZZZ0		Fort Worth	TX		10/29/2020.	2.84	38,500,000						65,730,000	09/30/2020
290600ZB4		Jacksonville	FL		08/22/2018.	5.17	24,965,801						41,000,000	08/01/2019
290700AB9		Memphis	TN		11/07/2019.	5.17	23,361,293						38,800,000	10/08/2019
292777ZZ5	CF	Pflugerville	TX		06/05/2018.	4.52	38,000,000						59,700,000	10/01/2018
353555ZZ1		Franklin	TN		11/01/2018.	5.17	27,729,305						42,300,000	09/18/2020
380555ZZ8		Indianapolis	IN		02/22/2019.	4.97	20,973,073						34,500,000	01/30/2019
43805ZZZ5		Beaverton	OR		07/16/2019.	4.60	21,338,674						30,300,000	06/01/2020
440555ZZ6		Houston	TX		06/28/2018.	5.16	37,626,235						71,000,000	05/08/2018
47642ZZZ3		Columbus	OH		11/20/2020.	3.19	35,700,000						48,251,000	10/26/2020
494266ZZ5		The Woodlands	TX		03/25/2015.	4.46	20,685,563						29,680,000	10/19/2020
502413ZZ3		Salt Lake City	UT		11/08/2013.	4.97	11,661,079						18,800,000	10/22/2013
517777ZZ4	CF	Prescott	AZ		05/28/2015.	4.46	22,567,749						71,400,000	10/28/2020
560222ZA2		Lincolnshire	IL		01/24/2019.	5.23	17,334,361						29,550,000	04/01/2018
57163ZZZ1		Portland	OR		09/17/2019.	4.39	20,337,855						28,700,000	08/01/2019
624999ZZ4		Tucson	AZ		06/30/2014.	4.71	17,766,417						45,810,000	08/23/2019
68253ZZZ9		Colorado Springs	CO		12/17/2019.	3.96	20,458,846						31,200,000	04/11/2020
696551ZZ6		Carlsbad	CA		10/17/2013.	5.09	15,514,467						27,160,000	10/16/2018
70069ZZA4		Louisville	KY		04/29/2020.	2.94	8,500,000						11,333,333	04/07/2020
70069ZZB2		Louisville	KY		04/29/2020.	2.94	3,500,000						4,666,667	04/07/2020
70475ZZZ7	CF	Kendall	FL		08/15/2019.	3.83	82,875,000						134,000,000	06/26/2019
74951ZZA7		Sacramento	CA		10/31/2019.	4.62	35,000,000						62,100,000	09/19/2018
74951ZZY5	CF	Pearland	TX		12/06/2013.	4.66	14,302,689						25,800,000	12/31/2020
79388ZZZ4		Middleburg	VA		11/19/2019.	3.70	76,500,000						143,350,000	09/22/2019
797240ZA9		Destin	FL		12/19/2013.	5.22	22,948,737						159,870,000	03/03/2020
797241ZB5		Miramar Beach	FL		06/17/2019.	6.08	17,468,348						30,100,000	03/01/2020
797241ZZ2		Miramar Beach	FL		11/01/2018.	5.98	45,284,887						106,218,000	05/01/2020
80403ZZZ3		Indianapolis	IN		11/21/2019.	3.80	29,000,000						42,300,000	03/01/2020
816849ZZ9		Orlando	FL		05/17/2013.	4.46	9,699,254						18,000,000	08/02/2018
86167ZZZ6		Denver	CO		05/05/2020.	2.94	27,773,603						41,750,000	03/24/2020
880222ZZ0		Brooklyn	NY		11/09/2017.	4.72	25,100,000						31,817,839	08/11/2017
90399ZZZ8		Indianapolis	IN		08/27/2019.	4.92	21,826,618						32,000,000	09/29/2020
91831ZZZ2		Colorado Springs	CO		08/19/2020.	3.19	30,045,120						42,240,000	06/25/2020

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
934432ZZ1		Burbank	CA		11/12/2013.	4.92	14,698,752						28,500,000	10/12/2018
945666ZZ1		Boca Raton	FL		12/01/2019.	4.21	32,000,000						57,300,000	11/21/2018
955555ZZ3		Phoenix	AZ		05/17/2013.	4.45	6,870,305						14,300,000	10/19/2018
95644ZZZ0		Denver	CO		12/05/2019.	4.21	71,600,000						99,200,000	10/15/2019
983444ZZ6		Lehi	UT		02/24/2014.	4.66	19,860,435						48,188,000	08/23/2019
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							1,250,981,803	0	0	0	0	0	2,266,024,872	XXX
Mortgages in Good Standing - Mezzanine Loans														
021445ZZ7		Christiansted	VI		04/06/2017.	5.06	74,836,503						103,939,587	12/31/2020
11373ZZZ4		Clearwater	FL		09/30/2019.	4.06	12,424,446						20,837,338	12/31/2020
209999ZA2		Charleston	SC		09/30/2019.	3.63	80,000,000						123,076,923	12/31/2020
209999ZB0		Charleston	SC		11/15/2019.	3.31	44,500,000						68,461,538	12/31/2020
209999ZC8		Charleston	SC		06/18/2020.	3.31	39,959,924						61,476,808	12/31/2020
826666ZZ5		Austin	TX		12/20/2018.	4.83	54,300,178						72,400,237	12/31/2020
903666ZZ1		Austin	TX		03/01/2018.	4.81	20,271,523						27,028,698	12/31/2020
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							326,292,573	0	0	0	0	0	477,221,129	XXX
0899999. Total - Mortgages in Good Standing							1,577,406,989	0	0	0	0	0	2,743,747,001	XXX
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - All Other														
OCWEN OWLIC		Cincinnati	OH		01/01/2006.	7.42	49,376						97,000	01/01/2006
Old Standard		Cincinnati	OH		01/01/2006.	7.42	375,861						707,416	01/01/2006
1999999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Res. Mortgages - All Other							425,237	0	0	0	0	0	804,416	XXX
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure							425,237	0	0	0	0	0	804,416	XXX
3399999. Totals							1,577,832,226	0	0	0	0	0	2,744,551,417	XXX

General Interrogatory:

1. Mortgages in good standing $.....0 unpaid taxes $.....5,752,638 interest due and unpaid.
2. Restructured mortgages $.....0 unpaid taxes $.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $.....0 unpaid taxes $.....112,645 interest due and unpaid.
4. Mortgages in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
10802ZZZ7	Greensboro	NC		05/08/2020	2.84	17,795,967		25,750,000
200500ZZ2	Fort Walton Beach	FL		12/19/2019	4.79		2,721,302	42,000,000
212555ZA7	Philadelphia	PA		01/31/2012	6.05		360,897	24,000,000
25486ZZZ8	Phoenix	AZ		11/02/2020	3.04	44,450,000		73,430,000
28413ZZZ0	Fort Worth	TX		10/29/2020	2.74	38,500,000		65,730,000
290600ZB4	Jacksonville	FL		08/22/2018	5.17		1,144,116	41,000,000
290700AB9	Memphis	TN		11/07/2019	5.19		609,609	38,800,000
353555ZZ1	Franklin	TN		11/01/2018	5.17		1,734,684	42,300,000
43805ZZZ5	Beaverton	OR		07/16/2019	4.54		248,866	30,300,000
440555ZZ6	Houston	TX		06/28/2018	5.17		1,462,141	71,000,000
47642ZZZ3	Columbus	OH		11/20/2020	3.20	35,700,000		48,251,000
560222ZA2	Lincolnshire	IL		01/24/2019	5.24		1,956,365	29,550,000
57163ZZZ1	Portland	OR		09/17/2019	4.36		377,855	28,700,000
700500ZZ7	Santa Monica	CA		04/30/2018	6.49		737,346	50,000,000
70069ZZA4	Louisville	KY		04/29/2020	2.84	8,500,000		11,333,333
70069ZZB2	Louisville	KY		04/29/2020	2.84	3,500,000		4,666,667
797241ZB5	Miramar Beach	FL		06/17/2019	6.01		7,155,999	30,100,000
797241ZZ2	Miramar Beach	FL		11/01/2018	6.08		21,068,615	106,218,000
80403ZZZ3	Indianapolis	IN		11/21/2019	3.81		1,620,000	42,300,000
86167ZZZ6	Denver	CO		05/05/2020	2.84	27,773,603		41,750,000
91831ZZZ2	Colorado Springs	CO		08/19/2020	3.09	30,045,120		42,240,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						206,264,689	41,197,794	889,419,000
Mortgages in Good Standing - Mezzanine Loans								
209999ZA2	Charleston	SC		09/30/2019	3.63		34,990,080	53,830,893
209999ZC8	Charleston	SC		06/18/2020	3.31	39,959,924		61,476,808
0699999. Total - Mortgages in Good Standing - Mezzanine Loans						39,959,924	34,990,080	115,307,701
0899999. Total - Mortgages in Good Standing						246,224,613	76,187,875	1,004,726,701
3399999. Totals						246,224,613	76,187,875	1,004,726,701

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
081533ZZ7	Ridgeway	SC		10/27/2014.	10/29/2020.	16,419,055					0		16,419,055	16,419,055			0
581222ZZ2	Baltimore	MD		08/22/2012.	09/25/2020.	24,946,156					0		24,946,156	24,946,156			0
617556ZA6	Austin	TX		02/19/2016.	10/14/2020.	43,884,883					0		43,884,883	43,884,883			0
700500ZZ7	Santa Monica	CA		04/30/2018.	11/06/2020.	17,611,167					0		17,611,167	17,611,167			0
0199999. Total - Mortgages Closed by Repayment						102,861,261	0	0	0	0	0	0	102,861,261	102,861,261	0	0	0
Mortgages With Partial Repayments																	
019999ZZ7	West Bloomfield	MI		03/31/2017.		422,045					0		422,045	422,045			0
030211ZZ2	Lehi	UT		09/22/2016.		617,191					0		617,191	617,191			0
11373ZZZ4	Clearwater	FL		09/30/2019.		2,875,555					0		2,875,555	2,875,555			0
114840ZA2	Coral Gables	FL		08/12/2016.		695,063					0		695,063	695,063			0
165421ZZ4	Cape Cod	MA		05/06/2016.		568,813					0		568,813	568,813			0
212555ZA7	Philadelphia	PA		01/31/2012.		177,742					0		177,742	177,742			0
275222ZZ3	Austin	TX		04/26/2017.		324,940					0		324,940	324,940			0
290700AB9	Memphis	TN		11/07/2019.		211,035					0		211,035	211,035			0
380555ZZ8	Indianapolis	IN		02/22/2019.		226,927					0		226,927	226,927			0
440555ZZ6	Houston	TX		06/28/2018.		129,954					0		129,954	129,954			0
494266ZZ5	The Woodlands	TX		03/25/2015.		451,712					0		451,712	451,712			0
502413ZZ3	Salt Lake City	UT		11/08/2013.		385,738					0		385,738	385,738			0
517777ZZ4	Prescott	AZ		05/28/2015.		487,245					0		487,245	487,245			0
560222ZA2	Lincolnshire	IL		01/24/2019.		125,363					0		125,363	125,363			0
624999ZZ4	Tucson	AZ		06/30/2014.		393,766					0		393,766	393,766			0
696551ZZ6	Carlsbad	CA		10/17/2013.		431,319					0		431,319	431,319			0
74951ZZY5	Pearland	TX		12/06/2013.		287,638					0		287,638	287,638			0
797240ZA9	Destin	FL		12/19/2013.		1,233,945					0		1,233,945	1,233,945			0
816849ZZ9	Orlando	FL		05/17/2013.		353,220					0		353,220	353,220			0
90399ZZZ8	Indianapolis	IN		08/27/2019.		328,574					0		328,574	328,574			0
934432ZZ1	Burbank	CA		11/12/2013.		285,763					0		285,763	285,763			0
955555ZZ3	Phoenix	AZ		05/17/2013.		250,197					0		250,197	250,197			0
983444ZZ6	Lehi	UT		02/24/2014.		665,165					0		665,165	665,165			0
Old Standard	Cincinnati	OH		01/01/2006.		26,122					0		26,122	26,122			0
0299999. Total - Mortgages With Partial Repayments						11,955,029	0	0	0	0	0	0	11,955,029	11,955,029	0	0	0
0599999. Total Mortgages						114,816,290	0	0	0	0	0	0	114,816,290	114,816,290	0	0	0

SCHEDULE BA - PART 1

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

1			2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
					4	5								13	14	15	16	17			
CUSIP Identification			Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC 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	Caltius Partners III, L.P.	R	Los Angeles	CA	CP III, L.P.		06/25/2004		19,128	52,793	52,793	4,590						318,000	1.170
000000	00	0	Cyprium Parallel Investors V, LP	R	Cleveland	OH	Cyprium V Management LLC		08/15/2019		3,169,663	3,420,314	3,420,314	250,651						55,456	3.660
000000	00	0	ExWorks Capital Fund I, LP	R	Chicago	IL	ExWorks Capital Fund I GP, L.P.		04/17/2017		2,993,220	2,993,220	2,993,220	(263,054)		4,006,780					4.550
000000	00	0	ExWorks Capital Fund II Parallel Vehicle, LP	R	Chicago	IL	ExWorks Capital Fund I GP, LP		06/22/2017		25,822,388	25,822,388	25,822,388	99,620		26,677,612					50.620
000000	00	0	Great American Capital Partners Fund II, LP	R	Los Angeles	CA	Great American Capital Partners, LLC		01/12/2018		4,569,512	4,402,954	4,402,954	(181,985)					749,454		2.120
000000	00	0	Gryphon Mezzanine Partners, LP	R	San Francisco	CA	Gryphon Mezzanine Partners, GP, L.P.		11/30/2017		5,011,809	5,253,032	5,253,032	(113,312)					837,984	1,154,300	6.340
000000	00	0	Gryphon Mezzanine Partners II Feeder Fund, LP	R	San Francisco	CA	Gryphon Mezzanine Partners II, L.P.		12/20/2019		460,491	498,233	498,233	157,643					9,255	285,504	18.420
000000	00	0	Ivy Hill Revolver Funding LP	R	New York	NY	Ivy Hill Revolver Management GP, LLC		05/19/2020										55,970		
000000	00	0	Monarch Capital Partners III, L.P.	R	New York	NY	Monarch Alternative Capital GP III, LLC		01/12/2015		9,858,209	9,646,563	9,646,563	1,841,066		2,667,282			1,303,870	1,474,200	3.010
000000	00	0	Monarch Capital Partners IV, L.P.	R	New York	NY	Monarch Alternative Capital GP IV, LLC		10/30/2017		9,000,000	10,505,723	10,505,723	420,684						999,999	2.800
000000	00	0	NB Direct Access Insurance SPV, LLC	R	New York	NY	NB Direct Access Associates LP		08/21/2020		277,069	277,069	277,069						(10,872)	1,223,000	1.500
000000	00	0	NB Private Equity Credit Opportunities Fund LP	R	New York	NY	NB Private Equity Credit Opportunities Associates, L.P.		06/07/2017		6,186,354	5,966,816	5,966,816	193,424					231,730	818,362	0.860
000000	00	0	Northcreek Mezzanine Fund II, L.P.	R	Cincinnati	OH	NMF GP II, LLC		01/31/2014	2	1,574,945	1,744,173	1,744,173	99,243					50,913	348,000	3.250
000000	00	0	Northcreek Mezzanine Fund III, L.P.	R	Cincinnati	OH	NMF GP III, LLC		09/10/2019	2	373,399	318,207	318,207	(55,192)						1,626,665	3.080
000000	00	0	PineBridge Private Credit Feeder, LP	R	New York	NY	PineBridge Private Credit General Partner, L.P		11/28/2018		3,374,912	3,234,052	3,234,052	(97,484)					42,107	1,017,750	9.910
000000	00	0	SAAS Capital Fund III	R	Cincinnati	OH	SC GP III, LLC		08/09/2018		1,045,352	989,897	989,897	(38,454)					201,336	225,000	4.840
000000	00	0	SAAS Capital Fund III (B) LP	R	Cincinnati	OH	SC GP III, LLC		08/26/2020		525,000	518,474	518,474	(6,526)						1,350,000	5.350
000000	00	0	Sagard Credit Partners, LP	R	Toronto	CAN	Sagard Credit Partners (Cayman) GP, Inc.		10/09/2018		4,106,850	4,781,357	4,781,357	468,819						3,454,500	1.310
000000	00	0	Sierra Senior Loan Strategy JV I LLC	R	New York	NY	Medley Capital, LLC		07/16/2015		8,287,069	9,157,113	9,157,113	3,641,749		6,162,931			618,172	100,000	11.250
000000	00	0	TTGA C-1 MMF, LP	R	Cincinnati	OH	TTGA C-I MMF GP LLC		12/18/2017		8,067,733	8,560,836	8,560,836	462,593					1,136,507		65.740
000000	00	0	World Trade Finance, LLC	R	Burbank	CA	ExWorks Capital, LLC,		04/20/2020		4,218,208	4,383,228	4,383,228	165,020					68,006	1,357,300	35.000
000000	00	0	Yukon Capital Partners II L.P.	R	Minneapolis	MN	Yukon Partners II, LLC,		07/17/2014	2	5,088,369	4,908,226	4,908,226	734,991					62,884	961,999	2.420
000000	00	0	Yukon Capital Partners III L.P.	R	Minneapolis	MN	Yukon Partners III, LLC,		07/18/2017	2	4,112,407	3,858,571	3,858,571	(91,396)					558,215	1,307,102	1.200
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											108,142,088	111,293,239	111,293,239	7,692,689	0	39,514,606	0	0	5,970,987	18,021,681	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																					
000000	00	0	A&M Capital Europe, SCSp	R	London	GBR	A&M Capital Europe-GP, L.P.		06/30/2019	3	1,719,215	1,725,151	1,725,151	403,471						8,280,785	1.400
000000	00	0	A&M Capital Partners, LP	R	Greenwhich	CT	A&M Capital-GP, L.P		12/06/2013	3	3,825,297	5,830,650	5,830,650	329,918					106,445	4,023,329	1.740
000000	00	0	A&M Capital Partners II, LP	R	Greenwhich	CT	A&M Capital-GP II, LP		05/25/2018	3	3,456,547	4,369,647	4,369,647	1,178,105						6,543,327	0.830
000000	00	0	A&M Capital Opportunities Fund, LP	R	Greenwhich	CT	A&M Capital Opportunities-GP, L.P.		10/21/2016	3	4,387,532	5,359,022	5,359,022	542,495						2,612,400	1.430
000000	00	0	ALLOS III-Q L.P.	R	Cincinnati	OH	ALLOS Ventures III LLC		12/19/2018		660,000	605,967	605,967	(53,095)						1,340,000	5.190
000000	00	0	Altenergy Storage, LLC	R	Rowayton	CT	AltEnergy Storage, LLC		09/28/2015		2,000,000	4,072,317	4,072,317	2,130,594							13.760
000000	00	0	AltEnergy Storage Bridge, LLC	R	Rowayton	CT	AltEnergy Storage Bridge, LLC		03/20/2019		369,390	1,820,568	1,820,568	1,451,178							
000000	00	0	Arclight Energy Partners Fund VI, LP	R	Boston	MA	ArcLight PEF GP VI, LLC		08/04/2015	3	10,619,776	9,117,808	9,117,808	(3,469,714)					232,618	1,961,335	0.250
000000	00	0	BGP FS Holdco, LLC	R	New York	NY	Bridge Growth Partners GP L.P.		11/08/2016		292,122	4,508,947	4,508,947	599,904							4.230
000000	00	0	Blackstone Diversified Alternatives Issuer LLC	R	Columbia	MD	Blackstone Diversified Alternatives Issuer LLC		05/21/2019		4,872,000	4,437,166	4,437,166	(525,939)							1.910
000000	00	0	Blackstone Tactical Opportunities III, LP	R	New York	NY	Blackstone Tactical Opportunities Associates III LLC		02/08/2019		3,981,631	4,060,242	4,060,242	212,870					71,344	3,604,301	0.190
000000	00	0	Blue Chip VI Extension Fund II	R	Cincinnati	OH	Blue Chip VI Partners, LLC		11/05/2014	1	154,941	154,941	154,941	231,594		485,711					46.280
000000	00	0	Bridge Growth Partners L.P.	R	Cincinnati	OH	Bridge Growth Partners GP L.P.		09/15/2015	3	14,480,684	21,232,496	21,232,496	2,006,497					2,369,938		3.940
000000	00	0	Bridge Growth Partners- Accedian Holdings, LLC	R	New York	NY	Bridge Growth Partners GP L.P.		07/15/2014	3	7,000,000	10,728,454	10,728,454	(2,964)							6.670
000000	00	0	Bridge Growth Partners L.P.-Accedian Holdings II	R	New York	NY	Bridge Growth Partners GP L.P.		05/19/2017	3	10,710,014	10,692,142	10,692,142	(10,947)					1,855,005		29.850

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
000000	00	0	Bridge Growth Partners- Aggregator, LLC	R	New York	NY	Bridge Growth Partners GP L.P		03/08/2019	3	10,500,000	14,757,526	14,757,526	4,268,699							5.830
000000	00	0	CCA Life Settlements Fund II, LP	R	New York	NY	CCA Life Settlements Fund II ICAV		09/29/2017		4,900,945	5,348,375	5,348,375	447,430							15.580
000000	00	0	Channel 51, LLC	R	Dublin	IRL	Channel 51, LLC		12/16/2019		3,125,691	3,124,485	3,124,485	9,873						374,500	0.360
000000	00	0	Cincinnati Cornerstone Investors BWV I, LLC	R	Washington	DC	CincyTech, LLC		04/29/2016		500,000	498,276	498,276	(1,724)							10.780
000000	00	0	Cincinnati Cornerstone Investors EI III, LLC	R	Cincinnati	OH	CincyTech, LLC		06/28/2019		1,402,528	2,248,249	2,248,249	(81,182)							16.170
000000	00	0	Cincinnati Cornerstone Investors EI IV LLC	R	Cincinnati	OH	CincyTech, LLC		09/13/2016		1,042,970	1,036,771	1,036,771	(4,959)							15.500
000000	00	0	Cincy Tech Fund IV, LLC	R	Cincinnati	OH	CincyTech, LLC		09/28/2018	1	1,253,546	1,748,697	1,748,697	(296,623)						85,400	5.860
000000	00	0	Cincy Tech Fund V, LLC	R	Cincinnati	OH	CincyTech, LLC		03/18/2016	1	450,000	375,550	375,550	(74,450)						1,050,000	8.450
000000	00	0	Cintrifuse Syndicate Fund I, LLC	R	Cincinnati	OH	Cintrifuse Fund Management, LLC		11/20/2019	1	1,217,154	1,909,288	1,909,288	310,553						153,300	2.400
000000	00	0	Cintrifuse Syndicate Fund II, LLC	R	Cincinnati	OH	Cintrifuse Fund Management II, LLC		04/29/2013	1	758,976	689,801	689,801	(3,041)						1,741,000	4.460
000000	00	0	Corsair Assist Investors, LP	R	Cincinnati	OH	Corsair Assist Management, LP		09/18/2017		11,046,261	9,899,890	9,899,890	(2,367,495)					690,897		13.480
000000	00	0	Corsair Blade Investors, L.P.	R	New York	NY	Corsair Blade Management, LP		05/25/2018		5,015,576	7,096,413	7,096,413	2,080,837							15.580
000000	00	0	Corsair Boomer Investors L.P.	R	New York	NY	Corsair Boomer Management, LP		12/16/2019		10,049,901	26,346,243	26,346,243	11,272,639							9.770
000000	00	0	Corsair Indigo Investors, L.P	R	New York	NY	Corsair Indigo Management, LP		06/25/2018		4,356,250	4,356,250	4,356,250							644,000	1.400
000000	00	0	Corsair V Financial Services Capital Partners LP	R	New York	NY	Corsair V Management, LP		12/07/2020		9,518,295	10,773,435	10,773,435	712,096					44,747	4,481,680	1.340
000000	00	0	Cowboy Parent, LLC	R	New York	NY	Snow Phipps III, LP		06/25/2018		4,500,000	4,511,394	4,511,394	23,505							2.680
000000	00	0	DataLink Holdings, LLC	R	Wilmington	DE	Private Equity Solutions Fund I, LP (DWS)		10/29/2018		1,875,000	1,875,000	1,875,000						(5,254)	625,000	0.645
000000	00	0	DecoPac, Inc.	R	Tampa	FL	Snow Phipps III, LP		11/23/2020		5,000,000	9,764,058	9,764,058	820,710							2.900
000000	00	0	The Cranemere Group Limited	R	Anoka	MN	The Cranemere Group Limited		10/27/2017		20,053,708	31,190,957	31,190,957	1,997,128						15,109,500	7.360
000000	00	0	DESRI VI, LLC	R	London	GBR	D.E. Shaw Renewable Investments, LLC		05/21/2014		1,822,175	2,543,175	2,543,175	77,074					51,917		3.830
000000	00	0	Electric Guard Dog, LLC	R	New York	NY	Snow Phipps III AIV, LP		12/17/2014		3,500,000	6,909,999	6,909,999	1,594,117							2.350
000000	00	0	Energy Impact Fund LP	R	Columbia	SC	Energy Impact Partners, LLC		06/08/2016		5,508,190	7,481,941	7,481,941	813,770						1,491,700	1.240
000000	00	0	Energy Impact Fund II LP	R	New York	NY	Energy Impact Fund II GP LLC		05/11/2017		600,864	503,199	503,199	(97,665)					548	4,399,000	0.800
000000	00	0	Financial Edge Fund, L.P.	R	New York	NY	PL Capital, LLC		03/20/2020		4,564,400	6,680,300	6,680,300	(3,080,746)							5.780
000000	00	0	Foresite Capital Fund IV, LP	R	Dover	DE	Foresite Capital Management IV,		11/29/2007		4,793,741	7,432,164	7,432,164	2,131,347					184,213	150,000	0.680
000000	00	0	Foresite Capital Fund V, LP	R	San Francisco	CA	Foresite Capital Management V, LLC		04/16/2018		1,200,000	1,513,440	1,513,440	313,440						2,800,000	1.220
000000	00	0	Foresite Capital Opportunity Fund V, LP	R	San Francisco	CA	Foresite Capital Opportunity Management V, LLC,		06/08/2020		250,000	485,125	485,125	235,125						750,000	1.220
000000	00	0	Gallant Capital Partners I, L.P.	R	San Francisco	CA	Gallant Capital Partners GP I, L.P.		06/29/2020		1,447,280	1,439,291	1,439,291	(7,989)					15,431	3,552,500	2.620
000000	00	0	Goldner Hawn Fund VII L.P.	R	Los Angeles	CA	Goldner Hawn GP, LLC		05/29/2020		1,116,844	1,084,532	1,084,532	105,598						3,883,000	1.730
000000	00	0	Greenspring Opportunities IV, LP	R	Minneapolis	MN	Greenspring Opportunities General Partner IV, LP		04/29/2019	1	3,428,249	5,209,975	5,209,975	1,065,428						175,000	0.990
000000	00	0	Greenspring Opportunities V, LP	R	Owings Mills	MD	Greenspring Opportunities General Partner V, LP		04/25/2016	1	3,080,000	3,742,295	3,742,295	333,394						315,000	0.770
000000	00	0	Greenspring Opportunities VI, LP	R	Owings Mills	MD	Greenspring Opportunities VI, L.P.		01/22/2018	1	750,000	736,200	736,200	(13,800)						1,750,000	0.300
000000	00	0	Greenspring Global Partners VIII, L.P.	R	Owings Mills	MD	Greenspring Opportunities VIII, L.P.		01/21/2020	1	2,859,671	3,315,036	3,315,036	207,001						504,700	10.810
000000	00	0	Greenspring Global Partners IX-B, LP	R	Owings Mills	MD	Greenspring General Partner IX, L.P.		07/14/2017	1	1,262,658	1,407,230	1,407,230	131,636						1,213,000	0.270
000000	00	0	GreyLion Capital LP	R	Owings Mills	MD	GreyLion Capital GP LLP		02/08/2019	3	6,816,553	8,543,873	8,543,873	265,133					1,619,754	1,602,260	2.020
000000	00	0	GreyLion Capital II LP	R	New York	NY	GreyLion Capital II GP LLP		08/20/2014	3	5,591,879	5,664,892	5,664,892	(62,386)						1,408,400	1.200
000000	00	0	Gryphon Partners IV, L.P.	R	New York	NY	Gryphon GenPar IV, L.P.		02/28/2018	3	3,697,820	6,261,861	6,261,861	367,437					546,197	681,830	0.460
000000	00	0	Gryphon Partners V, L.P.	R	San Francisco	CA	Gryphon GenPar V, L.P.		12/06/2016	3	6,199,118	6,867,783	6,867,783	425,682						800,800	0.570
000000	00	0	Harvest Intrexon Enterprise Fund I, LP	R	San Francisco	CA	Harvest Enterprise GP I, LLC,		08/29/2018		318,631	318,631	318,631	308,258		716,369				570,000	1.290
000000	00	0	L-A Saturn Acquisition, L.P.	R	San Francisco	CA	L-A Group Saturn LLC		09/04/2015		142,231	10,833,237	10,833,237	3,453,093					188,307	83,500	2.360

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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
000000 00 0	LLR Equity Partners IV, L.P.	R	Philadelphia	PA	LLR Capital IV, L.P.,		01/16/2015	3	221,923	3,890,570	3,890,570	(1,392,895)					1,831,200	560,000	0.590
000000 00 0	LLR Equity Partners V, L.P.	R	Philadelphia	PA	LLR Capital V, L.P.,		03/14/2014	3	5,659,544	5,637,068	5,637,068	33,447					336,299	1,432,875	0.550
000000 00 0	ManchesterStory Venture Fund, L.P.	R	Philadelphia	PA	ManchesterStory GP1, LLC		03/31/2017		1,106,161	1,230,150	1,230,150	121,267						893,999	2.400
000000 00 0	MCOF GP, LLC	R	Des Moines	IA	Medley GP Holdings LLC		03/23/2017		1,400	941	941	(396)							1.380
000000 00 0	MCOF Management, LLC	R	New York	NY	MCOF GP, LLC		07/15/2016		700	700	700	(3,037)					7,084		1.400
000000 00 0	Medley (Aspect) GP, LLC	R	New York	NY	MCOF GP, LLC		07/15/2016												1.400
000000 00 0	Medley Aspect Management, LLC	R	New York	NY	MCOF GP, LLC		07/15/2016		700	1,781	1,781	(1,803)					4,928		1.400
000000 00 0	Medley Credit Opportunitiy Delaware Fund, L.P.	R	New York	NY	MCOF GP, LLC		07/15/2016	7	6,342,913	7,279,715	7,279,715	475,496		1,908,643				5,474,703	45.910
000000 00 0	Medley Real D (Annuity) LLC	R	New York	NY	Medley Capital, LLC		07/15/2016	3	3,058,657	3,058,657	3,058,657	(531,938)		869,960					69.340
000000 00 0	Narya Capital Fund I, L.P.	R	New York	NY	Narya Capital Fund I, L.P.		06/11/2018		412,500	412,500	412,500							2,165,000	2.180
000000 00 0	NB Dyal IV US Investors, LP	R	New York	NY	NB Dyal Associates IV, LP		03/21/2016	3	334,894	291,138	291,138	(43,756)						5,173,700	0.260
000000 00 0	NB Dyal V US Investors, LP	R	Cincinnati	OH	NB Dyal Associates V, LP		03/20/2020	3	1,826,502	2,041,004	2,041,004	256,414						7,087,500	1.235
000000 00 0	NB Secondary Opportunities Fund III L.P.	R	New York	NY	NB Secondary Opportunities Associates III L.P.		12/10/2020	3	5,707,940	5,953,265	5,953,265	2,642,008		4,125,908			1,617,431	5,152,320	0.830
000000 00 0	NB Secondary Opportunities Fund IV L.P.	R	New York	NY	NB Secondary Opportunities Associates IV L.P.		05/23/2013	3	4,587,200	5,458,931	5,458,931	713,985						4,779,995	0.430
000000 00 0	NB Strategic Capital LP	R	New York	NY	NB Strategic Capital Associates LP		04/19/2017	3	1,967,576	2,778,218	2,778,218	810,641					(51,177)	7,443,500	1.000
000000 00 0	NB Strategic Co-Investment Partners II L.P.	R	New York	NY	NB Strategic Co-Investment Associates II GP LLC		03/05/2020	3	3,052,860	3,114,478	3,114,478	1,646,731		2,296,152			4,554	713,971	0.970
000000 00 0	NB Strategic Co-Investment Partners III L.P.	R	New York	NY	NB Strategic Co-Investment Associates III GP LLC		10/01/2012	3	7,354,981	9,145,262	9,145,262	(489,424)					2,267,887	1,070,666	0.850
000000 00 0	NB Strategic Co-Investment Partners IV L.P.	R	New York	NY	NB Alternatives Advisors, LLC		01/28/2016	3	433,757	464,120	464,120	30,363						7,066,000	0.400
000000 00 0	Nutraceutical Investco, LP	R	New York	NY	M&S GP LLC		01/29/2020		2,519,348	3,044,741	3,044,741	525,393							2.290
000000 00 0	OBC Investment Partners, L.P. (Bock & Clark)	R	Riverside	CT	Orchard Investment Management, LLC		10/18/2019		1	53,471	53,471	(251,700)					192,725		63.400
000000 00 0	OBIP, LP (Bolt Topco, LLC)	R	Cincinnati	OH	Orchard Investment Management III LLC		07/31/2014		1,992,632	1,992,632	1,992,632	329,665		7,121,531					49.950
000000 00 0	OLG Investment Partners, L.P. (Lucas Group)	R	Cincinnati	OH	Orchard Investment Management, LLC		06/27/2019		45,788	2,525,497	2,525,497	(93,320)							66.400
000000 00 0	Orchard Tosca Investment Partners, L.P.	R	Atlanta	GA	Orchard Investment Management, LLC		09/27/2013		6,548,427	5,987,345	5,987,345	(899,581)							47.700
000000 00 0	OTAIP, LP (Trew Holdings, LLC)	R	Mason	OH	Orchard Investment Management III LLC		08/19/2011		4,282,641	6,968,385	6,968,385	2,745,514		2,613,561					49.960
000000 00 0	OVIP, L.P.	R	Hilton Head Island	SC	Orchard Investment Management III LLC		02/01/2019		4,789,513	7,576,238	7,576,238	5,389,182		3,006,037					70.000
000000 00 0	Patriot Financial Partners II, L.P.	R	Cincinnati	OH	Patriot Financial Partners GP II, L.P.		07/27/2017	3	6,906,348	6,446,609	6,446,609	(2,587,609)					576,682	361,900	3.490
000000 00 0	Patriot Financial Partners III, L.P.	R	Philadelphia	PA	Patriot Financial Partners GP III, L.P.		04/30/2014	3	8,500,000	6,634,504	6,634,504	(1,729,300)						1,499,999	2.580
000000 00 0	Private Equity Solutions SCSp	R	Philadelphia	PA	DWS Investment S.A.		07/21/2017		1,287,941	1,532,263	1,532,263	244,323					7,057	1,212,000	1.430
000000 00 0	Project Senator Holdings, L.P.	R	Munsbach	LUX	Bridge Growth Partners GP L.P.		12/16/2019		3,500,000	7,300,879	7,300,879	741,500							3.130
000000 00 0	Quibi Holdings, LLC (Class A)	R	Toronto	CAN	WCI One Holdings I, LLC		05/11/2016		1,750,000	1,750,000	1,750,000	(3,506,250)		3,250,000					0.500
000000 00 0	Quick Med Holdings LLC	R	Beverly Hills	CA	Quick Med Holdings LLC		08/24/2018		3,502,392	3,675,000	3,675,000	67,537							3.000
000000 00 0	RCCF IFBYPONE, LLC	R	Pittsburgh	PA	RCCF Ifbyphone, LLC		11/06/2018		1,023,087	1,487,168	1,487,168	(13,691)							23.120
000000 00 0	Refinery Venture Fund I, LP	R	Cincinnati	OH	Refinery Management, LLC		09/09/2014		1,882,194	2,161,129	2,161,129	365,542						118,000	12.780
000000 00 0	Revelstoke Single Asset Fund I, LP	R	Cincinnati	OH	RCP Single Asset Fund I GP, LLC		11/20/2017		2,174,473	2,697,869	2,697,869	523,396						325,500	0.420
000000 00 0	River Cities Capital Fund III, LP	R	Denver	CO	River Cities Management III, LP		11/19/2019	3	156,358	224,380	224,380	24,845							14.450
000000 00 0	River Cities Capital Fund IV, LP	R	Cincinnati	OH	River Cities Management IV, LLC		05/15/2018	3	507,801	811,759	811,759	(407,955)						314,300	3.970
000000 00 0	River Cities Capital Fund V, LP	R	Cincinnati	OH	River Cities Management V, LLC		05/15/2018	3	2,375,993	2,719,152	2,719,152	(361,025)					446,250	385,000	1.550
000000 00 0	River Cities Capital Fund VI, LP	R	Cincinnati	OH	River Cities Management VI, LLC		09/30/2012	3	3,010,000	3,661,744	3,661,744	992,101						3,990,000	3.500
000000 00 0	Rivercrest Capital Partners, LP	R	Cincinnati	OH	Rivercrest Capital GP, LLC		12/31/2012		6,071,323	5,884,419	5,884,419	(126,200)					385,418	1,097,600	4.380
000000 00 0	Riverwood Capital Partners III L.P.	R	Cincinnati	OH	Riverwood Capital III L.P.		02/15/2018		1,150,164	1,394,344	1,394,344	244,180					(6,922)	3,850,000	0.800

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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
000000 00 0	Roark Capital Partners Fund V, LP	R	Fort Worth	TX	Roark Capital GenPar V, LP		04/02/2018		2,708,555	2,892,789	2,892,789	104,375						791,500	0.140
000000 00 0	Snow, Phipps L.P.	R	Menlo Park	CA	SPG GP, LLC		03/27/2020	3	4,134,792	3,585,525	3,585,525	(1,491,916)						114,000	1.870
000000 00 0	Snow Phipps II, L.P.	R	Atlanta	GA	Snow Phipps GP II, L.P.		11/01/2018	3	5,297,834	4,788,810	4,788,810	(558,057)					898,304	321,666	1.060
000000 00 0	Snow Phipps III, L.P.	R	Wilmington	DE	Snow Phipps GP III, LLC		02/06/2007	3	7,833,671	9,082,136	9,082,136	821,847						2,395,400	1.090
000000 00 0	Solamere Capital Fund II, LP	R	Wilmington	DE	Solamere Capital Fund II, GP LP		01/08/2010	3	5,378,985	7,681,264	7,681,264	209,676					1,622,365	1,939,224	1.690
000000 00 0	Solamere Capital Fund II-A, LP	R	Wilmington	DE	Solamere Capital Fund II-A, GP LP		06/08/2016	3	2,310,699	3,804,533	3,804,533	593,713					793,969	807,100	1.760
000000 00 0	Solamere Capital Fund III, LP	R	Boston	MA	Solamere Capital Fund III GP, LP		08/19/2013	3	3,622,789	3,399,950	3,399,950	(190,918)					360,572	6,381,327	1.470
000000 00 0	Solamere Portfolio Company Investments II, LLC (Vivint)	R	Boston	MA	Solamere Capital, LLC		08/19/2013		700,000	1,068,321	1,068,321	(48,227)							2.840
000000 00 0	Solamere Portfolio Company Investments II, LLC (Dan Dee)	R	Boston	MA	Solamere Capital, LLC		11/20/2018		2,500,000	2,490,903	2,490,903	(5,032)							40.650
000000 00 0	Thorley Industries, LLC	R	Boston	MA	BTM Ventures, LLC		04/18/2016		840,000	840,000	840,000	(965,230)							3.560
000000 00 0	Three Ocean Partners LLC	R	Boston	MA	Three Ocean Partners, LLC		01/18/2019		1	1	1								1.000
000000 00 0	TriArtisan Orlando Partners, LLC	R	Pittsburgh	PA	TriArtisan Orlando MM, LLC		09/23/2015		2,175,312	2,383,108	2,383,108	224,626		1,324,688					20.310
000000 00 0	TriArtisan PFC Partners, LLC	R	New York	NY	GET ME MEARS GROUP HOLDINGS, LLC		06/01/2011		5,000,000	5,835,287	5,835,287	841,621							11.500
000000 00 0	Trilantic Capital Partners VI, LP	R	New York	NY	Trilantic Capital Partners Associates VI L.P.		03/12/2018		1,840,967	1,683,486	1,683,486	1,163					14,430	5,659,000	0.490
000000 00 0	Tritium Partners, LLC	R	New York	NY	Tritium I GP, LLC		02/27/2019	3	3,307,175	3,307,175	3,307,175	(2,002,437)					5,521,734	1,059,564	2.200
000000 00 0	Tritium Partners II, LLC	R	New York	NY	Tritium II GP, LLC		07/25/2018	3	3,325,905	2,809,578	2,809,578	(516,327)						4,174,000	2.050
000000 00 0	TS OpCo Holdings, LLC	R	Austin	TX	TS Ultimate OpCo Holding, Inc		06/26/2015		5,452,117	7,967,117	7,967,117	2,515,000					36,005		8.330
000000 00 0	VICOF II Feeder, LP	R	Austin	TX	Vida Insurance Credit Opportunity Fund II GP, LP		11/13/2019		16,009,024	17,622,746	17,622,746	1,069,223						1,491,000	3.620
000000 00 0	Vida Longevity Fund, LP	R	Minneapolis	MN	Vida Management I, LLC		09/28/2018	10	9,579,618	10,480,963	10,480,963	(449,845)					441,983		3.470
000000 00 0	Vivo Capital Fund IX, LP	R	Austin	TX	Vivo Capital IX, LLC		08/02/2017		2,497,287	3,009,481	3,009,481	512,194						2,343,000	0.350
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated									414,607,615	537,261,551	537,261,551	39,852,011	0	27,718,560	0	0	22,910,945	170,775,794	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																			
000000 00 0	Brother's Management, LLC	R	Kansas City	MO	Transfer from Schedule D		12/31/2017		1,000	1,000	1,000								100.000
2099999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated									1,000	1,000	1,000	0	0	0	0	0	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
000000 00 0	Cornerstone Office Partners, LLC	R	Cincinnati	OH	CS Partners, LLC		06/22/2018		7,077,600	7,595,516	7,595,516	671,061					584,280		45.020
000000 00 0	Hillpointe Workforce Housing Partnership I, LP	R	Charlotte	NC	Hillpointe Fund I GP, LLC		03/17/2020		1,682,756	1,651,561	1,651,561	(31,195)						317,000	3.300
000000 00 0	Hillpointe Workforce Housing Partnership II, LP	R	Charlotte	NC	Hillpointe Fund II GP, LLC		11/03/2020		450,000	450,000	450,000							2,550,000	2.720
000000 00 0	Kaleb Grove Investors, LLC	R	Colorado Springs	CO	Cortland Partners, LLC		11/30/2016		7,651,072	13,554,903	13,554,903	158,378					1,277,200		40.000
000000 00 0	Kelly Co, Investors, LLC	R	Colorado Springs	CO	Cortland Partners, LLC		12/17/2019		5,565,359	5,646,770	5,646,770	81,411					337,025		42.500
000000 00 0	L-A Laramar Urban Neighborhood Fund, L.P.	R	Philadelphia	PA	L-A Battery Group, LLC		10/15/2015		11,870,780	11,849,099	11,849,099	(322,862)					175,658	1,784,300	3.470
000000 00 0	L-A Battery QOF Fund, LP	R	Philadelphia	PA	L-A Delray QOF Group, LLC		12/24/2019		5,000,000	4,906,875	4,906,875	(93,125)							23.570
000000 00 0	L-A Delray QOF Fund, LP	R	Delray Beach	FL	Lubert Adler Laramar Urban Neighborhood Group, L.P.		12/24/2019		3,125,000	3,032,422	3,032,422	(92,578)							17.550
000000 00 0	LCN NA Fund III-D, LP	R	New York	NY	LCN North American GP III, L.P.		08/23/2019		320,961	312,952	312,952	(3,970)					13,917	663,500	0.450
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	R	Philadelphia	PA	Lubert-Adler Group VII, LP		10/15/2013		44,511,655	34,804,919	34,804,919	(6,431,092)						4,359,329	10.030
000000 00 0	Lubert-Adler Real Estate Fund VII-B, LP	R	Philadelphia	PA	Lubert-Adler Group VII-B, LLC		04/07/2017		13,257,273	13,380,611	13,380,611	(998,477)					2,398,017	2,499,998	4.240
000000 00 0	Lubert-Adler Workforce Housing Fund, L.P.	R	Philadelphia	PA	Lubert-Adler Group WH, L.P.		08/08/2019		2,250,000	1,953,896	1,953,896	(148,964)						12,750,000	15.990
000000 00 0	NB Real Estate Secondary Opportunities Fund LP	R	New York	NY	NB Real Estate Secondary Opportunities Associates, LP		12/05/2018		3,663,737	3,941,537	3,941,537	(182,214)					96,537	6,818,000	1.380
000000 00 0	Osprey Pointe Sandestin, LLC	R	Miramar Beach	FL	Sandestin Investments, LLC		12/19/2018		5,752,859	5,756,642	5,756,642	3,783							38.500
000000 00 0	Park Meadows CO Investors, LLC	R	Denver	CO	Cortland Partners, LLC		02/28/2017		11,538,403	13,577,642	13,577,642	(1,907,879)					477,600		40.000
000000 00 0	PRCP-Abacoa Investment, LLC	R	Jupiter	FL	PRCP-Abacoa Investment Managers LLC		12/09/2015		7,054,250	7,378,664	7,378,664	150,869					246,147		40.000

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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
000000	00 0	PRCP-AFG LA New Orleans Partners, LP	R	New Orleans	LA	PRCP-New Orleans Investment Managers, LLC		12/08/2020		6,479,543	6,479,543	6,479,543							1,071,500	42.500
000000	00 0	PRCP-Arcadia Partners, LP	R	Seattle	WA	PRCP-Arcadia Partners Managers, LP		10/26/2016		4,394,387	8,282,251	8,282,251	2,469,791					662,847	57,500	40.000
000000	00 0	PRCP-Atlanta Canopy Partners, LP	R	Norcross	GA	PRCP-Atlanta Canopy Partners Managers, LP		04/02/2019		774,636	780,486	780,486	12,506					54,554	721,500	40.000
000000	00 0	PRCP-Aurora Partners, LP	R	Denver	CO	PRCP-Aurora Partners Managers, LP		08/22/2016		8,430,913	10,631,610	10,631,610	834,109					457,918	41,000	40.000
000000	00 0	PRCP-Avondale Partners, LP	R	Phoenix	AZ	PRCP-Avondale Partners Managers, LP		09/23/2016		12,813,898	19,588,687	19,588,687	513,091					1,431,897		40.000
000000	00 0	PRCP-AZ Arcadia Cove Partners, LP	R	Phoenix	AZ	PRCP-AZ Arcadia Cove Partners Managers, LP		08/05/2020		11,375,930	11,175,389	11,175,389	(200,541)					200,541	1,060,000	40.000
000000	00 0	PRCP-Boca Raton Partners, LP	R	Boca Raton	FL	PRCP-Boca Raton Partners Managers, LP		11/27/2017		8,343,858	10,868,960	10,868,960	1,110,147					345,764	270,000	40.000
000000	00 0	PRCP-Bucks Partners, LP	R	Philadelphia	PA	PRCP-Bucks Partners Managers, LP		04/25/2017		6,944,237	8,159,892	8,159,892	47,005					495,997	198,500	40.000
000000	00 0	PRCP-CO Deer Crest Partners, LP	R	Broomfield	CO	PRCP-CO Deer Crest Partners Managers, LP		05/15/2019		7,934,644	8,060,988	8,060,988	200,344					524,596	543,500	40.000
000000	00 0	PRCP-CO Governor's Park, LP	R	Fort Collins	CO	PRCP-CO Governor's Park Managers, LP		11/18/2019		7,407,646	7,341,002	7,341,002	(66,643)					423,777	970,000	40.000
000000	00 0	PRCP-CO Lakewood, LP	R	Lakewood	CO	PRCP-CO Lakewood Managers, LP		08/09/2019		10,288,556	10,225,698	10,225,698	81,514					655,100	737,000	40.000
000000	00 0	PRCP-CO Spyglass Creek, LP	R	Denver	CO	PRCP-CO Spyglass Creek Managers, LP		10/23/2019		10,500,311	10,481,657	10,481,657	(18,655)					482,833	2,522,000	40.000
000000	00 0	PRCP-CO Stone Mountain, LP	R	Northglenn	CO	PRCP-CO Stone Mountain Managers, LP		03/24/2020		11,643,711	11,542,265	11,542,265	(101,446)					383,791	642,000	40.000
000000	00 0	PRCP-CS Partners II, LP	R	Colorado Springs	CO	PRCP-CS Partners II Managers, LP		09/15/2017		4,954,913	6,596,118	6,596,118	925,058					454,320	384,500	40.000
000000	00 0	PRCP-Dallas Four Partners, LP	R	Lewisville	TX	PRCP-Dallas Four Partners Managers, LP		11/06/2015		12,433,793	15,133,153	15,133,153	2,065,950					894,972	1,508,500	40.000
000000	00 0	PRCP-Del Coronado Partners, LP	R	Phoenix	AZ	PRCP-Del Coronado Partners Managers, LP		05/15/2018		7,364,564	9,230,124	9,230,124	792,505					566,077	1,051,500	40.000
000000	00 0	PRCP-Everett Partners, L.P.	R	Seattle	WA	PRCP-Everett Partners Managers, LP		07/21/2016		2,725,377	6,191,294	6,191,294	2,362,765					489,040	267,000	43.200
000000	00 0	PRCP-Key West Partners I, LP	R	Key West	FL	PRCP-Key West Partners I Managers, LP		02/08/2017		5,384,931	7,896,832	7,896,832	928,225					345,983	233,000	40.000
000000	00 0	PRCP-KY Park Place Partners, LP	R	Louisville	KY	PRCP-KY Park Place Managers, LLC		04/29/2020		3,612,796	3,558,989	3,558,989	(53,807)					234,371	595,500	40.000
000000	00 0	PRCP-MD Montclair Partners, LP	R	Silver Spring	MD	PRCP-MD Montclair Managers, LP		10/05/2020		7,345,408	7,345,408	7,345,408							283,500	40.000
000000	00 0	PRCP-MD Water's Landing Partners, LP	R	Germantown	MD	PRCP-MD Water's Landing Managers, LP		8/5/819		6,733,823	6,675,384	6,675,384	45,978					571,067	809,000	40.000
000000	00 0	PRCP-Murietta Partners, LP	R	Phoenix	AZ	PRCP-Missouri Partners Managers, LP		05/15/2018		5,279,060	6,242,221	6,242,221	990,741					346,242	932,000	40.000
000000	00 0	PRCP-Missouri Partners, L.P.	R	St. Charles	MO	PRCP-Murietta Partners Managers, LP		10/22/2015		6,840,527	11,120,465	11,120,465	1,451,340					459,252	364,000	40.000
000000	00 0	PRCP-NC Greensboro Partners, LP	R	Greensboro	NC	PRCP-NC Greensboro Managers, LP		03/19/2020		6,963,902	6,889,139	6,889,139	(74,762)					256,567	1,085,000	40.000
000000	00 0	PRCP-NC University Ridge Partners, LP	R	Durham	NC	PRCP-NC University Ridge Managers, LP		12/23/2020		998,275	998,275	998,275							7,652,500	40.000
000000	00 0	PRCP-NC Wilmington Partners II, LP	R	Wilmington	NC	PRCP-NC Wilmington Partners II Managers, LP		05/08/2018		1,839,910	2,261,391	2,261,391	345,565					146,553	938,000	40.000
000000	00 0	PRCP-NV Hidden Valley Partners, LP	R	Reno	NV	PRCP-NV Hidden Valley Managers, LP		12/29/2020		400,000	400,000	400,000							7,990,500	40.000
000000	00 0	PRCP-Ohio Partners II, L.P.	R	Cincinnati	OH	PRCP-Ohio Partners II Managers, LP		04/06/2016		4,768,405	6,677,024	6,677,024	1,950,660					582,893	1,237,000	40.000
000000	00 0	PRCP-Oregon Partners I, LP	R	Oregon City	OR	PRCP-Oregon Partners I Managers, LP		04/08/2016		2,850,716	4,636,127	4,636,127	942,882					67,551		40.000
000000	00 0	PRCP-Orlando Parkway Partners, LP	R	Orlando	FL	PRCP-Orlando Parkway Manager, LLC		02/27/2020		12,156,831	12,003,383	12,003,383	(153,449)					598,697	1,903,500	40.000
000000	00 0	PRCP-Orlando Sanford Landing Partners, LP	R	Sanford	FL	PRCP-Orlando Sanford Landing Partners Managers, LP		12/18/2019		6,061,471	5,945,846	5,945,846	(115,626)					298,874	1,289,500	40.000
000000	00 0	PRCP-Orlando UCF Partners, LP	R	Orlando	FL	PRCP-Orlando UCF Partners Managers, LP		04/12/2019		5,279,230	5,286,130	5,286,130	56,126					146,425	380,500	40.000
000000	00 0	PRCP-Orlando Whisper Lake Partners, LP	R	Orlando	FL	PRCP-Orlando Whisper Lake Partners Managers, LP		12/18/2019		10,338,468	10,179,023	10,179,023	(159,445)					606,721	1,723,000	40.000
000000	00 0	PRCP-Phoenix III Partners, LP	R	Phoenix	AZ	PRCP-Phoenix III Partners Managers, LP		08/03/2017		12,798,380	17,733,162	17,733,162	4,968,932					1,353,044	879,500	40.000
000000	00 0	PRCP-Raleigh I Partners LP	R	Raleigh	NC	PRCP-Raleigh I Partners Managers, LP		04/20/2017		2,464,339	2,873,789	2,873,789	69,433					193,015	105,500	40.000
000000	00 0	PRCP-St. John's Forest Partners, LP	R	Jacksonville	FL	PRCP-St. John's Forest Partners Managers, LP		03/20/2019		658,813	683,262	683,262	34,436					50,675	1,601,500	40.000
000000	00 0	PRCP-Stuart Partners, L.P.	R	Stuart	FL	PRCP-Stuart Partners Managers, LP		12/06/2016		5,994,675	8,774,081	8,774,081	51,137					482,095	132,000	40.000
000000	00 0	PRCP-Sunrise Water's Edge Partners, LP	R	Sunrise	FL	PRCP-Sunrise Water's Edge Partners Managers, LP		08/29/2018		9,169,157	9,103,577	9,103,577	49,452					536,385	269,500	40.000
000000	00 0	PRCP-Tampa Arbor Partners, LP	R	Tampa	FL	PRCP-Tampa Arbor Partners Managers, LP		08/29/2018		5,229,146	5,491,194	5,491,194	295,963					233,974	301,000	40.000
000000	00 0	PRCP-Tempe/Mesa Partners	R	Phoenix	AZ	PRCP-Tempe/Mesa Partners Managers, LP		05/15/2018		8,312,139	10,170,477	10,170,477	870,994					607,042	769,000	40.000

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
000000 00 0	PRCP-TX Kingwood, LP	R	Houston	TX	PRCP-TX Kingwood Managers, LP		11/15/2019		4,322,620	4,328,357	4,328,357	5,737					210,895	1,338,000	40.000
000000 00 0	PRCP-Union Heights	R	Colorado Springs	CO	PRCP-Union Heights Manages, LP		06/18/2018		4,372,168	5,560,001	5,560,001	642,134					298,318	235,000	40.000
000000 00 0	PRCP – University Village, LP	R	Colorado Springs	CO	PRCP – University Village Managers, LP		09/11/2018		6,807,303	7,283,772	7,283,772	534,265					374,141	277,500	40.000
000000 00 0	PRCP-Woodland Hills, LP	R	Colorado Springs	CO	PRCP-Woodland Hills Managers, LP		11/13/2018		3,608,675	4,107,044	4,107,044	541,320					229,889	419,500	40.000
000000 00 0	Residences ORC, LLC	R	Sunrise	FL	Residences Management Company, LLC		05/03/2019		5,000,000	4,779,899	4,779,899	(220,101)							16.670
000000 00 0	Righetti Ranch, L.P.	R	San Luis Obispo	CA	Ambient Righetti Manager, LLC		06/16/2015		9,458,566	11,877,462	11,877,462	809,005							61.880
000000 00 0	TRG Southgate II, L.P.	R	Dallas	TX	TA Southgate Land Partners, LP		03/08/2018		1	1	1								
000000 00 0	Water Street O'Connor Venture, LLC	R	Atlanta	GA	LG Residential Services, LLC		10/22/2015		10,124,670	16,530,297	16,530,297	52,047							37.500
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									440,757,031	497,975,136	497,975,136	16,739,825	0	0	0	0	23,361,075	77,532,627	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
000000 00 0	Bay Bridge Holding Company, LLC	R	Stevensville	MD	Bay Bridge Holding Company, LLC		04/01/2020		16,403,396	16,403,396	16,403,396			1,889,055			450,764		65.000
000000 00 0	Mountain View Grand Holding Company, LLC	R	Whitefield	NH	Mountain View Grand Holding Company, LLC		06/01/2020		14,702,310	14,702,310	14,702,310						(21,085)		65.000
2299999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated									31,105,706	31,105,706	31,105,706	0	0	1,889,055	0	0	429,680	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Mortgage Loans - Unaffiliated																			
000000 00 0	Ellington GA RPL 1 LLC	R	Old Greenwich	CT	EPO II GP, LLC		05/04/2020		42,233	1,343,022	1,343,022	1,300,789					1,028,614	10,000,000	40.000
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	R	New York	NY	Pretium Mortgage Credit Partners I GP, LLC		12/04/2014		3,495,807	6,249,812	6,249,812	694,978						6,504,185	1.070
000000 00 0	SHARB Investors, L.P.	R	New York	NY	Waterfall Sentinel GP LLC		11/24/2020		3,500,000	3,500,000	3,500,000						(49,203)		23.300
2399999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Mortgage Loans - Unaffiliated									7,038,040	11,092,834	11,092,834	1,995,767	0	0	0	0	979,411	16,504,185	XXX
Surplus Debentures - Unaffiliated																			
023138 AA 8	AMBAC Assurance Surplus Note 5.1 06/07/20		New York	NY	Dissolution	4.B	02/28/2018		21,235	22,894	16,590		(848)				369		
309588 AC 5	Farmers Surplus Note 7.05		Los Angeles	CA	Guggenheim	2.A FE	12/06/2016		10,408,500	11,077,146	10,007,859		(106,610)				634,500		0.024
309588 AE 1	Farmers Insurance Company Surplus Note 7.20		Omaha	NE	Jeffries & Company	2.A FE	04/11/2017		7,644,536	8,068,764	7,566,838		(23,803)				434,880		0.044
30958P AA 1	Farmers Surplus Note 6.151		Omaha	NE	Transfer from Schedule D	2.A FE	04/11/2017		16,655,300	19,629,990	16,396,575		(75,336)				922,650		0.045
309601 AE 2	Farmers Suplus Note 4.747		Omaha	NE	Transfer from Schedule D	2.A FE	12/01/2018		7,000,166	7,649,411	7,000,557		(21)				332,290		0.018
401378 AC 8	Guardian Life Insurance Company Surplus Note 4.85		New York	NY	Transfer from Schedule D	1.D FE	08/31/2017		17,104,385	22,350,814	17,092,477		(4,464)				776,922		0.028
53079Q AC 1	Liberty Mutual Insurance Company Surplus Note 7.875		Boston	MA	Transfer from Schedule D	2.B FE	08/31/2017		10,302,869	10,587,248	9,551,929		(202,490)				644,569		0.036
575767 AL 2	Massachusetts Mutual Life Insurance Company Surplus Note 4.90		Springfield	MA	Transfer from Schedule D	1.D FE	08/31/2017		4,954,950	6,973,830	4,955,903		144				245,000		0.011
592173 AE 8	Metropolitan Life Insurance Company Surplus Note 7.80		New York	NY	Transfer from Schedule D	1.F FE	08/31/2017		5,827,570	5,822,672	5,304,205		(149,458)				351,000		0.018
628312 AA 8	Mutual of Omaha Surplus Note		Omaha	NE	Stifel	1.G FE	09/27/2016		11,844,637	12,520,668	11,500,573		(89,566)				640,560		0.036
628312 AB 6	Mutual of Omaha Surplus Note 6.95		Omaha	NE	Transfer from Schedule D	1.G FE	12/01/2018		2,662,262	2,657,550	2,623,477		(19,143)				139,000		0.013
638671 AE 7	Nationwide Mutual Insurance Company Surplus Note 7.875		Columbus	OH	Transfer from Schedule D	1.G FE	08/31/2017		22,245,806	23,303,995	21,154,148		(292,529)				1,279,688		0.054
638671 AK 3	Nationwide Mutual Insurance Company Surplus Note		Wilmington	DE	Stifel	1.G FE	07/26/2016		42,640,370	48,647,424	41,094,250		(402,033)				2,625,000		0.040
64952G AF 5	New York Life Insurance Company Surplus Note 6.75		New York	NY	Transfer from Schedule D	1.C FE	08/31/2017		15,603,248	18,265,312	15,183,446		(112,468)				796,163		0.012
677412 AF 5	Ohio National Surplus Note		Cincinnati	OH	Transfer from Schedule D	2.B FE	07/31/2016		17,833,335	6,140,222	5,500,000						378,125		0.022
694475 AA 2	Pacific Life Insurance Company Surplus Note 9.25		Newport Beach	CA	Transfer from Schedule D	1.F FE	08/31/2017		12,593,897	13,315,081	12,136,385		(123,429)				761,738		0.021
707567 AC 7	Penn Mutual Life Insurance Company Surplus Note 7.625		Horsham	PA	Transfer from Schedule D	1.F FE	08/31/2017		17,255,905	18,434,732	16,843,707		(111,638)				992,775		0.065
743917 AH 9	Prudential Insurance Company Surplus Note 8.30		Newark	NJ	Transfer from Schedule D	1.F FE	08/31/2017		8,303,668	8,288,118	7,487,111		(216,745)				530,785		0.018
80529E AA 1	Savings Bank Life Insurance Company Surplus Note 6.50		Woburn	MA	Transfer from Schedule D	2.B FE	08/31/2017		5,500,000	8,260,725	5,500,464		(6)				357,500		0.096
878091 BC 0	Teachers Insurance and Annuity Association Surplus Note 6.85		New York	NY	Transfer from Schedule D	1.D FE	08/31/2017		650,802	794,349	635,347		(4,120)				34,661		
2799999. Total - Surplus Debentures - Unaffiliated									237,053,441	252,810,946	217,551,841	0	(1,934,564)	0	0	0	12,878,173	0	XXX

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
Any Other Class of Assets - Unaffiliated																			
000000 00 0	Monza Energy, LLC	R	Houston	TX	Monza Energy, LLC		04/17/2018		2,782,614	2,476,289	2,476,289	(581,209)		1,543,487				1,729,000	2.040
4699999. Total - Any Other Class of Asset - Unaffiliated									2,782,614	2,476,289	2,476,289	(581,209)	0	1,543,487	0	0	0	1,729,000	XXX
4899999. Subtotal - Unaffiliated									1,210,380,829	1,412,909,996	1,377,650,891	65,699,083	(1,934,564)	68,776,653	0	0	66,100,591	284,563,287	XXX
4999999. Subtotal - Affiliated									31,106,706	31,106,706	31,106,706	0	0	1,889,055	0	0	429,680	0	XXX
5099999. Totals									1,241,487,535	1,444,016,702	1,408,757,597	65,699,083	(1,934,564)	70,665,708	0	0	66,530,271	284,563,287	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	15,183,446	1D	22,683,727	1E	0	1F	41,771,409	1G	76,372,448
2A	40,971,829	2B	20,552,393	2C	0								
3A	0	3B	0	3C	0								
4A	0	4B	16,590	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
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
000000 00 0	Cyprium Parallel Investors V, LP	Cleveland	OH	Cyprium V Management LLC	08/15/2019.			3,425,729		3.660
000000 00 0	Great American Capital Partners Fund II, LP	Los Angeles	CA	Great American Capital Partners, LLC	01/12/2018.			690,187		2.120
000000 00 0	Gryphon Mezzanine Partners, LP	San Francisco	CA	Gryphon Mezzanine Partners, GP, L.P.	11/30/2017.			563,831		6.340
000000 00 0	Gryphon Mezzanine Partners II Feeder Fund, LP	San Francisco	CA	Gryphon Mezzanine Partners II, L.P.	12/20/2019.			204,708		18.420
000000 00 0	MCC Senior Loan Strategy JV I LLC	New York	NY	Medley Capital, LLC	07/16/2015.			187,500		
000000 00 0	Monarch Capital Partners IV, L.P.	New York	NY	Monarch Alternative Capital GP IV, LLC	10/30/2017.			1,000,000		3.010
000000 00 0	NB Direct Access Insurance SPV, LLC	New York	NY	NB Direct Access Associates LP	08/21/2020.		187,692	89,377		1.500
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Associates, L.P.	06/07/2017.			3,809,258		0.860
000000 00 0	Northcreek Mezzanine Fund III, L.P.	Cincinnati	OH	NMF GP III, LLC	09/10/2019.	2		233,399		3.080
000000 00 0	PineBridge Private Credit Feeder, LP	New York	NY	PineBridge Private Credit General Partner, L.P	11/28/2018.			1,958,424		9.910
000000 00 0	SAAS Capital Fund III	Cincinnati	OH	SC GP III, LLC	08/09/2018.			562,500		4.840
000000 00 0	SAAS Capital Fund III (B) LP	Cincinnati	OH	SC GP III, LLC	08/26/2020.		525,000			5.350
000000 00 0	Sagard Credit Partners, LP	Toronto	CAN	Sagard Credit Partners (Cayman) GP, Inc.	10/09/2018.			2,014,374		1.310
000000 00 0	Sierra Senior Loan Strategy JV I LLC	New York	NY	Medley Capital, LLC	07/16/2015.			1,300,000		11.250
000000 00 0	TTGA C-1 MMF, LP	Cincinnati	OH	TTGA C-I MMF GP LLC	12/18/2017.			980,526		65.740
000000 00 0	World Trade Finance, LLC	Burbank	CA	ExWorks Capital, LLC,	04/20/2020.		7,000,000			35.000
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Partners II, LLC,	07/17/2014.	2		628,865		2.420
000000 00 0	Yukon Capital Partners III L.P.	Minneapolis	MN	Yukon Partners III, LLC,	07/18/2017.	2		1,371,645		1.200
1799999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffili							7,712,692	19,020,324	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated										
000000 00 0	A&M Capital Europe, SCSp	London	GBR	A&M Capital Europe-GP, L.P.	06/30/2019.	3	545,749			1.400
000000 00 0	A&M Capital Partners, LP	Greenwhich	CT	A&M Capital-GP, L.P	12/06/2013.	3	549,748			1.740
000000 00 0	A&M Capital Partners II, LP	Greenwhich	CT	A&M Capital-GP II, LP	05/25/2018.	3	1,706,192			0.830
000000 00 0	A&M Capital Opportunities Fund, LP	Greenwhich	CT	A&M Capital Opportunities-GP, L.P.	10/21/2016.	3	557,131			1.430
000000 00 0	ALLOS III-Q L.P.	Cincinnati	OH	ALLOS Ventures III LLC	12/19/2018.		280,000			5.190
000000 00 0	AMMC CLO 23 UBS WAREHOUSE	George Town	CYM	UBS Securities LLC	09/02/2020.		5,000,000	1,750,000		
000000 00 0	Blackstone Tactical Opportunities III, LP	New York	NY	Blackstone Tactical Opportunities Associates III LLC	02/08/2019.			2,872,460		0.190
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners GP L.P.	07/15/2014.	3		696,903		3.940
000000 00 0	Bridge Growth Partners L.P.-Accedian Holdings II	New York	NY	Bridge Growth Partners GP L.P.	03/08/2019.	3		1,855,005		29.850
000000 00 0	CCA Life Settlements Fund II, LP	Dublin	IRL	CCA Life Settlements Fund II ICAV	12/16/2019.			750,000		15.800
000000 00 0	Cincy Tech Fund V, LLC	Cincinnati	OH	CincyTech, LLC	11/20/2019.	1		150,000		8.450
000000 00 0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH	Cintrifuse Fund Management, LLC	04/29/2013.	1		30,183		2.400
000000 00 0	Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Fund Management II, LLC	09/18/2017.	1		356,754		4.460
000000 00 0	Corsair Assist Investors, LP	New York	NY	Corsair Assist Management, LP	05/25/2018.			3,811,482		13.480
000000 00 0	Corsair Blade Investors, L.P.	New York	NY	Corsair Blade Management, LP	12/16/2019.			15,576		15.580
000000 00 0	Corsair Boomer Investors L.P.	New York	NY	Corsair Boomer Management, LP	06/25/2018.			9,767		9.770
000000 00 0	Corsair Indigo Investors, L.P.	New York	NY	Corsair Indigo Management, LP	12/07/2020.		4,356,250			1.400
000000 00 0	Corsair V Financial Services Capital Partners LP	New York	NY	Corsair V Management, LP	06/25/2018.			5,321,587		1.340
000000 00 0	DataLink Holdings, LLC	Tampa	FL	Private Equity Solutions Fund I, LP (DWS)	11/23/2020.		1,875,000			0.645
000000 00 0	The Cranemere Group Limited	London	GBR	The Cranemere Group Limited	05/21/2014.			2,459,803		7.360
000000 00 0	Energy Impact Fund LP	New York	NY	Energy Impact Partners, LLC	05/11/2017.			463,619		1.240
000000 00 0	Energy Impact Fund II LP	New York	NY	Energy Impact Fund II GP LLC	03/20/2020.		242,367	358,497		0.800
000000 00 0	Foresite Capital Fund IV, LP	San Francisco	CA	Foresite Capital Management IV,	04/16/2018.			600,000		0.680

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000 00 0	Foresite Capital Fund V, LP	San Francisco	CA	Foresite Capital Management V, LLC	06/08/2020.		600,000	600,000		1.220
000000 00 0	Foresite Capital Opportunity Fund V, LP	San Francisco	CA	Foresite Capital Opportunity Management V, LLC,	06/29/2020.		150,000	100,000		1.220
000000 00 0	Gallant Capital Partners I, L.P	Los Angeles	CA	Gallant Capital Partners GP I, L.P	05/29/2020.		2,325,657			2.620
000000 00 0	Goldner Hawn Fund VII L.P	Minneapolis	MN	Goldner Hawn GP, LLC	04/29/2019.			531,167		1.730
000000 00 0	Greenspring Opportunities IV, LP	Owings Mills	MD	Greenspring Opportunities General Partner IV, LP	04/25/2016.	1		210,000		0.990
000000 00 0	Greenspring Opportunities V, LP	Owings Mills	MD	Greenspring Opportunities General Partner V, LP	01/22/2018.	1		280,000		0.770
000000 00 0	Greenspring Opportunities VI, LP	Owings Mills	MD	Greenspring Opportunities VI, L.P	01/21/2020.	1	600,000	150,000		0.300
000000 00 0	Greenspring Global Partners VIII, L.P	Owings Mills	MD	Greenspring Opportunities VIII, L.P	07/14/2017.	1		672,864		10.810
000000 00 0	Greenspring Global Partners IX-B, LP	Owings Mills	MD	Greenspring General Partner IX, L.P	02/08/2019.	1		371,370		0.270
000000 00 0	GreyLion Capital LP	New York	NY	GreyLion Capital GP LLP	08/20/2014.	3		290,226		2.020
000000 00 0	GreyLion Capital II LP	New York	NY	GreyLion Capital II GP LLP	02/28/2018.	3		1,667,801		1.200
000000 00 0	Gryphon Partners IV, L.P	San Francisco	CA	Gryphon GenPar IV, L.P	12/06/2016.	3		33,773		0.460
000000 00 0	Gryphon Partners V, L.P	San Francisco	CA	Gryphon GenPar V, L.P	08/29/2018.	3		2,244,795		0.570
000000 00 0	LLR Equity Partners V, L.P	Philadelphia	PA	LLR Capital V, L.P.	03/31/2017.	3		2,100,000		0.550
000000 00 0	ManchesterStory Venture Fund, L.P	Des Moines	IA	ManchesterStory GP1, LLC	03/23/2017.			512,437		2.400
000000 00 0	Narya Capital Fund I, L.P	Cincinnati	OH	Narya Capital Fund I, L.P	03/20/2020.		145,894	189,000		2.180
000000 00 0	NB Dyal IV US Investors, LP	New York	NY	NB Dyal Associates IV, LP	06/11/2018.	3		1,517,370		0.260
000000 00 0	NB NB Dyal V US Investors, LP	New York	NY	NB Dyal Associates V, LP	12/10/2020.	3	412,500			1.235
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Associates III L.P.	05/23/2013.	3		180,000		0.830
000000 00 0	NB Secondary Opportunities Fund IV L.P.	New York	NY	NB Secondary Opportunities Associates IV L.P.	04/19/2017.	3		1,525,000		0.430
000000 00 0	NB Strategic Capital LP	New York	NY	NB Strategic Capital Associates LP	03/05/2020.	3	1,926,199	1,287,500		1.000
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co-Investment Associates II GP LLC	10/01/2012.	3		66,484		0.970
000000 00 0	NB Strategic Co-Investment Partners III L.P.	New York	NY	NB Strategic Co-Investment Associates III GP LLC	01/28/2016.	3		876,380		0.850
000000 00 0	NB Strategic Co-Investment Partners IV L.P.	New York	NY	NB Alternatives Advisors, LLC	01/29/2020.	3	245,314	188,443		0.400
000000 00 0	Nutraceutical Investco, LP	Riverside	CT	M&S GP LLC	10/18/2019.			6,307		2.290
000000 00 0	OBIP, LP (Bolt Topco, LLC)	Cincinnati	OH	Orchard Investment Management III LLC	06/27/2019.			1,451,663		49.950
000000 00 0	Orchard Tosca Investment Partners, L.P.	Mason	OH	Orchard Investment Management, LLC	08/19/2011.			1,268,945		47.700
000000 00 0	Patriot Financial PartnersII, L.P	Philadelphia	PA	Patriot Financial Partners GP II, L.P	04/30/2014.	3		525,000		0.035
000000 00 0	Patriot Financial Partners III, L.P	Philadelphia	PA	Patriot Financial Partners GP III, L.P	07/21/2017.	3		2,750,000		0.026
000000 00 0	Private Equity Solutions SCSp	Munsbach	LUX	DWS Investment S.A	12/16/2019.			767,947		1.430
000000 00 0	Quibi Holdings, LLC (Class A)	Beverly Hills	CA	WCI One Holdings I, LLC	08/24/2018.			875,000		0.500
000000 00 0	Quibi Holdings, LLC (Class C)	Beverly Hills	CA	WCI One Holdings I, LLC	01/10/2020.		500,000			
000000 00 0	RCCF IFBYPHONE, LLC	Cincinnati	OH	RCCF Ifbyphone, LLC	09/09/2014.			17,306		23.120
000000 00 0	Refinery Venture Fund I, LP	Cincinnati	OH	Refinery Management, LLC	11/20/2017.			333,597		12.780
000000 00 0	Revelstoke Single Asset Fund I, LP	Denver	CO	RCP Single Asset Fund I GP, LLC	11/19/2019.			8,984		0.420
000000 00 0	River Cities Capital Fund V, LP	Cincinnati	OH	River Cities Management V, LLC	12/31/2012.	3		140,000		1.550
000000 00 0	River Cities Capital Fund VI, LP	Cincinnati	OH	River Cities Management VI, LLC	02/15/2018.	3		560,000		3.500
000000 00 0	Rivercrest Capital Partners, LP	Fort Worth	TX	Rivercrest Capital GP, LLC	04/02/2018.			1,301,343		4.380
000000 00 0	Riverwood Capital Partners III L.P	Menlo Park	CA	Riverwood Capital III L.P	03/27/2020.		869,008	452,445		0.800
000000 00 0	Roark Capital Partners Fund V, LP	Atlanta	GA	Roark Capital GenPar V, LP	11/01/2018.			1,928,099		0.140
000000 00 0	Snow, Phipps L.P.	Wilmington	DE	SPG GP, LLC	02/06/2007.	3		302,259		1.870
000000 00 0	Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps GP II, L.P.	01/08/2010.	3		296,252		1.060
000000 00 0	Snow Phipps III, L.P.	Wilmington	DE	Snow Phipps GP III, LLC	06/08/2016.	3		1,904,661		1.090

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, GP LP	08/19/2013.	3		736,019		1.690
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, GP LP	08/19/2013.	3		107,243		1.760
000000 00 0	Solamere Capital Fund III, LP	Boston	MA	Solamere Capital Fund III GP, LP	11/20/2018.	3		2,226,600		1.470
000000 00 0	Trilantic Capital Partners VI, LP	New York	NY	Trilantic Capital Partners Associates VI L.P.	07/25/2018.			68,652		0.490
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium I GP, LLC	06/26/2015.	3		694,221		2.200
000000 00 0	Tritium Partners II, LLC	Austin	TX	Tritium II GP, LLC	11/13/2019.	3		2,681,474		2.050
000000 00 0	TS OpCo Holdings, LLC	Minneapolis	MN	TS Ultimate OpCo Holding, Inc.	09/28/2018.			452,117		8.330
000000 00 0	VICOF II Feeder, LP	Austin	TX	Vida Insurance Credit Opportunity Fund II GP, LP	08/02/2017.			888,816		3.620
000000 00 0	Vivo Capital Fund IX, LP	Palo Alto	CA	Vivo Capital IX, LLC	09/09/2019.			1,751,276		0.350
999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliate							22,887,009	61,592,472	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
000000 00 0	Hillpointe Workforce Housing Partnership I, LP	Charlotte	NC	Hillpointe Fund I GP, LLC	03/17/2020.		549,803	1,132,953		3.300
000000 00 0	Hillpointe Workforce Housing Partnership II, LP	Charlotte	NC	Hillpointe Fund II GP, LLC	11/03/2020.		450,000			2.720
000000 00 0	L-A Laramar Urban Neighborhood Fund, L.P.	Philadelphia	PA	Lubert Adler Laramar Urban Neighborhood Group, L.P.	10/15/2015.			1,750,000		3.470
000000 00 0	LCN NA Fund III-D, LP	New York	NY	LCN North American GP III, L.P.	08/23/2019.			319,308		0.450
000000 00 0	Lubert-Adler Real Estate Fund VII-B, LP	Philadelphia	PA	Lubert-Adler Group VII-B, LLC	04/07/2017.			2,916,667		4.240
000000 00 0	Lubert-Adler Workforce Housing Fund, L.P.	Philadelphia	PA	Lubert-Adler Group WH, L.P.	08/08/2019.			2,250,000		15.990
000000 00 0	NB Real Estate Secondary Opportunities Fund LP	New York	NY	NB Real Estate Secondary Opportunities Associates, LP	12/05/2018.			2,643,804		1.380
000000 00 0	Osprey Pointe Sandestin, LLC	Miramar Beach	FL	Sandestin Investments, LLC	12/19/2018.			285,759		38.500
000000 00 0	PRCP-AFG LA New Orleans Partners, LP	New Orleans	LA	PRCP-New Orleans Investment Managers, LLC	12/08/2020.		6,479,543			42.500
000000 00 0	PRCP-Atlanta Canopy Partners, LP	Norcross	GA	PRCP-Atlanta Canopy Partners Managers, LP	04/02/2019.			249,200		40.000
000000 00 0	PRCP-Aurora Partners, LP	Denver	CO	PRCP-Aurora Partners Managers, LP	08/22/2016.			188,800		40.000
000000 00 0	PRCP-AZ Arcadia Cove Partners, LP	Phoenix	AZ	PRCP-AZ Arcadia Cove Partners Managers, LP	08/05/2020.		11,375,930			40.000
000000 00 0	PRCP-Boca Raton Partners, LP	Boca Raton	FL	PRCP-Boca Raton Partners Managers, LP	11/27/2017.			254,663		40.000
000000 00 0	PRCP-Bucks Partners, LP	Philadelphia	PA	PRCP-Bucks Partners Managers, LP	04/25/2017.			211,600		40.000
000000 00 0	PRCP-CO Deer Crest Partners, LP	Broomfield	CO	PRCP-CO Deer Crest Partners Managers, LP	05/15/2019.			152,000		40.000
000000 00 0	PRCP-CO Governor's Park, LP	Fort Collins	CO	PRCP-CO Governor's Park Managers, LP	11/18/2019.			6,382,137		40.000
000000 00 0	PRCP-CO Lakewood, LP	Lakewood	CO	PRCP-CO Lakewood Managers, LP	08/09/2019.			92,000		40.000
000000 00 0	PRCP-CO Spyglass Creek, LP	Denver	CO	PRCP-CO Spyglass Creek Managers, LP	10/23/2019.			53,200		40.000
000000 00 0	PRCP-CO Stone Mountain, LP	Northglenn	CO	PRCP-CO Stone Mountain Managers, LP	03/24/2020.		420,000	11,223,711		40.000
000000 00 0	PRCP-CS Partners II, LP	Colorado Springs	CO	PRCP-CS Partners II Managers, LP	09/15/2017.			79,600		40.000
000000 00 0	PRCP-Del Coronado Partners, LP	Phoenix	AZ	PRCP-Del Coronado Partners Managers, LP	05/15/2018.			195,200		40.000
000000 00 0	PRCP-Everett Partners, L.P.	Seattle	WA	PRCP-Everett Partners Managers, LP	07/21/2016.			72,144		43.200
000000 00 0	PRCP-Key West Partners I, LP	Key West	FL	PRCP-Key West Partners I Managers, LP	02/08/2017.			188,800		40.000
000000 00 0	PRCP-KY Park Place Partners, LP	Louisville	KY	PRCP-KY Park Place Managers, LLC	04/29/2020.		3,560,396	52,400		40.000
000000 00 0	PRCP-MD Montclair Partners, LP	Silver Spring	MD	PRCP-MD Montclair Managers, LP	10/05/2020.		7,345,408			40.000
000000 00 0	PRCP-MD Water's Landing Partners, LP	Germantown	MD	PRCP-MD Water's Landing Managers, LP	8/5/819.			57,200		40.000
000000 00 0	PRCP-Murietta Partners, LP	St. Charles	MO	PRCP-Missouri Partners Managers, LP	10/15/2015.			100,800		40.000
000000 00 0	PRCP-Missouri Partners, L.P.	Phoenix	AZ	PRCP-Murietta Partners Managers, LP	05/15/2018.			204,800		40.000
000000 00 0	PRCP-NC Greensboro Partners, LP	Greensboro	NC	PRCP-NC Greensboro Managers, LP	03/19/2020.		600,000	6,363,902		40.000
000000 00 0	PRCP-NC University Ridge Partners, LP	Durham	NC	PRCP-NC University Ridge Managers, LP	12/23/2020.		998,275			40.000
000000 00 0	PRCP-NC Wilmington Partners II, LP	Wilmington	NC	PRCP-NC Wilmington Partners II Managers, LP	05/08/2018.			142,000		40.000
000000 00 0	PRCP-NV Hidden Valley Partners, LP	Wilmington	NC	PRCP-NV Hidden Valley Managers, LP	12/29/2020.		400,000			40.000
000000 00 0	PRCP-Oregon Partners I, LP	Oregon City	OR	PRCP-Oregon Partners I Managers, LP	04/08/2016.			23,026		40.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000 00 0	PRCP-Orlando Parkway Partners, LP	Orlando	FL	PRCP-Orlando Parkway Manager, LLC	02/27/2020.		1,954,520	10,202,311		40.000
000000 00 0	PRCP-Orlando Sanford Landing Partners, LP	Sanford	FL	PRCP-Orlando Sanford Landing Partners Managers, LP	12/18/2019.			5,508,839		40.000
000000 00 0	PRCP-Orlando UCF Partners, LP	Orlando	FL	PRCP-Orlando UCF Partners Managers, LP	04/12/2019.			146,000		40.000
000000 00 0	PRCP-Orlando Whisper Lake Partners, LP	Orlando	FL	PRCP-Orlando Whisper Lake Partners Managers, LP	12/18/2019.			9,626,644		40.000
000000 00 0	PRCP-Phoenix III Partners, LP	Phoenix	AZ	PRCP-Phoenix III Partners Managers, LP	08/03/2017.			518,800		40.000
000000 00 0	PRCP-Raleigh I Partners LP	Raleigh	NC	PRCP-Raleigh I Partners Managers, LP	04/20/2017.			14,000		40.000
000000 00 0	PRCP-St. John's Forest Partners, LP	Jacksonville	FL	PRCP-St. John's Forest Partners Managers, LP	03/20/2019.			142,400		40.000
000000 00 0	PRCP-Stuart Partners, L.P.	Stuart	FL	PRCP-Stuart Partners Managers, LP	12/06/2016.			216,800		40.000
000000 00 0	PRCP-Sunrise Water's Edge Partners, LP	Sunrise	FL	PRCP-Sunrise Water's Edge Partners Managers, LP	08/29/2018.			210,000		40.000
000000 00 0	PRCP-Tampa Arbor Partners, LP	Tampa	FL	PRCP-Tampa Arbor Partners Managers, LP	08/29/2018.			202,000		40.000
000000 00 0	PRCP-Tempe/Mesa Partners	Phoenix	AZ	PRCP-Tempe/Mesa Partners Managers, LP	05/15/2018.			294,000		40.000
000000 00 0	PRCP – University Village, LP	Colorado Springs	CO	PRCP – University Village Managers, LP	09/11/2018.			227,600		40.000
000000 00 0	PRCP-Woodland Hills, LP	Colorado Springs	CO	PRCP-Woodland Hills Managers, LP	11/13/2018.			150,500		40.000
000000 00 0	Water Street O'Connor Venture, LLC	Atlanta	GA	LG Residential Services, LLC	10/26/2015.			499,125		37.500
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.							34,133,875	65,544,693	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated										
000000 00 0	Bay Bridge Holding Company, LLC	Stevensville	MD	Bay Bridge Holding Company, LLC	04/01/2020.		17,841,689	556,189		100.000
000000 00 0	Mountain View Grand Holding Company, LLC	Whitefield	NH	Mountain View Grand Holding Company, LLC	06/01/2020.		14,138,395	747,732		100.000
2299999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated							31,980,084	1,303,921	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Mortgage Loans - Unaffiliated										
000000 00 0	Ellington GA RPL 1 LLC	Old Greenwich	CT	EPO II GP, LLC	05/04/2020.		5,123,328			40.000
000000 00 0	LPI Noteholder, LLC	Philadelphia	PA	L-A LPI Management, LLC	08/28/2020.		6,000,000			
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Pretium Mortgage Credit Partners I GP, LLC	12/04/2014.			169,565		1.070
000000 00 0	SHARB Investors, L.P.	New York	NY	Waterfall Sentinel GP LLC	11/24/2020.		3,500,000			23.300
399999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Mortgage Loans - Unaffiliate							14,623,328	169,565	0	XXX
Any Other Class of Assets - Unaffiliated										
000000 00 0	Monza Energy, LLC	Houston	TX	Monza Energy, LLC	04/17/2018.			164,961		2.040
4699999. Total - Any Other Class of Assets - Unaffiliated							0	164,961	0	XXX
4899999. Subtotal - Unaffiliated							79,356,905	146,492,015	0	XXX
4999999. Subtotal - Affiliated							31,980,084	1,303,921	0	XXX
5099999. Totals							111,336,989	147,795,936	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income - NAIC Desig Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
000000 00 0	Cyprium Parallel Investors V, LP	Cleveland	OH	Return of Capital	08/15/2019.	10/15/2020.	1,055,339					0		1,055,339	1,055,339			0	
000000 00 0	Great American Capital Partners Fund II, LP	Los Angeles	CA	Return of Capital	01/12/2018.	12/09/2020.	1,179,846					0		1,179,846	1,179,846			0	
000000 00 0	Gryphon Mezzanine Partners, LP	San Francisco	CA	Return of Capital	11/30/2017.	12/18/2020.	1,117,492					0		1,117,492	1,117,492			0	
000000 00 0	Gryphon Mezzanine Partners II Feeder Fund, LP	San Francisco	CA	Return of Capital	12/20/2019.	12/18/2020.	2,460,273					0		2,460,273	2,460,273			0	
000000 00 0	MCC Senior Loan Strategy JV I LLC	New York	NY	Dissolution	07/16/2015.	10/08/2020.	9,917,709	1,494,791		4,888,472		(3,393,681)		6,524,028	6,601,265		77,238	77,238	631,250
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	Return of Capital	06/07/2017.	10/23/2020.	278,850					0		278,850	278,850			0	
000000 00 0	Northcreek Mezzanine Fund II, L.P	Cincinnati	OH	Return of Capital	01/31/2014.	11/07/2020.	37,804					0		37,804	37,804			0	
000000 00 0	PineBridge Private Credit Feeder, LP	New York	NY	Return of Capital	11/28/2018.	12/13/2020.	1,626,706					0		1,626,706	1,626,706			0	
000000 00 0	SAAS Capital Fund III	Cincinnati	OH	Return of Capital	08/09/2018.	12/31/2020.	604,648					0		604,648	604,648			0	
000000 00 0	Sagard Credit Partners, LP	Toronto	CAN	Return of Capital	10/09/2018.	11/09/2020.	669,375					0		669,375	669,375			0	
000000 00 0	TTGA C-1 MMF, LP	Cincinnati	OH	Return of Capital	12/18/2017.	10/12/2020.	6,967,863					0		6,967,863	6,967,863			0	
000000 00 0	World Trade Finance, LLC	Burbank	CA	Return of Capital	04/20/2020.	12/31/2020.	2,781,792					0		2,781,792	2,781,792			0	
000000 00 0	Yukon Capital Partners III L.P	Minneapolis	MN	Return of Capital	07/18/2017.	12/03/2020.	724,709					0		724,709	724,709			0	
1799999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income -NAIC Desig Not Assigned - Unaffiliated							29,422,405	1,494,791	0	4,888,472	0	(3,393,681)	0	26,028,724	26,105,962	0	77,238	77,238	631,250
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	A&M Capital Partners, LP	Greenwich	CT	Return of Capital	12/06/2013.	06/30/2020.	9,485					0		9,485	9,485			0	
000000 00 0	A&M Capital Partners II, LP	Greenwhich	CT	Return of Capital	05/25/2018.	12/11/2020.	13,781					0		13,781	13,781			0	
000000 00 0	AMMC CLO 23 UBS WAREHOUSE	George Town	CYM	Dissolution	09/02/2020.	11/18/2020.	6,750,000					0		6,750,000	6,750,000			0	57,173
000000 00 0	AMMC VII, Limited/ AMMC VII, Corp.- R	George Town	CYM	Dissolution	12/18/2006.	01/16/2020.						0						0	
000000 00 0	Arclight Energy Partners Fund VI, LP	Boston	MA	Return of Capital	08/04/2015.	02/20/2020.	276,033					0		276,033	276,033			0	
000000 00 0	BGP FS Holdco, LLC	New York	NY	Return of Capital	11/08/2016.	11/04/2020.	3,554,463					0		3,554,463	3,554,463			0	
000000 00 0	Blackstone Tactical Opportunities III, LP	New York	NY	Return of Capital	02/08/2019.	12/21/2020.	103,136					0		103,136	103,136			0	
000000 00 0	Blue Chip VI Extension Fund	Cincinnati	OH	Dissolution	11/05/2014.	12/31/2020.		81,521		81,521		0						0	
000000 00 0	Bridge Growth Partners L.P	New York	NY	Return of Capital	07/15/2014.	10/23/2020.	1,954,029					0		1,954,029	1,954,029			0	
000000 00 0	CCA Life Settlements Fund II, LP	Dublin	IRL	Return of Capital	12/16/2019.	11/24/2020.	99,055					0		99,055	99,055			0	
000000 00 0	Corsair V Financial Services Capital Partners LP	New York	NY	Return of Capital	06/25/2018.	03/24/2020.	582,014					0		582,014	582,014			0	
000000 00 0	Gallant Capital Partners I, L.P	Los Angeles	CA	Return of Capital	05/29/2020.	11/20/2020.	878,377					0		878,377	878,377			0	
000000 00 0	GreyLion Capital LP	New York	NY	Return of Capital	08/20/2014.	10/30/2020.	493,162					0		493,162	493,162			0	
000000 00 0	Gryphon Partners IV, L.P	San Francisco	CA	Return of Capital	12/06/2016.	12/18/2020.	281,054					0		281,054	281,054			0	
000000 00 0	Gryphon Partners V, L.P	San Francisco	CA	Return of Capital	08/29/2018.	03/26/2020.	27,628					0		27,628	27,628			0	
000000 00 0	L-A Saturn Acquisition, L.P	Philadelphia	PA	Return of Capital	01/16/2015.	11/23/2020.	4,774,169					0		4,774,169	4,774,169			0	
000000 00 0	LLR Equity Partners IV, L.P	Philadelphia	PA	Return of Capital	03/14/2014.	12/21/2020.	497,810					0		497,810	497,810			0	
000000 00 0	LLR Equity Partners V, L.P	Philadelphia	PA	Return of Capital	03/31/2017.	12/28/2020.	406,725					0		406,725	406,725			0	
000000 00 0	Medley Credit Opportunitiy Delaware Fund, L.P	New York	NY	Return of Capital	07/15/2016.	11/20/2020.	1,877,154					0		1,877,154	1,877,154			0	
000000 00 0	Medley Tactical Opportunities, LLC	New York	NY	Final Distribution	11/16/2017.	11/19/2020.	394,128	(355,627)				(355,627)		38,501	38,501			0	419,935
000000 00 0	NB Dyal IV US Investors, LP	New York	NY	Return of Capital	06/11/2018.	10/29/2020.	135,937					0		135,937	135,937			0	
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	Return of Capital	05/23/2013.	12/24/2020.	579,209					0		579,209	579,209			0	
000000 00 0	NB Secondary Opportunities Fund IV L.P.	New York	NY	Return of Capital	04/19/2017.	12/17/2020.	1,085,752					0		1,085,752	1,085,752			0	
000000 00 0	NB Strategic Capital LP	New York	NY	Return of Capital	03/05/2020.	12/16/2020.	1,246,122					0		1,246,122	1,246,122			0	
000000 00 0	NB Strategic Co-Investment Partners III L.P.	New York	NY	Return of Capital	01/28/2016.	12/30/2020.	1,035,625					0		1,035,625	1,035,625			0	
000000 00 0	Orchard Tosca Investment Partners, L.P.	Mason	OH	Return of Capital	08/19/2011.	09/23/2020.	382,050					0		382,050	382,050			0	

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
000000 00 0	Patriot Financial Partners II, L.P.	Philadelphia	PA	Return of Capital	04/30/2014.	12/10/2020.	473,318					0		473,318	473,318			0	
000000 00 0	Private Equity Solutions SCSp	Munsbach	LUX	Return of Capital	12/16/2019.	05/27/2020.	281,638					0		281,638	281,638			0	
000000 00 0	Quibi Holdings, LLC (Class C)	Beverly Hills	CA	Dissolution	01/10/2020.	12/31/2020.	500,000			500,000		(500,000)						0	
000000 00 0	River Cities Capital Fund III, LP	Cincinnati	OH	Return of Capital	05/15/2018.	02/20/2020.	146,779					0		146,779	146,779			0	
000000 00 0	River Cities Capital Fund IV, LP	Cincinnati	OH	Return of Capital	09/30/2012.	10/07/2020.	192,092					0		192,092	192,092			0	
000000 00 0	River Cities Capital Fund V, LP	Cincinnati	OH	Return of Capital	12/31/2012.	12/31/2020.	78,750					0		78,750	78,750			0	
000000 00 0	Riverwood Capital Partners III L.P.	Menlo Park	CA	Return of Capital	03/27/2020.	11/25/2020.	171,289					0		171,289	171,289			0	
000000 00 0	Snow, Phipps L.P.	Wilmington	DE	Return of Capital	02/06/2007.	11/30/2020.	10,264					0		10,264	10,264			0	
000000 00 0	Snow Phipps II, L.P.	Wilmington	DE	Return of Capital	01/08/2010.	12/28/2020.	1,170,041					0		1,170,041	1,170,041			0	
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Return of Capital	08/19/2013.	12/31/2020.	398,088					0		398,088	398,088			0	
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Return of Capital	08/19/2013.	12/31/2020.	365,001					0		365,001	365,001			0	
000000 00 0	Solamere Capital Fund III, LP	Boston	MA	Return of Capital	11/20/2018.	09/29/2020.	73,852					0		73,852	73,852			0	
000000 00 0	Stefac, LP	Orlando	FL	Final Distribution	10/22/2019.	08/05/2020.	13,802,078	(6,302,078)				(6,302,078)		7,500,000	15,215,078		7,715,078	7,715,078	421,875
000000 00 0	Tritium Partners, LLC	Austin	TX	Return of Capital	06/26/2015.	12/11/2020.	3,265,947					0		3,265,947	3,265,947			0	
000000 00 0	VICOF II Feeder, LP	Austin	TX	Return of Capital	08/02/2017.	02/14/2020.	1,353,296					0		1,353,296	1,353,296			0	
000000 00 0	Vivo Capital Fund IX, LP	Palo Alto	CA	Return of Capital	09/09/2019.	08/24/2020.	159,579					0		159,579	159,579			0	
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							49,878,911	(6,576,184)	0	581,521	0	(7,157,705)	0	42,721,206	50,436,285	0	7,715,078	7,715,078	898,983
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
000000 00 0	Kaleb Grove Investors, LLC	Colorado Springs	CO	Return of Capital	11/30/2016.	04/22/2020.	1,000,000					0		1,000,000	1,000,000			0	
000000 00 0	Kelly Co, Investors, LLC	Colorado Springs	CO	Return of Capital	12/17/2019.	07/27/2020.	170,000					0		170,000	170,000			0	
000000 00 0	LCN NA Fund III-D, LP	New York	NY	Return of Capital	08/23/2019.	12/07/2020.	372,212					0		372,212	372,212			0	
000000 00 0	Lubert-Adler Real Estate Fund VII-B, LP	Philadelphia	PA	Return of Capital	04/07/2017.	11/20/2020.	909,394					0		909,394	909,394			0	
000000 00 0	NB Real Estate Secondary Opportunities Fund LP	New York	NY	Return of Capital	12/05/2018.	12/23/2020.	432,395					0		432,395	432,395			0	
000000 00 0	Pineapple Square Properties LLC	Sarasota	FL	Final Distribution	04/19/2006.	03/09/2020.		15				15		15	15			0	17,481
000000 00 0	Righetti Ranch, L.P.	San Luis Obispo	CA	Return of Capital	06/26/2015.	09/25/2020.	3,155,627					0		3,155,627	3,155,627			0	
000000 00 0	TRG Southgate, L.P.	Dallas	TX	Dissolution	11/09/2016.	12/31/2020.	1					0		1			(1)	(1)	
000000 00 0	TRG Southgate II, L.P.	Dallas	TX	Return of Capital	03/08/2018.	10/23/2020.	3,825,201					0		3,825,201	6,887,925		3,062,723	3,062,723	
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							9,864,830	15	0	0	0	15	0	9,864,846	12,927,568	0	3,062,722	3,062,722	17,481
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
000000 00 0	Bay Bridge Holding Company, LLC	Stevensville	MD	Bay Bridge Holding Company, LLC	04/01/2020.	12/31/2020.	105,428					0		105,428	105,428			0	
000000 00 0	Mountain View Grand Holding Company, LLC	Whitefield	NH	Mountain View Grand Holding Company, LLC	06/01/2020.	12/31/2020.	183,817					0		183,817	183,817			0	
2299999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated							289,244	0	0	0	0	0	0	289,244	289,244	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Mortgage Loans - Unaffiliated																			
000000 00 0	Ellington GA RPL 1 LLC	Old Greenwich	CT	Return of Capital	05/04/2020.	12/22/2020.	5,081,095					0		5,081,095	5,081,095			0	
000000 00 0	LPI Noteholder, LLC	Philadelphia	PA	Final Distribution	08/28/2020.	12/29/2020.	6,000,000					0		6,000,000	5,966,555		(33,445)	(33,445)	
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Return of Capital	12/04/2014.	12/23/2020.	971,345					0		971,345	971,345			0	
2399999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Mortgage Loans - Unaffiliated							12,052,440	0	0	0	0	0	0	12,052,440	12,018,995	0	(33,445)	(33,445)	0
Surplus Debentures - Unaffiliated																			
575767 AN 8	Massachusetts Mutual Life Insurance Company Surplus Note 3.729	Springfield	MA	JEFFRIES	10/31/2019.	10/19/2020.	5,678,935		(1,178)			(1,178)		5,677,757	5,647,775		(29,982)	(29,982)	163,181
2799999. Total - Surplus Debentures - Unaffiliated							5,678,935	0	(1,178)	0	0	(1,178)	0	5,677,757	5,647,775	0	(29,982)	(29,982)	163,181
Any Other Class of Assets - Unaffiliated																			
000000 00 0	Monza Energy, LLC	Houston	TX	Return of Capital	04/17/2018.	11/24/2020.	827,350					0		827,350	827,350			0	

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
4699999. Total - Any Other Class of Assets - Unaffiliated							827,350	0	0	0	0	0	0	827,350	827,350	0	0	0	0
4899999. Subtotal - Unaffiliated							107,724,872	(5,081,377)	(1,178)	5,469,993	0	(10,552,548)	0	97,172,323	107,963,935	0	10,791,611	10,791,611	1,710,895
4999999. Subtotal - Affiliated							289,244	0	0	0	0	0	0	289,244	289,244	0	0	0	0
5099999. Totals							108,014,116	(5,081,377)	(1,178)	5,469,993	0	(10,552,548)	0	97,461,568	108,253,179	0	10,791,611	10,791,611	1,710,895

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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																					
478045 AA 5	JOHN SEVIER COMBINED CYCLE GENERATION LL			1	1.A FE	3,484,748	126.066	4,393,078	3,484,748	3,484,810		(2)			4.626	4.626	JJ	74,333	160,388	01/10/2012.	01/15/2042.
64908P AA 1	NEW VALLEY GENERATION III - ABS			1	1.A	450,592	100.134	451,194	450,592	450,605		11			5.131	4.994	JJ	10,661	11,774	12/16/2002.	01/15/2021.
690353 RX 7	US INTERNATIONAL DEVELOPMENT FINANCE COR				1.A	1,487,711	112.974	1,680,732	1,487,712	1,488,024		246			4.440	4.431	FA	22,752	64,172	01/15/2010.	02/27/2027.
690353 XM 4	US INTERNATIONAL DEVELOPMENT FINANCE COR			1	1.A	4,571,429	113.604	5,193,330	4,571,429	4,571,452		(1)			3.590	3.590	MJSD	7,294	163,045	07/10/2013.	12/15/2030.
742651 DM 1	PRIVATE EXPORT FUNDING CORP				1.A	3,489,045	103.397	3,618,899	3,500,000	3,498,441		1,102			2.800	2.833	MN	12,522	98,000	09/26/2011.	05/15/2022.
841215 AA 4	SOUTHAVEN COMBINED CYCLE GENERATION LLC			1	1.A	4,384,439	109.138	4,785,085	4,384,439	4,384,578		0			3.846	3.845	FA	63,703	164,641	08/06/2013.	08/15/2033.
0199999. U.S. Government - Issuer Obligations						17,867,963	XXX	20,122,318	17,878,918	17,877,910	0	1,355	0	0	XXX	XXX	XXX	191,265	662,020	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
312931 A6 5	FH A84529 - RMBS			4	1.A	33,526	112.313	37,160	33,086	33,294		11			4.500	4.294	MON	124	1,453	03/17/2009.	02/01/2039.
31371K LU 3	FN 254239 - RMBS	SD		4	1.A	5,015	115.019	4,984	4,333	4,744		(23)			6.500	3.227	MON	23	282	08/31/2012.	03/01/2032.
31388T QZ 9	FN 614372 - RMBS	SD		4	1.A	25,248	109.577	24,179	22,066	24,032		(97)			7.000	3.984	MON	129	1,545	08/31/2012.	01/01/2032.
31416K WP 9	FN AA2453 - RMBS			4	1.A	12,760	112.281	14,135	12,589	12,729		54			4.500	4.114	MON	47	545	03/17/2009.	02/01/2039.
36296J FT 7	GN 692378 - RMBS			4	1.A	30,308	112.123	33,568	29,938	30,102		21			4.500	4.321	MON	112	1,326	03/09/2009.	02/15/2039.
36296T DP 5	GN 700410 - RMBS			4	1.A	30,302	114.670	33,838	29,509	30,109		(3)			5.000	4.417	MON	123	1,471	03/09/2009.	03/15/2039.
38375B 4Z 2	GNR 2013-016O FI - CMO/RMBS			3	1.A	2,176,872	3.654	706,173		594,552		(289,483)			1.609	13.701	MON	25,920	373,706	01/28/2014.	07/20/2063.
38375U BQ 2	GNR 2013-024O BI - CMO/RMBS			3	1.A	2,276,001	4.208	943,546		682,352		(198,792)			1.481	23.506	MON	230,739	474,056	02/26/2014.	09/20/2063.
38375U CG 3	GNR 2014-002O AI - CMO/RMBS			3	1.A	2,453,760	3.429	838,192		779,544		(283,842)			1.348	11.594	MON	27,468	384,354	03/27/2014.	12/20/2063.
38375U DC 1	GNR 2014-H01 AI - CMO/RMBS			3	1.A	4,714,511	4.946	2,269,875		2,171,067		(404,998)			1.344	12.269	MON	284,634	644,346	01/29/2014.	01/20/2064.
38375U EF 3	GNR 2014-H03 IS - CMO/RMBS			3	1.A	1,339,086	7.526	648,679		774,758		(101,642)			1.666	6.144	MON	32,177	161,468	02/10/2014.	02/20/2064.
38375U MV 9	GNR 2014-H16 BI - CMO/RMBS			3	1.A	4,509,009	6.891	2,926,022		2,842,374		(386,588)			1.544	10.629	MON	87,439	706,904	03/03/2015.	07/20/2064.
38375U NQ 9	GNR 2014-H17 DI - CMO/RMBS			3	1.A	3,296,567	6.651	2,031,030		1,902,343		(286,219)			1.534	11.280	MON	126,741	470,704	08/27/2014.	08/20/2064.
38375U PT 1	GNR 2014-H19 EI - CMO/RMBS			3	1.A	3,140,960	7.006	1,848,252		1,700,516		(274,720)			1.662	11.598	MON	85,544	450,114	10/01/2014.	09/20/2064.
38375U RD 4	GNR 2014-H23 AI - CMO/RMBS			3	1.A	6,352,155	7.218	3,607,474		3,249,978		(893,872)			1.610	11.880	MON	91,346	1,261,975	05/06/2015.	11/20/2064.
38375U UY 4	GNR 2015-H08 BI - CMO/RMBS			3	1.A	3,432,023	7.715	2,077,614		1,407,247		(523,290)			3.175	21.042	MON	221,248	750,958	04/27/2015.	03/20/2065.
38382A 3P 8	GNR 2019-140 SE - CMO/RMBS			3	1.A	2,907,434	15.914	2,920,384		2,854,027		(397,001)			5.898	15.765	MON	33,073	672,164	05/21/2020.	11/20/2049.
38382C K5 9	GNR 2020-017 PS - CMO/RMBS			3	1.A	5,730,356	14.124	4,933,260		5,119,505		(972,309)			5.898	10.440	MON	62,950	1,257,542	05/15/2020.	01/20/2050.
38382C M3 2	GNR 2020-017 QS - CMO/RMBS			3	1.A	2,626,962	14.928	2,390,251		2,280,039		(429,917)			5.898	10.730	MON	28,858	560,164	05/15/2020.	01/20/2050.
38382C YR 6	GNR 2020-018 SW - CMO/RMBS			3	1.A	13,065,100	17.117	11,655,166		12,150,963		(1,906,312)			5.948	10.241	MON	123,761	2,801,791	05/13/2020.	02/20/2050.
38382D UT 4	GNR 2020-031 ST - CMO/RMBS			3	1.A	4,138,873	18.079	4,031,027		3,972,213		(647,069)			5.898	8.325	MON	40,185	833,802	06/04/2020.	03/20/2050.
38382D VF 3	GNR 2020-031 HS - CMO/RMBS			3	1.A	2,280,884	10.979	1,993,343		1,925,082		(436,414)			5.748	16.098	MON	31,891	620,336	05/21/2020.	05/20/2046.
38382F BU 7	GNR 2020-077 SU - CMO/RMBS			3	1.A	3,506,047	21.114	3,290,129		3,519,984		(533,488)			5.948	11.220	MON	28,322	502,552	06/18/2020.	09/20/2047.
38382F BW 3	GNR 2020-077 SQ - CMO/RMBS			3	1.A	4,036,217	16.043	3,700,228		4,447,236		(669,249)			5.898	9.314	MON	41,568	912,111	05/07/2020.	08/20/2049.
38382F NZ 3	GNR 2020-062 JS - CMO/RMBS			3	1.A	5,537,680	24.568	5,021,445		5,266,888		(422,799)			5.998	10.250	MON	37,461	726,197	06/08/2020.	05/20/2050.
38382G BE 1	GNR 2020-086 US - CMO/RMBS			3	1.A	5,619,771	14.286	5,179,573		5,885,720		(779,280)			5.948	11.642	MON	65,898	1,198,288	06/16/2020.	01/20/2050.
38382G BH 4	GNR 2020-086 KS - CMO/RMBS			3	1.A	4,454,926	17.892	3,728,916		4,183,529		(341,518)			4.848	10.801	MON	30,876	508,444	06/08/2020.	06/20/2050.
38382G CT 7	GNR 2020-086 SK - CMO/RMBS			3	1.A	6,537,051	25.550	6,347,596		6,287,727		(479,371)			5.998	8.737	MON	124,253	634,203	07/24/2020.	06/20/2050.
38382K WV 1	GNR 2020-146 LI - CMO/RMBS			3	1.A	5,908,706	11.180	6,057,135		5,789,258		(154,648)			2.000	11.356	MON	90,295	181,468	10/22/2020.	10/20/2050.
38382L JB 8	GNR 2020-176 SQ - CMO/RMBS			3	1.A	2,450,652	26.500	2,479,896		2,423,153		(31,925)			6.148	14.348	MON	17,581	48,125	11/13/2020.	11/20/2050.
38382M CJ 6	GNR 2020-189 SN - CMO/RMBS			3	1.A	2,398,011	22.900	2,394,091		2,398,014		3			4.848	21.096	MON	15,488		12/02/2020.	12/20/2050.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
0299999. U.S. Government - Residential Mortgage-Backed Securities						105,026,772	XXX	84,167,160	131,523	84,743,081	0	(11,844,778)	0	0	XXX	XXX	XXX	1,986,274	17,142,390	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
83190A AB 9	SBA 523402 - MBS			4	1.A	1,496,239	107.684	1,448,885	1,345,501	1,440,057		109,709			6.055	3.814	MON	13,606	52,429	10/01/2010.	09/20/2034.
0399999. U.S. Government - Commercial Mortgage-Backed Securities						1,496,239	XXX	1,448,885	1,345,501	1,440,057	0	109,709	0	0	XXX	XXX	XXX	13,606	52,429	XXX	XXX
0599999. Total - U.S. Government						124,390,975	XXX	105,738,364	19,355,942	104,061,048	0	(11,733,714)	0	0	XXX	XXX	XXX	2,191,145	17,856,840	XXX	XXX
All Other Governments - Issuer Obligations																					
500630 BX 5	KOREA DEVELOPMENT BANK		C		1.C FE	6,914,670	104.037	7,282,597	7,000,000	6,983,671		9,235			3.000	3.142	MS	62,417	210,000	09/05/2012.	09/14/2022.
74815H CJ 9	QUEBEC, PROVINCE OF		C		1.D FE	12,432,600	130.105	13,010,450	10,000,000	10,835,788		(125,335)			7.295	5.527	JJ	322,196	729,500	12/13/2002.	07/22/2026.
0699999. All Other Governments - Issuer Obligations						19,347,270	XXX	20,293,047	17,000,000	17,819,459	0	(116,100)	0	0	XXX	XXX	XXX	384,613	939,500	XXX	XXX
1099999. Total - All Other Governments						19,347,270	XXX	20,293,047	17,000,000	17,819,459	0	(116,100)	0	0	XXX	XXX	XXX	384,613	939,500	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
011770 T7 9	ALASKA ST			1	1.D FE	1,000,000	120.668	1,206,680	1,000,000	1,000,000					5.242	5.241	FA	21,842	52,420	12/08/2010.	08/01/2026.
011770 T8 7	ALASKA ST			1	1.D FE	1,000,000	123.754	1,237,540	1,000,000	1,000,000					5.342	5.341	FA	22,258	53,420	12/08/2010.	08/01/2027.
041042 WY 4	ARKANSAS ST			2	1.C FE	4,000,000	108.179	4,327,160	4,000,000	4,000,000					4.111	4.111	JJ	82,220	164,440	06/30/2014.	07/01/2034.
20772G 4Z 8	CONNECTICUT ST			1	1.E FE	1,459,276	130.184	1,581,736	1,215,000	1,361,747		(13,460)			5.632	4.007	JD	5,702	68,429	08/16/2012.	12/01/2029.
20772G E7 9	CONNECTICUT ST			1	1.E FE	2,522,520	120.546	2,784,613	2,310,000	2,388,497		(16,493)			5.770	4.866	MS	39,246	133,287	12/07/2010.	03/15/2025.
20772J AC 6	CONNECTICUT ST			1	1.E FE	7,228,060	122.805	7,675,313	6,250,000	6,796,384		(45,105)			5.090	3.998	AO	79,531	318,125	03/28/2013.	10/01/2030.
246380 7R 4	DELAWARE ST	CF		1	1.A FE	15,110,920	127.127	16,526,510	13,000,000	14,224,937		(123,054)			4.550	3.271	JJ	295,750	591,500	12/13/2012.	07/01/2029.
373384 M2 9	GEORGIA ST			1,2	1.A FE	3,985,000	106.759	4,270,360	4,000,000	3,990,599		820			4.500	4.532	FA	75,000	180,000	11/13/2013.	02/01/2030.
373384 ST 4	GEORGIA ST			1	1.A FE	8,606,797	122.888	10,525,357	8,565,000	8,588,695		(2,970)			4.370	4.322	AO	93,573	374,291	09/05/2013.	10/01/2027.
373384 TK 2	GEORGIA ST			1	1.A FE	5,800,000	101.785	5,903,530	5,800,000	5,800,000					3.780	3.780	JJ	109,620	219,240	06/21/2011.	07/01/2021.
546415 E7 1	LOUISIANA ST			2	1.D FE	12,411,315	105.916	13,679,051	12,915,000	12,602,126		29,506			4.000	4.883	FA	215,250	516,600	08/21/2013.	08/01/2029.
546415 E8 9	LOUISIANA ST			2	1.D FE	15,775,003	106.009	17,131,054	16,160,000	15,908,708		20,708			4.000	4.549	FA	269,333	646,400	10/22/2013.	08/01/2030.
574192 5F 3	MARYLAND ST			1	1.A FE	3,418,060	116.881	4,026,550	3,445,000	3,435,466		2,034			4.600	4.674	MS	52,823	158,470	11/19/2010.	03/01/2025.
574192 6N 5	MARYLAND ST			1	1.A FE	3,503,780	117.090	4,098,150	3,500,000	3,501,492		(288)			4.350	4.340	FA	63,438	152,250	07/29/2010.	08/01/2025.
57582P R4 4	MASSACHUSETTS (COMMONWEALTH OF)			2	1.B FE	4,813,028	102.191	5,298,603	5,185,000	4,921,538		16,924			4.000	6.438	FA	86,417	207,400	08/21/2013.	08/01/2032.
57582P UD 0	MASSACHUSETTS (COMMONWEALTH OF)			1	1.B FE	25,090,920	133.771	30,767,330	23,000,000	24,350,398		(119,291)			5.306	4.505	JJ	610,190	1,220,380	12/16/2013.	01/01/2030.
57582P UT 5	MASSACHUSETTS (COMMONWEALTH OF)			1	1.B FE	19,630,949	127.933	22,868,024	17,875,000	18,904,518		(103,224)			4.910	4.081	MN	146,277	877,663	07/09/2013.	05/01/2029.
57582P WH 9	MASSACHUSETTS (COMMONWEALTH OF)			1	1.B FE	2,152,997	127.700	2,470,995	1,935,000	2,075,328		(10,677)			4.500	3.582	FA	36,281	87,075	09/12/2012.	08/01/2031.
57582P WK 2	MASSACHUSETTS (COMMONWEALTH OF)			1	1.B FE	5,043,750	103.484	5,174,200	5,000,000	5,004,485		(4,722)			4.200	4.099	JD	17,500	210,000	12/07/2010.	12/01/2021.
604129 6U 5	MINNESOTA ST			2	1.A	225,539	104.454	276,803	265,000	249,677		8,863			3.000	6.919	FA	3,313	7,950	09/22/2014.	08/01/2032.
604129 7N 0	MINNESOTA ST			2	1.A FE	4,791,637	102.809	5,788,147	5,630,000	5,018,969		40,245			3.000	4.192	FA	70,375	168,900	09/22/2014.	08/01/2032.
605580 5Q 8	MISSISSIPPI ST	CF		1	1.C FE	42,285,620	128.845	48,961,100	38,000,000	40,733,744		(249,223)			5.539	4.533	AO	526,205	2,104,820	11/12/2013.	10/01/2029.
605580 6J 3	MISSISSIPPI ST			1	1.C FE	3,000,000	103.136	3,094,080	3,000,000	3,000,000					3.931	3.930	MN	19,655	117,930	10/21/2010.	11/01/2021.
605580 6K 0	MISSISSIPPI ST			1	1.C FE	1,000,000	107.261	1,072,610	1,000,000	1,000,000					4.131	4.130	MN	6,885	41,310	10/21/2010.	11/01/2022.
605580 6S 3	MISSISSIPPI ST			1	1.C FE	3,500,000	102.417	3,584,595	3,500,000	3,500,000					3.243	3.242	AO	28,376	113,505	10/06/2011.	10/01/2021.
605580 6T 1	MISSISSIPPI ST			1	1.C FE	2,000,000	105.655	2,113,100	2,000,000	2,000,000					3.393	3.392	AO	16,965	67,860	10/06/2011.	10/01/2022.
677521 CW 4	OHIO STATE			1	1.B FE	6,078,848	132.724	6,589,747	4,965,000	5,688,651		(70,591)			5.442	3.479	MS	90,065	270,195	12/16/2014.	09/01/2029.
677521 HX 7	OHIO STATE			1	1.B FE	21,650,600	127.566	25,513,200	20,000,000	21,097,144		(89,468)			5.278	4.565	FA	439,833	1,055,600	11/20/2013.	08/01/2030.
677521 SX 5	OHIO STATE			2	1.B FE	3,300,500	101.802	3,563,070	3,500,000	3,366,625		10,266			4.000	4.474	FA	58,333	140,000	08/20/2013.	02/01/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
686053 GG 8	OREGON SCH BRDS ASSN			1	1.C FE	24,341,680	115.240	25,352,800	22,000,000	23,438,267		(163,381)			4.759	3.750	JD	2,908	1,046,980	12/03/2014.	06/30/2028.
68607L XQ 5	OREGON ST			1	1.B FE	62,000,381	125.166	65,530,659	52,355,000	57,154,438		(639,186)			5.892	4.244	JD	257,063	3,084,757	12/17/2013.	06/01/2027.
70914P LZ 3	PENNSYLVANIA (COMMONWEALTH OF)			1	1.D FE	1,000,310	100.452	1,004,520	1,000,000	1,000,008		(62)			4.550	4.544	FA	17,189	45,500	01/14/2010.	02/15/2021.
70914P LZ 3	PENNSYLVANIA (COMMONWEALTH OF)	SD		1	1.D FE	5,001,550	100.452	5,022,600	5,000,000	5,000,038		(307)			4.550	4.544	FA	85,944	227,500	01/14/2010.	02/15/2021.
70914P ME 9	PENNSYLVANIA (COMMONWEALTH OF)			1	1.D FE	4,633,852	113.109	4,993,762	4,415,000	4,518,336		(17,769)			4.650	4.138	FA	77,557	205,298	07/31/2013.	02/15/2026.
70914P TX 0	PENNSYLVANIA (COMMONWEALTH OF)			2	1.D FE	8,543,300	105.070	10,507,000	10,000,000	9,222,386		106,010			3.000	4.439	AO	75,000	300,000	08/29/2013.	04/01/2027.
93974C 4A 5	WASHINGTON ST			2	1.B FE	1,982,968	103.426	2,461,539	2,380,000	2,146,374		25,598			3.000	4.560	JJ	35,700	71,400	08/29/2013.	07/01/2028.
93974C 8F 0	WASHINGTON ST			2	1.B FE	4,575,325	108.899	5,058,359	4,645,000	4,607,507		4,932			4.000	4.143	JJ	92,900	185,800	08/15/2013.	07/01/2027.
93974C L7 3	WASHINGTON ST			2	1.B FE	6,305,000	105.072	6,829,680	6,500,000	6,386,405		12,602			4.000	4.275	JJ	130,000	260,000	08/28/2013.	07/01/2028.
93974C QZ 6	WASHINGTON ST			1	1.B FE	8,586,242	102.266	8,784,649	8,590,000	8,589,764		391			4.269	4.273	FA	152,795	366,707	05/26/2010.	08/01/2021.
93974C QZ 6	WASHINGTON ST	SD		1	1.B FE	4,968,150	102.266	5,113,300	5,000,000	4,998,002		3,311			4.269	4.339	FA	88,938	213,450	05/26/2010.	08/01/2021.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						362,323,876	XXX	402,768,076	339,900,000	352,571,253	0	(1,387,061)	0	0	XXX	XXX	XXX	4,598,250	16,326,850	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						362,323,876	XXX	402,768,076	339,900,000	352,571,253	0	(1,387,061)	0	0	XXX	XXX	XXX	4,598,250	16,326,850	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
013595 QD 8	ALBUQUERQUE N MEX MUN SCH DIST NO 012			2	1.D FE	1,997,820	100.304	2,006,080	2,000,000	1,999,325		171			4.150	4.160	FA	34,583	83,000	08/19/2010.	08/01/2024.
038573 DG 3	ARANSAS CNTY TEX INDPT SCH DIST			1,2	1.A FE	2,725,000	100.457	2,737,453	2,725,000	2,725,000					4.430	4.429	FA	45,604	120,718	07/13/2011.	02/15/2026.
057507 HU 2	BAKERSFIELD CALIF CITY SCH DIST			1,2	1.E FE	1,160,000	104.504	1,212,246	1,160,000	1,160,000					4.390	4.389	MN	8,487	47,302	06/28/2012.	05/01/2026.
057507 HV 0	BAKERSFIELD CALIF CITY SCH DIST			1,2	1.E FE	2,775,420	103.069	3,092,070	3,000,000	2,841,335		9,147			4.390	4.969	MN	21,950	131,700	06/28/2012.	05/01/2033.
05914F E7 1	BALTIMORE CNTY MD	CF		1	1.A FE	4,000,000	114.354	4,574,160	4,000,000	4,000,686		(50)			3.303	3.302	JJ	66,060	132,120	07/19/2016.	07/01/2046.
084154 TW 3	BERKELEY CALIF UNI SCH DIST				1.B FE	1,021,928	102.457	1,034,816	1,010,000	1,010,876		(1,445)			5.100	4.947	FA	21,463	51,510	05/11/2011.	08/01/2021.
084154 TX 1	BERKELEY CALIF UNI SCH DIST				1.B FE	523,698	106.834	550,195	515,000	516,566		(928)			5.200	4.998	FA	11,158	26,780	05/11/2011.	08/01/2022.
084154 TY 9	BERKELEY CALIF UNI SCH DIST				1.B FE	2,542,453	112.308	2,830,162	2,520,000	2,526,146		(2,172)			5.200	5.098	FA	54,600	131,040	05/11/2011.	08/01/2023.
084203 UQ 9	BERKELEY CNTY S C SCH DIST			1	1.C FE	4,151,765	117.058	4,834,495	4,130,000	4,137,985		(1,701)			4.790	4.738	MS	65,942	197,827	08/27/2010.	03/01/2025.
100853 RV 4	BOSTON MASS			2	1.A FE	839,394	103.361	1,074,954	1,040,000	906,797		10,604			3.000	4.649	AO	7,800	31,200	09/04/2013.	10/01/2030.
129775 EL 2	CALHOUN GA			1	1.B FE	1,315,000	111.174	1,461,938	1,315,000	1,315,000					4.721	4.720	MS	20,694	62,081	05/05/2011.	09/01/2023.
129775 EM 0	CALHOUN GA			1	1.B FE	1,000,000	115.219	1,152,190	1,000,000	1,000,000					4.821	4.820	MS	16,070	48,210	05/05/2011.	09/01/2024.
134141 ZE 3	CAMPBELL CALIF UN SCH DIST				1.C FE	4,000,000	121.481	4,859,240	4,000,000	4,000,000					5.406	5.405	FA	90,100	216,240	07/01/2011.	08/01/2027.
142527 DY 3	CARLISLE TEX INDPT SCH DIST			1,2	1.A FE	5,115,000	100.361	5,133,465	5,115,000	5,115,000					4.380	4.379	FA	84,636	224,037	07/13/2011.	02/15/2026.
142665 DH 8	CARLSBAD CALIF UNI SCH DIST				1.C FE	4,000,000	102.442	4,097,680	4,000,000	4,000,000					4.584	4.583	FA	76,400	183,360	06/08/2011.	08/01/2021.
142665 DJ 4	CARLSBAD CALIF UNI SCH DIST				1.C FE	4,000,000	123.502	4,940,080	4,000,000	4,000,000					5.234	5.233	FA	87,233	209,360	06/08/2011.	08/01/2026.
167505 KK 1	CHICAGO ILL BRD ED				3.C FE	6,476,800	91.624	9,162,400	10,000,000	8,411,423		272,554			1.750	5.430	MJSD	7,778	175,000	05/03/2012.	12/15/2025.
214489 BE 5	COOK CNTY ILL SCH DIST NO 105			2	1.C FE	610,000	100.484	612,952	610,000	610,000					5.911	5.910	JJ	16,626	30,885	12/16/2010.	01/15/2023.
215723 JV 0	COOK CNTY ILL CMNTY HIGH SCH DIST NO 219			2	1.B FE	965,000	100.000	965,000	965,000	965,000					5.650	5.648	JD	4,544	54,523	12/14/2010.	12/01/2021.
215723 JW 8	COOK CNTY ILL CMNTY HIGH SCH DIST NO 219			2	1.B FE	1,050,000	100.000	1,050,000	1,050,000	1,050,000					5.800	5.799	JD	5,075	60,900	12/14/2010.	12/01/2022.
215723 KU 0	COOK CNTY ILL CMNTY HIGH SCH DIST NO 219			2	1.B FE	1,415,000	100.000	1,415,000	1,415,000	1,415,000					5.650	5.648	JD	6,662	79,948	12/14/2010.	12/01/2021.
235308 QL 0	DALLAS TEX INDPT SCH DIST				1.A FE	4,050,000	100.492	4,019,680	4,000,000	4,000,755		(6,072)			4.600	4.442	FA	69,511	184,000	11/16/2010.	02/15/2021.
235308 UL 5	DALLAS TEX INDPT SCH DIST			1,2	1.B FE	4,275,000	113.792	4,864,608	4,275,000	4,275,000					5.049	5.048	FA	81,541	226,180	12/06/2013.	08/15/2033.
235308 UL 5	DALLAS TEX INDPT SCH DIST	SD		1,2	1.B FE	215,000	113.792	244,653	215,000	215,000					5.049	5.048	FA	4,101	520	12/06/2013.	08/15/2033.
25476F LH 9	DISTRICT COLUMBIA			1	1.B FE	2,000,000	102.133	2,042,660	2,000,000	2,000,000					5.470	5.468	JD	9,117	109,400	12/16/2010.	06/01/2021.

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	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
259579 KL 3	DOUGLAS CNTY WASH SCH DIST NO 206 EASTMO			1	1.A FE	5,052,350	119.731	5,986,550	5,000,000	5,000,000					4.700	4.699	JD	19,583	235,000	05/20/2011.	12/01/2025.
283734 TF 8	EL PASO TEX			2	1.C FE	13,000,000	108.885	14,155,050	13,000,000	13,000,000					5.177	5.176	FA	254,248	673,010	12/18/2013.	08/15/2034.
399262 HD 9	GROSSMONT CALIF UN HIGH SCH DIST			1	1.E FE	10,875,390	121.407	12,747,735	10,500,000	10,500,000					5.479	5.478	FA	239,706	575,295	12/21/2011.	08/01/2025.
442331 QM 9	HOUSTON TEX			1	1.D FE	19,419,925	125.347	19,792,291	15,790,000	18,317,743		(243,925)			6.290	4.454	MS	331,064	979,668	05/05/2015.	03/01/2032.
448492 VJ 4	HUTTO TEX INDPT SCH DIST			2	1.A FE	1,995,664	104.195	2,714,280	2,605,000	2,143,502		23,394			3.125	4.930	FA	33,919	81,406	08/29/2013.	08/01/2034.
47407M BG 5	JEFFERSON GA SCH DIST			1	1.B FE	3,100,000	127.198	3,943,138	3,100,000	3,100,000					5.270	5.269	FA	68,071	163,370	07/08/2011.	02/01/2028.
528828 4E 3	LEWISVILLE TEX INDPT SCH DIST			2	1.A FE	7,117,250	105.407	7,378,490	7,000,000	7,024,994		(14,630)			4.250	4.020	FA	112,389	297,500	10/24/2013.	08/15/2030.
54438C PC 0	LOS ANGELES CALIF CMNTY COLLEGE DIST			1	1.B FE	22,448,558	162.047	27,491,274	16,965,000	21,259,804		(188,846)			6.680	4.413	FA	472,193	1,133,262	04/08/2015.	08/01/2036.
544646 XT 4	LOS ANGELES CALIF UNI SCH DIST				1.E FE	2,805,300	102.087	5,104,350	5,000,000	4,036,110		170,963			1.540	6.310	MJSD	3,422	77,000	10/25/2011.	09/15/2025.
544646 XY 3	LOS ANGELES CALIF UNI SCH DIST			1	1.E FE	1,086,000	127.559	1,275,590	1,000,000	1,054,410		(5,035)			5.755	4.963	JJ	28,775	57,550	09/09/2013.	07/01/2029.
56781R DP 9	MARIN CALIF CMNTY COLLEGE DIST			2	1.A FE	5,405,710	103.166	7,164,879	6,945,000	5,923,534		81,567			3.000	4.946	FA	86,813	208,350	08/29/2013.	08/01/2030.
570799 GG 5	MARLBORO CNTY S C SCH DIST			1	1.B FE	3,024,150	119.753	3,592,590	3,000,000	3,009,264		(1,816)			5.440	5.361	JD	13,600	163,200	07/15/2010.	06/01/2025.
584002 QB 8	MECKLENBURG CNTY N C			1,2	1.A FE	3,000,000	102.269	3,068,070	3,000,000	3,000,000					4.349	4.348	AO	32,618	130,470	10/13/2011.	10/01/2030.
592112 DR 4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1.C FE	6,897,517	136.501	7,746,432	5,675,000	6,560,303		(48,188)			5.707	4.180	JJ	161,936	323,872	06/19/2013.	07/01/2034.
602245 UM 2	MILWAUKEE CNTY WIS			1	1.C FE	5,597,824	133.095	5,375,292	4,038,688	4,922,759		(94,875)			6.840	3.633	JD	23,021	276,246	12/06/2012.	12/01/2028.
60374Y 8A 8	MINNEAPOLIS MINN			2	1.B FE	3,000,000	108.131	3,243,930	3,000,000	3,000,000					4.379	4.379	MS	43,790	131,370	02/13/2014.	03/01/2034.
631294 3V 5	NASHUA N H			1	1.C FE	1,450,000	100.071	1,451,030	1,450,000	1,450,000					2.877	2.877	JJ	19,236	41,717	01/11/2012.	01/15/2021.
631294 4C 6	NASHUA N H			1	1.C FE	2,160,880	122.186	2,443,720	2,000,000	2,102,125		(7,389)			4.226	3.659	JJ	38,973	84,520	04/11/2013.	01/15/2032.
631294 4C 6	NASHUA N H	SD		1	1.C FE	1,080,440	122.186	1,221,860	1,000,000	1,051,063		(3,695)			4.226	3.659	JJ	19,487	42,260	04/11/2013.	01/15/2032.
64966H 4J 6	NEW YORK N Y			1	1.C FE	5,000,000	102.743	5,137,150	5,000,000	5,000,000					4.297	4.295	AO	53,713	214,850	10/07/2010.	10/01/2021.
64966H HA 1	NEW YORK N Y				1.C FE	430,021	100.949	398,749	395,000	395,673		(7,410)			6.491	5.418	MS	8,546	12,982	12/22/2009.	03/01/2021.
64966H TS 9	NEW YORK N Y			1	1.C FE	5,357,412	104.036	5,701,173	5,480,000	5,467,749		12,756			5.049	5.303	JD	23,057	276,685	12/22/2009.	12/01/2021.
64966H TS 9	NEW YORK N Y	SD		1	1.C FE	4,888,150	104.036	5,201,800	5,000,000	4,988,822		11,639			5.049	5.303	JD	21,038	252,450	12/22/2009.	12/01/2021.
655867 SC 4	NORFOLK VA			2	1.B FE	3,075,000	109.952	3,381,024	3,075,000	3,075,000					4.115	4.114	FA	52,723	126,536	10/18/2013.	08/01/2026.
655867 SD 2	NORFOLK VA			2	1.B FE	1,750,000	110.337	1,930,898	1,750,000	1,750,000					4.265	4.264	FA	31,099	74,638	10/18/2013.	08/01/2027.
655867 SE 0	NORFOLK VA			2	1.B FE	2,865,000	111.593	3,197,139	2,865,000	2,865,000					4.755	4.754	FA	56,763	136,231	10/18/2013.	08/01/2030.
662523 WZ 8	NORTH SLOPE BORO ALASKA			1	1.C FE	2,575,000	102.338	2,558,450	2,500,000	2,504,468		(8,718)			5.226	4.856	JD	363	130,650	01/18/2011.	06/30/2021.
68583R BA 9	OREGON CMNTY COLLEGE DISTS				1.C FE	16,472,211	124.764	18,702,124	14,990,000	15,854,570		(94,326)			5.600	4.679	JD	2,332	839,440	12/20/2013.	06/30/2028.
68583R BR 2	OREGON CMNTY COLLEGE DISTS - MBS			1	1.F FE	8,519,102	109.979	7,811,462	7,102,685	7,474,123		(140,071)			5.440	3.243	JD	1,073	386,386	08/23/2012.	06/30/2023.
68666P AA 4	ORLEANS PARISH LA SCH BRD REV				1.F FE	8,059,440	100.229	8,018,320	8,000,000	8,000,672		(7,866)			4.400	4.298	FA	146,667	352,000	12/16/2011.	02/01/2021.
68666P AA 4	ORLEANS PARISH LA SCH BRD REV	SD			1.F FE	1,124,860	100.229	1,002,290	1,000,000	1,001,395		(16,334)			4.400	2.718	FA	18,333	44,000	08/31/2012.	02/01/2021.
718814 ZZ 2	PHOENIX ARIZ	CF		1	1.B FE	27,306,060	127.864	29,408,720	23,000,000	26,303,983		(180,588)			5.269	3.891	JJ	605,935	1,211,870	12/11/2014.	07/01/2034.
73723R J5 3	PORTSMOUTH VA			2	1.A	12,255,000	107.756	13,205,498	12,255,000	12,255,000					3.939	3.938	FA	201,135	482,724	06/05/2013.	02/01/2030.
73723R J6 1	PORTSMOUTH VA			2	1.C FE	120,000	106.387	127,664	120,000	120,000					3.939	3.939	FA	1,970	4,727	06/05/2013.	02/01/2030.
741701 H8 2	PRINCE GEORGES CNTY MD			1	1.A FE	4,000,000	120.787	4,831,480	4,000,000	4,000,000					4.750	4.749	MS	63,333	190,000	03/10/2011.	03/01/2026.
777543 TX 7	ROSEMONT ILL			1	1.F FE	1,350,000	107.086	1,445,661	1,350,000	1,350,000					4.350	4.349	JD	4,894	58,725	03/22/2012.	12/01/2023.
777543 TY 5	ROSEMONT ILL			1	1.F FE	1,750,000	110.321	1,930,618	1,750,000	1,750,000					4.550	4.549	JD	6,635	79,625	03/22/2012.	12/01/2024.
791451 HS 9	ST LOUIS CNTY MO SCH DIST R 7 KIRKWOOD			1	1.B FE	2,000,000	100.490	2,009,800	2,000,000	2,000,000					4.692	4.690	FA	35,451	93,840	12/08/2010.	02/15/2021.
796269 VA 3	SAN ANTONIO TEX INDPT SCH DIST			2	1.A FE	2,115,000	102.274	2,163,095	2,115,000	2,115,000					4.006	4.006	FA	32,008	84,727	08/24/2011.	08/15/2028.
797646 NC 6	SAN FRANCISCO CALIF CITY & CNTY	CF		1	1.A FE	5,796,900	119.822	5,991,100	5,000,000	5,340,753		(68,855)			5.450	3.773	JD	12,111	272,500	07/18/2013.	06/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
797646 NE 2	SAN FRANCISCO CALIF CITY & CNTY	CF..	..	1	1.A FE	10,397,041	128.007	10,592,579	8,275,000	9,338,067		(143,953)			5.750	3.508	JD	21,147	475,813	09/05/2012.	06/15/2027.
797646 NF 9	SAN FRANCISCO CALIF CITY & CNTY	M...	..	1	1.A FE	6,315,000	131.811	6,590,550	5,000,000	5,714,518		(81,820)			5.930	3.717	JD	13,178	296,500	08/09/2012.	06/15/2028.
797646 NF 9	SAN FRANCISCO CALIF CITY & CNTY	CF..	..	1	1.A FE	6,820,200	131.811	7,117,794	5,400,000	6,171,712		(88,332)			5.930	3.717	JD	14,232	320,220	08/09/2012.	06/15/2028.
801495 C9 1	SANTA CLARA CALIF UNI SCH DIST		..		1.B FE	2,850,000	106.148	3,025,218	2,850,000	2,850,000					4.600	4.600	JJ	65,550	131,100	06/10/2011.	07/01/2022.
801495 D2 5	SANTA CLARA CALIF UNI SCH DIST		..		1.B FE	3,050,000	110.588	3,372,934	3,050,000	3,050,000					4.800	4.800	JJ	73,200	146,400	06/10/2011.	07/01/2023.
801546 NN 8	SANTA CLARA CNTY CALIF		..	2	1.B FE	5,697,549	102.880	7,710,856	7,495,000	6,247,414		87,302			3.000	5.050	FA	93,688	224,850	08/28/2013.	08/01/2031.
801546 NS 7	SANTA CLARA CNTY CALIF		..	2	1.B FE	6,606,630	102.896	9,260,640	9,000,000	7,126,837		83,283			3.250	5.320	FA	121,875	292,500	09/03/2013.	08/01/2035.
801546 NU 2	SANTA CLARA CNTY CALIF		..	2	1.B FE	1,599,660	102.902	2,058,040	2,000,000	1,676,682		12,524			3.375	4.800	FA	28,125	67,500	12/09/2013.	08/01/2037.
806347 LX 6	SCHAUMBURG ILL		..	2	1.B FE	6,417,346	107.452	7,075,714	6,585,000	6,473,986		8,862			4.000	4.210	JD	21,950	263,400	10/22/2013.	12/01/2030.
810453 6C 9	SCOTTSDALE ARIZ		..	2	1.A FE	5,736,064	104.401	7,422,911	7,110,000	6,170,990		68,207			3.000	4.600	JJ	106,650	213,300	08/29/2013.	07/01/2031.
815626 GQ 3	SEDGWICK CNTY KANS UNI SCH DIST NO 259 W		..	1	1.C FE	6,566,904	128.623	7,170,732	5,575,000	6,167,009		(62,479)			6.220	4.576	AO	86,691	346,765	08/07/2013.	10/01/2028.
882722 4A 6	TEXAS ST		..	2	1.A FE	650,134	103.518	797,089	770,000	704,008		8,432			3.000	4.520	FA	9,625	23,100	09/03/2013.	08/01/2027.
882722 4B 4	TEXAS ST		..	2	1.A FE	1,555,009	103.427	1,918,571	1,855,000	1,677,099		19,172			3.125	4.640	FA	24,154	57,969	09/03/2013.	08/01/2028.
882722 4C 2	TEXAS ST		..	2	1.A FE	1,445,029	103.370	1,793,470	1,735,000	1,552,199		16,886			3.250	4.760	FA	23,495	56,388	09/03/2013.	08/01/2029.
882722 VP 3	TEXAS ST	CF..	..	1	1.A FE	41,079,751	127.822	45,728,321	35,775,000	39,668,909		(250,911)			4.631	3.528	AO	414,185	1,656,740	04/13/2016.	04/01/2033.
954838 MV 7	WEST ORANGE COVE TEX CONS INDPT SCH DIST		..	1,2	1.A FE	1,076,473	100.251	1,077,698	1,075,000	1,075,000		(32)			4.690	4.677	FA	19,047	50,418	07/12/2011.	02/15/2028.
954838 MV 7	WEST ORANGE COVE TEX CONS INDPT SCH DIST	SD..	..	1,2	1.A FE	5,006,850	100.251	5,012,550	5,000,000	5,000,000		(147)			4.690	4.677	FA	88,589	234,500	07/12/2011.	02/15/2028.
971039 PK 2	WILLOUGHBY EASTLAKE OHIO CITY SCH DIST L		..		1.F FE	2,000,000	100.748	2,014,960	2,000,000	2,000,000					5.294	5.291	MS	35,293	105,880	03/09/2011.	03/01/2021.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations		XXX	XXX	XXX	XXX	412,420,034	XXX	459,759,568	395,426,373	406,929,146	0	(875,146)	0	0	XXX	XXX	XXX	5,560,431	18,781,833	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions		XXX	XXX	XXX	XXX	412,420,034	XXX	459,759,568	395,426,373	406,929,146	0	(875,146)	0	0	XXX	XXX	XXX	5,560,431	18,781,833	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																					
00164T AA 6	AMCEST 2007 A A28 - RMBS		..	1	1.F FE	4,653,685	112.368	4,985,614	4,436,880	4,557,771		14,965			5.740	4.923	JJ	117,434	248,191	01/03/2012.	01/15/2028.
01026C AD 3	ALABAMA ECONOMIC SETTLEMENT AUTH BP SETT		..	1	1.G FE	12,245,830	120.093	14,411,160	12,000,000	12,198,194		(13,037)			4.263	4.084	MS	150,626	511,560	02/02/2017.	09/15/2032.
010608 5M 5	ALABAMA ST PUB SCH & COLLEGE AUTH	CF..	..		1.C FE	80,372,579	124.447	87,486,241	70,300,000	76,000,962		(742,477)			5.150	3.761	MS	1,206,817	3,620,450	12/12/2014.	09/01/2027.
04048R DM 5	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV		..	1	1.C FE	1,000,000	102.305	1,023,050	1,000,000	1,000,000					5.298	5.298	JJ	26,490	52,980	03/30/2010.	07/01/2021.
04048R DS 2	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV	CF..	..	1	1.C FE	5,141,240	134.487	5,379,480	4,000,000	4,669,405		(56,385)			6.204	4.063	JJ	124,080	248,160	01/31/2013.	07/01/2030.
040507 NB 7	ARIZONA HEALTH FACS AUTH REV		..	1	1.D FE	4,000,000	117.697	4,707,880	4,000,000	4,000,000					4.162	4.162	JJ	83,240	166,480	10/18/2012.	01/01/2030.
040627 DX 6	ARIZONA PWR AUTH PWR RES REV		..	1	1.C FE	7,500,000	133.850	10,038,750	7,500,000	7,500,000					4.918	4.917	AO	92,213	368,850	03/19/2014.	10/01/2045.
04778C AF 2	ATLANTA GA INDPT SCH SYS CTFS PARTN		..	1	1.D FE	2,000,000	120.976	2,419,520	2,000,000	2,000,000					5.557	5.556	MS	37,047	111,140	06/09/2011.	03/01/2026.
04778C AG 0	ATLANTA GA INDPT SCH SYS CTFS PARTN		..	1	1.D FE	7,092,692	117.480	8,164,860	6,950,000	7,004,555		(11,533)			5.457	5.243	MS	126,421	379,262	08/09/2011.	03/01/2025.
04778C AH 8	ATLANTA GA INDPT SCH SYS CTFS PARTN		..	1	1.D FE	1,000,000	124.854	1,248,540	1,000,000	1,000,000					5.657	5.656	MS	18,857	56,570	06/09/2011.	03/01/2027.
071239 CV 7	BATON ROUGE LA		..		1.D FE	1,565,000	102.746	1,607,975	1,565,000	1,565,000					3.291	3.291	JJ	23,749	51,504	03/07/2012.	01/15/2022.
071239 CW 5	BATON ROUGE LA		..	2	1.D FE	2,640,000	103.034	2,720,098	2,640,000	2,640,000					3.491	3.491	JJ	42,497	92,162	03/07/2012.	01/15/2023.
071239 CX 3	BATON ROUGE LA		..	2	1.D FE	1,300,000	102.979	1,338,727	1,300,000	1,300,000					3.691	3.691	JJ	22,125	47,983	03/07/2012.	01/15/2024.
071239 CY 1	BATON ROUGE LA		..	2	1.D FE	2,000,000	103.112	2,062,240	2,000,000	2,000,000					3.941	3.941	JJ	36,345	78,820	03/07/2012.	01/15/2025.
071239 DA 2	BATON ROUGE LA		..	2	1.D FE	1,000,000	103.310	1,033,100	1,000,000	1,000,000					4.191	4.191	JJ	19,325	41,910	03/07/2012.	01/15/2026.
088518 CL 7	BEXAR CNTY TEX REV		..	1	1.B FE	1,823,089	144.213	2,213,670	1,535,000	1,747,047		(12,860)			6.980	5.367	FA	40,476	107,143	02/07/2014.	08/15/2032.
126775 TJ 4	CABARRUS CNTY N C		..	1,2	1.C FE	2,000,000	101.109	2,022,180	2,000,000	2,000,000					5.100	5.098	AO	25,500	102,000	03/31/2011.	04/01/2023.
13077C TL 8	CALIFORNIA ST UNIV REV	CF..	..	1	1.D FE	19,665,881	157.952	23,313,715	14,760,000	19,011,054		(124,516)			6.484	4.358	MN	159,506	957,038	04/14/2015.	11/01/2041.
130795 Z6 7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	CF..	..	1	1.C FE	11,187,619	149.419	12,080,526	8,085,000	10,757,688		(80,701)			7.550	4.890	MN	77,998	610,418	01/08/2015.	05/15/2040.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
155751 CS 7	CENTRAL VALLEY SUPPORT SVCS JT PWRS AGY				1.E FE	2,800,000	102.820	2,878,960	2,800,000	2,800,000					5.126	5.124	MS	47,843	143,528	09/16/2011.	09/01/2021.
167725 AC 4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T			1	1.C FE	4,492,422	141.891	5,555,033	3,915,000	4,365,992		(11,814)			6.899	5.904	JD	22,508	270,096	10/15/2013.	12/01/2040.
167725 AE 0	CHICAGO ILL TRAN AUTH SALES & TRANSFER T			1	1.C FE	313,500	102.675	308,025	300,000	301,512		(1,569)			6.300	5.726	JD	1,575	17,641	04/07/2011.	12/01/2021.
167736 YV 3	CHICAGO ILL WTR REV			1	1.G FE	7,586,527	129.128	8,664,489	6,710,000	7,293,004		(50,419)			6.642	5.392	MN	74,280	445,678	03/12/2014.	11/01/2029.
183596 CY 9	BALTIMORE MD BRD SCH COMMRS CITY SCHS RE			1	1.B FE	1,508,235	122.758	1,841,370	1,500,000	1,503,834		(654)			5.692	5.632	JD	3,795	85,380	02/07/2011.	12/15/2025.
183596 CY 9	BALTIMORE MD BRD SCH COMMRS CITY SCHS RE	SD		1	1.B FE	5,005,490	122.758	6,137,900	5,000,000	5,002,556		(436)			5.692	5.680	JD	12,649	284,600	02/07/2011.	12/15/2025.
19625A AD 4	COLONY TEX LOC DEV CORP SALES TAX INCREM			1	1.B FE	500,000	107.513	537,565	500,000	500,000					3.366	3.365	AO	4,208	16,830	02/07/2013.	10/01/2023.
19625A AG 7	COLONY TEX LOC DEV CORP SALES TAX INCREM	CF		1	1.B FE	12,154,010	132.404	14,564,440	11,000,000	12,063,698		(21,023)			4.881	4.271	AO	134,228	536,910	04/19/2016.	10/01/2047.
19625A AR 3	COLONY TEX LOC DEV CORP SALES TAX INCREM			1	1.B FE	1,000,000	114.633	1,146,330	1,000,000	1,000,000					3.666	3.665	AO	9,165	36,660	02/07/2013.	10/01/2026.
19625A AS 1	COLONY TEX LOC DEV CORP SALES TAX INCREM			1	1.B FE	1,210,000	116.232	1,406,407	1,210,000	1,210,000					3.766	3.765	AO	11,392	45,569	02/07/2013.	10/01/2027.
19625A AT 9	COLONY TEX LOC DEV CORP SALES TAX INCREM			1	1.B FE	1,180,000	117.680	1,388,624	1,180,000	1,180,000					3.866	3.865	AO	11,405	45,619	02/07/2013.	10/01/2028.
19633S AB 9	COLORADO BRDG ENTERPRISE REV			1	1.C FE	15,031,140	144.080	17,289,600	12,000,000	14,357,263		(71,446)			6.078	4.566	JD	60,780	729,360	05/28/2013.	12/01/2040.
19648A P2 5	COLORADO HEALTH FACS AUTH REV			2	1.D FE	1,063,860	113.402	1,134,020	1,000,000	1,022,158		(6,726)			5.500	4.699	JJ	27,500	55,000	10/30/2013.	01/01/2035.
20281P BQ 4	COMMONWEALTH FING AUTH PA REV			1	1.E FE	4,849,187	117.121	4,872,234	4,160,000	4,514,713		(90,919)			5.740	4.209	JD	19,899	238,784	10/17/2012.	06/01/2027.
213248 BB 2	COOK CNTY ILL SALES TAX REV			2	1.D FE	6,500,000	109.745	7,133,425	6,500,000	6,500,000					5.354	5.353	MN	44,468	348,010	07/12/2013.	11/15/2035.
231266 FD 4	CURATORS UNIV MO SYS FACS REV			1	1.B FE	19,957,904	143.177	22,235,388	15,530,000	19,110,215		(123,170)			5.960	4.179	MN	154,265	925,588	03/20/2013.	11/01/2039.
249218 AJ 7	DENVER COLO PUB SCHS CTFS PARTN			1	1.C FE	2,172,504	119.253	2,590,776	2,172,504	2,172,569		(9)			6.220	6.218	JD	6,006	134,616	04/05/2011.	12/15/2026.
249218 BC 1	DENVER COLO PUB SCHS CTFS PARTN			1	1.C FE	3,000,000	121.878	3,656,340	3,000,000	3,000,000					4.242	4.242	JD	5,656	127,260	04/18/2013.	12/15/2037.
254768 SQ 8	DISTRICT COLUMBIA HSG FIN AGY	CF		2	1.C FE	5,000,000	112.479	5,623,950	5,000,000	5,000,071		51			4.100	4.100	MS	68,333	205,000	09/26/2018.	09/01/2039.
25477G EV 3	DISTRICT COLUMBIA INCOME TAX REV			1	1.B FE	7,500,000	120.624	9,046,800	7,500,000	7,500,000					5.282	5.281	JD	33,013	396,150	12/03/2010.	12/01/2026.
29270C L4 5	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	7,770,000	119.639	9,295,950	7,770,000	7,769,751		10			3.843	3.843	JJ	149,301	298,601	04/24/2015.	07/01/2038.
29270C WJ 0	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	1,000,000	117.875	1,178,750	1,000,000	1,000,000					5.710	5.710	JJ	28,550	57,100	12/15/2010.	07/01/2024.
29270C YQ 2	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	2,500,000	103.842	2,596,050	2,500,000	2,500,000					2.953	2.953	JJ	36,913	73,825	08/16/2012.	07/01/2022.
358266 CA 0	FRESNO CNTY CALIF PENSION OBLIG	@			1.E FE	4,792,463	97.868	8,362,821	8,545,000	7,472,887		372,460				5.179	N/A			04/19/2012.	08/15/2023.
358266 CC 6	FRESNO CNTY CALIF PENSION OBLIG	@			1.E FE	2,809,500	94.654	5,679,240	6,000,000	4,573,843		260,832				5.959	N/A			09/11/2012.	08/15/2025.
40179P AA 3	GUILFORD CNTY N C PUB FACS CORP LTD OBLI			1,2	1.B FE	2,250,000	103.884	2,337,390	2,250,000	2,250,000					4.564	4.563	AO	25,673	102,690	03/15/2012.	04/01/2032.
40727T DJ 0	HAMILTON CNTY OHIO HEALTH CARE FACS REV			1	1.F FE	5,280,000	114.289	6,034,459	5,280,000	5,280,000					3.374	3.374	JD	14,846	163,796	12/19/2019.	06/01/2034.
41980U AB 7	HAWAII ST DEPT BUSINESS ECONOMIC DEV & T				1.A FE	3,897,965	108.998	4,248,917	3,898,160	3,898,160					3.242	3.242	JJ	63,189	126,378	11/05/2014.	01/01/2031.
438701 XD 1	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			1,2	1.C FE	3,250,000	117.470	3,817,775	3,250,000	3,249,890		5			4.411	4.411	JJ	71,679	143,358	07/23/2015.	07/01/2035.
442435 5B 5	HOUSTON TEX UTIL SYS REV			1	1.C FE	15,000,000	115.045	17,256,750	15,000,000	15,000,000					3.828	3.827	MN	73,370	574,200	03/13/2014.	05/15/2028.
443730 FT 8	HUDSON CNTY N J IMPT AUTH LEASE REV				1.F FE	676,734	112.978	728,708	645,000	654,682		(5,281)			6.640	6.099	FA	17,845	38,346	07/22/2010.	02/01/2024.
45129W KA 7	IDAHO HSG & FIN ASSN	CF		1	1.F FE	2,545,000	106.729	2,716,253	2,545,000	2,545,000					5.579	5.575	JJ	65,471	141,986	01/07/2010.	07/15/2022.
45129W KB 5	IDAHO HSG & FIN ASSN	CF		1	1.F FE	10,079,040	131.455	10,516,400	8,000,000	9,192,373		(132,750)			6.348	4.035	JJ	234,171	507,840	05/23/2013.	07/15/2028.
452227 JN 2	ILLINOIS ST SALES TAX REV			1	2.B FE	31,215,596	99.701	29,940,210	30,030,000	30,882,081		(67,525)			4.620	4.267	JD	61,662	1,387,386	02/24/2017.	06/15/2038.
454624 U5 4	INDIANA BD BK REV	CF		1	1.B FE	9,202,230	111.091	9,998,190	9,000,000	9,060,427		(17,517)			5.490	5.248	JJ	227,835	494,100	11/19/2010.	01/15/2024.
45462T GC 0	INDIANA BD BK REV			2	1.B FE	1,000,000	109.361	1,093,610	1,000,000	1,000,007		(5)			3.366	3.366	FA	14,025	33,660	06/21/2017.	08/01/2031.
45528S 5R 3	INDIANAPOLIS IND LOC PUB IMPT BD BK	CF		1	1.D FE	14,475,296	125.591	14,819,738	11,800,000	13,389,877		(142,248)			5.966	4.162	JJ	324,617	703,988	01/18/2012.	01/15/2030.
463632 4P 1	IRVINE RANCH CALIF WTR DIST	CF		1	1.A FE	18,846,056	152.969	20,803,784	13,600,000	18,050,626		(147,989)			6.622	4.144	MN	150,099	900,592	03/30/2015.	05/01/2040.
46615M AS 0	JEA FLA DIST ENERGY SYS REV	SD		2	1.C FE	2,000,000	105.101	2,102,020	2,000,000	2,000,000					4.238	4.237	AO	21,190	84,760	06/07/2013.	10/01/2030.
472904 P3 9	JEFFERSON CNTY KY SCH DIST FIN CORP SCH	CF		2	1.D FE	11,706,700	101.929	12,053,104	11,825,000	11,773,156		8,875			4.650	4.742	JD	45,822	549,863	07/21/2011.	06/01/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
47770V AY 6	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1.D FE	6,000,000	116.320	6,979,200	6,000,000	6,000,000					3.985	3.985	JJ	119,550	239,100	01/29/2013.	01/01/2029.
491189 FX 9	KENTUCKY ASSET / LIABILITY COMMN GEN FD			1	1.E FE	3,565,000	105.004	3,743,393	3,565,000	3,565,000					2.998	2.997	AO	26,720	106,879	02/07/2013.	04/01/2023.
499815 JK 5	KNOXVILLE TENN WASTE WTR SYS REV			2	1.C FE	1,650,000	101.031	1,667,012	1,650,000	1,650,000					4.620	4.618	AO	19,058	76,230	11/30/2010.	04/01/2022.
499815 JL 3	KNOXVILLE TENN WASTE WTR SYS REV			2	1.C FE	1,750,000	101.066	1,768,655	1,750,000	1,750,000					4.820	4.818	AO	21,088	84,350	11/30/2010.	04/01/2023.
544525 NZ 7	LOS ANGELES CALIF DEPT WTR & PWR WTRWKS			1	1.C FE	4,856,240	137.340	5,493,600	4,000,000	4,736,384		(25,005)			6.008	4.528	JJ	120,160	240,320	09/16/2015.	07/01/2039.
544712 2H 4	LOS ANGELES CNTY CALIF MET TRANSN AUTH S	CF		1	1.B FE	33,094,480	137.428	36,885,675	26,840,000	31,974,110		(182,735)			5.735	4.225	JD	128,273	1,539,274	02/26/2015.	06/01/2039.
54473E NQ 3	LOS ANGELES CNTY CALIF PUB WKS FING AUTH			1	1.C FE	2,000,000	103.049	2,060,980	2,000,000	2,000,000					5.841	5.839	FA	48,675	116,820	11/10/2010.	08/01/2021.
54473E NS 9	LOS ANGELES CNTY CALIF PUB WKS FING AUTH			1	1.C FE	9,007,600	170.358	11,499,165	6,750,000	8,644,472		(54,092)			7.618	5.298	FA	214,256	514,215	12/14/2012.	08/01/2040.
555555 ZZ 7	GUTTER BUYER/ENGLERT L 625 03/06/2025			5	5.B GI	3,900,600	99.808	3,932,439	3,940,000	3,909,798		6,083			7.250	7.464	MON	19,837	304,382	05/08/2019.	03/06/2025.
56045R AL 3	MAINE MUN BD BK			1	1.F FE	1,985,000	102.697	2,038,535	1,985,000	1,985,000					5.074	5.072	MS	33,573	100,719	11/18/2010.	09/01/2021.
567830 BU 7	MARIN CNTY CALIF				1.B FE	4,888,949	120.576	5,576,640	4,625,000	4,746,382		(18,503)			5.410	4.868	FA	104,255	250,213	08/11/2011.	08/01/2026.
574218 X4 0	MARYLAND ST HEALTH & HIGHER EDL FACS AUT			1	1.F FE	3,500,000	117.808	4,123,280	3,500,000	3,499,929		8			4.068	4.068	JJ	71,190	142,380	01/20/2017.	07/01/2028.
574218 X5 7	MARYLAND ST HEALTH & HIGHER EDL FACS AUT			1	1.F FE	4,000,000	119.423	4,776,920	4,000,000	3,999,911		9			4.168	4.168	JJ	83,360	166,720	01/20/2017.	07/01/2029.
57429L AL 0	MARYLAND ST TRANSN AUTH LTD OBLIG REV			1	1.G FE	1,882,733	103.333	1,803,161	1,745,000	1,761,837		(20,534)			6.480	5.799	JJ	56,538	113,076	12/18/2002.	07/01/2022.
57429L AL 0	MARYLAND ST TRANSN AUTH LTD OBLIG REV	SD		1	1.G FE	298,022	103.333	258,333	250,000	258,640		(10,441)			6.480	4.081	JJ	8,100	16,200	08/31/2012.	07/01/2022.
575579 WX 1	MASSACHUSETTS BAY TRANSN AUTH MASS SALES			1	1.C FE	2,235,020	131.685	2,633,700	2,000,000	2,160,440		(11,523)			5.769	4.788	JJ	57,690	115,380	06/21/2013.	07/01/2031.
575579 WY 9	MASSACHUSETTS BAY TRANSN AUTH MASS SALES			1	1.C FE	2,000,000	101.936	2,038,720	2,000,000	2,000,000					4.546	4.546	JJ	45,460	90,920	12/02/2010.	07/01/2021.
575832 P4 6	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ			2	1.A	585,000	122.857	718,713	585,000	585,000					5.788	5.786	MN	5,643	16,930	12/10/2010.	05/01/2025.
575832 R2 8	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ				1.D FE	1,770,000	115.069	2,036,721	1,770,000	1,770,000					5.788	5.786	MN	17,075	51,224	12/10/2010.	05/01/2025.
57583P ET 2	MASSACHUSETTS (COMMONWEALTH OF)			1	1.B FE	4,000,000	104.240	4,169,600	4,000,000	4,000,000					4.835	4.834	JD	8,596	193,400	12/15/2010.	12/15/2021.
57583R R9 8	MASSACHUSETTS ST DEV FIN AGY REV			2	1.C FE	1,736,250	126.061	1,890,915	1,500,000	1,646,600		(17,200)			5.861	4.263	MS	29,305	87,915	03/20/2015.	03/01/2028.
57583U XX 1	MASSACHUSETTS ST DEV FIN AGY REV			1	1.F FE	3,000,000	127.926	3,837,780	3,000,000	3,000,000					5.353	5.352	JD	13,383	160,590	07/31/2013.	12/01/2028.
576000 KW 2	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED	CF		1	1.C FE	17,481,750	126.398	18,959,700	15,000,000	16,388,671		(186,388)			5.468	3.835	JD	36,453	820,200	06/27/2014.	06/15/2027.
576000 LA 9	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED	CF		1	1.C FE	10,000,000	124.655	12,465,500	10,000,000	10,000,000					4.885	4.884	JJ	225,253	488,500	07/21/2011.	07/15/2028.
57604P 5P 5	MASSACHUSETTS ST WTR POLLUTN ABATEMENT T			1	1.A FE	5,974,500	123.423	6,171,150	5,000,000	5,832,203		(27,693)			5.192	3.962	FA	108,167	259,600	05/07/2015.	08/01/2040.
57604T AA 4	MASSACHUSETTS ST TRANSN FD REV			1	1.B FE	3,000,000	114.736	3,442,080	3,000,000	3,000,000					5.053	5.052	JD	12,633	151,590	12/16/2010.	06/01/2024.
57604T AB 2	MASSACHUSETTS ST TRANSN FD REV			1	1.B FE	6,500,000	118.883	7,727,395	6,500,000	6,500,000					5.203	5.202	JD	28,183	338,195	12/16/2010.	06/01/2025.
57604T AC 0	MASSACHUSETTS ST TRANSN FD REV			1	1.B FE	16,308,230	131.209	18,979,382	14,465,000	15,608,148		(95,217)			5.631	4.588	JD	67,877	814,524	01/03/2014.	06/01/2030.
58607E BW 3	MEMPHIS CTR CITY REV FIN CORP TENN REV			2	1.E FE	1,000,000	102.736	1,027,360	1,000,000	1,000,000					4.230	4.228	MN	7,050	42,300	09/22/2011.	11/01/2021.
58607E BX 1	MEMPHIS CTR CITY REV FIN CORP TENN REV			2	1.E FE	1,500,000	103.274	1,549,110	1,500,000	1,500,000					4.480	4.478	MN	11,200	67,200	09/22/2011.	11/01/2022.
590545 TC 3	MESA ARIZ UTIL SYS REV			2	1.D FE	1,000,000	105.309	1,053,090	1,000,000	1,000,000					3.569	3.569	JJ	17,845	35,690	03/16/2012.	07/01/2022.
590545 TE 9	MESA ARIZ UTIL SYS REV			2	1.D FE	1,000,000	105.830	1,058,300	1,000,000	1,000,000					3.919	3.919	JJ	19,595	39,190	03/16/2012.	07/01/2024.
59164G DS 8	METRO WASTEWTR RECLAMATION DIST COLO SWR			2	1.B FE	4,600,638	103.507	5,604,904	5,415,000	4,946,172		53,908			3.000	6.685	AO	40,613	162,450	08/30/2013.	04/01/2028.
592041 WJ 2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1,2	1.G FE	8,000,000	113.903	9,112,240	8,000,000	8,000,000					4.053	4.053	JJ	162,120	324,240	03/18/2016.	07/01/2026.
592041 XW 2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1	1.B FE	8,000,000	111.098	8,887,840	8,000,000	8,000,103		(2)			3.437	3.437	AO	68,740	274,960	10/27/2016.	10/01/2046.
59447P CR 0	MICHIGAN FIN AUTH REV			1	1.C FE	11,000,000	103.349	11,368,390	11,000,000	11,000,000					5.746	5.743	MS	210,687	632,060	12/09/2010.	09/01/2021.
59447T XW 8	MICHIGAN FIN AUTH REV	CF		1	1.D FE	4,500,000	111.479	5,016,555	4,500,000	4,500,000					3.084	3.084	JD	11,565	132,227	12/05/2019.	12/01/2034.
594712 PP 0	MICHIGAN ST UNIV REVS	CF		1,2	1.C FE	38,924,154	130.443	41,643,928	31,925,000	36,738,544		(425,051)			6.173	4.165	FA	744,498	1,970,730	11/02/2015.	02/15/2050.
604115 BA 2	MINNESOTA PUB FACS AUTH ST REVOLVING FD			1	1.A FE	3,260,215	124.187	3,731,819	3,005,000	3,139,225		(18,692)			5.125	4.292	MS	51,335	154,006	07/25/2013.	03/01/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
604115 BB 0	MINNESOTA PUB FACS AUTH ST REVOLVING FD			1	1.A FE	3,419,617	126.881	3,984,063	3,140,000	3,299,623		(18,610)			5.250	4.414	MS	54,950	164,850	07/25/2013.	03/01/2028.
60416Q HS 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	CF		2	1.A FE	8,044,756	102.166	8,219,006	8,044,756	8,044,756					3.020	3.020	MON	20,246	35,923	11/14/2019.	12/01/2049.
606092 EQ 3	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			1	1.F FE	2,000,000	100.000	2,000,000	2,000,000	2,000,000					5.778	5.778	JJ	57,780	115,560	12/11/2009.	01/01/2021.
606092 ER 1	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			1	1.F FE	3,040,000	104.671	3,181,998	3,040,000	3,040,000					5.878	5.878	JJ	89,346	178,691	12/11/2009.	01/01/2022.
610730 AA 1	MONROE CNTY N Y INDL DEV AGY SCH FAC REV			1	1.C FE	10,000,000	116.992	11,699,200	10,000,000	10,000,000					4.176	4.175	MN	69,600	417,600	06/14/2012.	05/01/2028.
61075T GQ 5	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	1,745,000	126.120	2,200,794	1,745,000	1,745,000					5.046	5.046	JJ	44,026	88,053	09/11/2013.	07/01/2028.
61075T GR 3	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	3,255,000	133.475	4,344,611	3,255,000	3,255,000					5.311	5.311	JJ	86,437	172,873	09/11/2013.	07/01/2033.
61075T LJ 5	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	3,250,000	127.406	4,140,695	3,250,000	3,250,028		(1)			4.631	4.631	JJ	75,254	150,508	06/17/2015.	07/01/2035.
610763 PF 5	MONROE CNTY N Y WTR AUTH WTR REV			1	1.B FE	1,400,000	117.386	1,643,404	1,400,000	1,400,000					5.894	5.893	FA	34,382	82,516	12/14/2010.	08/01/2025.
613549 KM 5	MONTGOMERY CNTY OHIO REV			2	1.A	1,782,215	114.133	1,985,914	1,740,000	1,759,824		(6,333)			5.250	4.818	MN	15,225	91,350	03/10/2017.	05/01/2029.
613741 CB 1	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV			2	1.D FE	1,260,000	101.421	1,277,905	1,260,000	1,260,000					3.643	3.642	JD	3,825	45,902	11/04/2011.	06/01/2023.
641667 NZ 9	NEW ALBANY FLOYD CNTY IND SCH BLDG CORP			2	1.B FE	5,000,000	105.960	5,298,000	5,000,000	5,000,000					3.110	3.110	JJ	71,703	155,500	04/11/2013.	01/15/2027.
64469N AB 5	NEW HAMPSHIRE ST FED HWY			1	1.F FE	7,000,000	102.176	7,152,320	7,000,000	7,000,000					4.134	4.132	MS	96,460	289,380	11/05/2010.	09/01/2021.
646136 TM 3	NEW JERSEY ST TRANSN TR FD AUTH	SD			1.B FE	2,919,543	90.560	5,420,016	5,985,000	4,217,770		182,562				5.095	N/A			09/04/2013.	12/15/2027.
646136 TM 3	NEW JERSEY ST TRANSN TR FD AUTH	@			1.B FE	495,127	90.560	919,184	1,015,000	715,294		59,491				5.095	N/A			09/04/2013.	12/15/2027.
64971Q 8H 9	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1.A FE	9,324,599	107.365	10,145,993	9,450,000	9,358,051		5,260			4.250	4.350	MN	66,938	401,625	10/24/2013.	11/01/2033.
64971Q GW 7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	8,265,613	100.952	8,323,492	8,245,000	8,245,848		(2,511)			3.450	3.418	MN	47,409	284,453	08/03/2011.	05/01/2021.
64971Q J4 6	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	8,185,920	117.636	9,410,880	8,000,000	8,136,926		(6,887)			3.750	3.600	MN	50,000	300,000	11/15/2012.	11/01/2035.
64971Q RA 3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	2,921,010	102.066	3,061,980	3,000,000	2,992,385		8,913			2.900	3.212	MN	14,500	87,000	12/13/2011.	11/01/2021.
64971Q RB 1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	20,231,000	122.030	24,406,000	20,000,000	20,143,134		(11,615)			4.200	4.111	MN	140,000	840,000	12/16/2011.	11/01/2030.
64971Q RB 1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	SD		1	1.A FE	5,057,750	122.030	6,101,500	5,000,000	5,035,783		(2,904)			4.200	4.111	MN	35,000	210,000	12/16/2011.	11/01/2030.
64971X ST 6	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1.A	2,875,385	111.929	3,279,520	2,930,000	2,895,728		3,050			4.500	4.948	MN	21,975	65,925	11/08/2013.	11/01/2030.
64971X SU 3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1.A FE	4,975,495	107.129	5,431,440	5,070,000	5,006,999		1,580			4.500	4.659	MN	38,025	114,075	11/08/2013.	11/01/2030.
64972H QY 1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.C FE	2,500,000	102.369	2,559,225	2,500,000	2,500,000					5.404	5.403	JJ	62,296	135,100	11/19/2010.	07/15/2021.
649883 UK 9	NEW YORK ST MTG AGY HOMEOWNER MTG REV			2	1.B FE	8,545,000	102.942	8,796,394	8,545,000	8,545,000					4.116	4.115	AO	87,928	351,712	08/24/2012.	04/01/2028.
649902 S7 9	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	3,000,000	104.940	3,148,200	3,000,000	3,000,000					4.750	4.748	MS	41,958	142,500	05/27/2010.	03/15/2022.
649902 S7 9	NEW YORK STATE DORMITORY AUTHORITY	SD		1	1.B FE	5,000,000	104.940	5,247,000	5,000,000	5,000,000					4.750	4.748	MS	69,931	237,500	05/27/2010.	03/15/2022.
649902 T4 5	NEW YORK STATE DORMITORY AUTHORITY				1.B FE	11,757,000	122.914	12,291,400	10,000,000	11,033,203		(135,790)			5.051	3.319	MS	148,724	505,100	03/20/2015.	09/15/2027.
649907 YA 4	NEW YORK STATE DORMITORY AUTHORITY			1	1.A FE	24,398,100	127.343	30,925,248	24,285,000	24,369,607		(5,744)			4.802	4.760	JD	97,180	1,166,166	01/07/2014.	12/01/2034.
64990F MT 8	NEW YORK STATE DORMITORY AUTHORITY				1.B FE	6,955,536	136.603	8,339,613	6,105,000	6,716,791		(20,683)			5.628	4.796	MS	101,168	343,589	06/20/2013.	03/15/2039.
64990F MV 3	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	2,378,440	131.889	2,637,780	2,000,000	2,303,703		(10,911)			5.427	4.223	MS	31,959	108,540	01/31/2013.	03/15/2039.
650035 UZ 9	NEW YORK ST URBAN DEV CORP REV			1	1.B FE	3,000,000	100.826	3,024,780	3,000,000	3,000,000					4.810	4.807	MS	42,488	144,300	12/02/2010.	03/15/2021.
650035 VA 3	NEW YORK ST URBAN DEV CORP REV			1	1.B FE	3,000,000	105.175	3,155,250	3,000,000	3,000,000					5.010	5.008	MS	44,255	150,300	12/02/2010.	03/15/2022.
658289 B7 7	NORTH CAROLINA ST UNIV N C RALEIGH REV			1	1.C FE	2,500,000	121.826	3,045,650	2,500,000	2,500,000					3.825	3.825	AO	23,906	95,625	02/13/2013.	10/01/2033.
658308 AD 3	NORTH CAROLINA TPK AUTH MONROE CONNECTOR	SD		1	1.B FE	526,000	107.762	566,828	526,000	526,000					4.450	4.450	JJ	11,704	23,407	10/15/2010.	01/01/2023.
658308 AD 3	NORTH CAROLINA TPK AUTH MONROE CONNECTOR			1	1.B FE	3,474,000	107.762	3,743,652	3,474,000	3,474,000					4.450	4.450	JJ	77,297	154,593	10/15/2010.	01/01/2023.
67178K AA 8	OAK RIDGE TENN INDL DEV BRD LEASE REV			1	1.D FE	1,218,031	128.290	1,665,543	1,298,264	1,242,661		3,045			5.780	6.603	JD	3,335	75,016	01/28/2010.	12/15/2032.
67756A 2N 1	OHIO ST HIGHER EDL FAC COMMN REV			1	1.C FE	2,000,000	100.000	2,000,000	2,000,000	2,000,000					3.679	3.679	JJ	36,790	73,580	11/16/2011.	01/01/2021.
67756A 2P 6	OHIO ST HIGHER EDL FAC COMMN REV			1	1.C FE	1,000,000	103.469	1,034,690	1,000,000	1,000,000					3.849	3.849	JJ	19,245	38,490	11/16/2011.	01/01/2022.
684273 HC 2	ORANGE CNTY CALIF LOC TRANSN AUTH SALES	CF		1	1.B FE	65,706,599	151.486	72,031,593	47,550,000	63,358,707		(481,317)			6.908	4.400	FA	1,240,907	3,284,754	12/15/2015.	02/15/2041.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68428T AT 4	ORANGE CNTY CALIF SANTN WASTEWATER REV			2	1.A FE	9,660,695	103.228	10,756,358	10,420,000	9,873,499		33,242			4.000	4.570	FA	173,667	416,800	08/29/2013.	02/01/2033.
68607D NB 7	OREGON ST DEPT TRANSN HWY USER TAX REV	CF		1	1.B FE	2,890,000	103.754	2,998,491	2,890,000	2,890,000					4.733	4.728	MN	17,478	136,784	04/01/2010.	11/15/2021.
68607D NC 5	OREGON ST DEPT TRANSN HWY USER TAX REV	CF		1	1.B FE	3,000,000	108.349	3,250,470	3,000,000	3,000,000					4.883	4.880	MN	18,718	146,490	04/01/2010.	11/15/2022.
68607D NK 7	OREGON ST DEPT TRANSN HWY USER TAX REV	CF		1	1.B FE	3,878,770	133.858	4,685,030	3,500,000	3,754,559		(19,368)			5.784	4.848	MN	25,867	202,440	08/14/2013.	11/15/2030.
696550 WS 7	PALM BEACH CNTY FLA SCH BRD CTFS PARTN			1	1.D FE	4,841,800	119.522	5,976,100	5,000,000	4,936,100		11,879			5.400	5.721	FA	112,500	270,000	11/04/2010.	08/01/2025.
70869P FP 7	PENNSYLVANIA ECONOMIC DEV FING AUTH REV			1	1.F FE	1,775,000	101.759	1,806,222	1,775,000	1,775,000					5.301	5.300	JD	4,182	94,093	04/16/2010.	06/15/2021.
70869P FQ 5	PENNSYLVANIA ECONOMIC DEV FING AUTH REV			1	1.F FE	1,745,000	105.732	1,845,023	1,745,000	1,745,000					5.401	5.400	JD	4,189	94,247	04/16/2010.	06/15/2022.
70917R A8 8	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			1	1.E FE	1,000,000	101.033	1,010,330	1,000,000	1,000,000					5.218	5.215	AO	13,045	52,180	04/15/2010.	04/01/2021.
70917R A9 6	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			1	1.E FE	1,500,000	105.376	1,580,640	1,500,000	1,500,000					5.368	5.365	AO	20,130	80,520	04/15/2010.	04/01/2022.
71884A VQ 9	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX				1.C FE	1,255,000	101.850	1,278,218	1,255,000	1,255,000					4.257	4.257	JJ	26,713	53,425	05/18/2011.	07/01/2021.
73358W CW 2	PORT AUTH N Y & N J				1.D FE	10,964,390	142.300	12,807,000	9,000,000	10,577,335		(49,508)			5.647	4.322	MN	84,705	508,230	02/07/2013.	11/01/2040.
73358W EK 6	PORT AUTH N Y & N J	SD			1.D FE	582,265	138.666	693,330	500,000	573,728		(1,209)			4.926	4.080	AO	6,158	24,630	08/31/2012.	10/01/2051.
73358W TZ 7	PORT AUTH N Y & N J			2	1.D FE	9,000,000	111.040	9,993,600	9,000,000	9,000,000					4.426	4.425	AO	84,094	398,340	10/08/2014.	10/15/2034.
756872 HS 9	RED RIV ED FIN CORP TEX ED REV			2	1.D FE	2,767,800	110.537	2,768,952	2,505,000	2,574,334		(29,763)			5.000	3.679	MS	36,879	125,250	08/28/2013.	03/15/2024.
756872 HV 2	RED RIV ED FIN CORP TEX ED REV			2	1.D FE	338,067	110.537	353,718	320,000	324,865		(2,069)			5.000	4.269	MS	4,711	16,000	08/28/2013.	03/15/2027.
756872 HW 0	RED RIV ED FIN CORP TEX ED REV			2	1.D FE	1,672,544	110.537	1,768,592	1,600,000	1,619,637		(8,334)			5.000	4.409	MS	23,556	80,000	08/28/2013.	03/15/2028.
768874 SD 2	RIVERSIDE CALIF ELEC REV			1	1.D FE	1,390,000	103.955	1,444,975	1,390,000	1,390,000					6.265	6.261	AO	21,771	87,084	12/09/2010.	10/01/2021.
768874 SG 5	RIVERSIDE CALIF ELEC REV			1	1.D FE	7,472,962	168.214	8,511,628	5,060,000	7,129,286		(64,311)			7.605	4.466	AO	96,203	384,813	01/07/2015.	10/01/2040.
783186 NF 2	RUTGERS ST UNIV N J			1	1.E FE	1,250,000	101.107	1,263,838	1,250,000	1,250,000					4.126	4.124	MN	8,596	51,575	11/04/2010.	05/01/2021.
783186 NH 8	RUTGERS ST UNIV N J	CF		1	1.E FE	10,634,445	140.733	11,898,975	8,455,000	10,222,001		(59,108)			5.665	4.090	MN	79,829	478,976	12/13/2012.	05/01/2040.
783186 NJ 4	RUTGERS ST UNIV N J	CF		1	1.E FE	4,223,065	123.636	4,327,260	3,500,000	3,918,302		(41,886)			5.545	3.854	MN	32,346	194,075	08/20/2012.	05/01/2029.
783186 RC 5	RUTGERS ST UNIV N J			1	1.E FE	5,000,000	124.485	6,224,250	5,000,000	5,000,000					4.712	4.711	MN	39,267	235,600	06/14/2013.	05/01/2033.
786106 GN 8	SACRAMENTO CNTY CALIF				1.B FE	4,772,568	103.308	4,483,567	4,340,000	4,362,398		(34,179)			7.680	6.799	FA	125,918	333,312	01/06/2009.	08/15/2021.
795681 GM 1	SALT LAKE CNTY UTAH MUN BLDG AUTH LEASE			1	1.B FE	2,071,280	132.061	2,245,037	1,700,000	1,920,849		(20,194)			5.820	4.068	JD	8,245	98,940	05/01/2012.	12/01/2029.
79765R SV 2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	3,196,062	140.677	3,538,027	2,515,000	3,077,724		(17,686)			6.000	4.310	MN	25,150	150,900	04/12/2013.	11/01/2040.
79768H AK 4	SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI			1	1.C FE	4,192,960	143.709	5,748,360	4,000,000	4,152,152		(6,637)			5.750	5.373	AO	57,500	230,000	08/14/2013.	10/01/2035.
812631 HS 1	SEATTLE WASH DRAIN & WASTEWATER REV			1	1.B FE	3,092,500	142.368	3,559,200	2,500,000	2,976,890		(16,568)			5.550	4.088	MN	23,125	138,750	12/13/2012.	11/01/2039.
812643 HE 7	SEATTLE WASH MUN LT & PWR REV			1	1.C FE	4,237,962	114.529	4,913,294	4,290,000	4,262,135		3,241			3.400	3.500	JD	12,155	145,860	06/29/2012.	06/01/2028.
812643 HF 4	SEATTLE WASH MUN LT & PWR REV			1	1.C FE	5,583,747	115.687	6,542,100	5,655,000	5,614,151		4,091			3.500	3.600	JD	16,494	197,925	06/29/2012.	06/01/2029.
835574 BT 0	SONOMA CNTY CALIF PENSION OBLIG				1.C FE	557,055	103.092	536,078	520,000	527,930		(9,705)			5.070	4.232	JD	2,197	26,364	03/21/2012.	12/01/2022.
835574 CB 8	SONOMA CNTY CALIF PENSION OBLIG			1	1.C FE	9,706,839	122.396	11,046,239	9,025,000	9,447,516		(56,721)			6.000	5.333	JD	45,125	541,500	03/22/2012.	12/01/2029.
837545 GC 0	SOUTH DAKOTA CONSERVANCY DIST REV			1	1.A FE	2,000,000	102.384	2,047,680	2,000,000	2,000,000					4.384	4.383	FA	36,533	87,680	12/15/2010.	08/01/2021.
845040 JP 0	SOUTHWEST HIGHER ED AUTH INC TEX REV			2	1.D FE	2,250,000	109.201	2,457,023	2,250,000	2,250,000					4.156	4.156	AO	23,378	93,510	03/20/2013.	10/01/2033.
85732P CC 2	STATE PUB SCH BLDG AUTH PA REV			1	1.F FE	1,000,000	120.446	1,204,460	1,000,000	1,000,000					5.426	5.425	MS	15,977	54,260	06/02/2011.	09/15/2026.
85732P CD 0	STATE PUB SCH BLDG AUTH PA REV			1	1.F FE	1,500,000	120.446	1,806,690	1,500,000	1,500,000					5.426	5.425	MS	23,965	81,390	06/02/2011.	09/15/2026.
85732P CF 5	STATE PUB SCH BLDG AUTH PA REV			1	1.F FE	5,260,800	122.723	6,136,150	5,000,000	5,155,000		(14,149)			5.138	4.700	MS	75,643	256,900	12/28/2011.	09/15/2029.
870000 HJ 8	SWARTHMORE BORO AUTH PA COLLEGE REV			1	1.A FE	4,000,000	101.999	4,079,960	4,000,000	4,000,000					3.100	3.099	MS	36,511	124,000	11/30/2011.	09/15/2021.
871683 CF 3	SYRACUSE N Y INDL DEV AGY SCH FAC REV			1	1.C FE	3,500,000	124.226	4,347,910	3,500,000	3,500,000					5.428	5.427	MN	31,663	189,980	06/29/2011.	05/01/2027.
875124 ER 6	TAMPA BAY WTR FLA UTIL SYS REV				1.B FE	1,500,000	108.643	1,629,645	1,500,000	1,500,034		(7)			2.612	2.611	AO	9,795	39,180	02/04/2015.	10/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
875124 ES 4	TAMPA BAY WTR FLA UTIL SYS REV			2	1.B FE	3,000,000	108.716	3,261,480	3,000,000	3,000,077		(15)			2.782	2.781	AO	20,865	83,460	02/04/2015.	10/01/2026.
875124 GX 1	TAMPA BAY WTR FLA UTIL SYS REV			2	1.B FE	2,000,000	110.618	2,212,360	2,000,000	2,000,000					3.507	3.507	AO	17,535	70,140	01/13/2016.	10/01/2030.
875124 GY 9	TAMPA BAY WTR FLA UTIL SYS REV			2	1.B FE	1,500,000	110.499	1,657,485	1,500,000	1,500,000					3.607	3.607	AO	13,526	54,105	01/13/2016.	10/01/2031.
875287 LC 6	TAMPA FLA UTIL TAX			1	1.D FE	2,196,062	112.097	2,432,505	2,170,000	2,177,152		(2,371)			5.250	5.120	AO	28,481	113,925	12/02/2010.	10/01/2023.
875287 LD 4	TAMPA FLA UTIL TAX			1	1.D FE	2,267,697	116.347	2,611,990	2,245,000	2,252,914		(1,867)			5.375	5.270	AO	30,167	120,669	12/02/2010.	10/01/2024.
880557 3E 1	TENNESSEE ST SCH BD AUTH				1.C FE	3,866,940	100.513	5,528,215	5,500,000	4,671,303		124,699			1.515	4.528	MJSD	3,703	83,325	07/25/2013.	09/15/2026.
880558 FA 4	TENNESSEE ST SCH BD AUTH			2	1.B FE	2,000,000	108.142	2,162,840	2,000,000	2,000,000					4.007	4.007	MN	13,357	80,140	08/07/2014.	11/01/2034.
882135 7J 9	TEXAS A & M UNIV REVS	CF		2	1.A FE	4,000,000	110.731	4,429,240	4,000,000	4,000,000					4.772	4.770	MN	24,390	190,880	09/04/2013.	05/15/2033.
88278P RN 6	TEXAS ST UNIV SYS FING REV			2	1.C FE	1,377,400	108.348	1,538,542	1,420,000	1,395,763		2,824			4.000	4.553	MS	16,724	56,800	08/16/2013.	03/15/2028.
882806 CR 1	TEXAS TECH UNIV REVS IAM COML PAPER NTS			2	1.B FE	760,000	102.379	778,080	760,000	760,000					4.040	4.039	FA	11,599	30,704	01/06/2012.	08/15/2027.
882806 GD 8	TEXAS TECH UNIV REVS IAM COML PAPER NTS			2	1.B FE	3,000,000	110.124	3,303,720	3,000,000	3,000,014		(14)			4.000	4.000	FA	45,333	120,000	01/31/2017.	02/15/2038.
88283L HU 3	TEXAS TRANSN COMMN ST HWY FD REV	CF		1	1.A FE	42,897,948	128.877	46,344,169	35,960,000	40,224,563		(381,963)			5.178	3.655	AO	465,502	1,862,009	10/29/2014.	04/01/2030.
89602N VD 3	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			1	1.D FE	1,000,000	102.927	1,029,270	1,000,000	1,000,000					4.050	4.049	MN	5,175	40,500	10/21/2010.	11/15/2021.
89602N VD 3	TRIBOROUGH BRDG & TUNL AUTH N Y REVS	SD		1	1.D FE	1,133,850	102.927	1,029,270	1,000,000	1,013,960		(15,699)			4.050	2.418	MN	5,175	40,500	08/31/2012.	11/15/2021.
898365 AM 3	TRUSTEES BOSTON COLLEGE			1	1.D FE	1,220,000	109.863	1,340,329	1,220,000	1,220,000					4.019	4.019	JJ	24,516	49,032	08/14/2013.	07/01/2024.
898365 AP 6	TRUSTEES BOSTON COLLEGE			1	1.D FE	11,000,000	117.957	12,975,270	11,000,000	11,000,000					4.519	4.519	JJ	248,545	497,090	08/14/2013.	07/01/2028.
905664 AA 6	UNION CITY GA REV			1	1.B FE	10,000,000	123.193	12,319,300	10,000,000	10,000,000					4.730	4.730	JJ	236,500	473,000	07/20/2011.	01/01/2027.
913366 DG 2	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	5,609,691	126.951	5,744,533	4,525,000	5,167,487		(62,284)			6.458	4.411	MN	37,340	292,225	03/21/2013.	05/15/2029.
913366 EQ 9	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	8,534,313	135.187	9,571,240	7,080,000	8,008,191		(99,961)			6.398	4.368	MN	57,881	452,978	09/02/2015.	05/15/2031.
914119 WW 8	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1.D FE	3,603,000	104.720	4,188,800	4,000,000	3,727,780		19,703			4.000	4.840	JD	13,333	160,000	09/09/2013.	06/01/2031.
914119 YR 7	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1.D FE	8,029,160	114.148	9,131,840	8,000,000	8,010,152		(3,176)			5.153	5.105	JD	34,353	412,240	02/07/2014.	06/01/2033.
91412G GX 7	UNIVERSITY CALIF REVS			1	1.C FE	1,054,160	123.639	1,236,390	1,000,000	1,034,812		(2,605)			4.797	4.376	MN	6,130	47,970	03/08/2012.	05/15/2031.
91412G TG 0	UNIVERSITY CALIF REVS	CF		1	1.C FE	14,140,000	120.265	17,005,471	14,140,000	14,140,000					4.601	4.600	MN	83,130	650,581	09/26/2013.	05/15/2031.
914353 ZK 6	UNIVERSITY ILL UNIV REVS			2	1.G FE	5,309,002	104.396	6,232,441	5,970,000	5,536,790		36,141			4.000	4.989	AO	59,700	238,800	09/04/2013.	04/01/2030.
914353 ZM 2	UNIVERSITY ILL UNIV REVS			2	1.G FE	7,464,807	103.906	8,987,869	8,650,000	7,805,224		54,341			4.000	5.155	AO	86,500	346,000	09/11/2013.	04/01/2032.
914440 KY 7	UNIVERSITY MASS BLDG AUTH PROJ REV			1	1.C FE	5,000,000	102.699	5,134,950	5,000,000	5,000,000					3.800	3.799	MN	31,667	190,000	10/22/2010.	11/01/2021.
914455 JZ 4	UNIVERSITY MICH UNIV REVS			1	1.A FE	5,510,027	130.736	5,706,626	4,365,000	5,057,720		(62,571)			5.513	3.490	AO	60,161	240,642	10/24/2012.	04/01/2030.
914714 CH 1	UNIVERSITY N C CHAPEL HILL UNIV N C HOSP			1	1.D FE	1,000,000	100.311	1,003,110	1,000,000	1,000,000					4.824	4.822	FA	20,100	48,240	11/10/2010.	02/01/2021.
914729 SU 3	UNIVERSITY NORTH TEX UNIV REV			2	1.C FE	2,000,000	108.603	2,172,060	2,000,000	1,999,736		9			4.122	4.123	AO	17,404	82,440	01/06/2017.	04/15/2040.
914729 SV 1	UNIVERSITY NORTH TEX UNIV REV			2	1.C FE	4,000,000	111.596	4,463,840	4,000,000	3,999,547		21			4.022	4.023	AO	33,964	160,880	01/06/2017.	04/15/2036.
914760 8E 6	UNIVERSITY OKLA REVS			2	1.C FE	1,000,000	112.569	1,125,690	1,000,000	999,967		2			4.029	4.029	JJ	20,145	40,290	07/12/2017.	07/01/2036.
91476P FV 5	UNIVERSITY OKLA REVS			2	1.D FE	5,100,000	109.676	5,593,476	5,100,000	5,100,000					5.197	5.197	JJ	132,524	265,047	08/23/2013.	07/01/2028.
91476P FW 3	UNIVERSITY OKLA REVS			2	1.D FE	1,500,000	109.513	1,642,695	1,500,000	1,500,000					5.526	5.526	JJ	41,445	82,890	08/23/2013.	07/01/2033.
91476P GP 7	UNIVERSITY OKLA REVS			2	1.E FE	3,725,000	109.150	4,065,838	3,725,000	3,725,000					4.380	4.380	JJ	81,578	163,155	09/26/2013.	07/01/2026.
91528N AA 9	UNM SANDOVAL REGL MED CTR INC COLO REV			2	1.B FE	8,235,000	100.172	8,249,164	8,235,000	8,235,000					4.500	4.499	JJ	165,729	366,863	10/07/2010.	07/20/2036.
91754R PR 2	UTAH ST BRD HIGHER ED REV			1	1.C FE	5,547,600	129.261	5,351,405	4,140,000	4,940,646		(82,332)			6.279	3.553	AO	64,988	259,951	08/09/2012.	04/01/2029.
927781 L4 4	VIRGINIA COLLEGE BUILDING AUTHORITY			2	1.B FE	13,162,500	104.111	14,054,985	13,500,000	13,417,470		72,659			4.000	4.585	FA	225,000	540,000	08/20/2013.	02/01/2027.
927781 UZ 5	VIRGINIA COLLEGE BUILDING AUTHORITY			1	1.B FE	3,665,205	114.258	4,513,191	3,950,000	3,846,799		22,276			4.250	4.965	FA	69,948	167,875	01/03/2011.	02/01/2025.
928075 FR 6	VIRGINIA PORT AUTH COMWLTH PORT FD REV			1	1.B FE	5,190,000	101.222	5,253,422	5,190,000	5,190,000					2.920	2.920	JJ	75,774	151,548	01/11/2012.	07/01/2021.
92817S D6 2	VIRGINIA ST PUB SCH AUTH			1	1.B FE	8,000,000	121.668	9,733,440	8,000,000	8,000,000					3.840	3.840	JD	13,653	307,200	10/12/2012.	12/15/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92817S TB 4	VIRGINIA ST PUB SCH AUTH			1	1.B FE	6,492,420	130.355	7,821,300	6,000,000	6,325,151		(26,174)			5.512	4.800	FA	137,800	330,720	07/25/2013.	08/01/2030.
92817S WW 4	VIRGINIA ST PUB SCH AUTH			1	1.B FE	2,000,000	121.054	2,421,080	2,000,000	2,000,000					4.500	4.500	JD	4,000	90,000	06/16/2011.	06/15/2027.
92817S WW 4	VIRGINIA ST PUB SCH AUTH	SD		1	1.B FE	5,000,000	121.054	6,052,700	5,000,000	5,000,000					4.500	4.500	JD	10,000	225,000	06/16/2011.	06/15/2027.
93730P AA 4	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L			1	1.B FE	4,445,000	102.393	4,551,369	4,445,000	4,445,000					5.231	5.231	JJ	116,259	232,518	12/03/2010.	07/01/2021.
93730P AB 2	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L			1	1.B FE	1,665,000	107.501	1,789,892	1,665,000	1,665,000					5.431	5.431	JJ	45,213	90,426	12/02/2010.	07/01/2022.
940093 R4 1	WASHINGTON ST UNIV REVS			1	1.E FE	13,766,966	120.040	12,778,258	10,645,000	12,262,741		(209,908)			5.990	3.446	AO	159,409	637,636	11/29/2012.	10/01/2027.
95639D DV 9	WEST VA SCH BLDG AUTH EXCESS LOTTERY REV	@			1.E FE	2,592,650	94.779	4,738,938	5,000,000	3,875,134		176,865			4.727	N/A				05/21/2012.	06/15/2026.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						1,325,295,064	XXX	1,486,256,256	1,230,665,564	1,303,846,935	0	(3,588,635)	0	0	XXX	XXX	XXX	15,779,907	60,242,716	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																					
312909 3W 2	FHR 1250 J - CMO/RMBS			4	1.A	1,040	102.798	1,043	1,014	1,008		(2)			7.000	7.297	MON	6	63	04/01/2004.	05/15/2022.
312915 QG 9	FHR 1491 I - CMO/RMBS			4	1.A	19,744	105.354	19,620	18,623	18,679		(17)			7.500	6.943	MON	116	1,301	04/01/2004.	04/15/2023.
313398 P7 8	FHR 2334F TD - CMO/RMBS			4	1.A	72,460	112.813	78,137	69,262	70,149		(243)			6.500	5.490	MON	375	4,462	04/01/2004.	07/15/2031.
313399 B9 7	FHR 2344I SN - CMO/RMBS			3	1.A	318,944	21.569	2,316		0					7.791	250.000	MON	37	903	01/14/2002.	08/15/2031.
31339D 2V 9	FHR 2418 MB - CMO/RMBS			4	1.A	16,276	101.964	15,586	15,286	15,307		9			6.000	5.304	MON	76	726	04/01/2004.	02/15/2022.
31339D QZ 4	FHR 2416D PG - CMO/RMBS			4	1.A	72,385	101.827	68,690	67,457	67,540		11			6.000	5.369	MON	337	3,292	04/01/2004.	02/15/2022.
31339G HQ 7	FHR 2367J SA - CMO/RMBS			3	1.A	717,226	18.566	8,226		0					7.816	250.000	MON	154	3,659	01/14/2002.	06/15/2031.
3133N3 U9 3	FH RE6008 - RMBS	CF		4	1.A	14,774,937	103.743	15,076,827	14,532,938	14,720,401		(54,163)			3.500	2.934	MON	42,388	611,325	11/08/2019.	11/01/2049.
3133N3 VG 6	FH RE6015 - RMBS	CF		4	1.A	9,749,510	103.731	9,968,397	9,609,866	9,718,111		(31,546)			3.500	2.991	MON	28,029	420,109	10/18/2019.	09/01/2049.
3133T2 JH 4	FHG G24 SY - CMO/RMBS			3	1.A	453,976	9.970	1,804		0					8.879	250.000	MON	27	2,007	02/14/1996.	11/25/2023.
3133T3 BU 1	FHR 1644 K - CMO/RMBS			4	1.A	18,043	105.483	17,403	16,499	16,642		23			6.750	5.753	MON	93	1,010	04/01/2004.	12/15/2023.
3133TB 4G 2	FHR 1991 PG - CMO/RMBS			4	1.A	58,314	108.900	61,243	56,238	56,601		(45)			6.000	5.625	MON	281	3,282	04/01/2004.	09/15/2027.
3133TC HE 1	FHR 2018 PG - CMO/RMBS			4	1.A	31,499	111.705	33,346	29,852	30,319		(10)			6.350	5.594	MON	158	1,851	04/01/2004.	01/15/2028.
3133TD 3A 2	FHR 2037 HB - CMO/RMBS			4	1.A	60,125	119.633	65,766	54,973	56,656		(54)			9.000	7.652	MON	412	4,851	04/01/2004.	03/15/2028.
3133TH S8 1	FHR 2118 PE - CMO/RMBS			4	1.A	185,725	115.810	204,863	176,896	179,817		(129)			6.500	5.874	MON	958	11,347	04/01/2004.	01/15/2029.
3133TK EB 2	FHR 2145 S - CMO/RMBS			3	1.A	1,471,351	15.428	16,607		0					7.441	250.000	MON	356	8,491	02/23/2001.	04/15/2029.
3133TR YA 7	FHR 2292 SI - CMO/RMBS			3	1.A	637,201	20.726	3,294		0					7.841	250.000	MON	55	1,319	03/01/2001.	11/15/2030.
3133TS F2 4	FHR 2303 CK - CMO/RMBS			4	1.A	103,954	114.252	115,011	100,664	101,898		(40)			6.000	5.633	MON	503	5,981	04/01/2004.	04/15/2031.
3133TU HJ 0	FHR 2322 SC - CMO/RMBS			3	1.A	386,747	25.082	12,672		0					8.441	250.000	MON	190	4,615	10/29/2003.	05/15/2031.
3133TU S7 4	FHR 2357B QH - CMO/RMBS			4	1.A	66,883	115.993	73,976	63,777	65,125		18			6.500	5.775	MON	345	4,057	04/01/2004.	09/15/2031.
31358F M5 5	FNR 1991-12 H - CMO/RMBS			4	1.A	9	100.123	9	9	8		(11)			7.000		MON	0	(3)	04/01/2004.	02/25/2021.
31358G 5J 2	FNR 9165 Z - CMO/RMBS	SD		4	1.A	297	100.257	273	273	272		(1)			6.500	6.172	MON	1	17	08/31/2012.	06/25/2021.
31358N H3 9	FNR G9229 J - CMO/RMBS			4	1.A	7,605	102.633	7,715	7,517	7,480		(36)			8.000	8.047	MON	50	458	05/16/1997.	07/25/2022.
31358N M5 8	FNR 92119 Z - CMO/RMBS			4	1.A	10,655	103.906	10,977	10,564	10,762		(2)			8.000	4.353	MON	70	754	12/31/2007.	07/25/2022.
31358P EE 3	FNR 92117 M - CMO/RMBS			4	1.A	12,925	102.808	12,383	12,045	11,922		(101)			7.000	7.488	MON	70	751	04/01/2004.	07/25/2022.
31358Q ZE 8	FNR G9259 D - CMO/RMBS			4	1.A	1,282	102.338	1,228	1,200	1,200		0			6.000	3.353	MON	6	57	04/01/2004.	10/25/2022.
31358R Y7 2	FNR 1992-G66 KB - CMO/RMBS			4	1.A	21,975	103.659	20,992	20,251	20,254		(22)			7.000	6.409	MON	118	1,226	04/01/2004.	12/25/2022.
31359D H5 5	FNR 93155 PJ - CMO/RMBS			4	1.A	84,425	105.980	80,817	76,257	76,804		(99)			7.000	5.913	MON	445	5,027	04/01/2004.	09/25/2023.
31359H NW 0	FNR 1994-63 PK - CMO/RMBS			4	1.A	22,966	107.380	22,319	20,785	20,983		(16)			7.000	5.919	MON	121	1,366	04/01/2004.	04/25/2024.
31359H QP 2	FNR 9476 KA - CMO/RMBS			4	1.A	4,889	104.483	5,066	4,849	4,621		(4)			7.000	12.204	MON	28	314	04/01/2004.	04/25/2024.
31359L ZF 5	FNR 9519 ED - CMO/RMBS			4	1.A	3,169	102.072	3,027	2,966	2,960		(5)			6.500	6.072	MON	16	164	04/01/2004.	01/25/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
31359N 2W 0	FNR 9719A PG - CMO/RMBS			4	1.A	57,480	112.442	59,980	53,343	53,745		(40)			7.000	6.561	MON	311	3,643	04/01/2004.	04/18/2027.
31359V GF 4	FNR 1999-1 PJ - CMO/RMBS			4	1.A	215,988	112.159	227,790	203,097	207,112		263			6.500	5.533	MON	1,100	12,623	04/01/2004.	02/25/2029.
3136AC FK 2	FNR 2013-4 GI - CMO/RMBS			4	1.A	1,013,990	7.466	223,225		252,280		(104,924)			3.000	1.734	MON	7,475	114,592	04/29/2013.	02/25/2043.
3137A9 6Y 7	FHR 3850 LS - CMO/RMBS			3	1.A	3,330,128	4.695	299,761		170,014		(121,477)			2.169	33.664	MON	11,541	189,166	10/07/2011.	05/15/2039.
3137AC TN 9	FHR 3897 LI - CMO/RMBS			3	1.A	1,871,993	5.190	415,774		386,034		(180,994)			2.074	8.186	MON	13,844	238,689	08/11/2011.	01/15/2037.
3137FA NH 7	FHR 4709 WI - CMO/RMBS			3	1.A	1,054,644	6.199	808,251		859,615		(337,704)			2.712	9.903	MON	29,464	434,423	03/02/2018.	10/15/2038.
3137FW WC 0	FHR 5020 AI - CMO/RMBS			3	1.A	2,091,240	8.969	2,206,519		2,023,744		(111,881)			2.000	16.881	MON	41,005	124,847	09/15/2020.	09/25/2050.
313921 JK 5	FNR 0157B PD - CMO/RMBS			4	1.A	79,757	113.482	85,833	75,635	77,371		(12)			6.500	5.702	MON	410	4,839	04/01/2004.	10/25/2031.
31392B SC 1	FNR 026D L - CMO/RMBS			4	1.A	28,889	106.200	29,504	27,781	28,153		26			6.000	5.215	MON	139	1,585	04/01/2004.	01/25/2032.
31392C EM 2	FNW 2002-W2 AF5 - CMO/RMBS			4	1.A	134,645	101.247	141,951	140,202	134,255		(134)			6.505	7.185	MON	760	8,935	03/12/2002.	06/25/2032.
31392E PC 8	FNR 0258F PG - CMO/RMBS			4	1.A	379,606	117.896	424,625	360,171	368,055		387			6.000	5.254	MON	1,801	21,037	04/01/2004.	09/25/2032.
31392H FC 2	FNR 0297E SR - CMO/RMBS			4	1.A	852,131	19.260	34,564				(7,979)			6.852	250.000	MON	205	12,940	03/13/2003.	01/25/2033.
31392K 5C 6	FHR 2455 GK - CMO/RMBS			4	1.A	347,075	117.144	382,331	326,377	335,347		381			6.500	5.622	MON	1,768	20,605	04/01/2004.	05/15/2032.
31392K LR 5	FHR 2450A PH - CMO/RMBS			4	1.A	191,191	102.188	183,068	179,149	179,434		(72)			6.000	5.418	MON	896	9,298	04/01/2004.	05/15/2022.
31392M 5R 9	FHR 2448R TX - CMO/RMBS			4	1.A	395,645	109.949	414,129	376,654	384,407		664			6.000	5.359	MON	1,883	22,109	04/01/2004.	05/15/2032.
31393X VH 7	FNW 2004-W3 A6 - CMO/RMBS			4	1.A FE	71,932	99.237	74,503	75,076	74,657		(2,891)			5.500	6.813	MON	344	(485)	05/21/2004.	05/25/2034.
31393Y ED 3	FNR 2004-28 SB - CMO/RMBS			4	1.A	411,870	21.337	151,416		95,935		(28,453)			7.002	28.178	MON	828	51,544	05/28/2013.	05/25/2034.
31394D JU 5	FNW 2005-W2 A6 - CMO/RMBS			3	1.A	313,528	5.992	80,670		0					4.762	250.000	MON	1,069	70,530	04/16/2008.	05/25/2035.
31396W BR 6	FNR 2007-56 SN - CMO/RMBS			4	1.A	1,631,155	14.828	70,828							5.982		MON	476	26,956	03/04/2008.	06/25/2037.
31397W F3 4	FHR 3457 ES - CMO/RMBS			3	1.A	321,349	16.520	8,778							5.841	250.000	MON	138	3,233	12/03/2008.	06/15/2038.
31398M EL 6	FNR 2010-14 SJ - CMO/RMBS			4	1.A	2,093,927	13.303	146,184		81,905		(43,003)			6.252	48.283	MON	1,145	76,665	08/27/2010.	03/25/2040.
3140JX EE 4	FN BO2832 - RMBS	CF		4	1.A	3,630,852	103.138	3,666,861	3,555,301	3,624,147		23,707			3.000	2.241	MON	8,888	101,228	02/28/2020.	09/01/2049.
3140K0 EL 8	FN BO4638 - RMBS	CF		4	1.A	5,883,724	103.134	6,057,726	5,873,628	5,881,094		(2,589)			3.000	2.901	MON	14,684	196,606	11/07/2019.	11/01/2049.
3140QB N5 3	FN CA4011 - RMBS	CF		4	1.A	6,346,426	103.843	6,488,042	6,247,926	6,323,106		(23,970)			3.500	2.613	MON	18,223	281,296	10/16/2019.	08/01/2049.
3140QC DT 0	FN CA4613 - RMBS	CF		4	1.A	9,094,395	103.848	9,297,158	8,952,644	9,060,834		(36,750)			3.500	2.643	MON	26,112	393,451	11/07/2019.	11/01/2049.
3140QC PN 0	FN CA4928 - RMBS	CF		4	1.A	8,438,310	103.143	8,517,171	8,257,674	8,420,666		(20,330)			3.000	2.255	MON	20,644	214,830	02/28/2020.	01/01/2050.
31418D JW 3	FN MA3876 - RMBS	CF		4	1.A	7,725,604	102.671	7,912,208	7,706,339	7,721,283		(4,214)			3.000	2.877	MON	19,266	267,152	10/25/2019.	12/01/2049.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						87,394,012	XXX	74,418,484	67,381,057	72,018,709	0	(1,088,475)	0	0	XXX	XXX	XXX	300,243	4,007,118	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
30295A AN 8	FREMF 2016-K722 B - CMBS			4	1.D FM	3,070,142	105.968	3,443,959	3,250,000	3,179,944		26,734			3.845	4.867	MON	10,414	127,056	06/22/2016.	07/26/2049.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						3,070,142	XXX	3,443,959	3,250,000	3,179,944	0	26,734	0	0	XXX	XXX	XXX	10,414	127,056	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
041083 VB 9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M	M		2	1.B FE	288,363	101.348	292,250	288,363	288,363					3.100	3.100	MON	745	8,929	06/12/2013.	07/01/2043.
041083 VB 9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M	CF		2	1.B FE	1,153,452	101.348	1,169,000	1,153,452	1,153,452					3.100	3.100	MON	2,980	41,152	06/12/2013.	07/01/2043.
13034P UH 8	CALIFORNIA HSG FIN AGY REV	CF		2	1.E FE	3,635,000	108.956	3,960,551	3,635,000	3,634,902		(9)			3.650	3.650	FA	55,282	150,172	04/08/2015.	08/01/2025.
196479 F9 5	COLORADO HSG & FIN AUTH - MBS			2	1.A FE	8,540,313	104.227	8,643,897	8,293,338	8,477,020		(15,227)			3.700	3.572	MON	25,571	297,853	02/14/2018.	03/01/2048.
196479 UX 5	COLORADO HSG & FIN AUTH			2	1.A FE	900,000	103.485	1,034,850	1,000,000	913,738		2,204			4.200	4.846	AO	10,500	42,000	11/08/2013.	10/01/2042.
196479 V4 8	COLORADO HSG & FIN AUTH - MBS	CF		2	1.A FE	13,648,460	107.925	14,310,099	13,259,299	13,567,525		(75,259)			4.200	4.060	MON	46,408	587,610	10/19/2018.	11/01/2048.
196479 XM 6	COLORADO HSG & FIN AUTH	CF		2	1.A FE	1,050,000	106.188	1,114,974	1,050,000	1,050,003		(8)			3.193	3.192	MN	5,588	33,923	01/16/2015.	11/01/2027.
196480 EX 1	COLORADO HSG & FIN AUTH	CF		2	1.A FE	6,989,471	101.121	7,067,823	6,989,471	6,989,471					2.907	2.907	MON	16,932	194,396	11/21/2019.	01/01/2050.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
196480 GC 5	COLORADO HSG & FIN AUTH			2	1.A FE	945,000	107.047	1,011,594	945,000	945,000					2.959	2.959	MN	4,660	19,175	01/17/2020.	11/01/2033.
196480 GD 3	COLORADO HSG & FIN AUTH			2	1.A FE	1,025,000	106.661	1,093,275	1,025,000	1,025,000					3.313	3.313	MN	5,660	24,224	01/17/2020.	11/01/2036.
20775C 6L 3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	CF		2	1.A FE	2,205,000	103.156	2,274,590	2,205,000	2,205,000					2.300	2.300	MN	6,480	37,332	01/30/2020.	11/15/2035.
20775C YE 8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	CF		2	1.A FE	3,250,000	110.836	3,602,170	3,250,000	3,249,931		(6)			3.500	3.500	MN	14,535	113,750	02/07/2018.	05/15/2033.
20775C YF 5	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	1,750,000	112.802	1,974,035	1,750,000	1,749,963		(0)			3.625	3.625	MN	8,106	63,438	02/07/2018.	05/15/2035.
25477P NF 8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL	CF		4	1.B FE	7,032,221	103.826	7,301,274	7,032,221	7,032,221					3.875	3.875	MON	12,111	272,498	05/19/2014.	06/15/2045.
296122 UT 9	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA	CF		2	1.A FE	2,903,052	106.242	3,084,260	2,903,052	2,903,052					2.850	2.850	MON	6,895	82,733	04/08/2016.	11/01/2038.
3137BL AR 9	FMMV M-036 A - CMBS	M		4	1.A	1,556,663	104.010	1,575,752	1,515,000	1,533,764		(1,749)			4.160	3.995	MON	2,801	63,022	09/11/2015.	12/15/2029.
3137BL AR 9	FMMV M-036 A - CMBS	CF		4	1.A	4,865,213	104.010	4,924,874	4,735,000	4,793,661		(5,449)			4.160	3.995	MON	8,754	196,966	09/11/2015.	12/15/2029.
34074M KA 8	FLORIDA HSG FIN CORP REV			2	1.A FE	995,000	106.609	1,060,760	995,000	995,000					4.000	4.000	JJ	19,900	40,267	12/12/2013.	07/01/2027.
34074M LW 9	FLORIDA HSG FIN CORP REV			2	1.A FE	1,365,000	106.817	1,458,052	1,365,000	1,365,000					3.200	3.200	JJ	21,840	44,569	01/21/2015.	07/01/2030.
34074M ND 9	FLORIDA HSG FIN CORP REV - MBS	CF		2	1.A FE	6,133,282	104.549	6,412,285	6,133,282	6,133,282		(1)			3.125	3.125	MON	15,972	191,644	03/23/2016.	07/01/2037.
34074M PF 2	FLORIDA HSG FIN CORP REV - MBS	CF		2	1.A FE	2,470,341	101.317	2,502,875	2,470,341	2,470,468		(6)			2.450	2.449	MON	5,044	60,516	08/25/2016.	01/01/2043.
37353P AH 2	GEORGIA ST HSG & FIN AUTH REV	CF		2	1.A FE	8,470,000	109.242	9,285,570	8,500,000	8,473,094		1,095			3.500	3.524	JD	24,792	297,500	12/21/2017.	12/01/2038.
45201L VE 2	ILLINOIS HSG DEV AUTH				1.D FE	525,000	101.691	533,878	525,000	525,000					3.205	3.205	JJ	8,413	16,826	05/09/2013.	07/01/2022.
45201L VF 9	ILLINOIS HSG DEV AUTH	CF		2	1.D FE	550,000	106.164	583,902	550,000	550,000					4.440	4.440	JJ	12,210	33,037	05/09/2013.	07/01/2033.
45201L VM 4	ILLINOIS HSG DEV AUTH				1.D FE	840,000	106.404	893,794	840,000	840,000					3.355	3.355	JJ	14,091	28,182	05/09/2013.	07/01/2023.
45201L VP 7	ILLINOIS HSG DEV AUTH	CF		2	1.D FE	2,250,000	107.220	2,412,450	2,250,000	2,250,000					4.105	4.104	JJ	46,181	92,363	05/09/2013.	07/01/2027.
45201Y E8 6	ILLINOIS HSG DEV AUTH REV	CF		2	1.C FE	1,930,000	112.307	2,167,525	1,930,000	1,930,000					3.830	3.829	FA	30,800	73,919	01/13/2016.	02/01/2026.
45201Y E9 4	ILLINOIS HSG DEV AUTH REV			2	1.C FE	1,345,000	112.154	1,508,471	1,345,000	1,345,000					3.880	3.880	FA	21,744	52,186	01/13/2016.	08/01/2026.
45201Y X6 9	ILLINOIS HSG DEV AUTH REV	CF		2	1.A FE	2,455,000	114.122	2,801,695	2,455,000	2,455,028		(67)			4.125	4.124	AO	25,317	101,269	10/18/2018.	10/01/2038.
45201Y YL 5	ILLINOIS HSG DEV AUTH REV - MBS	CF		2	1.A FE	2,852,006	100.706	2,964,048	2,943,269	2,864,041		2,313			2.750	2.914	MON	6,745	103,829	05/07/2015.	06/01/2043.
45203L CT 8	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE	CF		4	1.A FE	9,735,016	117.180	11,407,491	9,735,016	9,727,760		48			3.500	3.557	MON	29,340	384,859	08/24/2018.	09/01/2034.
462467 NW 7	IOWA FIN AUTH SINGLE FAMILY MTG REV	CF		2	1.A FE	2,566,181	100.094	2,597,439	2,595,000	2,571,522		788			2.900	2.958	MON	6,271	75,244	05/29/2013.	02/01/2042.
49130T PD 2	KENTUCKY HSG CORP HSG REV	CF		2	1.A FE	500,000	101.528	507,640	500,000	500,000					3.568	3.565	JJ	8,920	17,840	06/06/2012.	01/01/2022.
49130T PP 5	KENTUCKY HSG CORP HSG REV			2	1.A FE	890,000	101.423	902,665	890,000	890,000					3.618	3.618	JJ	16,100	32,200	06/06/2012.	07/01/2022.
49130T PR 1	KENTUCKY HSG CORP HSG REV	CF		2	1.A FE	480,930	101.307	466,012	460,000	461,358		(4,992)			4.250	3.649	JJ	9,775	24,587	06/11/2012.	07/01/2033.
49130T UP 9	KENTUCKY HSG CORP HSG REV	CF		2	1.A FE	1,000,000	107.286	1,072,860	1,000,000	1,000,041		40			3.499	3.498	JJ	17,495	34,990	06/09/2016.	07/01/2031.
49130T UQ 7	KENTUCKY HSG CORP HSG REV	CF		2	1.A FE	430,000	108.710	467,453	430,000	430,035		20			3.860	3.858	JJ	8,299	16,598	06/09/2016.	01/01/2034.
56052E 5W 4	MAINE ST HSG AUTH MTG PUR	CF		2	1.B FE	4,750,000	104.565	4,966,838	4,750,000	4,750,000					3.093	3.092	MN	18,773	146,918	03/07/2013.	11/15/2023.
56052E 5X 2	MAINE ST HSG AUTH MTG PUR	CF		2	1.B FE	1,145,000	105.228	1,204,861	1,145,000	1,145,000					3.843	3.843	MN	5,623	44,247	03/07/2013.	11/15/2027.
56052E 5Y 0	MAINE ST HSG AUTH MTG PUR			2	1.B FE	435,000	105.034	456,898	435,000	435,000					4.319	4.319	MN	2,401	18,788	03/07/2013.	11/15/2030.
56052F BC 8	MAINE ST HSG AUTH MTG PUR	CF		2	1.B FE	13,000,000	108.191	14,064,830	13,000,000	12,999,790		(16)			3.589	3.589	MN	59,617	466,570	02/04/2015.	11/15/2030.
57419R D5 1	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C	CF		2	1.C FE	19,200,000	107.037	20,551,104	19,200,000	19,198,845		61			3.463	3.463	MS	221,632	664,896	08/25/2016.	09/01/2031.
57419R D6 9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C	CF		2	1.C FE	4,566,599	103.015	4,542,962	4,410,000	4,463,281		(28,445)			3.500	3.219	MS	51,450	173,429	08/25/2016.	09/01/2047.
57419R L6 0	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C	CF		2	1.C FE	24,950,000	112.662	28,109,169	24,950,000	24,949,499		(34)			4.103	4.103	MS	341,233	1,023,699	04/07/2017.	09/01/2032.
57419R L7 8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C	CF		2	1.C FE	15,960,000	110.432	17,624,947	15,960,000	15,960,000		365			4.416	4.416	MS	234,931	749,057	04/07/2017.	09/01/2037.
57419R PL 3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C	CF		2	1.C FE	1,800,000	100.981	1,817,658	1,800,000	1,800,000					2.857	2.857	MS	17,142	58,133	09/10/2014.	09/01/2040.
57419R YY 5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C	CF		2	1.C FE	3,415,000	109.645	3,744,377	3,415,000	3,414,960		56			4.515	4.515	MS	51,396	160,930	11/18/2015.	09/01/2032.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
57419T GS 4	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C	CF..	..	2	1.C FE	3,000,000	100.302	3,009,060	3,000,000	3,000,000					2.300	2.300	MS	23,000	35,650	02/05/2020.	09/01/2035.
57586N MT 5	MASSACHUSETTS ST HSG FIN AGY		..	2	1.C FE	55,000	105.062	57,784	55,000	55,000					3.629	3.628	JD	166	1,996	09/14/2012.	06/01/2023.
57586N MU 2	MASSACHUSETTS ST HSG FIN AGY		..	2	1.C FE	55,000	105.165	57,841	55,000	55,000					3.729	3.729	JD	171	2,051	09/14/2012.	12/01/2023.
57586N MW 8	MASSACHUSETTS ST HSG FIN AGY		..	2	1.C FE	230,000	104.939	241,360	230,000	230,000					4.029	4.029	JD	772	9,267	09/14/2012.	12/01/2027.
57586N RP 8	MASSACHUSETTS ST HSG FIN AGY		..	2	1.C FE	260,000	105.949	275,467	260,000	260,000					3.495	3.495	JD	757	9,295	03/15/2013.	12/01/2023.
57586N RQ 6	MASSACHUSETTS ST HSG FIN AGY		..	2	1.C FE	925,000	106.536	985,458	925,000	925,000					4.145	4.145	JD	3,195	39,087	03/15/2013.	12/01/2027.
57586N RR 4	MASSACHUSETTS ST HSG FIN AGY		..	2	1.C FE	180,000	106.366	191,459	180,000	180,000					4.786	4.786	JD	718	8,805	03/15/2013.	12/01/2032.
57586N UR 0	MASSACHUSETTS ST HSG FIN AGY - MBS	CF..	..	4	1.B FE	6,164,204	110.466	6,782,948	6,140,304	6,157,364		(476)			4.375	4.356	MON	11,939	268,597	01/13/2015.	01/15/2046.
57587A XF 0	MASSACHUSETTS ST HSG FIN AGY HSG REV	CF..	..	2	1.C FE	3,749,845	110.832	4,111,867	3,710,000	3,739,495		(3,476)			3.750	3.619	JD	11,594	139,125	12/21/2017.	12/01/2042.
57587A XH 6	MASSACHUSETTS ST HSG FIN AGY HSG REV	CF..	..	2	1.C FE	7,528,636	109.841	8,347,916	7,600,000	7,531,840		1,021			3.950	4.000	JD	25,017	300,200	12/20/2017.	12/01/2052.
59334H FU 4	MIAMI-DADE CNTY FLA HSG FIN AUTH MULTIFA		..	2	1.A FE	1,419,758	102.262	1,451,873	1,419,758	1,419,758		(40)			2.875	2.875	MON	3,402	40,181	06/09/2016.	11/01/2038.
59465M C8 6	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV	CF..	..	2	1.C FE	3,500,000	105.502	3,692,570	3,500,000	3,500,000					5.372	5.371	AO	47,005	188,020	02/08/2012.	10/01/2028.
59465M D2 8	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		..		1.C FE	155,000	100.937	156,452	155,000	155,000					4.097	4.095	AO	1,588	3,278	02/08/2012.	04/01/2021.
59465M F9 1	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		..	2	1.C FE	835,000	103.266	1,032,660	1,000,000	865,670		4,961			3.950	5.158	AO	9,875	39,500	10/23/2013.	10/01/2037.
59465M W9 2	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV	CF..	..	2	1.C FE	1,945,000	108.266	2,105,774	1,945,000	1,945,012		(25)			3.736	3.735	AO	18,166	72,665	08/12/2016.	10/01/2033.
60416Q FW 9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	CF..	..	2	1.A FE	2,125,408	100.465	2,190,042	2,179,905	2,132,569		1,719			2.700	2.838	MON	4,905	58,843	05/07/2015.	09/01/2041.
60416Q GK 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	CF..	..	2	1.A FE	2,549,536	101.253	2,581,481	2,549,536	2,549,536		(1)			2.730	2.730	MON	5,800	69,583	07/15/2016.	08/01/2046.
60416Q GM 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		..	2	1.A FE	725,713	101.924	848,252	832,240	728,539		(6,483)			2.350	3.049	MON	1,630	19,147	10/23/2018.	10/01/2046.
60416Q HA 5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	CF..	..	2	1.A FE	10,065,837	104.634	10,532,288	10,065,837	10,065,837		16			3.300	3.300	MON	27,681	332,173	02/14/2018.	03/01/2048.
60416Q HE 7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	CF..	..	2	1.A FE	8,744,920	106.364	9,331,627	8,773,295	8,746,188		650			3.450	3.467	MON	25,223	320,932	12/13/2018.	09/01/2048.
60416Q HG 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	CF..	..	2	1.A FE	8,449,667	104.633	8,841,140	8,449,667	8,449,667		(16)			3.750	3.750	MON	26,405	340,893	10/18/2018.	11/01/2048.
60416Q HJ 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	CF..	..	2	1.A FE	4,907,910	106.868	5,244,985	4,907,910	4,907,910		10			3.600	3.599	MON	14,724	196,813	12/14/2018.	01/01/2049.
60416Q HL 1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	CF..	..	2	1.A FE	7,159,054	106.151	7,599,407	7,159,054	7,159,054					3.450	3.450	MON	20,582	267,928	02/08/2019.	03/01/2049.
60416Q HN 7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		..	2	1.A FE	1,521,810	104.960	1,597,292	1,521,810	1,521,810					3.150	3.150	MON	23,969	47,475	05/15/2019.	06/01/2049.
60416S 5C 0	MINNESOTA ST HSG FIN AGY		..	2	1.B FE	1,545,000	100.704	1,555,877	1,545,000	1,545,000					2.941	2.941	JJ	22,719	18,394	01/24/2020.	01/01/2035.
60636Y HL 8	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS		..	2	1.B FE	1,735,000	103.732	1,799,750	1,735,000	1,735,000					3.723	3.723	JJ	32,297	64,594	10/17/2012.	07/01/2028.
60636Y HM 6	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS	CF..	..	2	1.B FE	1,545,000	104.002	1,606,831	1,545,000	1,545,000					4.156	4.155	JJ	32,105	64,210	10/17/2012.	07/01/2033.
60636Y MJ 7	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS	CF..	..	2	1.B FE	1,265,006	104.339	1,319,894	1,265,006	1,265,006		10			4.200	4.199	MON	4,428	53,673	04/16/2014.	01/01/2040.
60636Y ML 2	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS	CF..	..	2	1.B FE	1,555,909	108.173	1,683,074	1,555,909	1,555,909		(1)			3.875	3.875	MON	5,024	60,823	07/10/2015.	10/01/2036.
60637B FA 3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		..	2	1.B FE	924,808	102.441	947,382	924,808	924,808		(0)			2.970	2.970	MON	2,289	26,954	11/20/2014.	08/01/2036.
60637B ML 1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY	CF..	..	2	1.B FE	8,939,545	100.936	9,326,324	9,239,839	8,979,632		104,707			2.400	2.560	MON	18,480	221,089	09/29/2017.	06/01/2044.
646108 MM 9	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA		..	2	1.C FE	740,000	104.899	776,253	740,000	740,000					3.608	3.607	MN	4,450	26,699	03/21/2013.	11/01/2024.
646108 MN 7	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA		..	2	1.C FE	1,185,000	104.783	1,241,679	1,185,000	1,185,000					4.208	4.207	MN	8,311	49,865	03/21/2013.	11/01/2028.
64613A BC 5	NEW JERSEY ST HSG & MTG FIN AGY REV	CF..	..	2	1.C FE	3,220,000	110.936	3,572,139	3,220,000	3,220,125		120			3.800	3.800	AO	30,590	122,360	06/15/2018.	10/01/2032.
647200 2G 8	NEW MEXICO MTG FIN AUTH - MBS	CF..	..	2	1.B FE	1,848,272	100.839	1,863,776	1,848,269	1,848,269		46,382			2.750	2.750	MON	4,236	52,565	06/13/2014.	08/01/2035.
647200 4S 0	NEW MEXICO MTG FIN AUTH	CF..	..	2	1.B FE	4,205,000	101.221	4,256,343	4,205,000	4,205,000					2.600	2.600	MON	9,111	109,322	08/03/2016.	09/01/2040.
64966N AA 5	NEW YORK N Y CITY HSG DEV CORP MILITARY		..	1	1.F FE	464,834	102.915	457,972	445,000	446,290		(1,344)			5.600	5.266	JD	2,077	24,250	01/04/2005.	12/01/2021.
64966T FD 1	NYCMFH 148SPR A - MBS		..	2	1.A FE	27,573,696	106.887	28,859,490	27,000,000	27,241,960		(60,296)			3.709	3.456	MON	50,072	1,001,429	10/24/2014.	02/15/2048.
64966W EZ 6	NEW YORK N Y CITY HSG DEV CORP REV	CF..	..	2	1.C FE	7,000,000	103.211	7,224,770	7,000,000	7,000,000					2.811	2.811	FA	81,988	92,373	02/05/2020.	08/01/2035.
64972B R2 3	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI	CF..	..		1.C FE	4,000,000	115.600	4,624,000	4,000,000	4,000,000					3.960	3.959	MN	26,400	158,400	06/20/2013.	05/01/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
64972B R3 1	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI	CF..	..		1.C FE	2,500,000	110.704	2,767,600	2,500,000	2,500,000					3.520	3.519	MN	14,667	88,000	06/20/2013.	11/01/2025.
64972B R4 9	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI	CF..	..		1.C FE	9,057,090	113.937	10,288,511	9,030,000	9,046,713		(1,949)			3.780	3.751	MN	56,889	341,334	08/21/2014.	05/01/2028.
64972B SX 4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		..	2	1.C FE	440,000	102.166	449,530	440,000	440,000					3.320	3.319	MN	2,435	14,608	04/25/2012.	05/01/2022.
64972B SY 2	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		..	2	1.C FE	650,000	102.314	665,041	650,000	650,000					3.540	3.539	MN	3,835	23,010	04/25/2012.	05/01/2023.
64972B SZ 9	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		..	2	1.C FE	750,000	102.405	768,038	750,000	750,000					3.760	3.759	MN	4,700	28,200	04/25/2012.	05/01/2024.
64972B TC 9	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		..		1.C FE	665,000	101.949	677,961	665,000	665,000					3.050	3.049	MN	3,380	20,283	04/25/2012.	11/01/2021.
64972B TE 5	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		..	2	1.C FE	785,000	102.276	802,867	785,000	785,000					3.540	3.539	MN	4,632	27,789	04/25/2012.	11/01/2023.
64972C BD 4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI	CF..	..	4	1.C FE	993,271	100.072	993,987	993,271	993,271		(4)			3.050	3.049	MON	1,346	30,295	06/19/2014.	06/15/2036.
64972C FR 9	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI	CF..	..	2	1.C FE	7,000,000	106.785	7,474,950	7,000,000	7,000,000					3.890	3.890	MN	45,383	272,300	12/11/2014.	11/01/2029.
64972C FS 7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI	CF..	..	2	1.C FE	4,767,840	106.044	5,015,881	4,730,000	4,743,778		(4,497)			4.320	4.210	MN	34,056	204,336	01/08/2015.	11/01/2035.
64972C M6 7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI	CF..	..	4	1.B FE	14,323,525	98.961	14,174,704	14,323,525	14,341,315		(528)			3.098	3.091	MON	36,979	443,840	09/29/2017.	10/01/2046.
64972E ME 6	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI	CF..	..	2	1.C FE	10,000,000	105.768	10,576,800	10,000,000	10,000,000					3.242	3.242	MN	54,033	280,073	12/06/2019.	11/01/2034.
649883 3Y 9	NEW YORK ST MTG AGY HOMEOWNER MTG REV	CF..	..	2	1.B FE	6,000,000	110.839	6,650,340	6,000,000	6,000,139		(113)			3.350	3.349	AO	50,250	201,000	02/28/2018.	04/01/2029.
649883 QE 8	NEW YORK ST MTG AGY HOMEOWNER MTG REV	CF..	..		1.B FE	5,000,000	100.825	5,041,250	5,000,000	5,000,000					3.999	3.992	AO	49,988	197,846	11/03/2011.	04/01/2021.
649883 QE 8	NEW YORK ST MTG AGY HOMEOWNER MTG REV	M....	..		1.B FE	907,345	100.825	887,260	880,000	880,900		(3,573)			3.999	3.578	AO	8,798	37,296	08/31/2012.	04/01/2021.
649883 SJ 5	NEW YORK ST MTG AGY HOMEOWNER MTG REV	CF..	..	2	1.B FE	2,675,000	102.084	2,730,747	2,675,000	2,675,000					3.400	3.400	AO	22,738	90,950	03/02/2012.	10/01/2022.
649883 TM 7	NEW YORK ST MTG AGY HOMEOWNER MTG REV	CF..	..	2	1.B FE	8,200,459	102.317	8,354,183	8,165,000	8,168,523		(5,955)			4.203	4.143	AO	85,794	343,175	07/16/2012.	10/01/2027.
649883 UM 5	NEW YORK ST MTG AGY HOMEOWNER MTG REV	CF..	..	2	1.B FE	5,000,000	104.073	5,203,650	5,000,000	5,000,000					3.869	3.869	AO	48,363	193,450	08/24/2012.	10/01/2025.
658207 MA 0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		..	2	1.B FE	1,560,000	101.099	1,577,144	1,560,000	1,560,000					4.000	4.000	JJ	31,200	59,994	10/27/2011.	01/01/2030.
658207 NZ 4	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		..	2	1.B FE	1,710,000	103.118	1,763,318	1,710,000	1,710,000					4.013	4.013	JJ	34,311	68,842	07/10/2012.	01/01/2026.
658909 SU 1	NORTH DAKOTA ST HSG FIN AGY	M....	..	2	1.B FE	3,136,194	112.678	3,543,723	3,145,000	3,136,773		1,204			3.850	3.871	JJ	60,541	126,378	08/15/2018.	07/01/2038.
658909 SU 1	NORTH DAKOTA ST HSG FIN AGY	CF..	..	2	1.B FE	3,136,194	112.678	3,543,723	3,145,000	3,137,057		1,464			3.850	3.870	JJ	60,541	132,734	08/15/2018.	07/01/2038.
677377 2P 7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV	CF..	..	2	1.A FE	13,855,000	102.795	14,242,247	13,855,000	13,855,002		(0)			2.650	2.650	MON	30,596	366,995	07/15/2016.	11/01/2041.
67756Q XK 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV	CF..	..	2	1.A FE	1,650,000	110.539	1,823,894	1,650,000	1,650,026		19			3.800	3.800	MS	20,900	65,998	09/12/2018.	09/01/2038.
686087 MP 9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		..	2	1.C FE	4,705,000	103.590	4,873,910	4,705,000	4,705,000					2.891	2.891	JJ	68,011	139,720	05/31/2013.	07/01/2033.
686087 ZL 4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	CF..	..	2	1.C FE	4,685,000	112.650	5,277,653	4,685,000	4,684,878		101			3.900	3.900	JJ	91,358	187,883	08/14/2018.	07/01/2038.
708797 AN 5	PENNSYLVANIA HSG FIN AGY SPL LTD OBLIG M	CF..	..	4	1.A FE	7,784,163	114.134	8,884,376	7,784,163	7,780,285		(2,744)			3.600	3.632	MON	24,131	292,674	07/30/2018.	08/01/2035.
70879Q CC 5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M	CF..	..	2	1.C FE	3,980,000	108.563	4,320,807	3,980,000	3,980,060		(119)			3.875	3.874	AO	38,556	154,418	08/15/2018.	10/01/2038.
70879Q DB 6	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		..	2	1.C FE	1,000,000	111.366	1,113,660	1,000,000	1,000,000					3.650	3.650	AO	9,125	36,500	01/16/2019.	10/01/2032.
70879Q EW 9	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M	CF..	..	2	1.C FE	7,458,075	105.256	8,020,507	7,620,000	7,468,321		9,079			2.500	2.674	AO	47,625	193,146	11/13/2019.	10/01/2034.
76221R QZ 9	RHODE ISLAND HSG & MTG FIN CORP	CF..	..	2	1.B FE	3,728,000	101.939	4,077,560	4,000,000	3,849,060		19,247			3.500	4.147	AO	35,000	140,000	11/05/2013.	10/01/2027.
76221R UB 7	RHODE ISLAND HSG & MTG FIN CORP		..		1.C FE	1,040,000	102.303	1,063,951	1,040,000	1,040,000					2.968	2.967	AO	7,717	30,867	01/31/2013.	04/01/2022.
76221R UC 5	RHODE ISLAND HSG & MTG FIN CORP		..		1.C FE	825,000	103.430	853,298	825,000	825,000					3.068	3.067	AO	6,328	25,311	01/31/2013.	10/01/2022.
76221R UD 3	RHODE ISLAND HSG & MTG FIN CORP		..	2	1.C FE	1,120,000	103.536	1,159,603	1,120,000	1,120,000					3.118	3.117	AO	8,730	34,922	01/31/2013.	04/01/2023.
76221R UE 1	RHODE ISLAND HSG & MTG FIN CORP		..	2	1.C FE	500,000	104.482	522,410	500,000	500,000					3.218	3.217	AO	4,023	16,090	01/31/2013.	10/01/2023.
76221R UF 8	RHODE ISLAND HSG & MTG FIN CORP	CF..	..	2	1.C FE	1,470,000	102.935	1,513,145	1,470,000	1,470,000					3.768	3.768	AO	13,847	56,647	01/31/2013.	10/01/2027.
76221T AN 9	RHODE ISLAND HSG & MTG FIN CORP REV	CF..	..	2	1.B FE	5,675,000	104.504	5,930,602	5,675,000	5,675,000					4.000	3.999	AO	56,750	227,000	11/22/2013.	10/01/2023.
76221T DF 3	RHODE ISLAND HSG & MTG FIN CORP REV		..	2	1.B FE	125,000	107.932	134,915	125,000	125,000					4.236	4.235	AO	1,324	5,295	10/01/2014.	10/01/2029.
76221T DH 9	RHODE ISLAND HSG & MTG FIN CORP REV		..	2	1.B FE	670,000	103.943	696,418	670,000	670,000					2.913	2.913	AO	4,879	17,531	10/01/2014.	10/01/2039.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
76221T KB 4	RHODE ISLAND HSG & MTG FIN CORP REV	CF..	..	2	1.C FE	4,525,652	111.482	4,983,245	4,470,000	4,509,638		(5,405)			3.800	3.640	AO	42,465	169,860	12/20/2017.	10/01/2037.
83755N EY 4	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY	CF..	..	2	1.C FE	2,000,000	107.710	2,154,200	2,000,000	2,000,000					3.434	3.434	MN	11,447	68,680	10/14/2016.	11/01/2031.
83755N FY 3	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY	....	..	2	1.C FE	425,000	108.610	461,593	425,000	425,015		(27)			3.770	3.769	MN	2,670	18,827	10/14/2016.	11/01/2035.
83756C HW 8	SOUTH DAKOTA HSG DEV AUTH	CF..	..	2	1.A FE	3,455,000	107.512	3,714,540	3,455,000	3,455,000					3.996	3.995	MN	23,010	138,062	10/24/2014.	05/01/2029.
83756C ML 6	SOUTH DAKOTA HSG DEV AUTH	....	..	2	1.A FE	95,000	101.976	96,877	95,000	95,001		(1)			3.800	3.800	MN	602	3,610	05/18/2016.	05/01/2031.
882750 NE 8	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE	CF..	..	2	1.B FE	2,702,246	100.115	2,708,111	2,705,000	2,702,772		267			2.875	2.880	JJ	38,884	80,155	06/13/2013.	07/01/2041.
88275F NU 9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	CF..	..	2	1.B FE	2,050,000	105.548	2,163,734	2,050,000	2,052,885		(705)			3.200	3.159	MS	21,867	67,961	10/15/2015.	09/01/2039.
88275F PA 1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	CF..	..	2	1.B FE	1,498,886	103.995	1,652,768	1,589,276	1,504,941		14,885			3.100	3.418	MON	4,106	50,574	06/15/2018.	09/01/2047.
88275F PY 9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	CF..	..	2	1.B FE	1,525,000	109.620	1,671,705	1,525,000	1,520,004		945			3.350	3.382	MS	17,029	58,003	08/03/2018.	09/01/2033.
91743P DD 4	UTAH HSG CORP	CF..	..		1.B FE	4,464,854	109.538	4,685,039	4,277,090	4,461,710		(8,119)			3.500	3.260	MON	28,276	124,782	02/07/2020.	02/21/2050.
91743P DE 2	UTAH HSG CORP	....	..		1.B FE	4,440,227	110.031	4,711,171	4,281,676	4,438,034		(1,691)			3.500	3.305	MON	4,163	112,335	03/13/2020.	03/21/2050.
92812Q 3T 2	VIRGINIA ST HSG DEV AUTH	CF..	..	2	1.B FE	4,000,000	103.376	4,135,040	4,000,000	4,000,000					3.018	3.018	AO	30,180	120,720	09/25/2012.	10/01/2023.
92812Q 3U 9	VIRGINIA ST HSG DEV AUTH	....	..	2	1.B FE	2,000,000	103.481	2,069,620	2,000,000	2,000,000					3.218	3.217	AO	16,090	64,360	09/25/2012.	10/01/2024.
92812Q 3V 7	VIRGINIA ST HSG DEV AUTH	....	..	2	1.B FE	2,000,000	103.528	2,070,560	2,000,000	2,000,000					3.418	3.417	AO	17,090	68,360	09/25/2012.	10/01/2025.
92812Q U7 0	VIRGINIA ST HSG DEV AUTH	....	..		1.B FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					3.579	3.579	JJ	17,895	35,790	11/17/2011.	01/01/2021.
92812U K4 9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	CF..	..	2	1.A FE	4,995,385	103.655	5,918,701	5,710,000	5,131,662		468,517			3.875	4.750	JJ	110,631	244,993	10/09/2013.	01/01/2038.
92812U Q3 5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M	CF..	..	4	1.A FE	5,130,293	108.105	5,546,103	5,130,293	5,126,744		100			4.300	4.304	MON	18,384	220,567	12/04/2013.	12/25/2043.
92812U Q4 3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M	CF..	..	4	1.A FE	8,779,517	103.577	9,093,560	8,779,517	8,779,517					3.500	3.482	MON	25,607	307,250	11/21/2014.	10/25/2037.
92812U Q6 8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M	CF..	..	4	1.A FE	5,022,925	107.550	5,402,156	5,022,925	5,022,259		(342)			3.100	3.087	MON	12,976	155,711	05/25/2016.	06/25/2041.
92812U Q7 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	CF..	..		1.A FE	11,762,616	99.729	11,730,739	11,762,616	11,762,616		(2,462)			2.950	2.950	MON	5,783	358,881	10/22/2019.	10/25/2049.
92812U Q8 4	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	CF..	..		1.A FE	19,146,333	98.613	18,880,774	19,146,333	19,146,333					2.850	2.850	MON	9,095	483,242	01/29/2020.	12/25/2049.
92812U XA 1	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	CF..	..		1.A FE	1,637,985	109.827	1,669,559	1,520,172	1,606,198		(3,227)			6.000	5.457	MON	7,601	96,902	04/07/2014.	03/25/2038.
92812U XB 9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R	....	..		1.A FE	1,122,367	114.479	1,192,459	1,041,640	1,100,307		5,035			6.000	5.461	MON	5,208	60,583	04/07/2014.	03/25/2038.
92812V CE 4	VIRGINIA ST HSG DEV AUTH	CF..	..	2	1.B FE	13,225,000	104.958	13,880,696	13,225,000	13,225,000					3.846	3.846	MN	84,772	508,634	10/29/2014.	11/01/2029.
92813T EE 6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M	CF..	..	4	1.B FE	11,916,606	105.620	12,591,432	11,921,447	11,911,050		347			3.250	3.255	MON	32,287	387,447	03/21/2013.	08/25/2042.
93978T B8 1	WASHINGTON ST HSG FIN COMMN	....	..	2	1.A FE	1,705,000	113.181	1,929,736	1,705,000	1,704,950		(1)			3.800	3.800	JD	5,399	64,790	09/13/2018.	06/01/2037.
93978X EQ 9	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI	CF..	..	2	1.A FE	4,120,000	103.066	4,246,319	4,120,000	4,091,991		1,025			3.000	3.046	MON	10,300	123,577	05/15/2015.	09/01/2040.
93978X ER 7	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI	CF..	..	2	1.A FE	7,973,955	103.239	8,269,444	8,010,000	8,010,000					3.150	3.150	MON	21,026	252,315	05/20/2015.	05/01/2041.
95662M G7 9	WEST VIRGINIA ST HSG DEV FD	....	..	1	1.A FE	1,285,000	100.864	1,296,102	1,285,000	1,285,000					3.522	3.521	MN	7,543	45,258	08/31/2011.	05/01/2021.
95662M G8 7	WEST VIRGINIA ST HSG DEV FD	....	..	1	1.A FE	1,000,000	102.510	1,025,100	1,000,000	1,000,000					3.622	3.621	MN	6,037	36,220	08/31/2011.	11/01/2021.
97689Q EL 6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O	CF..	..	2	1.C FE	2,465,116	101.593	2,529,666	2,490,000	2,465,416		3,435			3.500	3.559	MS	29,050	43,575	03/20/2020.	09/01/2046.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						629,738,045	XXX	667,849,239	629,668,190	629,237,459	0	447,369	0	0	XXX	XXX	XXX	4,081,543	22,205,517	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						2,045,497,262	XXX	2,231,967,938	1,930,964,812	2,008,283,048	0	(4,203,008)	0	0	XXX	XXX	XXX	20,172,107	86,582,408	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00038A AB 9	ABB TREASURY CENTER (USA) INC	....	..	1	1.G FE	18,144,880	101.630	18,293,400	18,000,000	18,008,725		(18,828)			4.000	3.891	JD	32,000	720,000	04/02/2012.	06/15/2021.
00038A AB 9	ABB TREASURY CENTER (USA) INC	SD..	..	1	1.G FE	4,920,300	101.630	5,081,500	5,000,000	4,995,645		9,334			4.000	4.196	JD	8,889	200,000	06/14/2011.	06/15/2021.
00080Q AF 2	ABN AMRO BANK NV	....	C		2.B FE	26,008,220	114.906	29,875,560	26,000,000	26,009,014		(1,768)			4.750	4.741	JJ	524,875	1,235,000	11/30/2016.	07/28/2025.
00084D AL 4	ABN AMRO BANK NV	....	C		2.B FE	20,299,400	117.365	23,472,960	20,000,000	20,204,636		(34,316)			4.800	4.577	AO	194,667	960,000	12/20/2017.	04/18/2026.
001055 AL 6	AFLAC INC	....	..	1	1.G FE	23,999,330	108.141	25,953,744	24,000,000	23,999,822		68			3.625	3.625	JD	38,667	870,000	06/03/2013.	06/15/2023.
001055 AM 4	AFLAC INC	....	..	1	1.G FE	9,989,900	111.880	11,188,020	10,000,000	9,995,908		969			3.625	3.636	MN	46,319	362,500	11/04/2014.	11/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
001055 BJ 0	AFLAC INC			1,2	1.G FE	9,974,200	117.366	11,736,630	10,000,000	9,975,838		1,638			3.600	3.631	AO	90,000	180,000	03/30/2020.	04/01/2030.
0010EP AN 8	AEP TEXAS INC			1,2	1.G FE	4,951,050	112.273	5,613,650	5,000,000	4,974,659		4,769			3.850	3.968	AO	48,125	192,500	09/15/2015.	10/01/2025.
00131L AH 8	AIA GROUP LTD		C	2	1.F FE	23,205,840	113.281	26,054,538	23,000,000	23,186,561		(21,002)			3.600	3.479	AO	188,600	828,000	11/07/2019.	04/09/2029.
00185A AK 0	AON PLC		C	1,2	2.A FE	7,997,760	114.121	9,129,672	8,000,000	7,998,652		242			3.875	3.879	JD	13,778	310,000	02/23/2016.	12/15/2025.
00203Q AB 3	AP MOELLER - MAERSK A/S		C	1,2	2.C FE	4,983,050	108.251	5,412,525	5,000,000	4,993,090		1,701			3.750	3.790	MS	51,563	187,500	09/15/2014.	09/22/2024.
00203Q AE 7	AP MOELLER - MAERSK A/S		C	1,2	2.C FE	14,908,200	117.061	17,559,075	15,000,000	14,919,726		7,608			4.500	4.577	JD	20,625	675,000	06/17/2019.	06/20/2029.
00205G AB 3	APT PIPELINES LTD		C	1,2	2.B FE	6,992,650	110.994	7,769,587	7,000,000	6,996,789		682			4.200	4.212	MS	80,033	294,000	03/16/2015.	03/23/2025.
00205G AD 9	APT PIPELINES LTD		C	1,2	2.B FE	6,951,350	113.647	7,955,290	7,000,000	6,966,556		4,338			4.250	4.335	JJ	137,181	297,500	03/16/2017.	07/15/2027.
00206R DC 3	AT&T INC			1,2	2.B FE	4,981,500	111.629	5,581,430	5,000,000	4,991,110		2,493			4.450	4.509	AO	55,625	222,500	03/17/2014.	04/01/2024.
00206R GL 0	AT&T INC			1,2	2.B FE	5,336,507	117.389	6,261,519	5,334,000	5,335,825		(217)			4.100	4.095	FA	82,618	218,694	12/01/2017.	02/15/2028.
00206R GQ 9	AT&T INC			1,2	2.B FE	19,213,549	119.429	22,840,720	19,125,000	19,194,291		(6,212)			4.300	4.251	FA	310,675	822,375	12/01/2017.	02/15/2030.
00206R GQ 9	AT&T INC	SD		1,2	2.B FE	1,010,658	119.429	1,201,452	1,006,000	1,009,645		(327)			4.300	4.251	FA	16,342	43,258	12/01/2017.	02/15/2030.
00206R HJ 4	AT&T INC			1,2	2.B FE	9,950,800	119.002	11,900,210	10,000,000	9,958,562		4,143			4.350	4.411	MS	145,000	435,000	02/13/2019.	03/01/2029.
00206R MF 6	AT&T INC			1,2	2.B FE	41,285,460	102.827	41,400,005	40,262,000	41,280,676		(4,784)			2.550	2.318	JD	68,445		12/07/2020.	12/01/2033.
002824 BF 6	ABBOTT LABORATORIES			1,2	1.G FE	4,500,267	116.988	5,304,218	4,534,000	4,512,609		3,168			3.750	3.840	MN	14,641	170,025	11/17/2016.	11/30/2026.
002824 BM 1	ABBOTT LABORATORIES			1,2	1.G FE	1,992,320	114.380	2,287,594	2,000,000	1,993,102		1,313			3.875	3.956	MS	22,819	77,500	09/14/2015.	09/15/2025.
00287Y BF 5	ABBVIE INC			1,2	2.B FE	14,777,950	119.797	17,969,520	15,000,000	14,821,603		18,583			4.250	4.431	MN	83,229	637,500	10/03/2018.	11/14/2028.
00440F AA 2	ACE CAPITAL TRUST II			1	2.A FE	9,429,351	153.000	9,609,930	6,281,000	8,709,843		(207,603)			9.700	4.533	AO	152,314	609,257	04/20/2017.	04/01/2030.
008252 AM 0	AFFILIATED MANAGERS GROUP INC			1	2.A FE	14,745,970	110.114	16,296,902	14,800,000	14,784,360		4,528			4.250	4.286	FA	237,622	629,000	02/05/2016.	02/15/2024.
00846U AJ 0	AGILENT TECHNOLOGIES INC			1,2	2.A FE	16,922,480	107.618	18,295,009	17,000,000	16,977,783		8,170			3.875	3.930	JJ	303,757	658,750	06/18/2013.	07/15/2023.
009088 AA 3	AIR CANADA 2015-2 PASS THROUGH TRUSTS -		C	1	1.G FE	5,481,026	98.500	5,398,812	5,481,028	5,482,371		853			3.750	3.745	JD	9,135	205,452	12/01/2015.	06/15/2029.
009088 AB 1	AIR CANADA 2015-2 PASS THROUGH TRUSTS -		C	1	2.B FE	3,523,512	95.000	3,347,333	3,523,508	3,524,559		664			4.125	4.118	JD	6,460	145,284	12/01/2015.	06/15/2029.
009089 AA 1	AIR CANADA 2013-1 PASS THROUGH TRUST - A		C	1	2.C FE	1,998,419	95.250	1,903,494	1,998,419	1,999,021		357			4.125	4.115	MN	10,533	80,959	04/24/2013.	11/15/2026.
009090 AA 9	AIR CANADA 2015-1 PASS THROUGH TRUST - A		C	1	1.F FE	10,357,839	97.500	10,098,894	10,357,840	10,360,302		1,457			3.600	3.594	MS	109,793	367,020	03/11/2015.	09/15/2028.
009090 AB 7	AIR CANADA 2015-1 PASS THROUGH TRUST - A		C	1	2.C FE	1,685,214	90.500	1,525,118	1,685,214	1,685,621		237			3.875	3.859	MS	19,228	63,291	03/11/2015.	09/15/2024.
00912X AM 6	AIR LEASE CORP			1,2	2.B FE	7,984,160	100.490	8,039,176	8,000,000	7,999,422		2,297			3.875	3.905	AO	77,500	310,000	03/04/2014.	04/01/2021.
00912X BF 0	AIR LEASE CORP			1,2	2.B FE	8,864,720	114.298	10,286,829	9,000,000	8,890,915		10,722			4.625	4.814	AO	104,063	416,250	09/19/2018.	10/01/2028.
00928Q AR 2	AIRCASTLE LTD			1,2	2.C FE	5,989,860	106.750	6,405,000	6,000,000	5,994,412		1,694			4.400	4.437	MS	70,400	264,000	09/20/2018.	09/25/2023.
01273P AB 8	ALBEMARLE WODGINA PTY LTD		C	1,2	2.C FE	6,980,120	105.693	7,398,510	7,000,000	6,982,189		1,909			3.450	3.484	MN	30,858	234,792	11/19/2019.	11/15/2029.
01446U AA 1	ALERUS FINL CORP			2	2.B FE	9,500,000	99.866	9,487,258	9,500,000	9,500,000					4.360	4.360	JD	2,301	546,250	12/10/2015.	12/30/2025.
015271 AN 9	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	4,995,800	124.046	6,202,295	5,000,000	4,996,564		281			4.700	4.709	JJ	117,500	235,000	06/12/2018.	07/01/2030.
01609W AQ 5	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	23,900,630	110.005	26,401,248	24,000,000	23,956,157		10,254			3.600	3.651	MN	79,200	864,000	05/05/2015.	11/28/2024.
017175 AC 4	ALLEGHANY CORP			1	2.A FE	3,995,920	106.246	4,249,836	4,000,000	3,999,273		460			4.950	4.963	JD	2,200	198,000	06/21/2012.	06/27/2022.
01741R AF 9	ALLEGHENY TECHNOLOGIES INC			1,2	4.C FE	3,651,344	109.125	3,983,063	3,650,000	3,650,979		(335)			7.875	7.863	FA	108,588	287,438	07/09/2013.	08/15/2023.
01748D AZ 9	ALLEGIANCE BANK			2,5	2.B FE	8,000,000	106.367	8,509,392	8,000,000	8,000,006		(3)			5.250	5.249	JD	18,667	420,000	12/11/2017.	12/15/2027.
01882Y AB 2	ALLIANT ENERGY FINANCE LLC			1,2	2.B FE	14,970,900	115.910	17,386,560	15,000,000	14,977,471		2,519			4.250	4.274	JD	28,333	637,500	06/06/2018.	06/15/2028.
021441 AF 7	ALTERA CORP			1	1.E FE	9,874,300	110.204	11,020,420	10,000,000	9,958,824		13,231			4.100	4.254	MN	52,389	410,000	10/29/2013.	11/15/2023.
023135 BN 5	AMAZON.COM INC			1,2	1.E FE	10,001,760	121.552	12,155,210	10,000,000	9,994,724		916			5.200	5.212	JD	40,444	520,000	12/03/2015.	12/03/2025.
02315Q AA 6	AMBAC LSNI LLC			2	5.B GI	60,922	99.500	60,466	60,770	60,770		(0)			6.000	6.770	MJSD.	10	3,807	02/12/2018.	02/12/2023.
02343U AH 8	AMCOR FINANCE (USA) INC			1,2	2.B FE	7,984,720	119.055	9,524,376	8,000,000	7,988,400		1,122			4.500	4.523	MN	46,000	360,000	05/07/2018.	05/15/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
02364W BH 7	AMERICA MOVIL SAB DE CV		C	1,2	1.G FE	6,952,960	113.309	7,931,651	7,000,000	6,959,773		4,072			3.625	3.706	AO	48,635	253,750	04/15/2019.	04/22/2029.
02376X AA 7	AMERICAN AIRLINES PASS THROUGH TRUST SER			1	4.A FE	1,249,772	82.649	1,032,918	1,249,772	1,250,168		225			4.375	4.349	AO	13,669	51,836	09/02/2014.	04/01/2024.
02377A AA 6	AMERICAN AIRLINES PASS THROUGH TRUST SER			1	3.A FE	6,093,458	93.043	5,669,530	6,093,458	6,094,981		867			3.700	3.693	AO	56,364	221,303	09/02/2014.	04/01/2028.
02377U AB 0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR			1	4.C FE	2,682,116	94.798	2,542,595	2,682,116	2,682,913		441			4.950	4.919	JJ	61,219	129,083	07/24/2013.	07/15/2024.
024836 AG 3	AMERICAN CAMPUS COMMUNITIES OPERATING PA			1,2	2.B FE	8,965,520	112.385	10,114,650	9,000,000	8,967,428		1,908			3.875	3.918	JJ	193,750		06/09/2020.	01/30/2031.
025816 CA 5	AMERICAN EXPRESS CO			2	2.A FE	9,977,800	116.020	11,601,960	10,000,000	9,984,303		2,865			4.200	4.236	MN	64,167	420,000	11/01/2018.	11/06/2025.
02666Q J7 9	AMERICAN HONDA FINANCE CORP				1.G FE	10,204,200	102.474	10,247,410	10,000,000	10,017,832		(24,320)			3.800	3.545	MS	106,611	380,000	03/30/2012.	09/20/2021.
02666T AA 5	AMERICAN HOMES 4 RENT LP			1,2	2.C FE	24,757,059	114.897	28,762,141	25,033,000	24,823,693		24,416			4.250	4.388	FA	401,919	1,063,903	06/26/2018.	02/15/2028.
026874 DD 6	AMERICAN INTERNATIONAL GROUP INC			1,2	2.A FE	19,867,700	112.368	22,473,640	20,000,000	19,933,903		13,121			3.750	3.830	JJ	356,250	750,000	07/13/2015.	07/10/2025.
03027W AJ 1	AMTT 2013-2A 2A - RMBS			1,2	1.A FE	45,699,359	101.843	47,204,115	46,350,000	46,126,197		99,995			3.070	3.319	MON	63,242	1,422,944	06/11/2018.	03/15/2048.
03027X AA 8	AMERICAN TOWER CORP			1	2.C FE	3,992,400	105.041	4,201,628	4,000,000	3,998,994		797			4.700	4.722	MS	55,356	188,000	03/07/2012.	03/15/2022.
030506 AA 7	AMERICAN WOODMARK CORP			1,2	3.B FE	5,730,000	102.000	6,120,000	6,000,000	5,760,569		30,569			4.875	5.774	MS	86,125	146,250	03/17/2020.	03/15/2026.
03076C AF 3	AMERIPRISE FINANCIAL INC			1	1.G FE	41,068,828	109.996	44,958,747	40,873,000	40,937,666		(21,728)			4.000	3.939	AO	345,150	1,634,920	11/07/2013.	10/15/2023.
03076C AG 1	AMERIPRISE FINANCIAL INC			1	1.G FE	7,972,480	111.261	8,900,904	8,000,000	7,988,768		2,717			3.700	3.740	AO	62,489	296,000	09/15/2014.	10/15/2024.
03076K AA 6	AMERIS BANCORP			2,5	2.B FE	9,000,000	102.619	9,235,674	9,000,000	9,000,362		(284)			5.750	5.746	MS	152,375	517,500	03/08/2017.	03/15/2027.
032095 AH 4	AMPHENOL CORP			1,2	2.A FE	9,990,400	122.300	12,229,990	10,000,000	9,991,589		812			4.350	4.362	JD	36,250	435,000	01/07/2019.	06/01/2029.
032654 AJ 4	ANALOG DEVICES INC			1,2	2.A FE	9,977,000	114.034	11,403,350	10,000,000	9,987,615		2,224			3.900	3.928	JD	17,333	390,000	12/03/2015.	12/15/2025.
034863 AV 2	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.B FE	12,988,170	116.625	15,161,250	13,000,000	12,989,760		1,590			5.375	5.396	AO	174,688	349,375	03/30/2020.	04/01/2025.
035240 AQ 3	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.B FE	19,937,000	123.330	24,665,940	20,000,000	19,947,014		5,274			4.750	4.790	JJ	416,944	950,000	01/10/2019.	01/23/2029.
03666H AA 9	ANTARES HOLDINGS LP		C	1,2	2.C FE	18,999,050	102.000	19,380,000	19,000,000	19,001,073		(367)			6.000	5.998	FA	430,667	1,140,000	07/19/2018.	08/15/2023.
03674X AC 0	ANTERO RESOURCES CORP			1,2	4.C FE	2,970,000	100.000	5,500,000	5,500,000	2,970,000		21,821	2,271,467		5.125	9.480	JD	23,490	281,875	07/19/2019.	12/01/2022.
037411 BE 4	APACHE CORP			1,2	3.A FE	13,479,075	103.500	13,972,500	13,500,000	13,485,193		1,361			4.375	4.392	AO	124,688	492,188	08/14/2018.	10/15/2028.
03761U AG 1	APOLLO INVESTMENT CORP			1	2.C FE	2,228,468	99.000	2,227,500	2,250,000	2,239,755		2,144			5.250	5.373	MS	38,719	118,125	02/24/2015.	03/03/2025.
03765H AA 9	APOLLO MANAGEMENT HOLDINGS LP			1	1.G FE	20,324,294	110.861	22,615,644	20,400,000	20,369,918		8,069			4.000	4.047	MN	70,267	816,000	12/29/2015.	05/30/2024.
03765H AB 7	APOLLO MANAGEMENT HOLDINGS LP			1,2	1.G FE	12,295,318	116.278	14,289,367	12,289,000	12,293,215		(708)			4.400	4.393	MN	51,068	540,716	11/21/2016.	05/27/2026.
03765H AD 3	APOLLO MANAGEMENT HOLDINGS LP			1,2	1.G FE	4,999,950	118.876	5,943,790	5,000,000	5,000,014		(1)			4.872	4.872	FA	92,027	243,600	02/04/2019.	02/15/2029.
038222 AJ 4	APPLIED MATERIALS INC			1,2	1.G FE	2,989,140	114.408	3,432,234	3,000,000	2,994,443		1,047			3.900	3.943	AO	29,250	117,000	09/21/2015.	10/01/2025.
03835V AD 8	APTIV PLC		C	1,2	2.B FE	9,994,200	115.405	11,540,510	10,000,000	9,997,424		449			4.250	4.256	JJ	195,972	425,000	11/09/2015.	01/15/2026.
03835V AG 1	APTIV PLC		C	1,2	2.B FE	4,993,950	115.272	5,763,615	5,000,000	4,994,862		512			4.350	4.365	MS	64,042	217,500	02/28/2019.	03/15/2029.
03838W AA 9	AQUARION CO			1,2	2.A FE	11,949,360	109.512	13,141,440	12,000,000	11,979,473		5,162			4.000	4.051	FA	181,333	480,000	08/19/2014.	08/15/2024.
038923 AD 0	ARBOR REALTY TRUST INC			1,2	1.F PL	12,982,050	104.246	13,551,941	13,000,000	12,992,568		2,903			5.625	5.652	MN	121,875	731,250	05/10/2018.	05/01/2023.
038923 AJ 7	ARBOR REALTY TRUST INC			1	1.F PL	7,500,000	100.000	7,500,000	7,500,000	7,500,000					5.750	5.750	AO	107,813	431,250	03/22/2019.	04/01/2024.
038923 AL 2	ARBOR REALTY TRUST INC			1	1.F PL	5,600,000	102.993	5,767,614	5,600,000	5,600,000					4.750	4.751	AO	66,500	255,656	10/10/2019.	10/15/2024.
038923 AP 3	ARBOR REALTY TRUST INC				1.F PL	5,000,000	99.530	4,976,500	5,000,000	5,000,000					4.750	4.748	MN	39,583		11/07/2019.	11/01/2022.
03939C AA 1	ARCH CAPITAL FINANCE LLC			1,2	2.A FE	12,513,325	115.870	14,483,763	12,500,000	12,508,583		(1,298)			4.011	3.998	JD	22,283	501,375	11/30/2016.	12/15/2026.
04010L AV 5	ARES CAPITAL CORP			1,2	2.C FE	5,977,260	108.007	6,480,420	6,000,000	5,986,418		2,925			4.250	4.310	MS	85,000	255,000	01/08/2018.	03/01/2025.
04015C AA 6	ARES FINANCE CO LLC			1,2	2.A FE	16,705,560	107.208	18,225,428	17,000,000	16,875,152		30,032			4.000	4.213	AO	156,778	680,000	10/01/2014.	10/08/2024.
04249@ AD 3	THE ARMY & AIR FORCE EXCHANGE SERVICE				1.A	659,257	100.000	659,257	659,257	659,258		(0)			4.950	4.950	MON	1,450	31,852	10/06/2009.	10/15/2024.
042735 BC 3	ARROW ELECTRONICS INC			1,2	2.C FE	2,976,060	107.209	3,216,282	3,000,000	2,993,987		2,592			4.500	4.598	MS	45,000	135,000	02/12/2013.	03/01/2023.
042735 BF 6	ARROW ELECTRONICS INC			1,2	2.C FE	7,966,000	112.754	9,020,288	8,000,000	7,976,172		2,891			3.875	3.924	JJ	145,528	310,000	06/01/2017.	01/12/2028.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
045054 AD 5	ASHTEAD CAPITAL INC			1,2	2.C FE	8,299,500	102.750	8,836,500	8,600,000	8,380,905		41,192			4.125	4.743	FA	134,017	354,750	04/08/2019.	08/15/2025.
045054 AH 6	ASHTEAD CAPITAL INC			1,2	2.C FE	2,000,000	105.875	2,117,500	2,000,000	2,000,078		(19)			5.250	5.249	FA	43,750	105,000	07/23/2018.	08/01/2026.
045054 AL 7	ASHTEAD CAPITAL INC			1,2	2.C FE	500,000	109.250	546,250	500,000	500,000					4.250	4.250	MN	3,542	21,073	10/28/2019.	11/01/2029.
04539W AB 7	ASSABET VY BANCORP				2.A PL	4,250,000	101.262	4,303,622	4,250,000	4,249,725		34			5.500	5.501	FA	97,396	233,750	07/24/2017.	08/01/2027.
045487 AB 1	ASSOCIATED BANC-CORP			2	2.B FE	18,932,930	105.217	19,991,173	19,000,000	18,970,960		6,455			4.250	4.292	JJ	372,347	807,500	11/05/2014.	01/15/2025.
04621W AC 4	ASSURED GUARANTY US HOLDINGS INC			1	2.B FE	5,987,700	114.390	6,863,424	6,000,000	5,995,046		1,264			5.000	5.026	JJ	150,000	300,000	06/17/2014.	07/01/2024.
04621X AF 5	ASSURANT INC			1	2.C FE	4,981,750	106.771	5,338,530	5,000,000	4,995,438		1,947			4.000	4.044	MS	58,889	200,000	03/25/2013.	03/15/2023.
04621X AJ 7	ASSURANT INC			1,2	2.C FE	7,969,360	116.254	9,300,280	8,000,000	7,976,892		2,603			4.900	4.948	MS	102,356	392,000	03/22/2018.	03/27/2028.
046353 AT 5	ASTRAZENECA PLC		C	1,2	2.A FE	9,766,700	119.125	11,912,500	10,000,000	9,809,268		19,486			4.000	4.283	JJ	182,222	400,000	10/04/2018.	01/17/2029.
04685A 2B 6	ATHENE GLOBAL FUNDING				1.F FE	22,017,580	103.172	22,697,774	22,000,000	22,004,198		(3,798)			4.000	3.982	JJ	381,333	880,000	01/23/2017.	01/25/2022.
04686J AA 9	ATHENE HOLDING LTD		C	1,2	2.B FE	46,190,421	111.482	55,034,352	49,366,000	46,812,901		292,683			4.125	5.000	JJ	955,952	2,036,348	12/04/2018.	01/12/2028.
048303 CE 9	ATLANTIC CITY ELECTRIC CO			1,2	1.F FE	1,996,960	100.267	2,005,342	2,000,000	1,999,921		311			4.350	4.366	AO	21,750	87,000	03/29/2011.	04/01/2021.
048677 AA 6	ATLANTIC MARINE CORPS CMNTYS LLC				1.E FE	274,680	103.844	261,688	252,000	256,373		(5,832)			5.535	4.258	JD	1,162	13,708	04/27/2012.	06/01/2022.
05178T AA 9	AURMIL 2011A I1 - RMBS			1	1.F FE	893,584	115.593	1,032,916	893,584	893,608		(1)			5.820	5.819	JJ	23,981	51,737	06/28/2011.	07/15/2034.
052113 AB 3	AUSGRID FINANCE PTY LTD		C	1,2	2.B FE	6,993,490	115.739	8,101,737	7,000,000	6,994,789		569			4.350	4.362	FA	126,875	304,500	04/23/2018.	08/01/2028.
052528 AH 9	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C		2.A FE	8,987,760	110.309	9,927,801	9,000,000	8,995,818		1,186			4.500	4.516	MS	114,750	405,000	03/12/2014.	03/19/2024.
052528 AK 2	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C		2.A FE	9,995,200	115.101	11,510,100	10,000,000	9,997,485		406			4.400	4.405	MN	51,333	440,000	05/12/2016.	05/19/2026.
05252A BK 6	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C		1.D FE	8,978,130	100.086	9,007,776	9,000,000	8,999,921		2,612			4.875	4.905	JJ	205,969	438,750	01/05/2011.	01/12/2021.
052769 AD 8	AUTODESK INC			1,2	2.B FE	2,989,110	114.235	3,427,056	3,000,000	2,994,635		1,068			4.375	4.420	JD	5,833	131,250	06/02/2015.	06/15/2025.
05329W AM 4	AUTONATION INC	SD		1,2	2.C FE	3,986,520	112.037	4,481,468	4,000,000	3,993,081		1,281			4.500	4.541	AO	45,000	180,000	09/16/2015.	10/01/2025.
05329W AQ 5	AUTONATION INC			1,2	2.C FE	4,973,950	119.976	5,998,815	5,000,000	4,975,276		1,326			4.750	4.816	JD	19,792	124,688	05/19/2020.	06/01/2030.
053332 AZ 5	AUTOZONE INC	SD		1,2	2.B FE	8,993,970	117.816	10,603,413	9,000,000	8,994,494		524			4.000	4.008	AO	76,000	195,000	03/26/2020.	04/15/2030.
053332 AZ 5	AUTOZONE INC			1,2	2.B FE	13,990,620	117.816	16,494,198	14,000,000	13,991,435		815			4.000	4.008	AO	118,222	303,333	03/26/2020.	04/15/2030.
05348E AV 1	AVALONBAY COMMUNITIES INC			1,2	1.G FE	4,950,500	111.243	5,562,140	5,000,000	4,975,164		5,110			3.450	3.573	JD	14,375	172,500	11/06/2015.	06/01/2025.
05348E AW 9	AVALONBAY COMMUNITIES INC			1,2	1.G FE	4,983,700	112.401	5,620,040	5,000,000	4,991,453		1,583			3.500	3.539	MN	22,361	175,000	11/04/2015.	11/15/2025.
05351W AB 9	AVANGRID INC			1,2	2.A FE	8,987,220	114.682	10,321,407	9,000,000	8,989,100		1,080			3.800	3.817	JD	28,500	342,000	05/14/2019.	06/01/2029.
05352G AA 5	AVANA BONHON, LLC				1.F PL	16,000,000	103.162	16,505,945	16,000,000	16,000,000					6.125	6.125	MJSD	43,556	980,000	09/13/2019.	09/15/2024.
05367A AH 6	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	3,983,880	107.625	4,305,000	4,000,000	3,991,671		1,525			4.875	4.925	AO	48,750	195,000	09/14/2015.	10/01/2025.
05369A AD 3	AVIATION CAPITAL GROUP LLC			1,2	2.B FE	2,170,014	103.750	2,282,500	2,200,000	2,179,413		631			4.125	4.352	FA	37,813	(144,375)	07/25/2018.	08/01/2025.
05379B AP 2	AVISTA CORP			1	1.G FE	3,990,800	105.747	4,229,860	4,000,000	3,998,942		803			5.125	5.147	AO	51,250	205,000	09/15/2009.	04/01/2022.
053807 AS 2	AVNET INC			1,2	2.C FE	11,921,820	113.084	13,570,068	12,000,000	11,955,136		7,326			4.625	4.706	AO	117,167	555,000	03/23/2016.	04/15/2026.
054561 AJ 4	EQUITABLE HOLDINGS INC			1,2	2.B FE	43,745,080	117.690	54,137,308	46,000,000	44,140,139		206,591			4.350	5.018	AO	394,642	2,001,000	01/23/2019.	04/20/2028.
05490L AA 7	BCBSM INC			1,2	2.A FE	2,999,730	108.382	3,251,466	3,000,000	2,999,965		7			3.790	3.790	MN	18,950	113,700	04/21/2015.	05/01/2025.
05523R AB 3	BAE SYSTEMS PLC		C	1	2.B FE	10,988,780	103.250	11,357,456	11,000,000	10,999,154		1,051			4.750	4.760	AO	116,111	522,500	10/05/2011.	10/11/2021.
05523U AK 6	BAE SYSTEMS HOLDINGS INC			1	2.B FE	6,979,210	111.080	7,775,565	7,000,000	6,991,453		2,076			3.800	3.835	AO	62,067	266,000	09/30/2014.	10/07/2024.
05523U AP 5	BAE SYSTEMS HOLDINGS INC			1,2	2.B FE	6,917,400	112.994	7,909,566	7,000,000	6,955,170		8,036			3.850	3.994	JD	11,978	269,500	12/03/2015.	12/15/2025.
05541T AM 3	BGC PARTNERS INC			1,2	2.C FE	9,956,100	104.659	10,465,860	10,000,000	9,966,778		8,452			3.750	3.846	AO	93,750	379,167	09/25/2019.	10/01/2024.
05541T AP 6	BGC PARTNERS INC			1,2	2.C FE	4,392,708	105.215	4,629,478	4,400,000	4,393,443		735			4.375	4.409	JD	8,556	82,882	07/10/2020.	12/15/2025.
05565E BE 4	BMW US CAPITAL LLC			1,2	1.F FE	16,973,480	116.992	19,888,691	17,000,000	16,978,884		2,331			3.950	3.969	FA	255,543	671,500	08/07/2018.	08/14/2028.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05565E BJ 3	BMW US CAPITAL LLC			1,2	1.F FE	9,983,400	115.306	11,530,630	10,000,000	9,985,827		1,441			3.625	3.645	AO	73,507	362,500	04/15/2019.	04/18/2029.
05565E BL 8	BMW US CAPITAL LLC			1,2	1.F FE	2,995,620	120.800	3,624,003	3,000,000	2,995,883		263			4.150	4.168	AO	28,358	62,250	04/06/2020.	04/09/2030.
05565Q BU 1	BP CAPITAL MARKETS PLC		C	1	1.G FE	3,000,000	102.673	3,080,190	3,000,000	3,000,000					3.561	3.560	MN	17,805	106,830	10/27/2011.	11/01/2021.
05565Q BU 1	BP CAPITAL MARKETS PLC	SD..	C	1	1.G FE	1,085,985	102.673	1,026,730	1,000,000	1,008,654		(10,148)			3.561	2.502	MN	5,935	35,610	08/31/2012.	11/01/2021.
05565Q CJ 5	BP CAPITAL MARKETS PLC		C	1	1.F FE	5,000,000	109.447	5,472,330	5,000,000	5,000,000					3.994	3.993	MS	52,699	199,700	09/23/2013.	09/26/2023.
05565Q CP 1	BP CAPITAL MARKETS PLC		C	1	1.G FE	8,000,000	109.743	8,779,416	8,000,000	8,000,000					3.814	3.813	FA	119,505	305,120	02/05/2014.	02/10/2024.
05565Q CS 5	BP CAPITAL MARKETS PLC		C	1	1.F FE	5,000,000	110.894	5,544,710	5,000,000	5,000,000					3.535	3.534	MN	27,985	176,750	10/30/2014.	11/04/2024.
05565Q DA 3	BP CAPITAL MARKETS PLC		C	1	1.F FE	5,000,000	111.508	5,575,415	5,000,000	5,000,000					3.506	3.505	MS	50,642	175,300	03/12/2015.	03/17/2025.
05567Y AA 7	BNSF RAILWAY COMPANY 2005-4 PASS THROUGH			1	1.B FE	568,714	104.258	592,931	568,714	569,000		221			4.967	4.907	AO	7,062	22,446	09/26/2005.	04/01/2023.
05568D AA 2	BNSF 2006-3 CTF - ABS			4	1.C FE	547,212	105.254	595,866	566,120	548,439		(8,123)			5.342	8.058	AO	7,561	24,983	05/26/2009.	04/01/2024.
05578D AG 7	BPCE SA		C		1.E FE	11,999,040	110.713	13,285,536	12,000,000	12,000,006		(4)			4.000	4.000	AO	101,333	480,000	04/09/2014.	04/15/2024.
05578Q AE 3	BPCE SA		C		2.A FE	7,919,600	116.905	9,352,400	8,000,000	7,953,380		7,606			4.875	5.003	AO	97,500	390,000	03/29/2016.	04/01/2026.
05580M 40 5	B. RILEY FINANCIAL INC			2	2.A PL	10,000,000	25.460	10,184,000	10,000,000	10,000,000					7.250	7.431	JAJO	122,847	725,000	12/06/2017.	12/31/2027.
05580M 50 4	B. RILEY FINANCIAL INC			2	2.A PL	21,017,712	25.470	21,422,078	21,026,775	21,019,120		1,407			7.375	7.607	JAJO	262,762	1,550,231	03/20/2020.	05/31/2023.
05580M 60 3	B. RILEY FINANCIAL INC			2	2.A PL	12,000,000	25.350	12,168,000	12,000,000	11,915,774		26,929			6.875	7.160	JAJO	139,792	825,000	09/06/2018.	09/30/2023.
05580M 70 2	B. RILEY FINANCIAL, INC			2	2.A PL	5,006,572	25.591	5,129,443	5,010,925	5,007,020		448			6.750	6.776	JAJO	57,312	338,053	03/20/2020.	05/31/2024.
05584@ AA 9	BGS HUNTSVILLE 2016 CONTROL PASS-THRU TR				1.F PL		100.000					(0)			3.470	3.470	MON	19,383	(1,801)	05/15/2017.	08/15/2035.
05586* AA 9	BGS SPARTANBURG 2017 CONTROL PASS-THRU T				1.D Z	10,175,079	106.859	10,873,003	10,175,079	10,175,084		(0)			3.970	3.970	MON	17,953	402,514	07/15/2017.	07/15/2032.
05587* AA 8	PVTPL FEDEX SPARKS - ABS			4	1.E PL	8,889,226	108.589	9,652,759	8,889,226	8,889,480		160			4.260	4.260	MON	17,305	377,247	09/15/2017.	03/15/2037.
05588* AA 7	BGS HUNTERSVILLE 2017 CONTROL PASS-THRU				1.D Z	14,173,789	109.575	15,530,853	14,173,789	14,173,811		(1)			4.430	4.430	MON	27,907	626,696	05/15/2018.	05/15/2038.
05596* AA 7	BTC HOLDINGS FUND I, LLC - CDO			4,5	1.C FE	40,000,000	100.000	40,000,000	40,000,000	40,000,000					2.930	2.971	JAJO	240,911	1,619,356	03/25/2019.	03/25/2027.
05607M AA 5	HEATHROW FUNDING LTD		C		2.A FE	9,919,000	101.945	10,194,490	10,000,000	9,994,648		9,586			4.875	4.977	JJ	224,792	487,500	06/22/2011.	07/15/2023.
056752 AN 8	BAIDU INC		C	1,2	1.G FE	9,954,600	119.640	11,964,040	10,000,000	9,963,003		3,770			4.875	4.932	MN	63,646	487,500	11/08/2018.	11/14/2028.
05723K AG 5	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	10,000,000	109.472	10,947,170	10,000,000	10,000,000					3.138	3.138	MN	47,070	313,800	11/04/2019.	11/07/2029.
05969A AA 3	BANCORP INC			2	2.B FE	10,000,000	102.599	10,259,910	10,000,000	10,000,000					4.750	4.749	MS	182,083		08/10/2020.	08/15/2025.
05971J AA 0	BANCORPSOUTH BANK			2,5	2.C FE	10,000,000	100.948	10,094,830	10,000,000	10,000,000					4.125	4.125	MN	46,979	412,500	11/13/2019.	11/20/2029.
05990K AC 0	BANC OF CALIFORNIA INC			2	2.B FE	37,782,500	105.457	39,546,413	37,500,000	37,684,274		(41,120)			5.250	5.112	AO	415,625	1,968,750	12/14/2017.	04/15/2025.
06051G FB 0	BANK OF AMERICA CORP				1.G FE	6,994,890	110.990	7,769,300	7,000,000	6,998,310		508			4.125	4.133	JJ	127,531	288,750	01/15/2014.	01/22/2024.
06051G FF 1	BANK OF AMERICA CORP				1.G FE	4,845,760	110.735	5,386,170	4,864,000	4,857,420		1,863			4.000	4.045	AO	48,640	194,560	03/27/2014.	04/01/2024.
06051G FH 7	BANK OF AMERICA CORP				2.A FE	12,990,510	111.328	14,472,601	13,000,000	12,996,477		875			4.200	4.208	FA	189,583	546,000	08/21/2014.	08/26/2024.
06051G FU 8	BANK OF AMERICA CORP				2.A FE	7,024,720	116.426	8,149,841	7,000,000	7,014,262		(2,415)			4.450	4.405	MS	102,103	311,500	02/29/2016.	03/03/2026.
06051G GC 7	BANK OF AMERICA CORP			2	2.A FE	17,981,890	115.742	20,833,632	18,000,000	17,986,883		941			4.183	4.191	MN	75,294	752,940	01/19/2017.	11/25/2027.
06051G GL 7	BANK OF AMERICA CORP			1,2,5	1.G FE	3,000,000	113.436	3,403,083	3,000,000	3,000,000					3.705	3.705	AO	20,686	111,150	04/19/2017.	04/24/2028.
06051G HD 4	BANK OF AMERICA CORP			1,2,5	1.F FE	17,036,766	112.865	19,363,171	17,156,000	17,065,589		9,823			3.419	3.496	JD	17,923	586,564	12/20/2017.	12/20/2028.
06051G HG 7	BANK OF AMERICA CORP			1,2,5	1.F FE	16,864,690	116.539	19,811,562	17,000,000	16,894,416		10,881			3.970	4.061	MS	217,468	674,900	04/19/2018.	03/05/2029.
06051G HM 4	BANK OF AMERICA CORP			1,2,5	1.G FE	24,918,050	119.003	29,750,775	25,000,000	24,931,722		6,477			4.271	4.310	JJ	468,624	1,067,750	11/16/2018.	07/23/2029.
06368B GS 1	BANK OF MONTREAL		C	2	2.A FE	26,873,440	112.875	31,605,000	28,000,000	27,064,633		78,410			3.803	4.156	JD	47,326	1,064,840	05/17/2018.	12/15/2032.
06368B Q6 8	BANK OF MONTREAL		C	2	2.A FE	17,000,000	109.500	18,615,000	17,000,000	17,000,000					4.338	4.337	AO	176,171	737,460	10/02/2018.	10/05/2028.
063904 AA 4	BANK OZK			2,5	2.A PL	17,000,000	100.445	17,075,599	17,000,000	17,000,036		(70)			5.500	5.500	JJ	467,500	935,000	06/16/2016.	07/01/2026.
06406H CQ 0	BANK OF NEW YORK MELLON CORP			2	1.F FE	27,631,221	115.854	31,671,090	27,337,000	27,478,429		(26,760)			3.950	3.830	MN	128,977	1,079,812	07/31/2014.	11/18/2025.

SCHEDULE D - PART 1

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

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
064159 HB 5	BANK OF NOVA SCOTIA		C		2.A FE	30,111,000	116.122	34,836,510	30,000,000	30,067,651		(12,110)			4.500	4.448	JD	56,250	1,350,000	11/30/2016.	12/16/2025.
064255 AR 3	MUFG BANK LTD		C		1.E FE	18,925,900	109.201	20,748,209	19,000,000	18,977,605		7,746			4.100	4.147	MS	242,356	779,000	09/03/2013.	09/09/2023.
064255 AW 2	MUFG BANK LTD		C		1.E FE	11,974,200	108.655	13,038,600	12,000,000	11,991,028		2,606			3.750	3.775	MS	138,750	450,000	03/04/2014.	03/10/2024.
06652K AA 1	BANKUNITED INC			1,2	2.B FE	14,853,900	114.880	17,232,000	15,000,000	14,920,427		14,097			4.875	4.999	MN	89,375	731,250	11/12/2015.	11/17/2025.
06652K AB 9	BANKUNITED INC			2	2.C FE	7,922,960	116.869	9,349,488	8,000,000	7,926,291		3,331			5.125	5.250	JD	22,778	205,000	06/04/2020.	06/11/2030.
06652V AA 7	BANNER CORP			2,5	2.B FE	6,000,000	102.176	6,130,578	6,000,000	6,000,000					5.000	5.001	JD	833	150,000	06/25/2020.	06/30/2030.
06654A AB 9	BANKWELL FINANCIAL GROUP INC			2	2.C FE	5,000,000	100.053	5,002,630	5,000,000	5,000,000		(44)			5.750	5.750	FMAN	36,736	287,500	08/13/2015.	08/15/2025.
066836 AA 5	BAPTIST HEALTH SOUTH FLORIDA INC			1	1.E FE	5,011,320	102.664	5,133,185	5,000,000	5,000,859		(1,334)			4.590	4.561	FA	86,700	229,500	05/10/2011.	08/15/2021.
066836 AB 3	BAPTIST HEALTH SOUTH FLORIDA INC			1	1.E FE	15,145,200	119.520	17,927,940	15,000,000	15,132,618		(3,937)			4.342	4.277	MN	83,222	651,300	07/06/2017.	11/15/2041.
06738E AE 5	BARCLAYS PLC		C		2.B FE	14,870,050	110.360	16,554,015	15,000,000	14,939,287		13,090			3.650	3.755	MS	159,688	547,500	05/05/2015.	03/16/2025.
06738E AN 5	BARCLAYS PLC		C		2.B FE	19,918,400	114.599	22,919,780	20,000,000	19,954,715		7,874			4.375	4.426	JJ	410,764	875,000	01/06/2016.	01/12/2026.
06738E AU 9	BARCLAYS PLC		C	1,2	2.B FE	17,000,000	114.663	19,492,744	17,000,000	17,000,000					4.337	4.337	JJ	350,213	737,290	01/03/2017.	01/10/2028.
06738E BD 6	BARCLAYS PLC		C	1,2,5	2.B FE	24,973,500	119.073	29,768,275	25,000,000	24,979,336		2,091			4.972	4.985	MN	155,375	1,243,000	05/16/2018.	05/16/2029.
07177M AB 9	BAXALTA INC			1,2	2.B FE	1,478,934	112.740	1,678,702	1,489,000	1,484,000		999			4.000	4.083	JD	1,324	59,560	06/18/2015.	06/23/2025.
071813 BW 8	BAXTER INTERNATIONAL INC			1,2	2.A FE	7,508,575	119.143	8,935,695	7,500,000	7,508,009		(566)			3.950	3.935	AO	74,063	152,240	03/24/2020.	04/01/2030.
07274N AL 7	BAYER US FINANCE II LLC			1,2	2.A FE	8,686,080	117.493	10,574,361	9,000,000	8,741,235		26,123			4.375	4.814	JD	17,500	393,750	11/20/2018.	12/15/2028.
07330M AA 5	TRUIST BANK			2	1.G FE	11,970,720	115.238	13,828,584	12,000,000	11,984,821		2,287			3.800	3.824	AO	77,267	456,000	09/22/2014.	10/30/2026.
07330M AA 5	TRUIST BANK	SD		2	1.G FE	4,987,800	115.238	5,761,910	5,000,000	4,993,675		953			3.800	3.824	AO	32,194	190,000	09/22/2014.	10/30/2026.
07330M AB 3	TRUIST BANK			2	1.G FE	37,974,540	112.265	42,660,738	38,000,000	37,987,979		2,308			3.625	3.632	MS	401,771	1,377,500	09/09/2015.	09/16/2025.
081437 AR 6	BEMIS COMPANY INC			1,2	2.B FE	3,974,120	102.118	4,084,728	4,000,000	3,997,555		2,134			4.500	4.580	AO	38,000	90,000	09/27/2011.	10/15/2021.
084423 AP 7	W. R. BERKLEY CORP			1	2.A FE	12,667,810	135.118	14,862,936	11,000,000	12,458,671		(57,546)			6.250	5.039	FA	259,722	687,500	01/27/2017.	02/15/2037.
084659 AS 0	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	22,970,330	113.418	26,086,071	23,000,000	22,975,003		4,673			4.050	4.078	AO	196,650	520,088	03/20/2020.	04/15/2025.
084659 AU 5	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	8,998,560	118.087	10,627,803	9,000,000	8,999,925		1,365			3.700	3.700	JJ	253,450		03/25/2020.	07/15/2030.
088555 ZE 0	BIDTELLECT INC 10.00 06/30/2022				5.B GI	236,057	300.000	708,171	236,057	236,057					10.000	10.014	MON	66	10,127	12/01/2020.	06/30/2022.
08888# AA 4	BIDTELLECT, INC				5.B GI	1,777,308	300.000	5,331,924	1,777,308	1,777,308					10.000	10.000	MON	14,811	168,467	12/01/2020.	06/30/2022.
09062X AF 0	BIOGEN INC			1,2	1.G FE	9,976,400	114.488	11,448,840	10,000,000	9,988,082		2,260			4.050	4.078	MS	119,250	405,000	09/10/2015.	09/15/2025.
09256B AD 9	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1.E FE	35,723,610	108.615	37,173,347	34,225,000	34,626,865		(177,951)			4.750	4.165	FA	614,149	1,625,688	05/12/2014.	02/15/2023.
09257W AC 4	BLACKSTONE MORTGAGE TRUST INC				2.C PL	7,880,000	99.554	7,964,320	8,000,000	7,943,398		23,765			4.750	5.094	MS	111,889	380,000	03/23/2018.	03/15/2023.
09260M AA 5	BLACKSTONE DIVERSIFIED ALTERNATIVES ISSU				1.F FE	20,489,000	114.568	23,473,838	20,489,000	20,489,000					5.250	5.250	MN	137,447	1,078,660	05/21/2019.	05/15/2029.
09260M AC 1	BLACKSTONE DIVERSIFIED ALTERNATIVES ISSU				2.B FE	6,139,000	113.340	6,957,943	6,139,000	6,139,000					6.250	6.250	MN	49,027	384,753	05/21/2019.	05/15/2039.
09261L AA 6	BLACKSTONE SECURED LENDING FUND			1	2.C FE	11,948,520	103.948	12,473,808	12,000,000	11,956,076		7,556			3.650	3.803	JJ	201,967		07/08/2020.	07/14/2023.
09261L AB 4	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	22,988,560	102.571	23,591,307	23,000,000	22,991,682		3,122			3.625	3.628	JJ	157,486		11/23/2020.	01/15/2026.
093662 AG 9	BLOCK FINANCIAL LLC			1,2	2.C FE	8,973,000	114.253	10,282,734	9,000,000	8,986,016		2,534			5.250	5.287	AO	118,125	472,500	09/25/2015.	10/01/2025.
093662 AH 7	BLOCK FINANCIAL LLC			1,2	2.C FE	9,968,700	108.056	10,805,570	10,000,000	9,969,795		1,095			3.875	3.913	FA	155,000		08/04/2020.	08/15/2030.
09659W 2C 7	BNP PARIBAS SA		C		1.G FE	43,573,900	112.293	50,531,625	45,000,000	43,924,440		132,648			3.500	3.897	MN	196,875	1,575,000	05/18/2018.	11/16/2027.
09659W 2G 8	BNP PARIBAS SA		C	2,5	1.G FE	5,000,000	111.158	5,557,905	5,000,000	5,000,000					4.705	4.705	JJ	111,744	235,250	01/03/2019.	01/10/2025.
096630 AE 8	BOARDWALK PIPELINES LP			1,2	2.C FE	4,943,000	118.010	5,900,485	5,000,000	4,965,424		5,247			5.950	6.102	JD	24,792	297,500	05/11/2016.	06/01/2026.
096630 AF 5	BOARDWALK PIPELINES LP			1,2	2.C FE	2,989,770	111.923	3,357,693	3,000,000	2,993,138		885			4.450	4.491	JJ	61,558	133,500	01/05/2017.	07/15/2027.
096630 AG 3	BOARDWALK PIPELINES LP			1,2	2.C FE	8,992,170	114.522	10,306,953	9,000,000	8,993,229		647			4.800	4.811	MN	69,600	432,000	04/30/2019.	05/03/2029.
10112R AS 3	BOSTON PROPERTIES LP			1,2	2.A FE	5,955,600	100.375	6,022,524	6,000,000	5,998,126		4,938			4.125	4.211	MN	31,625	247,500	11/08/2010.	05/15/2021.

SCHEDULE D - PART 1

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
10112R BA 1	BOSTON PROPERTIES LP			1,2	2.A FE	6,974,870	119.980	8,398,600	7,000,000	6,979,487		2,112			4.500	4.545	JD	26,250	315,000	11/13/2018.	12/01/2028.
10240# AA 3	BOWHUNTER HOLDINGS, LLC				5.B GI	7,658,475	100.000	7,658,475	7,658,475	7,658,475					14.000	14.000	MON	41,696	984,046	12/17/2020.	07/17/2024.
10510K AC 1	BRAMBLES USA INC			1,2	2.A FE	24,774,003	112.401	27,762,924	24,700,000	24,738,782		(7,601)			4.125	4.087	AO	192,454	1,018,875	10/29/2015.	10/23/2025.
107015 AA 7	BREMER FINL CORP				2.B FE	22,000,000	105.051	23,111,183	22,000,000	22,000,000					5.200	5.200	JD	3,178	1,144,000	12/29/2014.	12/30/2024.
10948W AA 1	BRIGHTSPHERE INVESTMENT GROUP INC			1	2.C FE	44,398,750	107.248	48,261,555	45,000,000	44,617,258		57,366			4.800	4.975	JJ	924,000	2,160,000	12/21/2016.	07/27/2026.
110122 CP 1	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	13,884,500	115.392	16,154,866	14,000,000	13,901,352		9,934			3.400	3.496	JJ	204,944	568,556	05/07/2019.	07/26/2029.
110122 DB 1	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	9,965,900	109.540	10,954,020	10,000,000	9,987,685		3,844			3.625	3.664	MN	46,319	362,500	05/06/2014.	05/15/2024.
110122 DC 9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	13,644,890	114.034	15,964,788	14,000,000	13,758,885		46,712			3.875	4.288	FA	204,944	542,500	12/06/2018.	08/15/2025.
110122 DE 5	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	9,553,300	118.038	11,803,830	10,000,000	9,644,833		42,022			3.900	4.487	FA	141,917	390,000	10/04/2018.	02/20/2028.
11042A AA 2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-		C	1	1.F FE	8,132,391	100.000	8,123,018	8,123,018	8,127,839		464			4.625	4.623	MJSD	11,479	373,115	06/26/2013.	12/20/2025.
11044M AA 4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE			1	1.G FE	4,000,000	106.875	4,275,000	4,000,000	4,000,000					4.250	4.250	FMAN	14,639		11/17/2020.	05/15/2034.
111013 AL 2	SKY LTD		C	1	1.G FE	4,981,000	111.430	5,571,495	5,000,000	4,992,265		1,914			3.750	3.795	MS	54,688	187,500	09/09/2014.	09/16/2024.
111021 AL 5	BRITISH TELECOMMUNICATIONS PLC		C	1,2	2.B FE	9,959,000	122.918	12,291,830	10,000,000	9,966,236		3,372			5.125	5.177	JD	38,438	512,500	11/29/2018.	12/04/2028.
111021 AM 3	BRITISH TELECOMMUNICATIONS PLC		C	1,2	2.B FE	4,998,650	110.277	5,513,825	5,000,000	4,999,175		259			4.500	4.506	JD	16,875	225,000	11/29/2018.	12/04/2023.
11133T AD 5	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2.A FE	5,176,787	109.773	6,692,872	6,097,000	5,235,807		59,020			2.900	4.872	JD	14,734	172,884	03/20/2020.	12/01/2029.
11134L AH 2	BROADCOM CORP			1,2	2.C FE	16,639,960	112.419	19,111,281	17,000,000	16,730,482		37,826			3.875	4.171	JJ	303,757	658,750	10/03/2018.	01/15/2027.
11135F BD 2	BROADCOM INC			1,2	2.C FE	9,955,500	121.141	12,114,070	10,000,000	9,958,888		3,388			5.000	5.056	AO	105,556	258,333	04/06/2020.	04/15/2030.
112585 AH 7	BROOKFIELD ASSET MANAGEMENT INC		C	1,2	1.G FE	8,000,000	110.638	8,851,056	8,000,000	8,000,000					4.000	4.000	JJ	147,556	320,000	01/12/2015.	01/15/2025.
11271L AA 0	BROOKFIELD FINANCE INC		C	1,2	1.G FE	6,932,520	116.087	8,126,055	7,000,000	6,960,030		6,412			4.250	4.370	JD	23,965	297,500	05/25/2016.	06/02/2026.
11271L AC 6	BROOKFIELD FINANCE INC		C	1,2	1.G FE	43,023,390	114.459	50,305,875	43,951,000	43,218,680		85,856			3.900	4.172	JJ	742,772	1,714,089	12/10/2018.	01/25/2028.
11271L AD 4	BROOKFIELD FINANCE INC		C	1,2	1.G FE	14,973,150	122.126	18,318,855	15,000,000	14,978,890		2,041			4.850	4.871	MS	185,917	727,500	01/24/2019.	03/29/2029.
11271L AE 2	BROOKFIELD FINANCE INC		C	1,2	1.G FE	6,993,210	119.699	8,378,944	7,000,000	6,993,665		455			4.350	4.362	AO	64,283	157,325	04/07/2020.	04/15/2030.
11271R AA 7	BROOKFIELD FINANCE LLC			1,2	1.G FE	6,483,230	109.754	7,134,036	6,500,000	6,491,991		2,268			4.000	4.041	AO	65,000	260,000	03/07/2017.	04/01/2024.
11373M AA 5	BROOKLINE BANCORP INC			2,5	2.C FE	2,500,000	103.301	2,582,523	2,500,000	2,500,000					6.000	6.000	MS	44,167	150,000	09/11/2014.	09/15/2029.
114259 AT 1	BROOKLYN UNION GAS CO			1,2	1.G FE	10,000,000	114.615	11,461,450	10,000,000	10,000,000					3.865	3.865	MS	125,613	386,500	02/27/2019.	03/04/2029.
115236 AA 9	BROWN & BROWN INC			1,2	2.C FE	4,984,250	111.739	5,586,940	5,000,000	4,993,560		1,578			4.200	4.238	MS	61,833	210,000	09/15/2014.	09/15/2024.
115236 AB 7	BROWN & BROWN INC			1,2	2.C FE	9,984,000	118.354	11,835,410	10,000,000	9,986,438		1,341			4.500	4.520	MS	132,500	450,000	03/04/2019.	03/15/2029.
117665 AC 3	BRYN MAWR BANK CORP			2	2.A FE	5,000,000	99.711	4,985,545	5,000,000	5,000,000		(121)			3.289	3.287	FMAN	21,013	280,282	07/31/2015.	08/15/2025.
117665 AD 1	BRYN MAWR BANK CORP			2,5	2.A FE	5,000,000	100.464	5,023,210	5,000,000	5,000,052		(25)			4.250	4.249	JD	9,444	212,500	12/08/2017.	12/15/2027.
118230 AN 1	BUCKEYE PARTNERS LP			1,2	3.B FE	4,636,095	102.000	5,024,520	4,926,000	4,782,063		32,563			4.350	5.195	AO	45,237	214,281	12/15/2015.	10/15/2024.
120568 AZ 3	BUNGE LIMITED FINANCE CORP			1,2	2.C FE	14,867,400	114.237	17,135,535	15,000,000	14,904,498		12,231			3.750	3.858	MS	150,000	562,500	12/18/2017.	09/25/2027.
120568 BA 7	BUNGE LIMITED FINANCE CORP			1,2	2.C FE	12,941,190	110.369	14,347,957	13,000,000	12,964,522		10,100			4.350	4.442	MS	166,508	565,500	09/20/2018.	03/15/2024.
121579 AH 9	BURLINGTON COAT FACTORY WAREHOUSE CORP			1,2	3.A FE	1,500,000	106.250	1,593,750	1,500,000	1,500,000					6.250	6.250	AO	19,792	46,615	04/13/2020.	04/15/2025.
12189L AY 7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	9,978,200	112.763	11,276,250	10,000,000	9,989,199		2,091			3.650	3.675	MS	121,667	365,000	08/13/2015.	09/01/2025.
12189P AJ 1	BNSF RAILWAY CO PASS THROUGH TRUST - ABS			4	1.B FE	139,822	102.912	122,159	118,703	130,573		7,643			6.727	0.215	JJ	3,682	6,788	04/01/2004.	07/15/2022.
12189P AL 6	BNSF RAILWAY CO PASS THROUGH TRUST - ABS			4	1.B FE	30,647	101.309	31,049	30,647	31,520		1,214			5.943	1.940	JJ	840	220	06/21/2002.	01/15/2022.
12201P AN 6	BURLINGTON RESOURCES LLC		C	1	1.G FE	5,349,559	148.800	6,033,848	4,055,000	5,075,295		(71,220)			7.400	4.463	JD	25,006	300,070	11/10/2016.	12/01/2031.
12325J AB 7	BUSINESS DEVELOPMENT CORPORATION OF AMER			1,2	2.C PL	22,375,350	98.283	22,113,668	22,500,000	22,447,134		24,656			4.750	4.875	JD	2,969	1,068,750	12/14/2017.	12/30/2022.
12325J AD 3	BUSINESS DEVELOPMENT CORPORATION OF AMER			1,2	2.C PL	11,188,463	98.632	11,096,041	11,250,000	11,218,974		11,732			5.375	5.499	MN	52,070	604,688	05/11/2018.	05/30/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
124857 AQ 6	VIACOMCBS INC			1,2	2.B FE	9,818,800	114.175	11,417,470	10,000,000	9,903,420		16,874			4.000	4.215	JJ	184,444	400,000	07/07/2015.	01/15/2026.
124857 AX 1	VIACOMCBS INC			1,2	2.B FE	9,830,000	114.053	11,405,270	10,000,000	9,873,765		14,432			3.700	3.898	JD	30,833	370,000	11/13/2017.	06/01/2028.
124857 AZ 6	VIACOMCBS INC			1,2	2.B FE	9,903,300	119.034	11,903,400	10,000,000	9,918,906		7,845			4.200	4.316	JD	35,000	420,000	02/20/2019.	06/01/2029.
12505B AD 2	CBRE SERVICES INC			1,2	2.A FE	17,863,200	118.000	21,240,000	18,000,000	17,925,491		12,401			4.875	4.967	MS	292,500	877,500	08/06/2015.	03/01/2026.
12527G AH 6	CF INDUSTRIES INC			1	2.C FE	18,138,440	118.393	21,547,508	18,200,000	18,161,272		5,590			4.500	4.541	JD	68,250	819,000	01/06/2017.	12/01/2026.
12541W AA 8	CH ROBINSON WORLDWIDE INC			1,2	2.A FE	11,928,240	117.352	14,082,264	12,000,000	11,945,462		6,267			4.200	4.273	AO	106,400	504,000	04/09/2018.	04/15/2028.
125491 AN 0	CI FINANCIAL CORP		C	1,2	2.B FE	14,980,950	101.915	15,287,175	15,000,000	14,981,017		67			3.200	3.215	JD	18,667		12/10/2020.	12/17/2030.
125523 AH 3	CIGNA CORP			1,2	2.B FE	22,778,710	120.504	27,715,920	23,000,000	22,822,152		18,624			4.375	4.493	AO	212,431	1,006,250	11/02/2018.	10/15/2028.
125523 BZ 2	CIGNA CORP			1,2	2.B FE	16,912,540	115.914	19,705,431	17,000,000	16,952,153		9,224			4.500	4.562	FA	267,750	765,000	02/23/2016.	02/25/2026.
125523 CB 4	CIGNA CORP			1,2	2.B FE	8,996,310	112.298	10,106,784	9,000,000	8,998,182		622			3.400	3.404	MS	102,000	306,000	06/29/2016.	03/01/2027.
12564C AB 2	CK HUTCHISON INTERNATIONAL (19) LTD		C	2	1.F FE	9,923,700	113.616	11,361,620	10,000,000	9,934,949		6,611			3.625	3.717	AO	80,556	362,500	04/08/2019.	04/11/2029.
126117 AT 7	CNA FINANCIAL CORP			1,2	2.B FE	7,037,590	117.142	8,199,940	7,000,000	7,021,191		(3,713)			4.500	4.432	MS	105,000	315,000	02/22/2016.	03/01/2026.
126117 AV 2	CNA FINANCIAL CORP			1,2	2.B FE	9,990,200	118.542	11,854,150	10,000,000	9,991,531		846			3.900	3.912	MN	65,000	390,000	05/01/2019.	05/01/2029.
12626P AL 7	CRH AMERICA INC			1	2.A FE	4,195,800	100.148	4,005,912	4,000,000	4,000,975		(25,271)			5.750	5.093	JJ	106,056	230,000	07/07/2011.	01/15/2021.
12636Y AC 6	CRH AMERICA FINANCE INC			1,2	2.A FE	12,175,301	116.336	14,816,489	12,736,000	12,284,758		51,532			3.950	4.528	AO	121,576	503,072	11/21/2018.	04/04/2028.
126650 AN 0	CVS HEALTH CORP - ABS			1	2.B IF	1,622,049	106.715	1,692,425	1,585,928	1,592,856		229			6.204	6.076	MON	5,739	96,388	09/09/2003.	10/10/2025.
126650 AW 0	CVSPAS NOTES CTF - CMBS			4	2.B FE	1,587,011	109.712	1,741,147	1,587,012	1,587,071		38			5.298	5.355	MON	4,905	82,837	12/09/2004.	01/11/2027.
126650 BQ 2	CVSPAS 2007 CTF - CMBS			1	2.B IF	4,905,414	120.883	5,050,031	4,177,630	4,636,484		(8,619)			6.943	4.460	MON	16,920	287,774	12/02/2013.	01/10/2030.
126650 BV 1	CVSPAS 2010 CTF - ABS			4	2.B FE	3,569,232	117.629	4,098,718	3,484,455	3,532,998		(4,874)			5.773	5.523	MON	28,719	200,163	12/20/2011.	01/10/2033.
126650 BY 5	CVSPAS 2011 CTF - CMBS			4	2.B FE	8,879,356	119.934	10,649,393	8,879,356	8,879,776		266			5.926	5.999	MON	30,694	523,526	12/07/2011.	01/10/2034.
126650 BY 5	CVSPAS 2011 CTF - CMBS	SD		4	2.B FE	874,461	119.934	887,449	739,946	830,463		(3,367)			5.926	3.976	MON	2,558	43,849	08/31/2012.	01/10/2034.
126650 CL 2	CVS HEALTH CORP			1,2	2.B FE	6,133,668	113.126	7,009,293	6,196,000	6,164,647		6,164			3.875	3.998	JJ	107,376	240,095	07/13/2015.	07/20/2025.
126650 CX 6	CVS HEALTH CORP			1,2	2.B FE	13,803,160	118.994	16,659,132	14,000,000	13,850,779		17,162			4.300	4.474	MS	160,533	602,000	03/06/2018.	03/25/2028.
126650 CX 6	CVS HEALTH CORP	SD		1,2	2.B FE	4,929,700	118.994	5,949,690	5,000,000	4,946,707		6,129			4.300	4.474	MS	57,333	215,000	03/06/2018.	03/25/2028.
12665V AA 0	CVSPAS 14 A2 - CMBS			4	2.B FE	6,388,792	109.407	6,989,794	6,388,792	6,388,942		95			4.163	4.163	MON	15,515	264,747	07/14/2014.	08/11/2036.
12673P AE 5	CA INC			1,2	2.C FE	14,923,740	107.094	16,064,100	15,000,000	14,976,950		8,094			4.500	4.563	FA	255,000	675,000	08/15/2013.	08/15/2023.
12673P AJ 4	CA INC			1,2	2.C FE	10,276,700	114.095	11,409,520	10,000,000	10,183,966		(26,877)			4.700	4.344	MS	138,389	470,000	04/28/2017.	03/15/2027.
127055 AL 5	CABOT CORP			1,2	2.C FE	9,970,400	107.736	10,773,640	10,000,000	9,974,297		2,489			4.000	4.036	JJ	200,000	412,222	06/17/2019.	07/01/2029.
127387 AL 2	CADENCE DESIGN SYSTEMS INC			1,2	2.A FE	2,988,420	112.220	3,366,612	3,000,000	2,995,151		1,154			4.375	4.422	AO	27,708	131,250	10/06/2014.	10/15/2024.
13177* AA 8	CAMARGO INVESTMENTS I LLC				1.F PL	7,374,396	100.000	7,374,396	7,374,396	7,374,396					6.250	6.250	MON	20,484	460,900	06/14/2019.	05/31/2023.
133131 AS 1	CAMDEN PROPERTY TRUST			1,2	1.G FE	4,943,900	109.128	5,456,400	5,000,000	4,985,814		5,310			4.875	4.999	JD	10,833	243,750	05/31/2011.	06/15/2023.
133131 AW 2	CAMDEN PROPERTY TRUST			1,2	1.G FE	5,993,580	118.788	7,127,250	6,000,000	5,995,153		519			4.100	4.112	AO	51,933	246,000	10/02/2018.	10/15/2028.
134429 BG 3	CAMPBELL SOUP CO			1,2	2.C FE	15,276,579	117.334	19,465,661	16,590,000	15,522,883		119,422			4.150	5.234	MS	202,721	688,485	11/27/2018.	03/15/2028.
134999 ZD 6	CRANEMERE UK HLDGS		D		5.B GI	2,400,198	100.000	2,400,198	2,400,198	2,400,198					12.500	12.570	DEC	822	254,408	12/31/2020.	06/30/2024.
136385 AV 3	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.B FE	6,742,135	109.250	7,778,600	7,120,000	6,936,660		39,939			3.900	4.599	FA	115,700	277,680	08/21/2015.	02/01/2025.
136385 AX 9	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.B FE	7,975,680	112.125	8,970,000	8,000,000	7,983,520		2,223			3.850	3.887	JD	25,667	308,000	05/23/2017.	06/01/2027.
13645R AK 0	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.A FE	7,989,610	107.629	8,610,336	8,000,000	7,997,908		836			4.450	4.462	MS	104,822	356,000	09/21/2010.	03/15/2023.
138616 AE 7	CANTOR FITZGERALD LP			1,2	2.C FE	9,970,600	110.427	11,042,660	10,000,000	9,979,632		5,502			4.875	4.942	MN	81,250	487,500	04/24/2019.	05/01/2024.
14040H AY 1	CAPITAL ONE FINANCIAL CORP				2.B FE	9,944,790	102.279	10,227,920	10,000,000	9,996,354		6,538			4.750	4.820	JJ	219,028	475,000	07/21/2011.	07/15/2021.
14040H BJ 3	CAPITAL ONE FINANCIAL CORP			2	2.C FE	19,998,400	113.331	22,666,120	20,000,000	19,999,869		24			4.200	4.200	AO	144,667	840,000	10/26/2015.	10/29/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14040H BK 0	CAPITAL ONE FINANCIAL CORP			2	2.C FE	28,413,130	112.849	32,726,297	29,000,000	28,630,835		57,805			3.750	4.007	JJ	462,188	1,087,500	02/07/2017.	07/28/2026.
14040H BN 4	CAPITAL ONE FINANCIAL CORP			2	2.B FE	8,592,749	113.526	9,783,628	8,618,000	8,601,310		2,358			3.750	3.785	MS	100,543	323,175	07/06/2017.	03/09/2027.
14040H BW 4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	9,538,700	115.593	11,559,320	10,000,000	9,647,476		41,623			3.800	4.385	JJ	159,389	380,000	04/19/2018.	01/31/2028.
140501 20 6	CAPITAL SOUTHWEST CORP			2	1.G PL	2,407,200	25.100	2,416,829	2,407,200	2,407,200					5.950	6.011	MJSD	6,366	156,510	12/12/2017.	12/15/2022.
14149Y BE 7	CARDINAL HEALTH INC			1,2	2.B FE	4,996,400	112.866	5,643,310	5,000,000	4,998,220		341			3.750	3.758	MS	55,208	187,500	06/16/2015.	09/15/2025.
14155@ AA 0	CARDINAL STATUTORY TRST I L+240 9/15/34				1.G FE	7,050,000	85.000	6,375,000	7,500,000	7,095,490		18,178			2.616	3.140	MJSD	9,267	243,192	02/01/2018.	09/15/2034.
14162V AB 2	SABRA HEALTH CARE LP			1,2	2.C FE	4,000,000	111.510	4,460,408	4,000,000	4,000,344		(52)			5.125	5.124	FA	77,444	205,000	07/07/2016.	08/15/2026.
141781 G# 5	CARGILL, INCORPORATED				1.F	1,386,782	107.513	1,273,180	1,184,211	1,222,051		(13,698)			7.280	5.884	JD	239	86,211	10/29/2004.	06/30/2023.
142339 AH 3	CARLISLE COMPANIES INC			1,2	2.B FE	7,968,080	113.517	9,081,360	8,000,000	7,977,012		2,858			3.750	3.798	JD	25,000	300,000	11/13/2017.	12/01/2027.
143099 ZA 0	Carlyle MMCF II SPV Class A-1 Term Loan				1.D Z	50,000,000	100.000	50,000,000	50,000,000	50,000,000					2.916	2.956	JAJO	233,735		11/03/2020.	11/03/2030.
14309U AA 0	CARLYLE HOLDINGS FINANCE LLC			1	2.A FE	5,338,395	106.368	5,798,131	5,451,000	5,422,584		12,801			3.875	4.139	FA	88,011	211,226	07/17/2013.	02/01/2023.
14912L 5X 5	CATERPILLAR FINANCIAL SERVICES CORP				1.F FE	4,995,900	109.499	5,474,940	5,000,000	4,998,736		406			3.750	3.759	MN	19,271	187,500	11/19/2013.	11/24/2023.
14987B AE 3	CC HOLDINGS GS V LLC			1	2.B FE	3,000,000	107.380	3,221,406	3,000,000	3,000,000					3.849	3.848	AO	24,377	115,470	12/11/2012.	04/15/2023.
15135U AM 1	CENOVUS ENERGY INC		C	1,2	3.A FE	6,998,810	108.625	7,603,750	7,000,000	6,999,546		62			4.250	4.251	AO	62,806	297,500	04/04/2017.	04/15/2027.
15201P AA 7	SOUTH STATE CORP			2,5	2.B FE	19,000,000	105.766	20,095,540	19,000,000	19,000,000					5.750	5.751	JD	91,042	552,319	05/21/2020.	06/01/2030.
156777 ZZ 0	CERBERUS SWC II TL L+225 11/20/2026				1.C Z	1,284,942	100.000	1,290,000	1,290,000	1,285,651		80,488			3.097	3.159	FMAN	4,549	43,096	12/21/2020.	11/20/2026.
161175 AY 0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	13,000,000	116.207	15,106,871	13,000,000	13,000,000					4.908	4.907	JJ	280,029	638,040	07/09/2015.	07/23/2025.
161175 BJ 2	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	9,916,600	112.161	11,216,110	10,000,000	9,940,994		7,077			3.750	3.846	FA	141,667	375,000	06/27/2017.	02/15/2028.
161175 BQ 6	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	7,991,440	110.821	8,865,688	8,000,000	7,995,212		1,416			4.500	4.521	FA	150,000	360,000	06/28/2018.	02/01/2024.
161175 BR 4	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	9,993,500	121.116	12,111,590	10,000,000	9,995,984		385			5.050	5.058	MS	127,653	505,000	01/14/2019.	03/30/2029.
166754 AW 1	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	2.A FE	27,997,760	117.396	32,870,796	28,000,000	27,997,808		48			5.125	5.127	AO	358,750	693,583	03/24/2020.	04/01/2025.
16876A AB 0	CHILDRENS HOSPITAL MEDICAL CENTER			1,2	1.C FE	6,000,000	109.036	6,542,172	6,000,000	6,000,101		(16)			2.853	2.853	MN	21,873	171,180	11/02/2016.	11/15/2026.
171232 AE 1	CHUBB INA HOLDINGS INC			1	1.G FE	3,616,792	144.693	3,986,303	2,755,000	3,345,615		(41,849)			6.800	4.309	MN	23,938	187,340	08/01/2014.	11/15/2031.
171232 AS 0	CHUBB INA HOLDINGS INC			1	1.G FE	6,195,434	158.949	7,429,262	4,674,000	6,000,494		(51,138)			6.500	4.185	MN	38,820	303,810	12/02/2016.	05/15/2038.
172062 AF 8	CINCINNATI FINANCIAL CORP				1.G FE	40,123,092	131.864	43,385,729	32,902,000	38,479,440		(634,551)			6.920	4.217	MN	290,927	2,276,818	12/07/2018.	05/15/2028.
17252M AN 0	CINTAS CORPORATION NO 2			1,2	1.G FE	8,965,440	115.117	10,360,557	9,000,000	8,977,437		3,155			3.700	3.745	AO	83,250	333,000	03/09/2017.	04/01/2027.
17275R AW 2	CISCO SYSTEMS INC			1	1.E FE	4,986,650	113.111	5,655,570	5,000,000	4,993,513		1,323			3.500	3.532	JD	7,778	175,000	06/10/2015.	06/15/2025.
17288X AA 2	CITADEL LP			1,2	2.B FE	20,991,510	107.361	22,545,894	21,000,000	20,996,602		1,191			5.375	5.382	JJ	514,208	1,128,750	10/11/2018.	01/17/2023.
17288X AB 0	CITADEL LP			1,2	2.B FE	9,472,830	108.741	10,330,367	9,500,000	9,473,909		643			4.875	4.923	JJ	210,979	387,224	09/11/2019.	01/15/2027.
172967 GK 1	CITIGROUP INC				2.B FE	7,000,000	105.509	7,385,616	7,000,000	7,000,000					4.050	4.049	JJ	118,913	283,500	02/05/2013.	07/30/2022.
172967 HB 0	CITIGROUP INC				2.B FE	6,000,000	119.690	7,181,412	6,000,000	6,000,000					5.500	5.498	MS	99,000	330,000	09/10/2013.	09/13/2025.
172967 HB 0	CITIGROUP INC	SD			2.B FE	1,000,000	119.690	1,196,902	1,000,000	1,000,000					5.500	5.498	MS	16,500	55,000	09/10/2013.	09/13/2025.
172967 JL 6	CITIGROUP INC				2.B FE	4,992,600	111.347	5,567,355	5,000,000	4,996,683		709			3.875	3.892	MS	51,128	193,750	03/19/2015.	03/26/2025.
172967 JT 9	CITIGROUP INC				2.B FE	4,979,600	114.200	5,709,975	5,000,000	4,989,922		2,012			4.400	4.451	JD	12,833	220,000	06/03/2015.	06/10/2025.
172967 KA 8	CITIGROUP INC				2.B FE	2,986,200	117.382	3,521,469	3,000,000	2,991,508		1,058			4.450	4.499	MS	34,117	133,500	09/23/2015.	09/29/2027.
172967 KU 4	CITIGROUP INC				2.B FE	44,525,560	116.168	52,275,645	45,000,000	44,666,826		36,533			4.125	4.240	JJ	804,375	1,856,250	01/19/2017.	07/25/2028.
172967 LD 1	CITIGROUP INC			1,2,5	2.A FE	5,000,000	114.071	5,703,545	5,000,000	5,000,000					3.887	3.888	JJ	92,316	194,350	01/04/2017.	01/10/2028.
173333 ZB 4	LOSANT LOT INC 8.00 05/29/2022				5.B GI	250,000	100.000	250,000	250,000	250,000					8.000	7.999	MN	1,823		06/01/2020.	05/29/2022.
174610 AV 7	CITIZENS FINANCIAL GROUP INC			2	2.B FE	36,000,000	105.568	38,004,336	36,000,000	36,000,000					2.638	2.638	MS	240,058		09/30/2020.	09/30/2032.
177376 AE 0	CITRIX SYSTEMS INC			1,2	2.B FE	15,965,120	117.000	18,720,000	16,000,000	15,975,096		3,007			4.500	4.526	JD	60,000	720,000	11/13/2017.	12/01/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
189754 AA 2	TAPESTRY INC			1,2	2.C FE	6,685,080	107.877	7,551,362	7,000,000	6,841,052		33,007			4.250	4.848	AO	74,375	297,500	10/26/2015.	04/01/2025.
189754 AC 8	TAPESTRY INC			1,2	2.C FE	15,574,572	107.953	16,904,376	15,659,000	15,600,625		7,595			4.125	4.191	JJ	297,847	645,934	07/06/2017.	07/15/2027.
190897 AA 6	BOKF MERGER CORPORATION NUMBER SIXTEEN			2,5	2.B FE	7,000,000	105.414	7,378,994	7,000,000	7,000,000					5.625	5.626	JD	6,563	393,750	06/22/2015.	06/25/2030.
191098 AK 8	COCA-COLA CONSOLIDATED INC			1,2	2.B FE	9,997,500	111.403	11,140,270	10,000,000	9,998,869		207			3.800	3.803	MN	38,000	380,000	11/20/2015.	11/25/2025.
19567P AH 2	COLONIAL GAS CO				1.F FE	14,276,000	128.328	16,040,950	12,500,000	13,248,786		(103,300)			7.120	6.087	FA	336,222	890,000	01/22/2003.	04/07/2028.
19567P AH 2	COLONIAL GAS CO	SD			1.F FE	1,925,360	128.328	1,924,914	1,500,000	1,725,476		(31,106)			7.120	4.658	FA	40,347	106,800	08/31/2012.	04/07/2028.
195869 AP 7	COLONIAL PIPELINE CO	SD		1,2	1.G FE	4,986,300	112.280	5,613,995	5,000,000	4,993,057		1,314			3.750	3.782	AO	46,875	187,500	09/16/2015.	10/01/2025.
19624R AA 4	COLONY CAPITAL INC				2.B FE	22,180,700	98.878	21,258,770	21,500,000	21,800,574		(122,702)			5.000	4.350	AO	226,944	1,075,000	10/06/2017.	04/15/2023.
198280 AF 6	COLUMBIA PIPELINE GROUP INC			1,2	1.G FE	9,984,700	115.258	11,525,840	10,000,000	9,992,730		1,458			4.500	4.518	JD	37,500	450,000	05/19/2015.	06/01/2025.
19828J AA 6	COLUMBIA PROPERTY TRUST OPERATING PARTNE			1,2	2.B FE	13,980,260	105.279	14,739,004	14,000,000	13,991,350		1,829			4.150	4.166	AO	145,250	581,000	03/09/2015.	04/01/2025.
19828J AB 4	COLUMBIA PROPERTY TRUST OPERATING PARTNE			1,2	2.B FE	8,966,340	104.502	9,405,135	9,000,000	8,979,821		3,175			3.650	3.695	FA	124,100	328,500	08/03/2016.	08/15/2026.
20030N BM 2	COMCAST CORP			1,2	1.G FE	4,981,200	125.384	6,269,210	5,000,000	4,985,796		758			4.200	4.228	FA	79,333	210,000	08/05/2014.	08/15/2034.
20030N BP 5	COMCAST CORP			1,2	1.G FE	7,365,330	126.768	8,873,739	7,000,000	7,304,740		(15,798)			4.400	3.994	FA	116,356	308,000	11/15/2016.	08/15/2035.
20030N CT 6	COMCAST CORP			1,2	1.G FE	12,993,500	119.696	15,560,441	13,000,000	12,995,494		482			4.150	4.155	AO	113,894	539,500	10/02/2018.	10/15/2028.
200339 DX 4	COMERICA BANK				2.A FE	21,926,890	112.442	24,737,152	22,000,000	21,964,384		7,815			4.000	4.040	JJ	376,444	880,000	08/05/2015.	07/27/2025.
200340 AQ 0	COMERICA INC				2.B FE	13,608,315	112.437	15,460,074	13,750,000	13,663,424		13,636			3.800	3.927	JJ	230,771	522,500	12/20/2016.	07/22/2026.
2027A0 HR 3	COMMONWEALTH BANK OF AUSTRALIA		C		2.A FE	34,869,400	114.991	40,246,850	35,000,000	34,928,839		12,574			4.500	4.546	JD	96,250	1,575,000	12/03/2015.	12/09/2025.
2027A0 JZ 3	COMMONWEALTH BANK OF AUSTRALIA		C		1.D FE	6,994,820	118.443	8,291,010	7,000,000	6,996,334		434			3.900	3.908	MS	79,625	273,000	03/12/2018.	03/16/2028.
20369E AA 0	COMMUNITY HEALTH NETWORK INC (INDIANA)			1	1.F FE	5,000,000	111.457	5,572,865	5,000,000	5,000,083		(17)			4.237	4.237	MN	35,308	211,850	06/04/2015.	05/01/2025.
20453K AA 3	BBVA USA			2	2.B FE	18,310,977	112.130	20,931,270	18,667,000	18,478,085		39,526			3.875	4.135	AO	162,753	723,346	01/18/2017.	04/10/2025.
205887 CC 4	CONAGRA BRANDS INC			1,2	2.C FE	9,996,700	124.132	12,413,240	10,000,000	9,998,035		202			4.850	4.853	MN	80,833	485,000	10/15/2018.	11/01/2028.
20786W AC 1	CONNECTONE BANCORP INC				2.C FE	5,000,000	100.000	5,000,000	5,000,000	5,000,000		(1)			4.155	4.153	JAJO	52,366	341,501	06/25/2015.	07/01/2025.
20786W AD 9	CONNECTONE BANCORP INC			2,5	2.C FE	5,000,000	101.500	5,075,000	5,000,000	5,000,185		(82)			5.200	5.198	FA	108,333	260,000	01/11/2018.	02/01/2028.
20826F AQ 9	CONOCOPHILLIPS CO			1,2	1.F FE	11,995,200	117.403	14,088,372	12,000,000	11,997,967		336			4.950	4.954	MS	174,900	594,000	03/03/2016.	03/15/2026.
21036P BC 1	CONSTELLATION BRANDS INC			1,2	2.C FE	9,972,000	121.103	12,110,280	10,000,000	9,977,797		2,287			4.650	4.684	MN	59,417	465,000	10/22/2018.	11/15/2028.
210795 QB 9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS			1	2.B FE	6,552,020	100.865	6,559,492	6,503,246	6,531,743		(338)			4.000	3.855	AO	44,800	255,150	02/05/2014.	04/29/2026.
21079N AA 9	UAL 2007-1 A - ABS			1	2.C FE	4,104,816	100.238	4,160,099	4,150,210	4,144,018		2,704			5.983	6.166	AO	49,661	238,717	03/08/2010.	10/19/2023.
212168 AA 6	CONTINENTAL WIND LLC			1	2.B FE	6,756,374	116.167	7,848,643	6,756,374	6,756,374					6.000	5.995	FA	136,254	396,546	09/23/2013.	02/28/2033.
21684A AA 4	COOPERATIEVE RABOBANK UA		C		2.A FE	8,926,740	111.265	10,013,805	9,000,000	8,975,249		7,750			4.625	4.727	JD	34,688	416,250	11/25/2013.	12/01/2023.
21684A AC 0	COOPERATIEVE RABOBANK UA		C		2.A FE	4,992,400	113.731	5,686,545	5,000,000	4,996,229		726			4.375	4.393	FA	89,323	218,750	07/28/2015.	08/04/2025.
21684A AF 3	COOPERATIEVE RABOBANK UA		C		2.A FE	19,448,110	112.845	22,568,940	20,000,000	19,653,333		54,528			3.750	4.102	JJ	333,333	750,000	01/31/2017.	07/21/2026.
21685W DF 1	COOPERATIEVE RABOBANK UA		C		2.A FE	4,993,450	106.188	5,309,390	5,000,000	4,998,685		672			3.950	3.965	MN	28,528	197,500	11/02/2012.	11/09/2022.
22003B AK 2	CORPORATE OFFICE PROPERTIES LP			1,2	2.C FE	2,985,300	115.284	3,458,511	3,000,000	2,992,481		1,453			5.000	5.063	JJ	75,000	150,000	06/22/2015.	07/01/2025.
22160@ AA 6	COSTCO (MONTEREY PARK CA) CONTROL PASS				1.D Z	7,231,186	114.050	8,247,192	7,231,186	7,230,419		(392)			3.910	3.901	MON	8,639	282,799	10/03/2017.	06/20/2043.
224044 CE 5	COX COMMUNICATIONS INC			1,2	2.B FE	17,625,709	111.350	21,045,074	18,900,000	18,271,277		136,431			3.850	4.756	FA	303,188	727,650	10/26/2015.	02/01/2025.
224044 CJ 4	COX COMMUNICATIONS INC			1,2	2.B FE	3,651,326	112.917	4,443,292	3,935,000	3,712,767		28,233			3.500	4.496	FA	52,029	137,725	10/05/2018.	08/15/2027.
224399 AR 6	CRANE CO			1,2	2.B FE	7,499,400	109.696	8,227,185	7,500,000	7,499,894		33			4.450	4.451	JD	14,833	333,750	12/10/2013.	12/15/2023.
225401 AC 2	CREDIT SUISSE GROUP AG		C	1,2	2.A FE	10,000,000	115.607	11,560,660	10,000,000	10,000,000					4.282	4.282	JJ	204,584	428,200	01/04/2017.	01/09/2028.
225401 AF 5	CREDIT SUISSE GROUP AG		C	1,2,5	2.A FE	16,014,370	112.950	18,072,000	16,000,000	16,010,780		(1,314)			3.869	3.858	JJ	290,605	619,040	01/08/2018.	01/12/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
225433 AR 2	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L		C		2.A FE	4,998,800	116.657	5,832,830	5,000,000	4,999,531		78			4.550	4.552	AO	46,132	227,500	04/13/2016.	04/17/2026.
22546D AA 4	CREDIT SUISSE AG		C		2.B FE	6,000,000	112.782	6,766,926	6,000,000	6,000,000					6.500	6.498	FA	154,917	390,000	08/01/2013.	08/08/2023.
22546Q AP 2	CREDIT SUISSE AG (NEW YORK BRANCH)		..		1.F FE	37,899,030	110.885	42,136,376	38,000,000	37,961,189		9,587			3.625	3.655	MS	428,556	1,377,500	12/15/2016.	09/09/2024.
22548Q 4C 6	CREDIT SUISSE AG (NASSAU BRANCH)		C		1.F FE	4,944,350	110.574	5,528,680	5,000,000	4,958,441		3,181			4.000	4.100	AO	35,000	200,000	04/25/2016.	04/28/2031.
22822R BD 1	CROCAS 2015-2 C25 - RMBS		..		1.F FE	36,000,000	107.489	38,696,036	36,000,000	36,000,030		(6)			3.663	3.663	MON	58,608	1,318,680	04/30/2015.	05/15/2045.
22822R BH 2	CROCAS 2018-2 C - RMBS		..	4	1.F FE	15,000,000	115.216	17,282,331	15,000,000	14,991,832		(4,715)			4.241	4.284	MON	28,273	636,150	06/26/2018.	07/15/2048.
22966R AE 6	CUBESMART LP		..	1,2	2.B FE	4,967,800	118.467	5,923,325	5,000,000	4,972,999		2,705			4.375	4.455	FA	82,639	218,750	01/24/2019.	02/15/2029.
22970* AA 8	BNSF (DAYTON, TEXAS) CONTROL PASS-THRU T		..	4	1.D IF	22,733,491	113.570	25,818,318	22,733,491	22,734,071		369			4.070	4.070	MON	41,122	923,198	03/12/2015.	05/15/2034.
22973@ AA 3	PVTPL GREAT WEST CASUALTY		..	1	1.C PL	14,218,599	110.420	15,700,228	14,218,599	14,218,608		(5)			4.620	4.620	MON	29,196	655,173	06/15/2017.	12/15/2037.
229899 AB 5	CULLEN/FROST BANKERS INC		..	2	2.A FE	17,959,860	115.074	20,713,374	18,000,000	17,973,896		3,574			4.500	4.527	MS	234,000	810,000	03/10/2017.	03/17/2027.
23204G AC 4	CUSTOMERS BANCORP INC		..	2	2.B FE	7,982,000	100.956	8,076,472	8,000,000	7,994,246		3,665			3.950	4.000	JD	878	316,000	06/28/2017.	06/30/2022.
23204H BM 9	CUSTOMERS BANK		..	2,5	2.B FE	7,070,000	103.874	7,271,201	7,000,000	7,046,905		(11,800)			6.125	5.909	JD	5,955	428,750	12/19/2018.	06/26/2029.
23355L AA 4	DXC TECHNOLOGY CO		..	1	2.C FE	5,980,860	105.190	6,311,370	6,000,000	5,996,287		2,063			4.450	4.488	MS	78,617	267,000	09/11/2012.	09/18/2022.
23355L AD 8	DXC TECHNOLOGY CO		..	1,2	2.B FE	31,714,299	113.924	35,635,333	31,280,000	31,572,568		(41,639)			4.750	4.570	AO	313,669	1,485,800	04/21/2017.	04/15/2027.
23355L AK 2	DXC TECHNOLOGY CO		..	1,2	2.B FE	9,979,100	110.387	11,038,690	10,000,000	9,981,720		2,620			4.125	4.172	AO	87,083	199,375	04/14/2020.	04/15/2025.
233599 ZC 6	DTV AMERICA 14.00 PIK 06/18/2021		..		5.B GI	1,352,438	100.000	1,352,438	1,352,438	1,352,438					14.000	13.922	MON	526	96,377	07/31/2020.	08/30/2021.
233835 AQ 0	DAIMLER FINANCE NORTH AMERICA LLC		SD		2.A FE	17,719,680	157.866	18,943,956	12,000,000	16,238,731		(333,727)			8.500	4.162	JJ	461,833	1,020,000	03/10/2016.	01/18/2031.
233851 AF 1	DAIMLER FINANCE NORTH AMERICA LLC		..	1	2.A FE	14,133,490	102.398	14,335,720	14,000,000	14,011,802		(16,410)			3.875	3.752	MS	159,736	542,500	03/29/2012.	09/15/2021.
233851 DF 8	DAIMLER FINANCE NORTH AMERICA LLC		..	1	2.A FE	9,799,300	114.184	11,418,380	10,000,000	9,846,977		18,182			3.750	3.998	FA	134,375	375,000	04/30/2018.	02/22/2028.
233851 DT 8	DAIMLER FINANCE NORTH AMERICA LLC		..	1	2.A FE	4,987,950	119.291	5,964,565	5,000,000	4,989,819		1,023			4.300	4.330	FA	77,042	215,000	02/19/2019.	02/22/2029.
237194 AL 9	DARDEN RESTAURANTS INC		..	1,2	2.C FE	11,994,840	109.576	13,149,144	12,000,000	11,997,019		409			3.850	3.854	MN	77,000	462,000	04/10/2017.	05/01/2027.
24023# AA 7	WASHINGTON STATE DEPARTMENT OF CORRECTIO		..	1	1.B PL	9,175,434	105.570	9,686,506	9,175,434	9,190,689		(20,512)			4.570	4.552	MON	19,162	419,083	04/19/2018.	03/15/2033.
24703D BB 6	DELL INTERNATIONAL LLC		..	1,2	2.C FE	998,630	120.168	1,201,683	1,000,000	998,704		74			5.850	5.883	JJ	26,975	15,600	04/03/2020.	07/15/2025.
24703D BC 4	DELL INTERNATIONAL LLC		..	1,2	2.C FE	1,995,240	123.950	2,479,002	2,000,000	1,995,421		181			6.100	6.143	JJ	56,256	32,533	04/03/2020.	07/15/2027.
247109 BS 9	DELMARVA POWER & LIGHT CO		..	1,2	1.F FE	9,995,800	108.115	10,811,540	10,000,000	9,998,818		385			3.500	3.504	MN	44,722	350,000	11/07/2013.	11/15/2023.
247367 BH 7	DELTA AIR LINES INC - ABS		..	1	2.C FE	1,832,582	101.955	1,868,401	1,832,578	1,833,771		738			6.821	6.762	FA	48,958	122,342	10/04/2007.	02/10/2024.
24736X AA 6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS		..	1	1.F FE	5,480,673	100.249	5,494,309	5,480,673	5,481,812		740			3.625	3.620	JJ	83,333	195,894	08/10/2015.	01/30/2029.
24736Y AA 4	DELTA AIR LINES 2015-1 PASS THROUGH TRUS		..	1	2.A FE	2,740,367	93.308	2,556,979	2,740,367	2,738,608		(1,010)			3.875	3.888	JJ	44,540	104,703	08/10/2015.	01/30/2029.
251525 AP 6	DEUTSCHE BANK AG		C		3.A FE	2,437,900	107.772	2,694,308	2,500,000	2,469,931		6,249			4.500	4.817	AO	28,125	112,500	05/05/2015.	04/01/2025.
25156P BB 8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.B FE	26,554,727	118.658	31,717,283	26,730,000	26,590,955		15,362			4.375	4.458	JD	32,484	1,169,438	10/05/2018.	06/21/2028.
25272K AG 8	DELL INTERNATIONAL LLC		..	1,2	2.C FE	11,994,840	110.427	13,251,228	12,000,000	11,998,324		623			5.450	5.456	JD	29,067	654,000	05/17/2016.	06/15/2023.
25272K AK 9	DELL INTERNATIONAL LLC		..	1,2	2.C FE	8,515,960	121.864	9,749,144	8,000,000	8,317,750		(51,963)			6.020	5.141	JD	21,404	481,600	11/15/2016.	06/15/2026.
25389J AQ 9	DIGITAL REALTY TRUST LP		..	1,2	2.B FE	7,000,000	117.031	8,192,142	7,000,000	7,000,000					4.750	4.749	AO	83,125	332,500	09/23/2015.	10/01/2025.
25389J AT 3	DIGITAL REALTY TRUST LP		..	1,2	2.B FE	9,985,200	120.040	12,004,000	10,000,000	9,988,778		1,227			4.450	4.468	JJ	205,194	445,000	06/14/2018.	07/15/2028.
254010 AD 3	DIGNITY HEALTH		..	1	2.A FE	4,000,000	108.751	4,350,032	4,000,000	4,000,000					3.812	3.811	MN	25,413	152,480	10/07/2014.	11/01/2024.
25432G AC 3	DIME COMMUNITY BANCSHARES INC		..	2,5	2.C FE	20,000,000	99.782	19,956,360	20,000,000	20,000,195		(127)			4.500	4.499	JD	40,000	900,000	06/08/2017.	06/15/2027.
25466A AN 1	DISCOVER BANK		..	2	2.C FE	7,000,000	105.544	7,388,108	7,000,000	7,000,000					4.682	4.681	FA	129,275	327,740	08/06/2018.	08/09/2028.
25466A AP 6	DISCOVER BANK		..	2	2.B FE	19,925,800	119.529	23,905,800	20,000,000	19,941,027		6,236			4.650	4.696	MS	279,000	930,000	09/19/2018.	09/13/2028.
254687 DD 5	WALT DISNEY CO		..	1,2	2.A FE	4,098,640	113.153	4,526,108	4,000,000	4,072,843		(14,607)			3.700	3.265	AO	31,244	148,000	03/20/2019.	10/15/2025.
254687 FP 6	WALT DISNEY CO		..	1	1.G FE	22,974,700	115.241	26,505,499	23,000,000	22,977,199		2,499			3.700	3.718	MS	231,661	425,500	03/19/2020.	03/23/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
254687 FQ 4	WALT DISNEY CO			1	1.G FE	42,879,600	119.063	51,197,262	43,000,000	42,887,373		7,773			3.800	3.834	MS	449,350	812,461	03/19/2020.	03/22/2030.
254709 AM 0	DISCOVER FINANCIAL SERVICES			2	2.C FE	13,987,540	115.145	16,120,230	14,000,000	13,992,183		1,105			4.100	4.110	FA	226,411	574,000	02/06/2017.	02/09/2027.
25470D AR 0	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	7,971,440	114.387	9,150,928	8,000,000	7,979,444		2,418			3.950	3.991	MS	88,656	316,000	09/07/2017.	03/20/2028.
25470D BC 2	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	6,948,620	110.950	7,766,514	7,000,000	6,973,738		6,161			3.900	4.006	MN	34,883	273,000	11/17/2014.	11/15/2024.
25470D BE 8	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	9,981,000	112.137	11,213,710	10,000,000	9,984,907		3,041			3.950	3.987	JD	17,556	395,000	05/18/2015.	06/15/2025.
256677 AD 7	DOLLAR GENERAL CORP			1,2	2.B FE	2,995,320	114.772	3,443,148	3,000,000	2,997,632		434			4.150	4.168	MN	20,750	124,500	10/15/2015.	11/01/2025.
256677 AE 5	DOLLAR GENERAL CORP			1,2	2.B FE	4,996,300	115.566	5,778,305	5,000,000	4,997,707		317			3.875	3.883	AO	40,903	193,750	03/28/2017.	04/15/2027.
257469 AJ 5	DOMINION ENERGY INC			1	2.B FE	13,189,330	130.846	17,945,460	13,715,000	13,379,658		18,039			5.250	5.522	FA	300,016	720,038	11/28/2006.	08/01/2033.
257469 AJ 5	DOMINION ENERGY INC	SD		1	2.B FE	4,967,000	130.846	6,542,275	5,000,000	4,979,308		1,133			5.250	5.295	FA	109,375	262,500	11/28/2006.	08/01/2033.
258258 AA 0	DORIC NIMROD AIR FINANCE ALPHA LTD - ABS		C	1	3.C FE	982,431	94.168	925,136	982,431	982,404		(59)			5.125	5.123	MN	4,336	50,350	06/28/2012.	11/30/2024.
260543 CN 1	DOW CHEMICAL CO			1,2	2.B FE	1,997,980	116.810	2,336,208	2,000,000	1,998,599		249			4.550	4.566	MN	7,836	91,000	11/28/2018.	11/30/2025.
260543 CY 7	DOW CHEMICAL CO			1,2	2.C FE	2,002,040	122.525	2,450,500	2,000,000	2,001,994		91			4.800	4.785	MN	8,267	96,000	11/28/2018.	11/30/2028.
26078J AD 2	DUPONT DE NEMOURS INC			1,2	2.A FE	10,000,000	122.391	12,239,080	10,000,000	10,000,162		(17)			4.725	4.725	MN	60,375	472,500	11/14/2018.	11/15/2028.
26441Y BB 2	DUKE REALTY PARTNERSHIP LTD			1,2	2.A FE	5,935,560	117.963	7,077,774	6,000,000	5,948,465		5,588			4.000	4.131	MS	70,667	240,000	09/04/2018.	09/15/2028.
26442E AD 2	DUKE ENERGY OHIO INC			1,2	1.F FE	4,998,350	107.998	5,399,890	5,000,000	4,999,609		137			3.800	3.803	MS	63,333	190,000	09/03/2013.	09/01/2023.
26746* AA 2	DYAL III ISSUER B - ABS			1,2	1.G PL	4,087,235	100.000	4,087,235	4,087,235	4,087,574		338			4.400	4.399	JD	7,993	86,422	06/23/2020.	06/15/2040.
26746@ AA 0	DYAL III ISSUER A - ABS			1,2	1.G PL	7,112,765	100.000	7,112,765	7,112,765	7,112,765					4.400	4.400	JD	13,909	150,395	06/23/2020.	06/15/2040.
268317 AU 8	ELECTRICITE DE FRANCE SA		C	1,2	1.G FE	21,733,360	119.126	26,207,720	22,000,000	21,785,107		22,707			4.500	4.652	MS	275,000	990,000	09/18/2018.	09/21/2028.
268427 AA 9	EF HOLDCO INC			1,2	1.D Z	39,875,200	98.894	39,557,760	40,000,000	39,937,873		34,798			5.500	5.597	MS	733,333	2,200,000	02/13/2019.	09/01/2022.
26848* AA 9	EDX/GE VII CTL 3.29 01/15/2030				2.A	2,660,095	104.046	2,767,722	2,660,095	2,660,095					3.290	3.290	JAJO	18,476	66,958	01/03/2020.	01/15/2030.
26874R AE 8	ENI SPA		C	1	2.A FE	17,855,820	122.316	22,016,916	18,000,000	17,884,275		12,168			4.750	4.851	MS	258,875	855,000	09/05/2018.	09/12/2028.
26874R AJ 7	ENI SPA		C	1,2	1.G FE	9,974,200	117.474	11,747,400	10,000,000	9,977,735		2,177			4.250	4.282	MN	61,389	425,000	05/02/2019.	05/09/2029.
26875P AP 6	EOG RESOURCES INC			1,2	1.G FE	6,989,780	114.643	8,024,982	7,000,000	6,994,413		978			4.150	4.168	JJ	133,953	290,500	01/11/2016.	01/15/2026.
26875P AU 5	EOG RESOURCES INC			1,2	1.G FE	2,998,800	121.704	3,651,123	3,000,000	2,998,874		74			4.375	4.380	AO	27,708	65,990	04/08/2020.	04/15/2030.
26884A AZ 6	ERP OPERATING LP			1,2	1.G FE	1,785,172	102.871	1,843,452	1,792,000	1,791,220		783			4.625	4.672	JD	3,684	82,880	12/07/2011.	12/15/2021.
26884L AH 2	EQT CORP			1,2	3.B FE	9,844,375	114.000	11,400,000	10,000,000	9,869,260		24,885			7.875	8.005	FA	328,125	323,264	01/24/2020.	02/01/2025.
26884T AD 4	ERAC USA FINANCE LLC			1	2.A FE	7,962,880	102.528	8,202,264	8,000,000	7,997,276		4,209			4.500	4.556	FA	135,000	360,000	05/09/2011.	08/16/2021.
26884T AL 6	ERAC USA FINANCE LLC			1,2	2.A FE	4,991,500	110.930	5,546,495	5,000,000	4,996,565		809			3.850	3.869	MN	24,597	192,500	05/19/2014.	11/15/2024.
26884T AP 7	ERAC USA FINANCE LLC			1,2	2.A FE	14,971,650	112.425	16,863,720	15,000,000	14,985,320		2,720			3.800	3.822	MN	95,000	570,000	11/02/2015.	11/01/2025.
268948 AA 4	EAGLE BANCORP INC				2.B FE	4,000,000	105.441	4,217,652	4,000,000	4,000,000					5.750	5.748	MS	76,667	230,000	07/31/2014.	09/01/2024.
268948 AB 2	EAGLE BANCORP INC			2,5	2.B FE	9,000,000	100.180	9,016,200	9,000,000	9,000,010		(16)			5.000	4.998	FA	187,500	450,000	07/21/2016.	08/01/2026.
277432 AW 0	EASTMAN CHEMICAL CO			1,2	2.C FE	21,630,450	120.184	26,440,524	22,000,000	21,696,795		30,910			4.500	4.710	JD	82,500	990,000	11/20/2018.	12/01/2028.
278265 AD 5	EATON VANCE CORP			1	1.G FE	24,880,000	107.631	26,907,800	25,000,000	24,966,450		12,842			3.625	3.683	JD	40,278	906,250	06/14/2013.	06/15/2023.
278265 AE 3	EATON VANCE CORP			1,2	1.G FE	9,963,200	111.215	11,121,490	10,000,000	9,975,779		3,404			3.500	3.543	AO	82,639	350,000	04/03/2017.	04/06/2027.
278642 AN 3	EBAY INC			1,2	2.A FE	13,968,080	103.686	14,516,040	14,000,000	13,993,343		5,403			3.800	3.841	MS	165,511	532,000	03/02/2016.	03/09/2022.
278865 BE 9	ECOLAB INC			1,2	2.A FE	19,981,200	127.510	25,501,980	20,000,000	19,982,359		1,159			4.800	4.812	MS	258,667	480,000	03/20/2020.	03/24/2030.
28176E AD 0	EDWARDS LIFESCIENCES CORP			1,2	2.B FE	14,965,050	118.539	17,780,805	15,000,000	14,972,815		3,032			4.300	4.329	JD	28,667	645,000	06/06/2018.	06/15/2028.
285512 AD 1	ELECTRONIC ARTS INC			1,2	2.A FE	9,966,900	118.958	11,895,800	10,000,000	9,981,531		3,086			4.800	4.841	MS	160,000	480,000	02/17/2016.	03/01/2026.
28932M AA 3	ELM ROAD GENERATING STATION SUPERCRITICA			1	1.F FE	4,341,153	109.274	4,743,743	4,341,153	4,341,371		(11)			5.209	5.206	FA	87,940	221,690	02/03/2010.	02/11/2030.
292480 AH 3	ENABLE MIDSTREAM PARTNERS LP			1,2	2.C FE	6,992,090	101.766	7,123,613	7,000,000	6,997,190		766			3.900	3.913	MN	34,883	273,000	05/19/2014.	05/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
292480 AK 6	ENABLE MIDSTREAM PARTNERS LP			1,2	2.C FE	13,946,100	100.201	14,028,196	14,000,000	13,964,623		4,863			4.400	4.447	MS	181,378	616,000	03/06/2017.	03/15/2027.
292505 AJ 3	OVINTIV INC			1,2	3.A FE	8,043,250	100.750	8,563,750	8,500,000	8,427,810		79,432			3.900	4.910	MN	42,358	331,500	08/21/2015.	11/15/2021.
29250N AF 2	ENBRIDGE INC		C	1,2	2.B FE	9,947,180	108.746	11,406,336	10,489,000	10,281,575		69,202			4.000	4.777	AO	104,890	419,560	09/11/2015.	10/01/2023.
29250N AL 9	ENBRIDGE INC		C	1,2	2.B FE	11,960,570	116.417	13,970,052	12,000,000	11,974,992		3,637			4.250	4.290	JD	42,500	510,000	11/23/2016.	12/01/2026.
29250R AU 0	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	2,993,940	101.645	3,049,359	3,000,000	2,999,531		647			4.200	4.223	MS	37,100	126,000	09/06/2011.	09/15/2021.
29250R AW 6	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	23,916,960	121.128	29,070,648	24,000,000	23,956,496		7,667			5.875	5.919	AO	297,667	1,410,000	10/01/2015.	10/15/2025.
29265W AA 6	ENEL SPA		C	2	2.C FE	4,509,575	116.500	5,242,500	4,500,000	4,491,319		(3,456)			8.750	8.680	MS	106,094	393,750	09/17/2013.	09/24/2073.
292689 AC 0	ENERGY GROUP OVERSEAS BV		C	1	6. *	161,250			500,000						7.425		AO			09/26/2008.	10/15/2017.
29273D AA 8	ENDO DAC		C	1,2	4.B FE	200,000	101.000	202,000	200,000	200,007		(5)			5.875	5.873	AO	2,481	18,179	04/12/2017.	10/15/2024.
29273R AY 5	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	8,926,290	109.500	9,855,000	9,000,000	8,974,074		7,595			4.900	5.002	FA	183,750	441,000	09/12/2013.	02/01/2024.
29273R BD 0	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	3,996,720	109.250	4,370,000	4,000,000	3,998,607		299			4.050	4.059	MS	47,700	162,000	03/05/2015.	03/15/2025.
29273R BG 3	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	11,913,000	110.875	13,305,000	12,000,000	11,953,463		7,978			4.750	4.838	JJ	262,833	570,000	06/18/2015.	01/15/2026.
29278G AA 6	ENEL FINANCE INTERNATIONAL NV		C	1	2.A FE	6,929,300	112.875	7,901,250	7,000,000	6,951,961		6,535			3.625	3.747	MN	25,375	253,750	05/22/2017.	05/25/2027.
29278G AK 4	ENEL FINANCE INTERNATIONAL NV		C	1	2.A FE	6,846,070	124.500	8,714,965	7,000,000	6,871,941		11,835			4.875	5.145	JD	16,115	341,250	09/19/2018.	06/14/2029.
29278N AG 8	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	9,978,900	116.125	11,612,500	10,000,000	9,981,410		1,751			5.250	5.278	AO	110,833	525,000	01/08/2019.	04/15/2029.
29336U AE 7	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	4,038,963	98.000	4,272,800	4,360,000	4,195,328		32,489			4.150	5.117	JD	15,078	180,940	09/02/2015.	06/01/2025.
29364D AQ 3	ENTERGY ARKANSAS LLC			1,2	1.F FE	1,999,420	100.203	2,004,060	2,000,000	1,999,994		45			3.750	3.752	FA	28,333	75,000	11/09/2010.	02/15/2021.
29364D AU 4	ENTERGY ARKANSAS LLC			1,2	1.F FE	3,986,840	112.981	4,519,236	4,000,000	3,992,696		1,248			3.500	3.538	AO	35,000	140,000	01/05/2016.	04/01/2026.
29364P AP 8	ENTERGY NEW ORLEANS LLC			1,2	2.B FE	5,000,000	107.805	5,390,265	5,000,000	5,000,000					4.000	4.000	JD	16,667	200,000	05/18/2016.	06/01/2026.
29364W AN 8	ENTERGY LOUISIANA LLC			1,2	1.F FE	4,991,350	100.289	5,014,430	5,000,000	4,999,708		858			4.800	4.818	MN	40,000	240,000	03/21/2011.	05/01/2021.
29364W AS 7	ENTERGY LOUISIANA LLC			1,2	1.F FE	2,990,670	108.626	3,258,786	3,000,000	2,997,233		967			4.050	4.087	MS	40,500	121,500	08/19/2013.	09/01/2023.
29364W AU 2	ENTERGY LOUISIANA LLC			1,2	1.F FE	4,995,850	109.591	5,479,535	5,000,000	4,998,218		381			3.780	3.789	AO	47,250	189,000	06/24/2014.	04/01/2025.
29365P AR 3	ENTERGY UTILITY AFFILIATES LLC			1,2	1.F FE	5,995,020	110.809	6,648,534	6,000,000	5,997,861		457			3.780	3.789	AO	56,700	226,800	06/24/2014.	04/01/2025.
29379V BE 2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	7,974,480	111.912	8,952,976	8,000,000	7,988,672		2,494			3.750	3.787	FA	113,333	300,000	10/02/2014.	02/15/2025.
29379V BL 6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	4,988,000	112.402	5,620,095	5,000,000	4,992,613		1,046			3.950	3.977	FA	74,611	197,500	04/04/2016.	02/15/2027.
29977A A* 6	EVERCORE INC				2.B	7,500,000	100.986	7,573,950	7,500,000	7,500,000					4.880	4.877	MS	92,517	366,000	03/30/2016.	03/30/2021.
29977A B# 1	EVERCORE INC				2.B	6,000,000	100.000	6,000,000	6,000,000	6,000,000					4.440	4.440	AO	45,140	333,000	08/01/2019.	08/01/2031.
29977A B@ 3	EVERCORE INC				2.B	3,000,000	100.000	3,000,000	3,000,000	3,000,000					4.340	4.340	AO	22,062	162,750	08/01/2019.	08/01/2029.
29977G AA 0	TIAA FSB HOLDINGS INC			2	1.G FE	20,000,000	107.885	21,577,020	20,000,000	20,000,080		(15)			5.750	5.751	JJ	571,806	1,150,000	06/26/2015.	07/02/2025.
29977G AB 8	TIAA FSB HOLDINGS INC			5	1.G FE	2,000,000	100.156	2,003,112	2,000,000	2,000,000					6.000	6.001	MS	35,333	120,000	03/09/2016.	03/15/2026.
30040W AF 5	EVERSOURCE ENERGY			1,2	2.A FE	7,944,400	119.619	9,569,480	8,000,000	7,953,335		4,624			4.250	4.335	AO	85,000	340,000	12/10/2018.	04/01/2029.
30161N AN 1	EXELON CORP			1,2	2.B FE	6,968,738	113.126	7,918,806	7,000,000	6,977,670		4,494			3.950	4.029	JD	12,289	276,500	12/02/2015.	06/15/2025.
30212P AJ 4	EXPEDIA GROUP INC			1,2	2.C FE	4,972,200	109.251	5,462,525	5,000,000	4,988,602		2,833			4.500	4.569	FA	85,000	225,000	08/13/2014.	08/15/2024.
30212P AM 7	EXPEDIA GROUP INC			1,2	2.C FE	12,939,550	111.424	14,485,081	13,000,000	12,967,500		5,433			5.000	5.056	FA	245,556	650,000	12/01/2015.	02/15/2026.
30212P AP 0	EXPEDIA GROUP INC			1,2	2.C FE	9,243,800	107.283	10,728,250	10,000,000	9,397,966		69,382			3.800	4.808	FA	143,556	380,000	09/19/2018.	02/15/2028.
30217A AB 9	EXPERIAN FINANCE PLC		C	1,2	2.A FE	9,991,900	120.399	12,039,880	10,000,000	9,993,212		690			4.250	4.261	FA	177,083	425,000	01/24/2019.	02/01/2029.
302508 AQ 9	FMR LLC			1	1.E FE	31,880,899	147.296	34,194,813	23,215,000	28,948,079		(558,025)			7.570	4.085	JD	78,106	1,757,376	09/21/2017.	06/15/2029.
30251B AA 6	FMR LLC			1	1.E FE	20,792,930	103.934	21,826,182	21,000,000	20,980,308		21,515			5.350	5.462	MN	143,558	1,123,500	12/21/2009.	11/15/2021.
30251B AA 6	FMR LLC	SD		1	1.E FE	4,973,550	103.934	5,196,710	5,000,000	4,997,594		2,637			5.350	5.407	MN	34,181	267,500	10/29/2009.	11/15/2021.

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	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
30251B AD 0	FMR LLC			1	1.E FE	12,116,015	134.327	15,783,446	11,750,000	12,035,715		(17,474)			4.950	4.682	FA	242,344	581,625	05/18/2016.	02/01/2033.
302520 AB 7	F.N.B. CORP			2	2.B FE	5,000,000	108.613	5,430,625	5,000,000	5,000,000					4.875	4.874	AO	60,260	243,750	09/29/2015.	10/02/2025.
30259J AA 1	F.N.B. CORP			2,5	2.B FE	8,000,000	101.988	8,159,040	8,000,000	8,000,000					4.950	4.951	FA	150,700	396,000	02/11/2019.	02/14/2029.
302635 AC 1	FS KKR CAPITAL CORP			1,2	2.C FE	25,627,573	104.000	26,530,400	25,510,000	25,543,846		(24,923)			4.750	4.643	MN	154,832	1,211,725	01/09/2017.	05/15/2022.
30292* AA 2	CTL - FBI BRONX TRUST 2018				1.D IF	12,625,178	113.101	14,279,202	12,625,178	12,625,179		(0)			3.910	3.910	MON	21,940	491,730	02/02/2018.	07/15/2033.
307000 AA 7	FAMILY DOLLAR STORES INC			1	2.B FE	3,979,760	100.320	4,012,804	4,000,000	3,999,794		2,408			5.000	5.063	FA	83,333	200,000	01/25/2011.	02/01/2021.
313747 AU 1	FEDERAL REALTY INVESTMENT TRUST			1,2	1.G FE	8,911,620	108.779	9,790,092	9,000,000	8,969,775		9,168			3.950	4.069	JJ	163,925	355,500	12/04/2013.	01/15/2024.
31428X BZ 8	FEDEX CORP			1,2	2.B FE	14,963,700	121.456	18,218,415	15,000,000	14,966,648		2,948			4.250	4.279	MN	81,458	386,042	04/03/2020.	05/15/2030.
314890 AA 2	FERGUSON FINANCE PLC		C	1,2	2.B FE	19,930,000	119.028	23,805,660	20,000,000	19,943,752		5,886			4.500	4.543	AO	167,500	900,000	10/17/2018.	10/24/2028.
316041 CP 5	FIDELITY BK ATLANTA GA			5	2.A FE	7,000,000	108.548	7,598,361	7,000,000	7,000,019		(4)			5.875	5.874	JD	34,271	411,250	05/29/2015.	05/31/2030.
31620M AM 8	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	1,618,858	109.981	1,787,190	1,625,000	1,622,650		629			3.875	3.921	JD	4,548	62,969	05/27/2014.	06/05/2024.
31620M BJ 4	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	8,984,340	117.120	10,540,791	9,000,000	8,986,489		1,347			3.750	3.771	MN	37,500	337,500	05/14/2019.	05/21/2029.
31620R AF 2	FIDELITY NATIONAL FINANCIAL INC			1	2.B FE	4,975,650	107.877	5,393,845	5,000,000	4,995,188		2,697			5.500	5.561	MS	91,667	275,000	08/21/2012.	09/01/2022.
31620R AH 8	FIDELITY NATIONAL FINANCIAL INC			1,2	2.B FE	12,902,760	116.115	15,094,885	13,000,000	12,923,253		8,240			4.500	4.593	FA	221,000	585,000	08/08/2018.	08/15/2028.
316773 CH 1	FIFTH THIRD BANCORP				2.B FE	3,001,380	168.824	5,064,714	3,000,000	3,002,187		(57)			8.250	8.242	MS	82,500	247,500	02/28/2008.	03/01/2038.
31677A AB 0	FIFTH THIRD BANK NA (OHIO)			2	2.A FE	12,987,130	113.151	14,709,656	13,000,000	12,993,131		1,173			3.850	3.861	MS	147,369	500,500	03/10/2016.	03/15/2026.
31677Q BM 0	FIFTH THIRD BANK NA (OHIO)			2	1.G FE	15,000,000	114.285	17,142,810	15,000,000	15,000,293		(57)			3.950	3.950	JJ	251,813	592,500	07/23/2018.	07/28/2025.
317585 AA 5	FINANCIAL INSTITUTIONS INC			2,5	2.C FE	5,000,000	98.955	4,947,765	5,000,000	5,000,000					6.000	5.999	AO	63,333	300,000	04/09/2015.	04/15/2030.
31847R AE 2	FIRST AMERICAN FINANCIAL CORP			1	2.B FE	2,989,140	105.626	3,168,765	3,000,000	2,997,392		1,171			4.300	4.344	FA	53,750	129,000	01/24/2013.	02/01/2023.
31847R AF 9	FIRST AMERICAN FINANCIAL CORP			1	2.B FE	6,998,250	111.134	7,779,394	7,000,000	6,999,490		118			4.600	4.602	MN	41,144	322,000	11/05/2014.	11/15/2024.
31847R AG 7	FIRST AMERICAN FINANCIAL CORP			1,2	2.B FE	6,971,440	114.565	8,019,543	7,000,000	6,972,923		1,483			4.000	4.050	MN	35,778	140,000	05/08/2020.	05/15/2030.
318685 AA 2	FIRST BANCSHARES INC IND				1.G Z	8,000,000	101.359	8,108,731	8,000,000	8,000,201		(127)			4.250	4.248	JJ	170,000	340,000	06/22/2017.	07/01/2022.
318916 AA 1	FIRST BANCSHARES INC (MISSISSIPPI)			2,5	2.C FE	4,000,000	101.387	4,055,460	4,000,000	3,998,971		201			5.875	5.882	MN	39,167	235,000	04/24/2018.	05/01/2028.
318916 AB 9	FIRST BANCSHARES INC (MISSISSIPPI)			2,5	2.C FE	2,000,000	108.650	2,173,003	2,000,000	1,999,783		38			6.400	6.402	FMAN	21,333	128,000	04/24/2018.	05/01/2033.
319383 AC 9	FIRST BUSEY CORP			2,5	2.B FE	10,000,000	101.978	10,197,780	10,000,000	10,000,000					4.750	4.749	MN	47,500	475,000	05/18/2017.	05/25/2027.
319383 AD 7	FIRST BUSEY CORP			2,5	2.B FE	8,000,000	99.843	7,987,408	8,000,000	8,000,000					5.250	5.251	JD	35,000	210,000	05/28/2020.	06/01/2030.
31982Q AX 7	FIRST COMMONWEALTH BANK			2,5	2.C FE	8,000,000	105.537	8,442,960	8,000,000	8,000,255		(97)			4.875	4.874	JD	32,500	390,000	05/16/2018.	06/01/2028.
31982Q AY 5	FIRST COMWLTH BK IND PA			5	2.C FE	8,000,000	103.531	8,282,452	8,000,000	8,000,477		(51)			5.500	5.499	JD	36,667	440,000	05/16/2018.	06/01/2033.
320209 AA 7	FIRST FINANCIAL BANCORP				2.B FE	15,000,000	105.706	15,855,930	15,000,000	15,000,000					5.125	5.124	FA	269,063	768,750	08/20/2015.	08/25/2025.
320209 AB 5	FIRST FINANCIAL BANCORP			2,5	2.B FE	10,000,000	103.739	10,373,900	10,000,000	10,000,000					5.250	5.251	MN	67,083	284,375	04/24/2020.	05/15/2030.
32055Y AA 0	FIRST INTERSTATE BANCSYSTEM INC			2,5	2.B FE	8,000,000	102.539	8,203,152	8,000,000	8,000,000					5.250	5.251	MN	53,667	210,000	05/13/2020.	05/15/2030.
320844 PD 9	HUNTINGTON NATIONAL BANK				2.A FE	13,281,796	114.427	15,104,298	13,200,000	13,252,823		(8,976)			4.270	4.189	MN	56,364	563,640	06/30/2017.	11/25/2026.
335720 AB 4	FIRST NATL NEB INC			5	2.B FE	16,000,000	100.074	16,011,894	16,000,000	16,000,680		(283)			4.375	4.373	AO	175,000	700,000	03/13/2018.	04/01/2028.
33582V AC 2	KEYCORP				2.A FE	5,000,000	106.263	5,313,145	5,000,000	5,000,000					7.250	7.248	JD	16,111	362,500	12/08/2011.	12/15/2021.
33616C AB 6	FIRST REPUBLIC BANK			2	2.A FE	6,855,590	126.409	8,848,658	7,000,000	6,867,019		2,727			4.375	4.501	FA	127,604	306,250	07/25/2016.	08/01/2046.
33616C AC 4	FIRST REPUBLIC BANK			2	2.A FE	6,890,590	131.529	9,207,058	7,000,000	6,898,034		1,951			4.625	4.723	FA	124,104	323,750	02/06/2017.	02/13/2047.
337158 AJ 8	FIRST HORIZON BANK			2	2.C FE	25,000,000	115.942	28,985,425	25,000,000	25,000,000					5.750	5.750	MN	239,583	734,722	04/23/2020.	05/01/2030.
337358 BH 7	WELLS FARGO & CO				2.B FE	27,801,622	130.653	30,690,413	23,490,000	25,304,225		(266,946)			7.574	5.927	FA	741,305	1,779,133	10/03/2003.	08/01/2026.
337358 BH 7	WELLS FARGO & CO	SD			2.B FE	5,506,250	130.653	6,532,655	5,000,000	5,222,832		(32,054)			7.574	6.605	FA	157,792	378,700	05/20/2008.	08/01/2026.
33738K AA 3	WELLS FARGO BANK NA				1.F FE	1,476,480	137.487	1,828,573	1,330,000	1,435,952		(4,443)			6.180	5.402	FA	31,051	82,194	07/21/2015.	02/15/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
33738M AA 9	WELLS FARGO BANK NA				2.A FE	12,194,512	137.487	17,295,827	12,580,000	12,320,733		9,791			6.180	6.393	FA	293,701	777,444	01/13/1998.	02/15/2036.
33766N AJ 3	FIRST BANK 4.50 FIXED TO FLOAT 9/1/2030				2.B FE	7,000,000	99.763	6,983,393	7,000,000	7,000,000					4.500	4.427	MAT	114,781		08/31/2020.	09/01/2030.
337738 AL 2	FISERV INC			1	2.B FE	4,983,050	101.930	5,096,480	5,000,000	4,999,069		1,986			4.750	4.792	JD	10,556	237,500	06/06/2011.	06/15/2021.
337738 AP 3	FISERV INC			1,2	2.B FE	9,993,300	112.900	11,289,950	10,000,000	9,996,961		620			3.850	3.858	JD	32,083	385,000	05/19/2015.	06/01/2025.
337738 AU 2	FISERV INC			1,2	2.B FE	38,019,492	114.168	44,547,329	39,019,000	38,090,842		69,131			3.500	3.822	JJ	682,833	1,191,888	03/20/2020.	07/01/2029.
337915 AA 0	HUNTINGTON BANCSHARES INC				2.A FE	10,097,820	106.726	10,672,630	10,000,000	10,024,112		(10,819)			4.350	4.228	FA	177,625	435,000	02/11/2013.	02/04/2023.
337930 AC 5	FLAGSTAR BANCORP INC			1,2	2.A FE	13,999,860	102.206	14,308,868	14,000,000	14,000,105		(187)			6.125	6.124	JJ	395,403	857,500	06/29/2016.	07/15/2021.
337930 AD 3	FLAGSTAR BANCORP INC			2,5	2.C FE	8,000,000	102.570	8,205,592	8,000,000	8,000,000					4.125	4.126	MN	57,750		10/23/2020.	11/01/2030.
33803W AA 7	FISHERS LANE ASSOCIATES LLC			1,2	1.B	10,520,347	108.625	11,427,768	10,520,346	10,520,351		(0)			3.666	3.666	MON	27,854	382,298	06/21/2012.	08/05/2030.
33829T AA 4	FIVE CORNERS FUNDING TRUST			1	1.G FE	13,986,280	110.868	15,521,450	14,000,000	13,995,526		1,432			4.419	4.430	MN	79,051	618,660	12/10/2013.	11/15/2023.
33938E AU 1	FLEX LTD		C	1,2	2.C FE	4,960,650	113.880	5,693,985	5,000,000	4,980,283		3,880			4.750	4.850	JD	10,556	237,500	06/03/2015.	06/15/2025.
33938X AB 1	FLEX LTD		C	1,2	2.C FE	10,951,820	120.143	13,215,719	11,000,000	10,954,248		2,428			4.875	4.931	MN	72,990	268,125	05/08/2020.	05/12/2030.
33972P AA 7	FLNG LIQUEFACTION 2 LLC			1	2.B FE	4,772,000	98.774	4,713,491	4,772,000	4,771,534		3			4.125	4.125	MS	49,758	195,247	07/12/2016.	03/31/2038.
340711 AW 0	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	4,988,750	113.750	5,687,520	5,000,000	4,994,351		1,103			4.350	4.378	JJ	100,292	217,500	07/07/2015.	07/15/2025.
343873 AA 3	FLUSHING FINANCIAL CORP			2,5	2.C FE	10,000,000	100.887	10,088,660	10,000,000	10,000,105		(105)			5.250	5.249	JD	23,333	525,000	12/07/2016.	12/15/2026.
345277 AE 7	FORD HOLDINGS LLC				3.B FE	4,448,343	129.427	4,114,484	3,179,000	4,160,223		(82,566)			9.300	5.050	MS	98,549	295,647	03/30/2017.	03/01/2030.
345397 WK 5	FORD MOTOR CREDIT COMPANY LLC				3.A FE	4,953,300	103.777	5,188,870	5,000,000	4,985,929		5,000			4.375	4.491	FA	88,108	218,750	08/01/2013.	08/06/2023.
345397 XL 2	FORD MOTOR CREDIT COMPANY LLC				3.B FE	10,000,000	104.639	10,463,900	10,000,000	10,000,000					4.134	4.133	FA	168,805	413,400	07/30/2015.	08/04/2025.
345397 XU 2	FORD MOTOR CREDIT COMPANY LLC				3.A FE	15,000,000	105.263	15,789,510	15,000,000	15,000,000					4.389	4.389	JJ	316,374	658,350	01/05/2016.	01/08/2026.
345397 YG 2	FORD MOTOR CREDIT COMPANY LLC			2	3.A FE	1,000,000	102.484	1,024,842	1,000,000	1,000,000					3.810	3.810	JJ	18,203	38,100	01/04/2017.	01/09/2024.
347466 AE 4	FORT IRWIN LAND LLC				1.F FE	8,224,936	116.997	10,232,403	8,745,887	8,394,507		14,571			5.300	5.929	JD	20,601	463,446	12/20/2010.	12/15/2035.
34964C AA 4	FORTUNE BRANDS HOME & SECURITY INC			1,2	2.B FE	9,935,700	113.110	11,310,970	10,000,000	9,968,267		6,377			4.000	4.079	JD	17,778	400,000	06/08/2015.	06/15/2025.
35137L AH 8	FOX CORP			1,2	2.B FE	30,197,400	121.159	36,347,790	30,000,000	30,165,766		(16,295)			4.709	4.624	JJ	612,170	1,412,700	01/17/2019.	01/25/2029.
35352P AA 2	FB FINANCIAL CORP			2,5	2.C FE	5,000,000	100.357	5,017,830	5,000,000	5,000,000					6.875	6.875	MS	86,892	343,750	03/29/2016.	03/30/2026.
35352P AB 0	FB FINANCIAL CORP			5	2.C FE	5,000,000	100.671	5,033,555	5,000,000	5,000,165		(314)			7.000	6.993	JJ	175,000	350,000	06/28/2016.	07/01/2026.
35805B AA 6	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	14,769,150	111.500	16,725,000	15,000,000	14,798,960		19,697			3.750	3.938	JD	25,000	562,500	06/13/2019.	06/15/2029.
35952F AB 6	FT HUACHUCA YPG CMNTYS II LLC			1	2.A FE	2,880,088	121.412	3,248,279	2,675,418	2,757,147		(10,604)			8.000	7.357	JD	9,513	213,068	10/19/2009.	12/15/2026.
360271 AJ 9	FULTON FINANCIAL CORP				2.A FE	27,896,480	110.445	30,924,628	28,000,000	27,954,312		10,578			4.500	4.546	MN	161,000	1,260,000	06/08/2015.	11/15/2024.
360271 AM 2	FULTON FINANCIAL CORP			2,5	2.A FE	10,000,000	99.849	9,984,910	10,000,000	10,000,000					3.750	3.750	MS	110,417	200,000	02/25/2020.	03/15/2035.
361438 AB 0	GAMCO INVESTORS INC			1	3.A FE	8,000,000	100.186	8,014,864	8,000,000	8,000,000					5.875	5.873	JD	39,167	470,000	05/25/2011.	06/01/2021.
361448 AL 7	GATX CORP			1	2.B FE	4,991,750	101.682	5,084,105	5,000,000	4,999,612		905			4.850	4.869	JD	20,208	242,500	05/24/2011.	06/01/2021.
361448 AN 3	GATX CORP			1	2.B FE	7,924,000	105.670	8,453,584	8,000,000	7,986,669		8,652			4.750	4.870	JD	16,889	380,000	06/05/2012.	06/15/2022.
361448 AQ 6	GATX CORP			1	2.B FE	8,900,460	106.833	9,614,979	9,000,000	8,974,200		10,799			3.900	4.035	MS	88,725	351,000	03/14/2013.	03/30/2023.
361448 BC 6	GATX CORP			1,2	2.B FE	10,000,000	120.335	12,033,480	10,000,000	10,000,000					4.550	4.549	MN	68,250	455,000	05/03/2018.	11/07/2028.
361448 BF 9	GATX CORP			1,2	2.B FE	8,980,830	118.146	10,633,167	9,000,000	8,982,386		1,556			4.000	4.025	JD	1,000	228,000	05/08/2020.	06/30/2030.
36164Q NA 2	GE CAPITAL INTERNATIONAL FUNDING COMPANY		C		2.B FE	1,045,333	119.013	1,211,548	1,018,000	1,040,353		(1,063)			4.418	4.218	MN	5,747	44,975	10/26/2015.	11/15/2035.
36166N AB 9	GE CAPITAL FUNDING LLC			1,2	2.A FE	9,000,000	117.599	10,583,910	9,000,000	9,000,000					4.400	4.400	MN	50,600	194,700	05/06/2020.	05/15/2030.
361841 AJ 8	GLP CAPITAL LP			1,2	2.C FE	5,107,400	112.627	5,631,330	5,000,000	5,073,665		(15,506)			5.250	4.857	JD	21,875	262,500	09/17/2018.	06/01/2025.
36198# AA 0	GE HUNTSVILLE 2020A LEASE-BACKED PASS-TH				2.A Z	13,406,109	100.000	13,406,109	13,406,109	13,406,109					4.560	4.560	JJ	3,396		12/30/2020.	04/15/2046.
36200@ AA 8	GE HUNTSVILLE 2020B LEASE-BACKED PASS-TH				2.A Z	3,164,109	100.000	3,164,109	3,164,109	3,164,109					4.560	4.560	JJ	802		12/30/2020.	04/15/2046.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
36246M AU 3	AMTTOW 2015-2 A - RMBS			1	1.A FE	14,985,500	106.496	15,974,390	15,000,000	14,992,844		1,716			3.482	3.519	MON	23,213	522,300	01/21/2016.	06/15/2050.
36249@ AA 1	GSA GTH I U S GOVERNMENT LEASE-BACKEDD P			4	1.B	7,009,586	110.088	7,716,707	7,009,586	7,009,658		75			4.560	4.560	MON	14,206	318,260	06/13/2017.	05/15/2038.
36255# AA 0	GSO FACULITY REV L+200 10/11/2023			5	1.D PL	16,692,093	99.859	16,721,196	16,744,875	16,710,691		21,048			2.442	2.549	FMAN	53,391	494,381	10/14/2020.	11/11/2023.
36298G AA 7	GSPALO 2006-1 CTF - CMBS			4	1.G	10,338,943	111.033	11,321,173	10,196,241	10,270,815		(2,233)			6.422	6.247	MON	40,016	650,578	08/25/2010.	10/09/2029.
369550 BL 1	GENERAL DYNAMICS CORP			1,2	1.F FE	24,788,000	114.313	28,578,175	25,000,000	24,808,868		20,868			3.500	3.638	AO	218,750	452,083	03/23/2020.	04/01/2027.
369550 BM 9	GENERAL DYNAMICS CORP			1,2	1.F FE	24,736,750	118.582	29,645,400	25,000,000	24,753,840		17,090			3.625	3.752	AO	226,563	468,229	03/23/2020.	04/01/2030.
36962G 3P 7	GENERAL ELECTRIC CO				2.B FE	12,613,150	135.404	13,540,380	10,000,000	12,217,132		(88,848)			5.875	4.059	JJ	272,535	587,500	03/03/2016.	01/14/2038.
36962G 4B 7	GENERAL ELECTRIC CO				2.B FE	343,437	146.431	420,256	287,000	332,848		(1,416)			6.875	5.470	JJ	9,372	19,731	01/24/2012.	01/10/2039.
370334 CG 7	GENERAL MILLS INC			1,2	2.B FE	4,989,900	119.799	5,989,935	5,000,000	4,992,452		868			4.200	4.224	AO	43,167	210,000	04/03/2018.	04/17/2028.
37045X BG 0	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	7,971,120	117.704	9,416,296	8,000,000	7,983,689		2,687			5.250	5.296	MS	140,000	420,000	02/25/2016.	03/01/2026.
37045X BQ 8	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	6,990,270	112.349	7,864,423	7,000,000	6,994,198		880			4.000	4.016	AO	66,111	280,000	10/03/2016.	10/06/2026.
37045X BT 2	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	6,989,850	113.798	7,965,874	7,000,000	6,993,457		927			4.350	4.368	JJ	138,717	304,500	01/11/2017.	01/17/2027.
37045X CR 5	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	6,985,020	111.628	7,813,939	7,000,000	6,990,434		2,834			5.100	5.149	JJ	162,633	357,000	01/14/2019.	01/17/2024.
37363J AK 7	GEORGIA TECH FOUNDATION INC			1	1.B FE	6,131,510	112.970	6,569,229	5,815,000	6,107,222		(6,076)			3.843	3.557	MN	37,245	223,470	09/12/2016.	11/01/2048.
373865 AD 6	GERMAN AMERICAN BANCORP INC			2,5	2.B FE	4,000,000	103.398	4,135,931	4,000,000	4,000,000					4.500	4.500	JD	500	180,000	06/25/2019.	06/30/2029.
375558 AZ 6	GILEAD SCIENCES INC			1,2	2.A FE	9,990,600	110.484	11,048,360	10,000,000	9,996,366		814			3.500	3.510	FA	145,833	350,000	11/12/2014.	02/01/2025.
375558 BF 9	GILEAD SCIENCES INC			1,2	2.A FE	9,961,940	113.428	11,342,790	10,000,000	9,979,627		3,527			3.650	3.694	MS	121,667	365,000	09/10/2015.	03/01/2026.
378272 AF 5	GLENCORE FUNDING LLC			1	2.A FE	6,139,960	108.650	7,605,507	7,000,000	6,744,594		96,144			4.125	5.768	MN	24,865	288,750	06/25/2013.	05/30/2023.
378272 AQ 1	GLENCORE FUNDING LLC			1,2	2.A FE	6,940,430	113.339	7,933,751	7,000,000	6,957,160		5,377			3.875	3.978	AO	48,222	271,250	10/20/2017.	10/27/2027.
378272 AV 0	GLENCORE FUNDING LLC			1,2	2.A FE	14,950,650	120.154	18,023,115	15,000,000	14,957,894		4,092			4.875	4.917	MS	221,406	731,250	03/05/2019.	03/12/2029.
37959G AA 5	GLOBAL ATLANTIC (FIN) CO			1,2	2.C FE	17,969,400	110.077	19,813,914	18,000,000	17,972,672		85,042			4.400	4.421	AO	167,200	809,600	09/30/2019.	10/15/2029.
38141E C2 3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	21,944,760	109.437	24,076,184	22,000,000	21,978,181		5,677			3.850	3.880	JJ	407,031	847,000	07/03/2014.	07/08/2024.
38141G ES 9	GOLDMAN SACHS GROUP INC			1	2.B FE	483,334	125.060	662,819	530,000	506,950		2,993			5.950	6.841	JJ	14,541	31,535	05/05/2010.	01/15/2027.
38141G RD 8	GOLDMAN SACHS GROUP INC				2.A FE	6,082,524	106.569	6,713,834	6,300,000	6,244,320		17,762			3.625	4.077	JJ	100,866	119,625	11/05/2013.	01/22/2023.
38141G WL 4	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	16,000,980	115.226	18,436,208	16,000,000	16,000,920		(125)			3.691	3.690	JD	42,652	590,560	07/06/2017.	06/05/2028.
38141G WQ 3	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	21,150,000	109.232	23,102,653	21,150,000	21,150,000					3.272	3.272	MS	176,852	692,028	09/26/2017.	09/29/2025.
38141G WV 2	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	4,864,400	115.289	5,764,450	5,000,000	4,894,007		10,565			3.814	4.119	AO	36,021	190,700	03/14/2018.	04/23/2029.
38141G WZ 3	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	9,917,750	118.219	11,821,850	10,000,000	9,934,910		6,398			4.223	4.317	MN	70,383	422,300	04/25/2018.	05/01/2029.
38143U 8H 7	GOLDMAN SACHS GROUP INC			2	2.A FE	6,983,830	112.882	7,901,726	7,000,000	6,991,117		1,536			3.750	3.777	FA	91,875	262,500	02/22/2016.	02/25/2026.
38145G AH 3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	7,726,960	112.180	8,974,408	8,000,000	7,824,696		26,088			3.500	3.921	MN	35,000	280,000	01/19/2017.	11/16/2026.
38147U AC 1	GOLDMAN SACHS BDC INC			1,2	2.C FE	3,496,850	105.775	3,702,139	3,500,000	3,497,370		520			3.750	3.770	FA	51,406	65,625	02/06/2020.	02/10/2025.
38173M AA 0	GOLUB CAPITAL BDC INC			1,2	2.C FE	10,991,200	101.758	11,193,325	11,000,000	10,991,839		639			3.375	3.399	AO	91,781		09/29/2020.	04/15/2024.
390905 AC 1	GREAT SOUTHERN BANCORP INC			2,5	2.C FE	8,000,000	108.302	8,664,176	8,000,000	8,000,000					5.500	5.501	JD	19,556	223,667	06/10/2020.	06/15/2030.
391164 AF 7	EVERGY INC			1,2	2.B FE	4,091,640	105.536	4,221,444	4,000,000	4,013,760		(10,579)			5.292	4.999	JD	9,408	211,680	03/19/2012.	06/15/2022.
391382 AB 4	GREAT-WEST LIFECO FINANCE (DELAWARE) LP			1,2	1.F FE	12,898,340	125.735	16,345,537	13,000,000	12,905,412		1,929			4.150	4.196	JD	41,961	539,500	05/23/2017.	06/03/2047.
39138Q AA 3	GREAT-WEST LIFECO FINANCE 2018 LP			1,2	1.F FE	10,000,000	117.071	11,707,100	10,000,000	10,000,000					4.047	4.047	MN	49,463	404,700	05/14/2018.	05/17/2028.
391416 AA 2	GREAT WESTERN BANCORP INC			2	2.B FE	10,000,000	99.999	9,999,930	10,000,000	9,999,836		31			3.371	3.370	FMAN	44,010	575,159	07/28/2015.	08/15/2025.
398186 AA 4	GRIFFIN COAL MINING COMPANY PTY LTD		C	1	6. *	0			573,262						9.500		JD			11/10/2006.	12/01/2016.
40049J BB 2	GRUPO TELEVISA SAB		C	1,2	2.A FE	12,069,320	112.437	13,492,440	12,000,000	12,038,964		(7,035)			4.625	4.550	JJ	232,792	555,000	12/03/2015.	01/30/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
400522 ZZ 4	Gryphon Mezz Fund II 6.50 12/14/2028				2.B PL	4,078,960	93.897	3,830,040	4,078,960	4,078,960					6.500	6.499	JJ	123,200	180,383	12/18/2020.	12/14/2028.
40075T AA 0	INDEPENDENT BANK GROUP INC			2,5	2.B FE	8,000,000	100.586	8,046,864	8,000,000	8,000,075		(130)			5.750	5.748	JJ	205,722	460,000	07/13/2016.	07/20/2026.
402524 AE 2	GULF SOUTH PIPELINE COMPANY LP			1,2	2.C FE	4,982,050	103.421	5,171,060	5,000,000	4,996,966		1,988			4.000	4.043	JD	8,889	200,000	06/07/2012.	06/15/2022.
402740 AD 6	GULFSTREAM NATURAL GAS SYSTEM LLC			1,2	2.B FE	2,998,860	112.010	3,360,300	3,000,000	2,999,518		90			4.600	4.604	MS	40,633	138,000	09/21/2015.	09/15/2025.
404119 BX 6	HCA INC			1,2	2.C FE	4,974,850	116.000	5,800,000	5,000,000	4,978,123		2,118			4.125	4.187	JD	9,167	206,250	06/05/2019.	06/15/2029.
40414L AJ 8	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	113,476	109.640	124,989	114,000	113,829		55			4.250	4.306	MN	619	15,641	11/05/2013.	11/15/2023.
40414L AL 3	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	5,977,800	110.622	6,637,290	6,000,000	5,991,096		2,246			3.875	3.919	FA	87,833	232,500	08/07/2014.	08/15/2024.
404280 AW 9	HSBC HOLDINGS PLC		C		1.F FE	7,988,400	115.259	9,220,744	8,000,000	7,993,699		1,066			4.300	4.317	MS	107,978	344,000	03/01/2016.	03/08/2026.
404280 BH 1	HSBC HOLDINGS PLC		C		1.G FE	12,975,780	115.380	14,999,348	13,000,000	12,984,942		2,194			4.375	4.398	MN	60,035	568,750	01/19/2017.	11/23/2026.
404280 BK 4	HSBC HOLDINGS PLC		C	2,5	1.F FE	28,609,200	113.545	32,927,905	29,000,000	28,701,029		35,059			4.041	4.209	MS	351,567	1,171,890	05/08/2018.	03/13/2028.
404280 BK 4	HSBC HOLDINGS PLC	SD..	C	2,5	1.F FE	2,998,410	113.545	3,406,335	3,000,000	2,998,976		156			4.041	4.048	MS	36,369	121,230	03/14/2018.	03/13/2028.
404280 CC 1	HSBC HOLDINGS PLC		C	2,5	1.F FE	10,000,000	115.385	11,538,530	10,000,000	10,000,000					3.973	3.974	MN	43,041	397,300	05/15/2019.	05/22/2030.
40434C AD 7	HSBC USA INC				1.F FE	17,923,320	109.427	19,696,770	18,000,000	17,970,305		7,895			3.500	3.551	JD	14,000	630,000	06/16/2014.	06/23/2024.
406216 BG 5	HALLIBURTON CO			1,2	2.A FE	610,280	112.000	685,440	612,000	611,098		(274)			3.800	3.833	MN	2,972	(1,075,485)	11/05/2015.	11/15/2025.
406216 BL 4	HALLIBURTON CO			1,2	2.A FE	13,996,360	105.750	14,805,000	14,000,000	13,996,610		250			2.920	2.923	MS	136,267	202,129	02/19/2020.	03/01/2030.
410495 AA 3	HANMI FINANCIAL CORP			2,5	2.B FE	28,000,000	101.006	28,281,540	28,000,000	28,001,176		(893)			5.450	5.446	MS	385,739	1,526,000	03/16/2017.	03/30/2027.
410867 AA 3	HANOVER INSURANCE GROUP INC				2.B FE	97,745	127.604	144,193	113,000	106,922		978			7.625	9.035	AO	1,819	8,616	05/22/2003.	10/15/2025.
410867 AF 2	HANOVER INSURANCE GROUP INC			1,2	2.B FE	27,319,120	117.106	31,618,647	27,000,000	27,192,083		(33,839)			4.500	4.340	AO	256,500	1,215,000	09/20/2018.	04/15/2026.
41283L AU 9	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1	2.B FE	7,993,040	103.492	8,279,384	8,000,000	7,997,369		2,310			4.050	4.081	FA	132,300	324,000	01/31/2019.	02/04/2022.
413086 AH 2	HARMAN INTERNATIONAL INDUSTRIES INC			1,2	2.A FE	9,933,600	111.278	11,127,790	10,000,000	9,967,902		6,561			4.150	4.231	MN	53,028	415,000	05/06/2015.	05/15/2025.
413875 AR 6	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	5,000,000	111.983	5,599,140	5,000,000	5,000,000					3.832	3.831	AO	34,062	191,600	04/22/2015.	04/27/2025.
418056 AZ 0	HASBRO INC			1,2	2.C FE	12,958,400	113.156	14,710,241	13,000,000	12,962,293		3,487			3.900	3.939	MN	59,150	507,000	11/13/2019.	11/19/2029.
419838 AA 5	HAWAIIAN AIRLINES 2013-1 PASS THROUGH TR			1	4.A FE	3,273,675	88.289	2,890,289	3,273,675	3,274,488		521			3.900	3.893	JJ	58,872	125,417	05/14/2013.	07/15/2027.
42217K BC 9	WELLTOWER INC			1,2	2.A FE	4,947,900	110.143	5,507,135	5,000,000	4,982,397		5,280			4.500	4.626	JJ	103,750	225,000	10/02/2013.	01/15/2024.
42217K BF 2	WELLTOWER INC			1,2	2.A FE	6,994,820	113.014	7,910,980	7,000,000	6,997,619		484			4.000	4.008	JD	23,333	280,000	05/20/2015.	06/01/2025.
42225U AF 1	HEALTHCARE TRUST OF AMERICA HOLDINGS LP			1,2	2.B FE	7,959,360	113.395	9,071,624	8,000,000	7,972,161		3,708			3.750	3.811	JJ	150,000	300,000	06/01/2017.	07/01/2027.
42234Q AD 4	HEARTLAND FINANCIAL USA INC			2	2.B FE	6,000,000	103.811	6,228,672	6,000,000	6,000,096		(21)			5.750	5.751	JD	958	345,000	12/12/2014.	12/30/2024.
42249# AA 7	HEALTHPARTNERS, INC				1.F	9,244,757	107.500	9,938,114	9,244,757	9,245,153		(4)			4.610	4.609	MN	54,457	411,509	12/10/2013.	05/15/2030.
423452 AC 5	HELMERICH AND PAYNE INC			1,2	2.A FE	6,640,660	110.884	7,207,460	6,500,000	6,597,271		(22,118)			4.650	4.236	MS	88,996	302,250	03/12/2015.	03/15/2025.
426927 AD 1	HERITAGE COMMERCE CORP			2,5	2.B FE	5,000,000	100.899	5,044,935	5,000,000	5,000,117		(78)			5.250	5.248	JD	21,875	262,500	05/23/2017.	06/01/2027.
427096 AG 7	HERCULES CAPITAL INC			1,2	2.A FE	7,458,675	100.800	7,559,963	7,500,000	7,484,184		8,205			4.625	4.748	AO	65,521	346,875	10/18/2017.	10/23/2022.
42824C AW 9	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	36,078,469	117.091	42,732,506	36,495,000	36,268,325		38,551			4.900	5.040	AO	377,521	1,788,255	11/18/2016.	10/15/2025.
42824C BF 5	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	6,987,190	113.353	7,934,703	7,000,000	6,989,039		1,849			4.650	4.696	AO	81,375	155,517	04/06/2020.	10/01/2024.
428291 AM 0	HEXCEL CORP			1,2	2.C FE	4,985,650	111.770	5,588,515	5,000,000	4,992,789		1,366			4.700	4.735	FA	88,778	235,000	07/29/2015.	08/15/2025.
428291 AN 8	HEXCEL CORP			1,2	2.C FE	4,977,950	108.123	5,406,135	5,000,000	4,985,620		2,035			3.950	4.003	FA	74,611	197,500	02/13/2017.	02/15/2027.
42981C AA 6	HIGH STREET FUNDING TRUST I			1,2	2.A FE	10,000,000	115.269	11,526,890	10,000,000	10,000,097		(12)			4.111	4.111	FA	155,304	411,100	03/08/2018.	02/15/2028.
431116 AB 8	HIGHMARK INC			1	1.G FE	3,983,840	101.619	4,064,764	4,000,000	3,999,297		1,846			4.750	4.799	MN	24,278	190,000	05/03/2011.	05/15/2021.
431282 AM 4	HIGHWOODS REALTY LP			1,2	2.B FE	3,957,600	104.128	4,165,120	4,000,000	3,990,151		4,567			3.625	3.752	JJ	66,861	145,000	12/11/2012.	01/15/2023.
431282 AP 7	HIGHWOODS REALTY LP			1,2	2.B FE	1,973,340	110.571	2,211,422	2,000,000	1,982,449		2,467			3.875	4.037	MS	25,833	77,500	02/13/2017.	03/01/2027.
431282 AQ 5	HIGHWOODS REALTY LP			1,2	2.B FE	4,940,900	112.952	5,647,605	5,000,000	4,955,381		5,200			4.125	4.270	MS	60,729	206,250	02/22/2018.	03/15/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
431282 AR 3	HIGHWOODS REALTY LP			1,2	2.B FE	6,980,190	114.077	7,985,397	7,000,000	6,983,497		1,634			4.200	4.234	AO	62,067	294,000	02/26/2019.	04/15/2029.
43132A AA 6	HILDENE COLL MGMT CO LLC				1.B PL	6,348,834	100.000	6,348,834	6,348,834	6,350,008		(13)			5.500	5.496	JD	2,910	357,604	09/27/2018.	12/28/2042.
432748 AB 7	HILLTOP HOLDINGS INC			2	2.B FE	13,000,000	104.936	13,641,693	13,000,000	13,000,765		(157)			5.000	5.000	AO	137,222	650,000	04/06/2015.	04/15/2025.
432748 AE 1	HILLTOP HOLDINGS INC			2,5	2.A FE	9,000,000	106.928	9,623,547	9,000,000	9,000,000					6.125	6.126	MN	70,438	281,750	05/07/2020.	05/15/2035.
436106 AA 6	HOLLYFRONTIER CORP			1,2	2.C FE	6,005,880	109.125	6,547,500	6,000,000	6,004,484		(712)			5.875	5.859	AO	88,125	352,500	11/16/2016.	04/01/2026.
436106 AC 2	HOLLYFRONTIER CORP			1,2	2.C FE	12,977,120	105.682	13,738,686	13,000,000	12,977,625		505			4.500	4.522	AO	151,125		09/14/2020.	10/01/2030.
436893 AA 9	HOME BANCSHARES INC			2,5	2.C FE	22,999,310	102.220	23,510,646	23,000,000	23,002,610		247			5.625	5.625	AO	273,125	1,293,750	03/30/2017.	04/15/2027.
437076 BC 5	HOME DEPOT INC			1,2	1.F FE	14,922,150	109.609	16,441,395	15,000,000	14,973,621		7,815			3.750	3.810	FA	212,500	562,500	09/03/2013.	02/15/2024.
43722# AA 1	HOME DEPOT (MONTEREY PARK, CA) CONTROL				1.C	9,530,290	111.558	10,631,799	9,530,290	9,530,292		(0)			3.710	3.710	MON	15,714	352,833	10/06/2017.	06/15/2038.
43785V AD 4	HOMESTREET INC			1,2	2.B FE	13,000,000	104.992	13,649,012	13,000,000	13,000,000					6.500	6.499	JD	70,417	845,000	05/17/2016.	06/01/2026.
440407 AA 2	HORIZON BANCORP INC			2,5	2.C FE	3,000,000	99.830	2,994,903	3,000,000	3,000,000					5.625	5.626	JJ	87,656		06/17/2020.	07/01/2030.
44106M AV 4	SERVICE PROPERTIES TRUST			1,2	3.C FE	1,952,300	100.500	2,010,004	2,000,000	1,972,534		1,722			5.250	5.562	FA	39,667	26,250	01/29/2016.	02/15/2026.
44106M AW 2	SERVICE PROPERTIES TRUST			1,2	3.C FE	7,916,320	100.530	8,042,424	8,000,000	7,944,998		7,487			4.950	5.082	FA	149,600	396,000	01/10/2017.	02/15/2027.
44106M AY 8	SERVICE PROPERTIES TRUST			1,2	3.C FE	3,412,290	97.459	3,411,055	3,500,000	3,429,509		3,565			4.375	4.648	FA	57,847	76,563	01/30/2018.	02/15/2030.
44329H AG 9	HP CMNTYS LLC				1.C FE	1,629,049	104.467	1,737,111	1,662,840	1,656,853		668			5.020	5.323	MS	24,579	75,917	01/08/2009.	03/15/2023.
44329H AS 3	HP CMNTYS LLC				1.D FE	274,728	104.435	291,665	279,279	278,500		123			5.320	5.452	MS	4,375	13,500	11/13/2008.	03/15/2023.
44409M AA 4	HUDSON PACIFIC PROPERTIES LP			1,2	2.C FE	9,981,500	110.310	11,031,040	10,000,000	9,987,289		1,592			3.950	3.971	MN	65,833	395,000	09/25/2017.	11/01/2027.
44409M AB 2	HUDSON PACIFIC PROPERTIES LP			1,2	2.C FE	4,933,150	115.601	5,780,070	5,000,000	4,943,376		5,483			4.650	4.818	AO	58,125	232,500	02/20/2019.	04/01/2029.
444859 BN 1	HUMANA INC			1,2	2.C FE	17,961,840	125.069	22,512,474	18,000,000	17,964,297		2,457			4.875	4.902	AO	219,375	450,937	03/23/2020.	04/01/2030.
445658 CF 2	J B HUNT TRANSPORT SERVICES INC			1,2	2.A FE	6,999,580	114.937	8,045,590	7,000,000	6,999,680		55			3.875	3.876	MS	90,417	271,250	02/26/2019.	03/01/2026.
446413 AN 6	HUNTINGTON INGALLS INDUSTRIES INC			1,2	2.C FE	9,999,600	111.225	11,122,500	10,000,000	9,999,968		368			3.844	3.844	MN	64,067	225,301	03/26/2020.	05/01/2025.
446413 AP 1	HUNTINGTON INGALLS INDUSTRIES INC			1,2	2.C FE	4,999,800	118.263	5,913,125	5,000,000	5,000,015		215			4.200	4.200	MN	35,000	123,083	03/26/2020.	05/01/2030.
446413 AP 1	HUNTINGTON INGALLS INDUSTRIES INC	SD		1,2	2.C FE	2,999,880	118.263	3,547,875	3,000,000	3,000,009		129			4.200	4.200	MN	21,000	73,850	03/26/2020.	05/01/2030.
44841C AB 0	HUTCHISON WHAMPOA INTERNATIONAL (11) LTD		C		1.F FE	4,962,500	104.000	5,200,010	5,000,000	4,995,301		4,341			4.625	4.719	JJ	107,917	231,250	01/10/2012.	01/13/2022.
44841D AB 8	HUTCHISON WHAMPOA INTERNATIONAL (14) LTD		C		1.F FE	8,989,560	109.656	9,869,031	9,000,000	8,995,779		1,011			3.625	3.638	AO	55,281	326,250	10/28/2014.	10/31/2024.
448579 AF 9	HYATT HOTELS CORP			1,2	2.C FE	23,000,730	111.882	25,732,768	23,000,000	23,001,412		(240)			4.850	4.848	MS	328,453	1,115,500	03/01/2016.	03/15/2026.
448579 AG 7	HYATT HOTELS CORP			1,2	2.C FE	9,762,000	109.760	10,976,000	10,000,000	9,806,083		19,571			4.375	4.675	MS	128,819	437,500	10/04/2018.	09/15/2028.
44891A AZ 0	HYUNDAI CAPITAL AMERICA			1	2.A FE	14,992,650	108.944	16,341,585	15,000,000	14,995,298		1,397			4.300	4.314	FA	268,750	645,000	01/28/2019.	02/01/2024.
44891A BJ 5	HYUNDAI CAPITAL AMERICA			1	2.A FE	2,996,580	110.812	3,324,369	3,000,000	2,997,364		784			5.750	5.792	AO	40,729	85,771	04/02/2020.	04/06/2023.
44891A BK 2	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	2,997,570	117.989	3,539,673	3,000,000	2,997,886		316			5.875	5.894	AO	41,125	88,125	04/02/2020.	04/07/2025.
44962L AF 4	IHS MARKIT LTD		C	1,2	3.A FE	12,951,640	122.875	15,973,750	13,000,000	12,961,965		4,071			4.750	4.796	FA	257,292	617,500	07/19/2018.	08/01/2028.
449786 AP 7	ING BANK NV		C		1.D FE	4,980,550	102.022	5,101,100	5,000,000	4,998,966		2,289			5.000	5.049	JD	15,278	250,000	06/01/2011.	06/09/2021.
451102 BJ 5	ICAHN ENTERPRISES LP			1,2	3.C FE	12,152,406	100.375	11,944,625	11,900,000	11,910,275		(86,003)			6.250	5.472	FA	309,896	743,750	02/14/2018.	02/01/2022.
451102 BM 8	ICAHN ENTERPRISES LP			1,2	3.C FE	5,500,000	101.750	5,596,250	5,500,000	5,500,223		(192)			6.750	6.747	FA	154,688	371,250	01/17/2017.	02/01/2024.
453836 AG 3	INDEPENDENT BANK CORP				2.C FE	5,000,000	102.318	5,115,921	5,000,000	5,000,000					4.750	4.750	MS	69,931	237,500	03/06/2019.	03/15/2029.
45384B AA 4	INDEPENDENT BANK GROUP INC				2.B FE	12,912,500	106.149	13,799,370	13,000,000	12,956,340		10,586			5.875	5.980	FA	318,229	763,750	06/22/2016.	08/01/2024.
45384B AB 2	INDEPENDENT BANK GROUP INC			2,5	2.B FE	3,600,000	99.762	3,591,432	3,600,000	3,599,797		89			5.000	5.003	JD	500	180,000	12/14/2017.	12/31/2027.
45665Q AF 0	INFINITY PROPERTY AND CASUALTY CORP			1	2.C FE	11,000,000	106.122	11,673,420	11,000,000	11,000,000					5.000	4.998	MS	155,833	550,000	09/12/2012.	09/19/2022.
456837 AH 6	ING GROEP NV		C		1.G FE	17,976,420	115.663	20,819,358	18,000,000	17,984,910		2,096			3.950	3.965	MS	181,700	711,000	03/21/2017.	03/29/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
456837 AM 5	ING GROEP NV		C		1.G FE	9,965,800	121.472	12,147,150	10,000,000	9,972,744		2,873			4.550	4.592	AO	112,486	455,000	09/25/2018.	10/02/2028.
456837 AP 8	ING GROEP NV		C		1.G FE	10,983,500	109.131	12,004,399	11,000,000	10,988,887		3,155			3.550	3.583	AO	88,947	390,500	04/02/2019.	04/09/2024.
45686@ AB 0	INFRASTRIPE LLC	@			2.B PL	2,913,125	98.995	2,932,739	2,962,500	2,923,756		8,976			6.500	6.899	MJSD.	1,070	214,849	09/30/2019.	09/30/2024.
45687A AJ 1	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN			1	2.B FE	1,996,300	109.071	2,181,426	2,000,000	1,998,959		394			4.250	4.273	JD	3,778	85,000	06/17/2013.	06/15/2023.
457153 AG 9	INGRAM MICRO INC			1,2	3.A FE	4,982,450	115.125	5,756,250	5,000,000	4,992,046		1,757			5.450	5.494	JD	12,111	272,500	12/10/2014.	12/15/2024.
458140 AS 9	INTEL CORP			1,2	1.E FE	13,979,140	112.741	15,783,684	14,000,000	13,989,727		2,024			3.700	3.718	JJ	218,711	518,000	07/22/2015.	07/29/2025.
458140 BQ 2	INTEL CORP			1,2	1.E FE	17,964,900	115.809	20,845,638	18,000,000	17,968,334		3,434			3.750	3.782	MS	180,000	337,500	03/20/2020.	03/25/2027.
458140 BR 0	INTEL CORP			1,2	1.E FE	32,932,350	119.776	39,525,948	33,000,000	32,936,688		4,338			3.900	3.925	MS	343,200	643,500	03/20/2020.	03/25/2030.
45866F AA 2	INTERCONTINENTAL EXCHANGE INC			1	2.A FE	3,969,000	109.704	4,388,168	4,000,000	3,990,219		3,255			4.000	4.094	AO	33,778	160,000	10/01/2013.	10/15/2023.
45866F AD 6	INTERCONTINENTAL EXCHANGE INC			1,2	2.A FE	9,998,300	113.582	11,358,230	10,000,000	9,999,302		127			3.750	3.752	JD	31,250	375,000	11/19/2015.	12/01/2025.
459200 KA 8	INTERNATIONAL BUSINESS MACHINES CORP			1	1.F FE	18,952,310	115.718	21,986,325	19,000,000	18,958,994		4,147			3.500	3.530	MN	84,972	665,000	05/08/2019.	05/15/2029.
460146 CL 5	INTERNATIONAL PAPER CO			1,2	2.B FE	1,483,578	114.348	1,703,782	1,490,000	1,486,696		584			3.800	3.849	JJ	26,108	199,839	05/14/2015.	01/15/2026.
460146 CL 5	INTERNATIONAL PAPER CO	SD		1,2	2.B FE	1,113,181	114.348	1,278,408	1,118,000	1,115,521		438			3.800	3.849	JJ	19,590	154,952	05/14/2015.	01/15/2026.
46132F AB 6	INVESCO FINANCE PLC		C	1	2.A FE	19,856,800	109.878	21,975,540	20,000,000	19,951,678		14,448			4.000	4.084	JJ	335,556	800,000	11/06/2013.	01/30/2024.
46132F AD 2	INVESCO FINANCE PLC		C	1	2.A FE	14,961,300	112.658	16,898,700	15,000,000	14,980,330		3,482			3.750	3.779	JJ	259,375	562,500	10/08/2015.	01/15/2026.
462613 AN 0	IPALCO ENTERPRISES INC			1,2	2.C FE	3,996,360	115.500	4,620,000	4,000,000	3,996,657		297			4.250	4.261	MN	28,333	93,028	04/08/2020.	05/01/2030.
46625H JX 9	JPMORGAN CHASE & CO				1.F FE	16,916,700	110.505	18,785,850	17,000,000	16,968,889		8,542			3.625	3.683	MN	82,167	616,250	05/06/2014.	05/13/2024.
46625H JY 7	JPMORGAN CHASE & CO				1.G FE	12,931,750	111.645	14,513,902	13,000,000	12,972,093		6,915			3.875	3.938	MS	155,323	503,750	09/03/2014.	09/10/2024.
46625H NJ 5	JPMORGAN CHASE & CO				1.G FE	2,989,650	117.942	3,538,269	3,000,000	2,993,701		791			4.250	4.286	AO	31,875	127,500	09/23/2015.	10/01/2027.
46625H RX 0	JPMORGAN CHASE & CO			2	1.G FE	12,627,810	112.635	14,642,602	13,000,000	12,746,015		31,386			3.625	3.951	JD	39,271	471,250	01/17/2017.	12/01/2027.
46625H RY 8	JPMORGAN CHASE & CO			1,2,5	1.F FE	12,000,000	114.904	13,788,432	12,000,000	12,000,000					3.782	3.782	FA	189,100	453,840	01/25/2017.	02/01/2028.
466273 10 9	JMP GROUP INC			2	5.C FE	1,656,700	24.020	1,591,771	1,656,700	1,644,539		1,313			7.250	7.387	FMAN.	27,792	120,111	11/20/2017.	11/15/2027.
46629U 40 4	JMP GROUP LLC			2	5.C FE	653,350	23.250	607,616	653,350	653,350					6.875	6.875	MJSD.	125	44,918	09/19/2019.	09/30/2029.
46647P AJ 5	JPMORGAN CHASE & CO			1,2,5	1.F FE	10,000,000	120.944	12,094,390	10,000,000	10,000,000					3.882	3.882	JJ	169,298	388,200	07/17/2017.	07/24/2038.
46647P AM 8	JPMORGAN CHASE & CO			1,2,5	1.F FE	4,822,100	113.911	5,695,545	5,000,000	4,861,221		14,389			3.509	3.915	JJ	77,003	175,450	03/14/2018.	01/23/2029.
46647P AR 7	JPMORGAN CHASE & CO			1,2,5	1.F FE	7,000,000	116.711	8,169,735	7,000,000	7,000,000					4.005	4.005	AO	52,955	280,350	04/16/2018.	04/23/2029.
46647P AV 8	JPMORGAN CHASE & CO			1,2,5	1.F FE	5,000,000	119.420	5,970,975	5,000,000	5,000,000					4.203	4.204	JJ	92,233	210,150	07/16/2018.	07/23/2029.
46849L TC 5	JACKSON NATIONAL LIFE GLOBAL FUNDING				1.F FE	14,970,900	112.589	16,888,350	15,000,000	14,980,833		3,881			3.875	3.907	JD	32,292	581,250	06/06/2018.	06/11/2025.
472319 AL 6	JEFFERIES GROUP LLC			1	2.C FE	6,525,185	109.088	7,090,714	6,500,000	6,506,289		(2,853)			5.125	5.075	JJ	148,981	333,125	01/16/2013.	01/20/2023.
47233J AG 3	JEFFERIES GROUP LLC			1	2.B FE	14,910,900	117.876	17,681,445	15,000,000	14,941,326		8,160			4.850	4.926	JJ	335,458	727,500	01/09/2017.	01/15/2027.
47233J BH 0	JEFFERIES GROUP LLC			1	2.B FE	19,622,950	116.635	23,327,040	20,000,000	19,697,621		26,534			4.150	4.353	JJ	364,278	830,000	02/09/2018.	01/23/2030.
47805L AB 7	JOHN MARSHALL BANCORP INC				2.C FE	5,000,000	103.073	5,153,661	5,000,000	5,000,591		(73)			5.750	5.748	JJ	132,569	287,500	06/27/2017.	07/15/2027.
478111 AC 1	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1.D FE	2,500,000	124.779	3,119,485	2,500,000	2,500,095		(2)			3.837	3.837	MN	12,257	95,925	11/04/2016.	05/15/2046.
478160 BJ 2	JOHNSON & JOHNSON			1,2	1.A FE	5,866,547	132.098	7,793,782	5,900,000	5,875,383		1,387			4.375	4.418	JD	18,642	258,125	12/02/2013.	12/05/2033.
478160 BJ 2	JOHNSON & JOHNSON	SD		1,2	1.A FE	99,433	132.098	132,098	100,000	99,583		24			4.375	4.418	JD	316	4,375	12/02/2013.	12/05/2033.
478375 AR 9	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	7,236,811	113.939	8,305,043	7,289,000	7,256,524		5,612			3.900	3.997	FA	108,181	284,271	09/09/2015.	02/14/2026.
48203R AM 6	JUNIPER NETWORKS INC			1,2	2.B FE	6,996,570	114.427	8,009,911	7,000,000	6,996,902		281			3.750	3.756	FA	99,167	254,479	08/19/2019.	08/15/2029.
482480 AE 0	KLA CORP			1,2	2.A FE	13,964,720	113.735	15,922,844	14,000,000	13,985,047		3,490			4.650	4.681	MN	108,500	651,000	10/30/2014.	11/01/2024.
48252A AA 9	KKR GROUP FINANCE CO VI LLC			1,2	1.F FE	19,933,000	116.060	23,211,900	20,000,000	19,939,458		5,289			3.750	3.792	JJ	375,000	562,500	04/14/2020.	07/01/2029.
48305Q AA 1	KAISER FOUNDATION HOSPITALS			1	1.D FE	12,960,020	103.570	13,464,061	13,000,000	12,994,385		4,336			3.500	3.536	AO	113,750	455,000	04/04/2012.	04/01/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
48305Q AA 1	KAISER FOUNDATION HOSPITALS	SD..	..	1	1.D FE	4,959,700	103.570	5,178,485	5,000,000	4,994,220		4,462			3.500	3.596	AO	43,750	175,000	04/03/2012.	04/01/2022.
485134 BP 4	EVERGY METRO INC		..	1,2	1.F FE	9,964,400	112.445	11,244,520	10,000,000	9,974,482		4,974			3.650	3.711	FA	137,889	365,000	08/13/2015.	08/15/2025.
487836 BU 1	KELLOGG CO		..	1,2	2.B FE	9,206,100	113.509	11,350,860	10,000,000	9,372,352		76,547			3.400	4.471	MN	43,444	340,000	10/10/2018.	11/15/2027.
487836 BW 7	KELLOGG CO		..	1,2	2.B FE	15,943,360	119.243	19,078,912	16,000,000	15,956,593		4,904			4.300	4.343	MN	87,911	688,000	05/07/2018.	05/15/2028.
488401 AB 6	KEMPER CORP		..	1,2	2.C FE	42,237,430	110.992	46,616,724	42,000,000	42,140,175		(33,817)			4.350	4.253	FA	690,200	1,827,000	09/19/2017.	02/15/2025.
49271V AF 7	KEURIG DR PEPPER INC		..	1,2	2.B FE	36,830,950	121.359	44,902,978	37,000,000	36,864,905		14,934			4.597	4.656	MN	170,089	1,700,890	10/10/2018.	05/25/2028.
49338L AB 9	KEYSIGHT TECHNOLOGIES INC		..	1,2	2.B FE	11,995,920	113.111	13,573,320	12,000,000	11,998,815		278			4.550	4.553	AO	92,517	546,000	10/06/2014.	10/30/2024.
49338L AE 3	KEYSIGHT TECHNOLOGIES INC		..	1,2	2.B FE	6,991,110	119.044	8,333,094	7,000,000	6,994,334		765			4.600	4.615	AO	76,028	322,000	03/28/2017.	04/06/2027.
494386 AB 1	KIMBERLY-CLARK DE MEXICO SAB DE CV		C	1	2.A FE	2,991,840	107.750	3,232,500	3,000,000	2,997,075		827			3.800	3.832	AO	26,283	114,000	04/03/2014.	04/08/2024.
494550 BJ 4	KINDER MORGAN ENERGY PARTNERS LP		..	1	2.B FE	3,996,560	104.180	4,167,180	4,000,000	3,999,626		309			4.150	4.158	MS	55,333	166,000	08/03/2011.	03/01/2022.
494550 BV 7	KINDER MORGAN ENERGY PARTNERS LP		..	1,2	2.B FE	4,991,600	111.625	5,581,260	5,000,000	4,996,643		832			4.250	4.270	MS	70,833	212,500	09/08/2014.	09/01/2024.
49456B AP 6	KINDER MORGAN INC		..	1,2	2.B FE	5,977,320	117.176	7,030,554	6,000,000	5,983,052		1,981			4.300	4.346	MS	86,000	258,000	02/22/2018.	03/01/2028.
497266 AC 0	KIRBY CORP		..	1,2	2.C FE	15,977,440	110.268	17,642,880	16,000,000	15,983,928		1,889			4.200	4.216	MS	224,000	672,000	02/07/2018.	03/01/2028.
500255 AU 8	KOHLS CORP		..	1,2	2.C FE	8,747,900	108.500	9,493,750	8,750,000	8,749,051		186			4.250	4.253	JJ	169,410	371,875	07/14/2015.	07/17/2025.
50065W AF 3	KOREA NATIONAL OIL CORP		C		1.C FE	8,950,140	109.885	9,889,677	9,000,000	8,982,690		5,211			4.000	4.067	JJ	158,000	360,000	01/15/2014.	01/23/2024.
501044 DL 2	KROGER CO		..	1,2	2.A FE	19,880,600	122.617	24,523,480	20,000,000	19,900,022		10,084			4.500	4.575	JJ	415,000	900,000	01/07/2019.	01/15/2029.
50196@ AA 5	LCN NORTH AMERICAN FUND III-D LP		..		1.F PL	2,852,287	100.000	2,852,287	2,852,287	2,852,287		(30,622)			5.500	5.500	MJSD.	39,655	106,497	11/13/2020.	07/24/2034.
511637 AA 8	LAKELAND BANCORP INC		..	2,5	2.C FE	5,000,000	100.959	5,047,935	5,000,000	5,000,000					5.125	5.125	MS	64,774	256,250	09/27/2016.	09/30/2026.
512807 AN 8	LAM RESEARCH CORP		..	1,2	1.G FE	8,996,220	111.975	10,077,723	9,000,000	8,998,525		318			3.800	3.804	MS	100,700	342,000	03/05/2015.	03/15/2025.
512807 AU 2	LAM RESEARCH CORP		..	1,2	1.G FE	19,963,800	119.510	23,901,940	20,000,000	19,969,589		3,079			4.000	4.022	MS	235,556	800,000	02/25/2019.	03/15/2029.
517834 AE 7	LAS VEGAS SANDS CORP		..	1,2	2.C FE	10,035,600	106.682	10,668,170	10,000,000	10,027,299		(13,470)			3.500	3.441	FA	129,306	367,500	08/07/2019.	08/18/2026.
52107Q AG 0	LAZARD GROUP LLC		..	1	2.A FE	3,988,720	110.747	4,429,888	4,000,000	3,994,989		1,122			3.750	3.784	MS	50,000	150,000	02/10/2015.	02/13/2025.
52107Q AH 8	LAZARD GROUP LLC		..	1,2	2.A FE	14,791,310	108.775	16,316,295	15,000,000	14,865,563		19,018			3.625	3.789	MS	181,250	543,750	11/09/2016.	03/01/2027.
52107Q AJ 4	LAZARD GROUP LLC		..	1,2	2.A FE	9,907,900	119.038	11,903,810	10,000,000	9,925,965		7,843			4.500	4.615	MS	127,500	450,000	09/12/2018.	09/19/2028.
52107Q AK 1	LAZARD GROUP LLC		..	1,2	2.A FE	9,924,100	116.908	11,690,830	10,000,000	9,935,478		6,407			4.375	4.470	MS	133,681	437,500	03/05/2019.	03/11/2029.
521865 AY 1	LEAR CORP		..	1,2	2.C FE	7,943,520	111.492	8,919,376	8,000,000	7,960,536		5,073			3.800	3.884	MS	89,511	304,000	08/14/2017.	09/15/2027.
521865 BA 2	LEAR CORP		..	1,2	2.B FE	9,969,100	113.611	11,361,070	10,000,000	9,973,532		2,581			4.250	4.288	MN	54,306	425,000	04/29/2019.	05/15/2029.
524660 AZ 0	LEGGETT & PLATT INC		..	1,2	2.C FE	9,939,100	114.359	11,435,860	10,000,000	9,948,355		5,118			4.400	4.476	MS	129,556	440,000	03/04/2019.	03/15/2029.
524901 AT 2	LEGG MASON INC		..	1	1.G FE	15,036,380	110.669	16,600,395	15,000,000	15,014,698		(3,806)			3.950	3.920	JJ	273,208	592,500	06/24/2014.	07/15/2024.
524901 AV 7	LEGG MASON INC		..	1	1.G FE	25,217,150	118.887	29,721,700	25,000,000	25,135,286		(22,915)			4.750	4.631	MS	349,653	1,187,500	01/31/2017.	03/15/2026.
52532X AE 5	LEIDOS INC		..	1,2	2.C FE	3,948,640	119.500	4,780,000	4,000,000	3,951,292		2,652			4.375	4.536	MN	22,361	88,958	05/07/2020.	05/15/2030.
527288 BE 3	JEFFERIES FINANCIAL GROUP INC		..	1,2	2.C FE	16,494,476	110.240	18,526,918	16,806,000	16,689,285		37,408			5.500	5.772	AO	187,434	924,330	03/02/2016.	10/18/2023.
527288 BF 0	JEFFERIES FINANCIAL GROUP INC		..	1,2	2.C FE	3,995,000	130.646	6,532,280	5,000,000	4,051,394		13,314			6.625	8.526	AO	62,569	331,250	03/10/2016.	10/23/2043.
53079E BE 3	LIBERTY MUTUAL GROUP INC		..	1	2.B FE	2,190,998	108.698	2,396,800	2,205,000	2,201,011		1,510			4.250	4.329	JD	4,165	93,713	06/13/2013.	06/15/2023.
53079E BE 3	LIBERTY MUTUAL GROUP INC	SD..	..	1	2.B FE	221,108	108.698	240,223	221,000	221,033		(13)			4.250	4.244	JD	417	9,393	06/13/2013.	06/15/2023.
53079E BG 8	LIBERTY MUTUAL GROUP INC		..	1	2.B FE	12,781,308	121.697	15,571,106	12,795,000	12,783,526		1,147			4.569	4.582	FA	243,585	584,604	01/28/2019.	02/01/2029.
53079E BG 8	LIBERTY MUTUAL GROUP INC	SD..	..	1	2.B FE	779,186	121.697	948,018	779,000	779,159		(16)			4.569	4.566	FA	14,830	35,593	01/28/2019.	02/01/2029.
53227J AA 2	LIFE STORAGE LP		..	1,2	2.B FE	9,952,300	113.968	11,396,760	10,000,000	9,965,173		4,279			3.875	3.933	JD	17,222	387,500	11/28/2017.	12/15/2027.
539439 AQ 2	LLOYDS BANKING GROUP PLC		C	2,5	1.G FE	37,381,620	112.128	42,608,488	38,000,000	37,525,885		50,838			3.574	3.759	MN	203,718	1,358,120	02/09/2018.	11/07/2028.
539439 AR 0	LLOYDS BANKING GROUP PLC		C		1.G FE	20,855,420	118.286	24,840,060	21,000,000	20,889,705		12,674			4.375	4.461	MS	252,656	918,750	05/18/2018.	03/22/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
53944Y AA 1	LLOYDS BANKING GROUP PLC		C		2.A FE	2,996,400	111.539	3,346,155	3,000,000	2,998,538		342			4.500	4.514	MN	21,375	135,000	10/30/2014.	11/04/2024.
53944Y AB 9	LLOYDS BANKING GROUP PLC		C		2.A FE	17,999,150	114.803	20,664,576	18,000,000	18,000,375		(71)			4.650	4.650	MS	225,525	837,000	03/18/2016.	03/24/2026.
53944Y AD 5	LLOYDS BANKING GROUP PLC		C		1.G FE	17,089,250	113.342	19,268,055	17,000,000	17,063,059		(9,186)			3.750	3.681	JJ	301,042	637,500	01/09/2018.	01/11/2027.
539830 BH 1	LOCKHEED MARTIN CORP			1,2	1.G FE	3,969,120	113.289	4,531,576	4,000,000	3,983,417		2,948			3.550	3.641	JJ	65,478	142,000	11/16/2015.	01/15/2026.
540424 AS 7	LOEWS CORP			1,2	1.G FE	4,989,200	114.141	5,707,070	5,000,000	4,994,037		1,011			3.750	3.775	AO	46,875	187,500	03/17/2016.	04/01/2026.
547777 ZZ 8	LOWER BRULE COMM PR+200 11/30/2030 - ABS			4	6. *	10,190,137	78.000	15,258,987	19,562,804	13,263,023		3,072,877			6.500	25.000	MON	385,007		04/02/2012.	11/30/2030.
548661 CZ 8	LOWE'S COMPANIES INC			1,2	2.A FE	12,922,130	108.593	14,117,103	13,000,000	12,976,289		8,178			3.875	3.947	MS	148,326	503,750	09/04/2013.	09/15/2023.
548661 DU 8	LOWE'S COMPANIES INC			1,2	2.A FE	27,865,040	123.806	34,665,624	28,000,000	27,874,099		9,059			4.500	4.560	AO	266,000	696,500	03/24/2020.	04/15/2030.
548661 DU 8	LOWE'S COMPANIES INC	SD		1,2	2.A FE	4,975,900	123.806	6,190,290	5,000,000	4,977,518		1,618			4.500	4.560	AO	47,500	124,375	03/24/2020.	04/15/2030.
55167# AA 7	UMPQUA HOLDINGS CORPORATION				3.A FE	9,157,500	94.000	8,460,000	9,000,000	8,998,123		(998)			3.401	3.447	MJSD	79,520	295,719	03/01/2018.	03/26/2033.
55266C XM 3	FIFTH THIRD BANK NA (OHIO)			2,5	2.A FE	27,000,000	102.494	27,673,272	27,000,000	27,000,568		(280)			4.000	3.999	JD	90,000	1,080,000	11/14/2017.	12/01/2027.
55272X AA 0	MFA FINANCIAL INC				3.C FE	14,850,000	98.187	14,728,050	15,000,000	14,892,402		26,993			6.250	6.485	JD	41,667	937,500	05/30/2019.	06/15/2024.
552915 AC 4	MAI HLDGS INC			1	6. *	609,000	16.969	509,070	3,000,000	509,070	(99,930)				9.500	46.595	JD	23,750	286,053	06/20/2018.	06/01/2023.
55336V AA 8	MPLX LP			1,2	2.B FE	8,092,920	111.250	9,446,238	8,491,000	8,295,764		41,767			4.000	4.616	FA	128,308	339,640	08/19/2015.	02/15/2025.
55336V AK 6	MPLX LP			1,2	2.B FE	9,983,400	115.000	11,500,000	10,000,000	9,989,582		1,459			4.125	4.144	MS	137,500	412,500	02/07/2017.	03/01/2027.
55336V AR 1	MPLX LP			1,2	2.B FE	7,964,080	113.875	9,110,000	8,000,000	7,973,568		3,108			4.000	4.053	MS	94,222	320,000	02/05/2018.	03/15/2028.
55336V AS 9	MPLX LP			1,2	2.B FE	6,960,240	120.375	8,426,250	7,000,000	6,966,551		3,286			4.800	4.872	FA	126,933	336,000	11/07/2018.	02/15/2029.
55336V BN 9	MPLX LP			1,2	2.B FE	6,987,540	116.500	8,155,000	7,000,000	6,991,399		1,091			4.250	4.271	JD	24,792	297,500	11/16/2017.	12/01/2027.
55343@ AA 6	MJX VENTURE MANAGEMENT III LLC			5	2.B PL	2,297,656	100.000	2,316,250	2,316,250	2,299,421		999			5.423	5.513	JAJO	26,170	152,562	10/25/2018.	10/15/2031.
55448Q AQ 9	MACK-CALI REALTY LP			1,2	3.C FE	5,988,060	100.257	6,015,438	6,000,000	5,998,268		1,255			4.500	4.523	AO	57,000	270,000	04/10/2012.	04/18/2022.
55608J AE 8	MACQUARIE GROUP LTD		C		1.G FE	8,904,690	100.131	9,011,826	9,000,000	8,999,559		12,267			6.250	6.393	JJ	260,938	562,500	01/06/2011.	01/14/2021.
55608J AN 8	MACQUARIE GROUP LTD		C	2,5	1.G FE	4,000,000	116.625	4,665,000	4,000,000	4,000,000					4.654	4.654	MS	48,608	186,160	03/19/2018.	03/27/2029.
55608J AP 3	MACQUARIE GROUP LTD		C	2,5	1.G FE	15,000,000	120.615	18,092,190	15,000,000	14,999,153		72			5.033	5.034	JJ	348,116	754,950	10/04/2018.	01/15/2030.
55608P AQ 7	MACQUARIE BANK LTD		C		1.F FE	3,994,120	113.795	4,551,780	4,000,000	3,997,095		568			4.000	4.018	JJ	67,556	160,000	07/23/2015.	07/29/2025.
55608P AW 4	MACQUARIE BANK LTD		C		1.F FE	10,000,000	114.707	11,470,660	10,000,000	10,000,000					3.900	3.900	JJ	179,833	390,000	01/12/2016.	01/15/2026.
55608X AA 5	MACQUARIE BANK LTD		C		2.A FE	8,982,450	101.413	9,127,206	9,000,000	8,999,529		1,728			6.625	6.645	AO	139,125	596,250	03/31/2011.	04/07/2021.
55608X AB 3	MACQUARIE BANK LTD		C		2.B FE	9,970,250	113.051	11,305,100	10,000,000	9,985,225		2,913			4.875	4.912	JD	28,438	487,500	06/03/2015.	06/10/2025.
559079 AK 4	MAGELLAN HEALTH INC			1,2	3.A FE	11,977,080	106.120	12,734,424	12,000,000	11,996,466		848			4.900	4.907	MS	161,700	588,000	09/15/2017.	09/22/2024.
559080 AK 2	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	13,120,620	119.410	15,523,326	13,000,000	13,068,177		(11,995)			5.000	4.879	MS	216,667	650,000	02/24/2016.	03/01/2026.
559222 AR 5	MAGNA INTERNATIONAL INC		C	1,2	1.G FE	4,980,500	114.614	5,730,690	5,000,000	4,989,978		1,874			4.150	4.197	AO	51,875	207,500	09/16/2015.	10/01/2025.
56035L AC 8	MAIN STREET CAPITAL CORP			1	2.C FE	24,789,000	103.156	25,789,000	25,000,000	24,914,462		41,781			4.500	4.689	JD	93,750	1,125,000	11/16/2017.	12/01/2022.
561409 AC 7	MALVERN BANCORP INC			2,5	2.C FE	5,000,000	101.317	5,065,835	5,000,000	5,000,189		(158)			6.125	6.121	FA	115,694	306,250	01/31/2017.	02/15/2027.
564759 QB 7	MANUFACTURERS AND TRADERS TRUST CO			2	1.G FE	6,937,572	99.980	6,998,579	7,000,000	6,991,993		8,774			0.865	1.004	MJSD	5,216	117,741	01/24/2012.	12/01/2021.
56501R AC 0	MANULIFE FINANCIAL CORP		C	1	1.G FE	21,924,290	116.299	25,585,670	22,000,000	21,957,772		7,185			4.150	4.192	MS	296,725	913,000	03/04/2016.	03/04/2026.
56501R AE 6	MANULIFE FINANCIAL CORP		C	2	2.A FE	38,540,200	108.695	41,304,252	38,000,000	38,365,806		(51,861)			4.061	3.883	FA	544,400	1,543,180	09/29/2017.	02/24/2032.
565849 AL 0	MARATHON OIL CORP			1,2	2.C FE	16,236,290	107.250	17,696,250	16,500,000	16,366,850		26,627			3.850	4.050	JD	52,938	635,250	08/19/2015.	06/01/2025.
56585A AD 4	MARATHON PETROLEUM CORP			1	2.B FE	3,997,880	100.750	4,030,000	4,000,000	3,999,984		93			5.125	5.127	MS	68,333	205,000	01/27/2011.	03/01/2021.
56585A BD 3	MARATHON PETROLEUM CORP			1,2	2.B FE	4,987,906	111.250	5,562,500	5,000,000	4,784,820		24,645			3.800	4.503	AO	47,500	190,000	12/14/2017.	04/01/2028.
570535 AK 0	MARKEL CORP			1	2.B FE	2,995,560	106.373	3,191,184	3,000,000	2,999,188		509			4.900	4.919	JJ	73,500	147,000	06/27/2012.	07/01/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
571748 AR 3	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	4,992,550	101.249	5,062,445	5,000,000	4,999,526		850			4.800	4.818	JJ	110,667	240,000	07/12/2011.	07/15/2021.
571748 AZ 5	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	7,993,840	113.506	9,080,472	8,000,000	7,996,903		531			3.750	3.758	MS	89,167	300,000	09/09/2015.	03/14/2026.
571748 BG 6	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	14,994,750	121.620	18,243,015	15,000,000	14,996,889		310			4.375	4.378	MS	193,229	656,250	01/08/2019.	03/15/2029.
571903 BB 8	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	17,366,230	115.977	20,353,946	17,550,000	17,399,218		14,855			4.650	4.782	JD	68,006	854,980	11/21/2018.	12/01/2028.
571903 BD 4	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	4,999,800	116.750	5,837,500	5,000,000	4,999,982		182			5.750	5.750	MN	47,917	155,729	04/14/2020.	05/01/2025.
57385L AB 4	MARVELL TECHNOLOGY GROUP LTD		C	1,2	2.C FE	16,995,920	117.750	20,017,500	17,000,000	16,996,969		329			4.875	4.878	JD	20,719	828,750	06/20/2018.	06/22/2028.
57629W BV 1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	6,227,826	109.309	6,826,328	6,245,000	6,238,857		1,928			3.600	3.632	AO	51,209	249,068	04/02/2014.	04/09/2024.
57629W BV 1	MASSMUTUAL GLOBAL FUNDING II	SD			1.B FE	752,924	109.309	825,281	755,000	754,258		25			3.600	3.631	AO	6,191	2,932	04/02/2014.	04/09/2024.
579780 AH 0	MCCORMICK & COMPANY INC			1,2	2.B FE	4,982,300	100.990	5,049,495	5,000,000	4,998,882		2,018			3.900	3.942	JJ	89,917	195,000	07/05/2011.	07/15/2021.
581760 AS 4	MCLAREN HEALTH CARE CORP			1	1.E FE	10,750,000	115.824	12,451,091	10,750,000	10,748,995		37			4.534	4.535	MN	62,280	487,405	03/18/2015.	05/15/2038.
58278L AA 4	MCREIF SUBREIT, LLC			1	1.F PL	8,000,000	100.000	8,000,000	8,000,000	8,000,000					6.750	6.750	MN	82,500		11/06/2020.	11/06/2023.
582839 AH 9	MEAD JOHNSON NUTRITION CO			1,2	1.G FE	12,019,860	115.265	13,831,764	12,000,000	12,010,781		(2,048)			4.125	4.104	MN	63,250	495,000	11/06/2015.	11/15/2025.
585055 BS 4	MEDTRONIC INC			1	1.G FE	2,776,147	112.015	3,139,775	2,803,000	2,790,835		2,641			3.500	3.612	MS	28,886	208,896	12/01/2014.	03/15/2025.
58601V AA 0	MEMORIAL HEALTH SERVICES			1	1.D FE	5,000,000	104.149	5,207,470	5,000,000	5,000,000					3.496	3.495	MN	29,133	174,800	04/13/2012.	05/01/2022.
589400 AB 6	MERCURY GENERAL CORP			1,2	2.B FE	19,969,400	110.904	22,180,780	20,000,000	19,980,564		2,675			4.400	4.418	MS	259,111	880,000	03/01/2017.	03/15/2027.
58942H AB 7	MERCY HEALTH (OHIO)			1,2	1.E FE	8,000,000	109.708	8,776,600	8,000,000	7,999,983		2			3.555	3.555	FA	118,500	284,400	12/12/2017.	08/01/2027.
58942H AC 5	MERCY HEALTH (OHIO)			1,2	1.E FE	6,000,000	115.271	6,916,242	6,000,000	6,000,177		(21)			4.302	4.302	JJ	129,060	258,120	12/10/2018.	07/01/2028.
590111 ZA 1	MJX VENTURE SENIOR TL L+1.682 04/30/2031			5	1.F Z	23,170,000	100.000	23,170,000	23,170,000	23,172,630		(191)			2.855	2.854	JAJO	292,164	720,168	04/04/2018.	04/30/2031.
590111 ZB 9	MJX VENTURE JUNIOR L+4.418 4/30/2031			5	4.A Z	2,611,000	99.989	2,659,708	2,660,000	2,618,861		2,618			4.690	4.882	JAJO	24,259	155,511	04/04/2018.	04/30/2031.
590111 ZC 7	MJX VENTURE SENIOR TL L+1.387 10/15/2031			5	1.F Z	17,233,750	99.775	17,194,973	17,233,750	17,232,066		123			2.118	2.119	JAJO	114,811	572,454	10/25/2018.	10/15/2031.
590111 ZE 3	MJX Venture Mgmt III LLC Junior TL			5	4.C Z	3,264,000	99.447	3,341,413	3,360,000	3,269,262		3,881			6.336	6.763	JAJO	36,667	298,171	08/28/2019.	07/30/2032.
590111 ZF 0	MJX Venture Mgmt III LLC Senior TL			5	1.F Z	24,789,438	100.000	24,790,000	24,790,000	24,785,989		(2,013)			2.327	2.361	JAJO	266,127	1,015,335	08/28/2019.	07/30/2032.
59048@ AA 6	MESA AIRLINES PASS THROUGH TRUST 2015-1A			4	2.B PL	4,602,555	93.000	4,280,376	4,602,555	4,604,536		958			4.750	4.744	JJ	100,809	218,621	12/14/2015.	07/15/2029.
59100U AA 6	META FINANCIAL GROUP INC			2,5	2.B FE	20,000,000	100.602	20,120,400	20,000,000	20,000,000					5.750	5.751	FA	434,444	1,150,000	08/10/2016.	08/15/2026.
59151K AK 4	METHANEX CORP		C	1,2	3.B FE	4,974,850	104.875	5,243,750	5,000,000	4,989,043		2,519			4.250	4.311	JD	17,708	212,500	11/13/2014.	12/01/2024.
59151K AL 2	METHANEX CORP		C	1,2	3.B FE	9,996,900	108.500	10,850,000	10,000,000	9,996,454		303			5.250	5.255	JD	23,333	525,000	09/09/2019.	12/15/2029.
59156R AE 8	METLIFE INC			1	1.G FE	1,768,242	151.812	2,125,367	1,400,000	1,698,433		(18,871)			6.500	4.212	JD	4,044	91,000	01/20/2017.	12/15/2032.
59156R AJ 7	METLIFE INC			1	1.G FE	26,216,600	152.262	31,630,866	20,774,000	25,315,039		(246,413)			6.375	4.227	JD	58,860	1,324,343	05/23/2017.	06/15/2034.
59156R BB 3	METLIFE INC			1	1.G FE	10,050,000	110.759	11,075,860	10,000,000	10,015,029		(5,573)			4.368	4.306	MJSD	19,413	436,800	09/03/2013.	09/15/2023.
59156R BH 0	METLIFE INC			1	1.G FE	10,001,690	110.134	11,013,440	10,000,000	10,000,876		(248)			3.600	3.597	AO	81,000	360,000	04/08/2014.	04/10/2024.
59156R BQ 0	METLIFE INC			1,2	1.G FE	6,999,440	113.376	7,936,327	7,000,000	6,999,864		25			3.600	3.600	MN	33,600	252,000	11/09/2015.	11/13/2025.
59156R BS 6	METLIFE INC			1,2,5	2.B FE	582,500	152.500	762,500	500,000	558,483		(2,646)			9.250	7.755	AO	10,663	46,250	01/24/2012.	04/08/2068.
591894 CC 2	METROPOLITAN EDISON CO			1,2	3.A FE	4,993,900	113.318	5,665,880	5,000,000	4,994,934		517			4.300	4.315	JJ	99,139	215,000	01/07/2019.	01/15/2029.
59284M AC 8	MEXICO CITY AIRPORT TRUST		C	1,2	2.C FE	4,848,391	103.427	5,045,169	4,878,000	4,774,749		11,814			3.875	4.214	AO	32,029	189,023	09/13/2017.	04/30/2028.
59408T AA 8	MICHAEL KORS (USA) INC			1,2	3.A FE	12,941,940	103.750	15,770,000	15,200,000	13,234,469		284,612			4.500	8.382	MN	114,000	627,038	04/16/2020.	11/01/2024.
595112 BP 7	MICRON TECHNOLOGY INC			1,2	2.C FE	6,999,650	118.625	8,303,750	7,000,000	6,999,977		70			4.185	4.185	FA	110,670	319,804	07/10/2019.	02/15/2027.
59523U AL 1	MID-AMERICA APARTMENTS LP			1,2	2.A FE	9,887,300	108.900	10,889,990	10,000,000	9,956,225		11,632			3.750	3.887	JD	16,667	375,000	06/10/2014.	06/15/2024.
59523U AM 9	MID-AMERICA APARTMENTS LP			1,2	2.A FE	9,899,000	113.288	11,328,750	10,000,000	9,946,083		9,815			4.000	4.123	MN	51,111	400,000	11/02/2015.	11/15/2025.
59523U AP 2	MID-AMERICA APARTMENTS LP			1,2	2.A FE	12,922,390	117.687	15,299,362	13,000,000	12,940,215		6,684			4.200	4.273	JD	24,267	546,000	05/07/2018.	06/15/2028.
59748T AA 7	MIDLAND COGENERATION VENTURE LP			1	3.C FE	3,401,690	103.027	3,504,648	3,401,692	3,401,955		(31)			6.000	5.991	MS	60,097	195,702	08/17/2011.	03/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
59748T AB 5	MIDLAND COGENERATION VENTURE LP			1	3.C FE	3,909,640	99.972	3,908,526	3,909,640	3,909,880		(20)			5.250	5.244	MS	60,437	197,898	10/01/2013.	03/15/2025.
606822 AN 4	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	10,000,000	113.734	11,373,410	10,000,000	10,000,000					3.677	3.677	FA	131,759	367,700	02/15/2017.	02/22/2027.
60687Y AT 6	MIZUHO FINANCIAL GROUP INC		C	2,5	1.G FE	9,950,500	118.574	11,857,380	10,000,000	9,959,675		3,866			4.254	4.311	MS	129,983	425,400	09/19/2018.	09/11/2029.
60688U AB 2	MIZUHO FINANCIAL GROUP (CAYMAN) 3 LTD		C		2.B FE	6,982,780	109.352	7,654,647	7,000,000	6,993,848		1,728			4.600	4.630	MS	84,078	322,000	03/20/2014.	03/27/2024.
609207 AM 7	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	11,882,640	118.449	14,213,868	12,000,000	11,909,596		10,294			4.125	4.245	MN	74,250	495,000	05/03/2018.	05/07/2028.
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23			5	1.D PL	51,237,662	100.000	51,264,000	51,264,000	51,218,520		47,584			2.787	2.859	JAJO	366,010	1,561,587	12/30/2020.	10/30/2023.
614810 AB 5	ENDURANCE SPECIALTY HOLDINGS LTD		C	1	1.G FE	4,984,100	107.132	5,356,605	5,000,000	4,996,782		1,691			4.700	4.738	AO	49,611	235,000	10/02/2012.	10/15/2022.
615369 AB 1	MOODY'S CORP			1,2	2.A FE	3,968,720	105.688	4,227,536	4,000,000	3,993,907		3,457			4.500	4.596	MS	60,000	180,000	08/15/2012.	09/01/2022.
615369 AS 4	MOODY'S CORP			1,2	2.A FE	37,957,060	112.139	42,612,934	38,000,000	37,963,198		6,138			3.750	3.775	MS	383,958	712,500	03/20/2020.	03/24/2025.
617446 7X 1	MORGAN STANLEY				2.A FE	4,977,250	119.346	5,967,295	5,000,000	4,989,262		1,891			5.000	5.050	MN	25,694	250,000	11/19/2013.	11/24/2025.
617446 7Y 9	MORGAN STANLEY				2.A FE	9,900,650	117.495	11,749,470	10,000,000	9,946,625		8,082			4.350	4.457	MS	136,542	435,000	09/29/2014.	09/08/2026.
61744Y AP 3	MORGAN STANLEY			1,2,5	2.A FE	24,384,470	115.564	28,890,950	25,000,000	24,493,334		51,453			3.772	4.067	JJ	411,253	943,000	11/30/2018.	01/24/2029.
61746B DQ 6	MORGAN STANLEY			1	2.A FE	7,929,920	110.535	8,842,784	8,000,000	7,973,826		7,235			3.875	3.981	AO	53,389	310,000	04/23/2014.	04/29/2024.
61746B DZ 6	MORGAN STANLEY			1	2.A FE	18,122,180	114.492	20,608,614	18,000,000	18,073,493		(12,939)			3.875	3.786	JJ	298,375	697,500	12/14/2016.	01/27/2026.
61747Y DU 6	MORGAN STANLEY				2.B FE	9,923,400	108.340	10,834,040	10,000,000	9,978,852		8,243			4.100	4.194	MN	44,417	410,000	05/22/2013.	05/22/2023.
61761J ZN 2	MORGAN STANLEY				2.A FE	2,989,200	114.843	3,445,290	3,000,000	2,993,801		850			3.950	3.987	AO	22,383	118,500	04/20/2015.	04/23/2027.
61945C AC 7	MOSAIC CO			1,2	2.C FE	4,989,500	109.161	5,458,040	5,000,000	4,996,658		1,073			4.250	4.275	MN	27,153	212,500	11/07/2013.	11/15/2023.
61945C AD 5	MOSAIC CO			1,2	2.C FE	3,985,520	124.413	4,976,508	4,000,000	3,989,287		561			5.450	5.479	MN	27,856	218,000	11/08/2013.	11/15/2033.
61945C AG 8	MOSAIC CO			1,2	2.C FE	9,980,400	113.128	11,312,780	10,000,000	9,986,046		1,729			4.050	4.073	MN	51,750	405,000	11/08/2017.	11/15/2027.
620076 BF 5	MOTOROLA SOLUTIONS INC			1	2.C FE	8,006,109	111.675	9,118,256	8,165,000	8,099,458		16,246			4.000	4.239	MS	108,867	426,892	08/12/2014.	09/01/2024.
620076 BL 2	MOTOROLA SOLUTIONS INC			1,2	2.C FE	5,989,980	120.531	7,231,830	6,000,000	5,992,658		850			4.600	4.620	FA	98,133	276,000	02/21/2018.	02/23/2028.
620076 BN 8	MOTOROLA SOLUTIONS INC			1,2	2.C FE	14,994,000	120.022	18,003,360	15,000,000	14,994,791		499			4.600	4.605	MN	72,833	690,000	05/09/2019.	05/23/2029.
623115 AC 6	MOUNT SINAI HOSPITAL			1	1.G FE	5,450,000	108.690	5,923,605	5,450,000	5,449,955		2			3.831	3.831	JJ	104,395	208,790	12/14/2017.	07/01/2035.
62854A AN 4	MYLAN II BV			1,2	2.C FE	16,869,270	114.513	19,467,125	17,000,000	16,922,669		12,443			3.950	4.044	JD	29,844	671,500	05/31/2016.	06/15/2026.
62856R AC 9	PROSUS NV		C	1,2	2.C FE	6,497,530	114.750	7,458,750	6,500,000	6,498,885		210			5.500	5.504	JJ	158,889	357,500	07/14/2015.	07/21/2025.
628778 AB 8	NBT BANCORP INC			2,5	2.B FE	8,000,000	99.725	7,977,968	8,000,000	8,000,000					5.000	5.001	JJ	208,889		06/16/2020.	07/01/2030.
628788 AA 9	NAS PASS THRU TR 2016 1B - ABS			1	4.B FE	1,667,969	91.125	1,519,937	1,667,969	1,668,702		450			4.875	4.865	MN	11,519	80,751	05/05/2016.	11/10/2029.
62935* AB 6	NOAA MARYLAND LLC				1.D	10,100,000	96.584	9,658,427	10,000,000	10,089,759		(6,758)			5.926	5.804	MON	26,338	592,600	05/17/2019.	05/15/2035.
629377 CL 4	NRG ENERGY INC			1,2	2.C FE	7,989,520	115.250	9,220,000	8,000,000	7,991,062		853			4.450	4.466	JD	15,822	356,000	05/20/2019.	06/15/2029.
62947Q AZ 1	NXP BV		C	1,2	2.C FE	9,997,100	112.643	11,264,270	10,000,000	9,997,790		633			4.875	4.883	MS	162,500	487,500	12/03/2018.	03/01/2024.
62952E AD 9	NYU LANGONE HOSPITALS			1	1.G FE	5,000,000	104.128	5,206,405	5,000,000	4,999,372		26			4.168	4.169	JJ	104,200	208,400	05/23/2017.	07/01/2037.
62954H AB 4	NXP BV		C	1,2	2.C FE	6,975,780	119.233	8,346,275	7,000,000	6,978,864		2,028			4.300	4.343	JD	10,869	301,000	06/11/2019.	06/18/2029.
62957H AH 8	NABORS INDUSTRIES INC			1,2	4.C FE	2,705,641	96.250	2,710,400	2,816,000	2,707,106		1,465			9.000	10.185	FA	21,120		12/01/2020.	02/01/2025.
631103 AG 3	NASDAQ INC			1,2	2.B FE	4,995,300	114.663	5,733,165	5,000,000	4,997,293		434			3.850	3.861	JD	535	192,500	06/02/2016.	06/30/2026.
632525 AS 0	NATIONAL AUSTRALIA BANK LTD		C	2	2.A FE	14,000,000	112.351	15,729,168	14,000,000	14,000,000					3.933	3.933	FA	227,896	550,620	07/29/2019.	08/02/2034.
6325C0 DJ 7	NATIONAL AUSTRALIA BANK LTD		C		1.D FE	19,980,000	113.723	22,744,600	20,000,000	19,987,242		1,871			3.500	3.512	JJ	332,500	700,000	01/04/2017.	01/10/2027.
633717 AA 1	NATIONAL BANK OF INDIANAPOLIS CORP			5	2.B PL	5,000,000	104.231	5,211,531	5,000,000	5,000,000					5.500	5.499	MS	80,972	282,639	08/28/2019.	09/15/2029.
63546L AA 0	SOUTH STATE CORP			2,5	2.B FE	4,000,000	103.237	4,129,476	4,000,000	4,000,000					6.000	6.001	JD	20,000	240,000	05/16/2016.	06/01/2026.
636180 BK 6	NATIONAL FUEL GAS CO			1,2	2.C FE	5,992,020	102.491	6,149,436	6,000,000	5,999,181		856			4.900	4.915	JD	24,500	294,000	11/28/2011.	12/01/2021.
636180 BK 6	NATIONAL FUEL GAS CO	SD		1,2	2.C FE	1,091,985	102.491	1,024,906	1,000,000	1,007,960		(11,457)			4.900	3.683	JD	4,083	49,000	08/31/2012.	12/01/2021.

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	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
636180	BL	4	NATIONAL FUEL GAS CO			1,2	2.C FE	4,986,650	104.759	5,237,935	5,000,000	4,996,815		1,391			3.750	3.781	MS	62,500	187,500	02/12/2013.	03/01/2023.
636180	BM	2	NATIONAL FUEL GAS CO			1,2	2.C FE	17,943,480	112.131	20,183,580	18,000,000	17,971,541		5,423			5.200	5.240	JJ	431,600	936,000	06/22/2015.	07/15/2025.
636180	BN	0	NATIONAL FUEL GAS CO			1,2	2.C FE	3,972,680	106.034	4,241,368	4,000,000	3,980,586		2,481			3.950	4.033	MS	46,522	158,000	09/18/2017.	09/15/2027.
636180	BP	5	NATIONAL FUEL GAS CO			1,2	2.C FE	9,927,300	107.136	10,713,640	10,000,000	9,942,284		6,101			4.750	4.841	MS	158,333	475,000	08/08/2018.	09/01/2028.
637138	AC	2	TRUIST FINANCIAL CORP				1.G FE	18,000,000	112.469	20,244,456	18,000,000	18,000,000					4.250	4.249	MS	193,375	765,000	09/09/2014.	09/30/2024.
637417	AH	9	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	3,990,360	112.639	4,505,556	4,000,000	3,995,030		907			4.000	4.028	MN	20,444	160,000	10/14/2015.	11/15/2025.
63859W	AE	9	NATIONWIDE BUILDING SOCIETY		C		2.B FE	30,860,606	111.281	35,164,701	31,600,000	31,131,311		70,324			4.000	4.294	MS	375,689	1,264,000	12/01/2016.	09/14/2026.
63859W	AF	6	NATIONWIDE BUILDING SOCIETY		C	2	2.B FE	21,197,720	109.353	24,057,682	22,000,000	21,308,633		42,737			4.125	4.466	AO	184,021	907,500	05/16/2018.	10/18/2032.
638602	BP	6	NATIONWIDE BUILDING SOCIETY		C		1.E FE	48,463,900	112.750	54,120,000	48,000,000	48,243,914		(48,836)			3.900	3.777	JJ	832,000	1,872,000	02/11/2016.	07/21/2025.
638612	AK	7	NATIONWIDE FINANCIAL SERVICES INC			1	2.A FE	6,959,400	101.042	7,072,968	7,000,000	6,998,881		4,764			5.375	5.447	MS	100,333	376,250	03/22/2011.	03/25/2021.
63946T	AA	9	NB Direct Access Ins SPB Senior 5.00 07/				2.A PL	1,108,276	100.000	1,108,276	1,108,276	1,108,276					5.000	4.865	FMAN.	6,927	4,067	10/13/2020.	07/29/2025.
64128X	AG	5	NEUBERGER BERMAN GROUP LLC			1,2	2.B FE	4,960,250	112.023	5,601,165	5,000,000	4,973,530		3,619			4.500	4.599	MS	66,250	225,000	03/09/2017.	03/15/2027.
64755*	AA	1	NEW MOUNTAIN GUARDIAN II DOMESTIC FUND				1.F PL	2,920,000	104.114	3,040,129	2,920,000	2,920,185		75			5.925	5.927	MS	50,942	173,010	11/26/2018.	03/15/2022.
647551	A*	1	NEW MOUNTAIN FINANCE CORPORATION				2.C PL	17,000,000	100.785	17,133,450	17,000,000	17,000,086		(226)			5.313	5.312	MN	115,410	903,210	09/30/2016.	05/15/2021.
647551	A@	9	NEW MOUNTAIN FINANCE CORPORATION			1	2.C FE	17,000,000	102.311	17,392,870	17,000,000	17,000,295		(181)			4.760	4.759	JJ	373,131	809,200	06/22/2017.	07/15/2022.
647551	B*	0	NEW MOUNTAIN FINANCE CORPORATION			1	2.C PL	8,000,000	100.000	8,000,000	8,000,000	8,000,345		(74)			4.870	4.869	FA	147,182	389,600	01/23/2018.	01/30/2023.
649322	AC	8	NEW YORK AND PRESBYTERIAN HOSPITAL			1	1.C FE	8,632,155	110.751	9,823,587	8,870,000	8,667,743		9,185			3.563	3.755	FA	131,683	316,038	12/12/2016.	08/01/2036.
649445	AC	7	NEW YORK COMMUNITY BANCORP INC			2,5	2.C FE	21,000,000	103.769	21,791,511	21,000,000	21,000,000					5.900	5.902	MN	189,292	1,239,000	11/02/2018.	11/06/2028.
649604	AD	7	NEW YORK MORTGAGE TRUST INC				3.B Z	14,976,686	97.895	14,745,924	15,063,000	15,034,864		25,406			6.250	6.439	JJ	434,107	941,438	12/19/2018.	01/15/2022.
650119	AA	8	NEW YORK UNIVERSITY			1	1.D FE	5,746,978	116.807	6,686,010	5,724,000	5,738,756		(1,185)			5.236	5.202	JJ	149,854	299,709	09/28/2010.	07/01/2032.
651290	AP	3	OVINTIV EXPLORATION INC			1	3.A FE	2,097,125	103.500	2,432,250	2,350,000	2,296,911		45,193			5.750	7.977	JJ	56,677	135,125	12/21/2015.	01/30/2022.
651587	AF	4	NEWMARKET CORP			1	2.B FE	1,996,600	106.200	2,124,004	2,000,000	1,999,237		368			4.100	4.121	JD	3,644	82,000	12/13/2012.	12/15/2022.
65158N	AB	8	NEWMARK GROUP INC			1,2	2.C FE	9,893,700	108.000	10,800,000	10,000,000	9,936,507		19,595			6.125	6.371	MN	78,264	612,500	11/01/2018.	11/15/2023.
652315	AA	0	NEWPORT REALTY TRUST INC			1,2	2.A PL	12,500,000	101.397	12,674,663	12,500,000	12,500,000					6.250	6.250	MJSD.	65,104	802,951	11/13/2019.	12/01/2024.
65339K	AA	8	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	4,996,100	100.649	5,032,430	5,000,000	4,999,829		399			4.500	4.508	JD	18,750	225,000	06/07/2011.	06/01/2021.
654579	AA	9	NIPPON LIFE INSURANCE CO		C	2,5	1.G FE	9,000,000	106.250	9,562,500	9,000,000	9,000,000					5.000	5.000	AO	91,250	450,000	10/11/2012.	10/18/2042.
654579	AD	3	NIPPON LIFE INSURANCE CO		C	1,2	1.G FE	5,000,000	112.125	5,606,250	5,000,000	5,000,000					5.100	5.099	AO	53,125	255,000	10/09/2014.	10/16/2044.
654579	AE	1	NIPPON LIFE INSURANCE CO		C	1,2	1.G FE	5,000,000	112.750	5,637,500	5,000,000	5,000,000					4.700	4.700	JJ	105,097	235,000	01/13/2016.	01/20/2046.
65557F	AA	4	NORDEA BANK ABP		C		1.G FE	9,950,800	101.523	10,152,340	10,000,000	9,995,615		11,675			4.875	4.998	MN	65,000	487,500	05/09/2011.	05/13/2021.
65557F	AD	8	NORDEA BANK ABP		C		1.G FE	4,968,200	106.130	5,306,500	5,000,000	4,989,970		5,516			4.250	4.373	MS	59,028	212,500	09/17/2012.	09/21/2022.
655664	AS	9	NORDSTROM INC			1,2	3.A FE	5,977,440	99.250	5,955,000	6,000,000	5,985,246		2,058			4.000	4.045	MS	70,667	240,000	03/06/2017.	03/15/2027.
655664	AT	7	NORDSTROM INC			1,2	3.A FE	9,988,800	97.750	9,775,000	10,000,000	9,989,477		681			4.375	4.389	AO	109,375	394,965	11/04/2019.	04/01/2030.
655664	AU	4	NORDSTROM INC			1,2	2.C FE	1,500,000	111.875	1,678,125	1,500,000	1,500,000					8.750	8.746	MN	16,771	76,198	04/08/2020.	05/15/2025.
664675	AM	7	NORTHEASTERN UNIVERSITY			1	1.E FE	6,000,000	119.811	7,188,630	6,000,000	6,000,000					5.285	5.284	MS	105,700	317,100	01/10/2014.	03/01/2032.
665859	AP	9	NORTHERN TRUST CORP				1.F FE	36,854,720	115.615	42,777,513	37,000,000	36,933,754		12,096			3.950	3.991	AO	247,643	1,461,500	03/17/2014.	10/30/2025.
666807	BS	0	NORTHROP GRUMMAN CORP			1,2	2.B FE	22,907,770	123.984	28,516,412	23,000,000	22,914,792		7,022			4.400	4.449	MN	168,667	612,822	03/19/2020.	05/01/2030.
667274	AB	0	NORTHWELL HEALTHCARE INC			1,2	1.G FE	6,000,000	104.669	6,280,164	6,000,000	6,000,057		(7)			3.391	3.391	MN	33,910	203,460	09/19/2017.	11/01/2027.
667294	AW	2	NORTHWEST AIRLINES 2002-1 PASS THROUGH T			1	3.B FE	3,518,365	98.207	3,365,736	3,427,192	3,444,362		(7,113)			7.041	6.489	AO	60,327	230,949	04/29/2010.	10/01/2023.
667339	AA	3	NORTHWEST BANCSHARES INC			2,5	2.B FE	8,000,000	100.845	8,067,568	8,000,000	8,000,000					4.000	4.001	MS	99,556		09/02/2020.	09/15/2030.
667469	AA	8	NORTHWEST FLORIDA TIMBER FINANCE LLC				1.E FE	14,772,450	104.033	15,604,980	15,000,000	14,861,292		17,013			4.750	4.894	MS	217,708	712,500	04/03/2014.	03/04/2029.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
66775V	AB	1	NORTHWEST PIPELINE LLC			1,2	2.B FE	6,974,870	113.778	7,964,474	7,000,000	6,983,407		2,295			4.000	4.043	AO	70,000	280,000	03/29/2017.	04/01/2027.
67021C	AP	2	NSTAR ELECTRIC CO			1,2	1.F FE	10,939,720	121.143	13,325,730	11,000,000	10,943,598		3,878			3.950	4.017	AO	108,625	223,285	03/23/2020.	04/01/2030.
67077M	AE	8	NUTRIEN LTD		C	1,2	2.B FE	4,994,200	116.306	5,815,285	5,000,000	4,992,932		1,031			4.000	4.027	JD	8,889	200,000	12/01/2016.	12/15/2026.
67077M	AT	5	NUTRIEN LTD		C	1,2	2.B FE	4,983,850	119.660	5,983,010	5,000,000	4,986,216		1,372			4.200	4.240	AO	52,500	210,000	03/19/2019.	04/01/2029.
67078A	AD	5	NVENT FINANCE SARL		C	1,2	2.C FE	7,985,680	108.553	8,684,256	8,000,000	7,989,591		1,181			4.550	4.571	AO	76,844	364,000	03/12/2018.	04/15/2028.
67102*	AA	4	ORCC FINANCING II LLC			5	1.C Z	80,000,000	100.000	80,000,000	80,000,000	79,989,793		(7,712)			2.502	2.540	FMAN	300,300	2,798,100	10/11/2018.	10/10/2026.
67103H	AB	3	O'REILLY AUTOMOTIVE INC			1,2	2.A FE	8,984,340	101.995	9,179,523	9,000,000	8,998,806		1,643			4.625	4.644	MS	122,563	416,250	09/14/2011.	09/15/2021.
67103H	AH	0	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	9,999,100	117.296	11,729,610	10,000,000	9,999,326		67			3.900	3.901	JD	32,500	390,000	05/09/2019.	06/01/2029.
67103H	AJ	6	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	7,996,720	119.938	9,595,032	8,000,000	7,996,962		242			4.200	4.205	AO	84,000	171,733	03/25/2020.	04/01/2030.
67103H	AJ	6	O'REILLY AUTOMOTIVE INC	SD		1,2	2.B FE	4,997,950	119.938	5,996,895	5,000,000	4,998,101		151			4.200	4.205	AO	52,500	107,333	03/25/2020.	04/01/2030.
67114*	AA	0	ORCC FINANCING IV LLC				1.D PL	13,111,111	100.000	13,111,111	13,111,111	13,111,111					2.500	2.536	FMAN	27,319	91,016	12/14/2020.	08/02/2029.
674599	CG	8	OCCIDENTAL PETROLEUM CORP			1,2	3.C FE	6,981,940	96.375	6,746,250	7,000,000	6,991,198		1,795			3.500	3.531	JD	10,889	245,000	06/18/2015.	06/15/2025.
674599	CH	6	OCCIDENTAL PETROLEUM CORP			1,2	3.C FE	12,970,360	95.000	12,350,000	13,000,000	12,983,545		2,798			3.400	3.426	AO	93,311	442,000	03/28/2016.	04/15/2026.
674599	CM	5	OCCIDENTAL PETROLEUM CORP			1,2	3.C FE	7,966,320	89.375	7,150,000	8,000,000	7,979,290		3,034			3.000	3.047	FA	90,667	240,000	11/02/2016.	02/15/2027.
674599	CR	4	OCCIDENTAL PETROLEUM CORP			1,2	3.C FE	4,996,550	93.500	4,675,000	5,000,000	4,997,198		454			3.200	3.211	FA	60,444	163,111	08/06/2019.	08/15/2026.
674599	CS	2	OCCIDENTAL PETROLEUM CORP			1,2	3.C FE	6,965,420	91.250	6,387,500	7,000,000	6,969,581		2,977			3.500	3.559	FA	92,556	249,764	08/06/2019.	08/15/2029.
675234	AA	6	OCEANFIRST FINANCIAL CORP			2,5	2.B FE	5,000,000	101.019	5,050,925	5,000,000	5,000,013		(18)			5.125	5.121	MS	64,774	256,250	09/16/2016.	09/30/2026.
675234	AB	4	OCEANFIRST FINANCIAL CORP			2,5	2.B FE	10,000,000	103.377	10,337,740	10,000,000	10,000,000					5.250	5.251	MN	67,083	282,917	04/29/2020.	05/15/2030.
677071	AA	0	OHANA MILITARY CMNTYS LLC			1	1.D FE	497,525	102.800	514,001	500,000	504,179		1,247			5.471	3.507	AO	6,839	19,149	06/01/2007.	10/01/2021.
677071	AF	9	OHANA MILITARY COMMUNITIES LLC				1.D FE	1,526,451	112.197	1,692,212	1,508,247	1,515,586		(524)			5.675	5.498	AO	21,398	82,696	06/10/2010.	10/01/2026.
677071	AM	4	OHANA MILITARY COMMUNITIES LLC				1.D FE	1,027,461	110.722	1,105,128	998,107	1,010,559		(853)			5.462	5.206	AO	13,629	52,673	07/07/2011.	10/01/2026.
677415	CP	4	OHIO POWER CO			1	1.G FE	2,987,610	103.414	3,102,429	3,000,000	2,999,060		1,205			5.375	5.418	AO	40,313	161,250	09/21/2009.	10/01/2021.
679574	AG	8	OLD DOMINION ELECTRIC COOPERATIVE			1	1.E FE	4,611,333	117.146	5,076,327	4,333,333	4,479,523		(14,200)			6.210	5.312	JD	22,425	267,605	02/05/2010.	12/01/2028.
679574	AG	8	OLD DOMINION ELECTRIC COOPERATIVE	SD		1	1.E FE	596,511	117.146	585,730	500,000	559,767		(2,315)			6.210	3.230	JD	2,588	30,878	08/31/2012.	12/01/2028.
679574	AH	6	OLD DOMINION ELECTRIC COOPERATIVE			1	1.E FE	999,936	116.834	1,168,265	999,936	999,946		(1)			5.676	5.674	JD	4,730	56,441	07/23/2003.	12/01/2028.
679574	AH	6	OLD DOMINION ELECTRIC COOPERATIVE	SD		1	1.E FE	385,490	116.834	389,422	333,312	365,632		(1,246)			5.676	3.257	JD	1,577	18,814	08/31/2012.	12/01/2028.
67984M	AC	4	WESBANCO INC			5	1.G FE	5,000,000	101.735	5,086,755	5,000,000	5,000,000					5.625	5.624	FA	106,250	281,250	08/10/2016.	08/15/2026.
680033	AC	1	OLD NATIONAL BANCORP				1.G FE	19,000,000	108.019	20,523,629	19,000,000	19,000,000					4.125	4.124	FA	296,083	783,750	08/12/2014.	08/15/2024.
680223	AJ	3	OLD REPUBLIC INTERNATIONAL CORP			1,2	2.B FE	28,679,190	114.137	31,958,332	28,000,000	28,320,283		(79,608)			4.875	4.530	AO	341,250	1,365,000	11/09/2016.	10/01/2024.
680223	AK	0	OLD REPUBLIC INTERNATIONAL CORP			1,2	2.B FE	7,734,760	114.895	9,191,616	8,000,000	7,833,929		25,444			3.875	4.292	FA	107,639	310,000	11/15/2016.	08/26/2026.
680277	AB	6	OLD SECOND BANCORP INC			2,5	2.B FE	5,000,000	101.330	5,066,475	5,000,000	4,999,829		163			5.750	5.754	JD	799	287,500	12/12/2016.	12/31/2026.
681936	BB	5	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	4,929,000	108.875	5,443,765	5,000,000	4,973,363		7,373			4.950	5.130	AO	61,875	247,500	03/06/2014.	04/01/2024.
681936	BD	1	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	4,956,550	109.266	5,463,320	5,000,000	4,981,288		4,127			4.500	4.603	JJ	103,750	225,000	09/04/2014.	01/15/2025.
681936	BF	6	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	4,927,300	112.497	5,624,825	5,000,000	4,957,614		5,732			4.500	4.658	AO	56,250	225,000	03/11/2015.	04/01/2027.
681936	BH	2	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	4,985,850	114.366	5,718,310	5,000,000	4,992,012		1,351			5.250	5.287	JJ	121,042	262,500	09/16/2015.	01/15/2026.
681936	BJ	8	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	5,984,340	108.262	6,495,738	6,000,000	5,993,881		2,189			4.375	4.417	FA	109,375	262,500	06/30/2016.	08/01/2023.
681936	BK	5	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	8,908,020	114.035	10,263,114	9,000,000	8,936,423		7,411			4.750	4.870	JJ	197,125	427,500	03/28/2017.	01/15/2028.
681936	BM	1	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	4,912,450	104.972	5,248,620	5,000,000	4,913,933		1,483			3.375	3.580	FA	38,438		10/07/2020.	02/01/2031.
68233J	AR	5	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	4,990,950	104.230	5,211,475	5,000,000	4,998,566		966			4.100	4.121	JD	17,083	205,000	05/15/2012.	06/01/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
68233J BU 7	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	17,980,380	111.977	20,155,896	18,000,000	17,982,987		2,607			2.750	2.762	MN	63,250	323,125	03/17/2020.	05/15/2030.
682680 AS 2	ONEOK INC			1,2	2.C FE	4,992,250	111.040	5,551,975	5,000,000	4,994,646		704			4.000	4.019	JJ	93,333	200,000	07/10/2017.	07/13/2027.
682680 AU 7	ONEOK INC			1,2	2.C FE	16,953,590	114.117	19,399,941	17,000,000	16,963,797		3,939			4.550	4.584	JJ	356,669	773,500	06/19/2018.	07/15/2028.
682680 AW 3	ONEOK INC			1,2	2.C FE	6,978,090	112.668	7,886,788	7,000,000	6,981,389		1,852			4.350	4.389	MS	89,658	304,500	03/11/2019.	03/15/2029.
68268N AL 7	ONEOK PARTNERS LP			1,2	2.B FE	2,998,800	109.389	3,281,682	3,000,000	2,999,756		45			5.000	5.003	MS	44,167	50,000	09/09/2013.	09/15/2023.
68268N AL 7	ONEOK PARTNERS LP	SD		1,2	2.B FE	499,800	109.389	546,947	500,000	499,959		14			5.000	5.003	MS	7,361	25,000	09/09/2013.	09/15/2023.
68268N AP 8	ONEOK PARTNERS LP			1,2	2.B FE	16,964,300	113.250	19,252,534	17,000,000	16,983,663		3,427			4.900	4.926	MS	245,272	833,000	03/17/2015.	03/15/2025.
68389X AS 4	ORACLE CORP			1	1.G FE	12,205,060	108.220	12,986,376	12,000,000	12,058,796		(21,850)			3.625	3.422	JJ	200,583	435,000	07/17/2013.	07/15/2023.
684000 AA 0	PACIFIC PREMIER BANK			2,5	2.A FE	10,000,000	100.268	10,026,770	10,000,000	10,000,005		(9)			5.500	5.500	JJ	275,000	550,000	06/23/2016.	07/01/2026.
68621T AA 0	ORIGIN BANCORP INC			2,5	2.C FE	8,000,000	102.257	8,180,592	8,000,000	8,000,000					4.500	4.501	MN	75,000		10/08/2020.	11/01/2030.
68622B AA 8	ORIGIN BANK			2,5	2.B FE	13,000,000	102.719	13,353,491	13,000,000	13,000,000					4.250	4.250	FA	208,722	290,063	02/06/2020.	02/15/2030.
686330 AJ 0	ORIX CORP		C		1.G FE	12,973,090	113.972	14,816,373	13,000,000	12,981,438		2,461			3.700	3.725	JJ	217,786	481,000	07/10/2017.	07/18/2027.
686330 AL 5	ORIX CORP		C		1.G FE	7,493,625	109.462	8,209,628	7,500,000	7,495,972		1,221			4.050	4.069	JJ	139,219	303,750	01/08/2019.	01/16/2024.
69120# AA 4	OWL ROCK CAPITAL CORPORATION				2.B PL	25,805,000	101.900	26,494,000	26,000,000	25,906,229		34,898			4.750	4.907	JD	34,306	1,235,000	12/15/2017.	06/21/2023.
691205 AA 6	OWL ROCK TECHNOLOGY FINANCE CORP			1,2	2.C FE	7,835,000	110.596	8,018,219	7,250,000	7,803,692		(31,308)			6.750	4.809	JD	1,359	269,156	09/16/2020.	06/30/2025.
691205 AC 2	OWL ROCK TECHNOLOGY FINANCE CORP			1,2	2.C FE	13,907,040	104.436	14,621,054	14,000,000	13,910,426		3,386			4.750	4.897	JD	29,556	151,472	09/16/2020.	12/15/2025.
691205 AE 8	OWL ROCK TECHNOLOGY FINANCE CORP			1,2	2.C FE	4,966,600	100.547	5,027,345	5,000,000	4,966,827		227			3.750	3.886	JD	7,292		12/10/2020.	06/17/2026.
69121K AD 6	OWL ROCK CAPITAL CORP			1,2	2.C FE	7,940,320	105.331	8,426,488	8,000,000	7,944,541		4,221			4.250	4.405	JJ	149,222		07/16/2020.	01/15/2026.
69349A AA 0	PNC CAPITAL TRUST C			2	2.B FE	6,336,563	94.375	6,370,313	6,750,000	6,449,317		40,639			0.795	1.442	MJSD	4,623	109,266	12/20/2017.	06/01/2028.
69349L AM 0	PNC BANK NA			2	1.G FE	8,962,740	108.069	9,726,210	9,000,000	8,989,156		3,948			3.800	3.850	JJ	148,200	342,000	07/24/2013.	07/25/2023.
69349L AR 9	PNC BANK NA				1.G FE	14,963,400	118.277	17,741,520	15,000,000	14,971,297		3,178			4.050	4.080	JJ	261,563	607,500	07/23/2018.	07/26/2028.
69352P AQ 6	PPL CAPITAL FUNDING INC	SD		1,2	2.A FE	3,998,640	118.921	4,756,856	4,000,000	3,998,779		139			4.125	4.129	AO	34,833	88,000	04/01/2020.	04/15/2030.
69352P AQ 6	PPL CAPITAL FUNDING INC			1,2	2.A FE	3,998,640	118.921	4,756,856	4,000,000	3,998,779		139			4.125	4.129	AO	34,833	88,000	04/01/2020.	04/15/2030.
69362B AY 8	PSEG POWER LLC			1,2	2.A FE	3,986,440	101.592	4,063,664	4,000,000	3,998,909		1,505			4.150	4.190	MS	48,878	166,000	09/15/2011.	09/15/2021.
69362B BA 9	PSEG POWER LLC			1,2	2.B FE	4,997,150	108.995	5,449,735	5,000,000	4,999,205		255			4.300	4.306	MN	27,472	215,000	11/05/2013.	11/15/2023.
693656 AC 4	PVH CORP			1,2	2.C FE	9,962,500	112.245	11,224,450	10,000,000	9,966,278		3,778			4.625	4.708	JJ	219,688		07/06/2020.	07/10/2025.
69403W AA 5	PACBEA 2006 - A AA - RMBS			1	2.B FE	4,897,443	108.232	4,805,373	4,439,870	4,729,274		44,945			5.379	2.989	JJ	110,123	230,347	08/14/2012.	07/15/2026.
69412V AA 6	COLUMBIA BANKING SYSTEM INC			2,5	3.A	5,000,000	100.789	5,039,435	5,000,000	5,000,006		(12)			5.875	5.875	JD	816	293,750	06/22/2016.	06/30/2026.
694476 AA 0	PACIFIC LIFECORP			1	1.G FE	26,247,521	143.404	29,863,925	20,825,000	25,226,348		(254,808)			6.600	4.407	MS	404,699	1,374,450	11/17/2016.	09/15/2033.
69478X AC 9	PACIFIC PREMIER BANCORP INC				2.B FE	5,000,000	105.304	5,265,222	5,000,000	5,000,000					5.750	5.748	MS	94,236	287,500	08/27/2014.	09/03/2024.
69478X AD 7	PACIFIC PREMIER BANCORP INC			2,5	2.B FE	18,000,000	98.012	17,642,088	18,000,000	18,000,000					4.875	4.876	MN	112,125	877,500	05/03/2019.	05/15/2029.
69478X AE 5	PACIFIC PREMIER BANCORP INC			2,5	2.B FE	8,000,000	100.293	8,023,464	8,000,000	8,000,000					5.375	5.376	JD	19,111	215,000	06/09/2020.	06/15/2030.
700658 AA 5	PARK NATIONAL CORP			2,5	2.C FE	11,500,000	101.044	11,620,020	11,500,000	11,500,000					4.500	4.501	MS	188,313		08/17/2020.	09/01/2030.
70176@ AB 5	PARMER 3 1 AUSTIN TX SUBORDINATED NOTE C			1	1.D PL	15,112,500	116.500	17,475,000	15,000,000	15,091,954		(6,201)			4.800	4.729	MON	32,000	720,000	06/27/2017.	01/15/2032.
703481 AC 5	PATTERSON-UTI ENERGY INC			1,2	3.A FE	4,989,200	91.500	4,575,000	5,000,000	4,990,163		855			5.150	5.178	MN	32,903	257,500	11/07/2019.	11/15/2029.
70466W AA 7	PEACHTREE CORNERS FUNDING TRUST			1	2.B FE	15,376,464	110.781	17,015,916	15,360,000	15,367,958		(1,747)			3.976	3.962	FA	230,714	610,714	05/05/2015.	02/15/2025.
704699 AA 5	PEAPACK-GLADSTONE FINANCIAL CORP			2,5	2.C FE	5,000,000	101.128	5,056,385	5,000,000	5,000,024		(47)			6.000	5.999	JD	833	300,000	06/10/2016.	06/30/2026.
704699 AC 1	PEAPACK-GLADSTONE FINANCIAL CORP			5	2.C FE	3,000,000	99.963	2,998,883	3,000,000	3,000,000					3.500	3.502	DEC	2,625		12/11/2020.	12/30/2030.
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23			5	1.D PL	21,161,708	99.995	21,205,255	21,206,349	21,183,847		27,377			2.405	2.416	FMAN	212,991	668,142	11/12/2020.	05/02/2023.
70932A AD 5	PENNYMAC CORP				4.B Z	13,535,000	99.173	16,859,410	17,000,000	13,960,791		425,791			5.500	11.044	MN	155,833	919,417	04/03/2020.	11/01/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
709599 AH 7	PENSKE TRUCK LEASING CO LP			1	2.B FE	7,950,080	106.527	8,522,176	8,000,000	7,990,761		5,687			4.875	4.954	JJ	184,167	390,000	07/10/2012.	07/11/2022.
709599 AN 4	PENSKE TRUCK LEASING CO LP			1	2.B FE	4,957,000	107.298	5,364,890	5,000,000	4,989,699		4,721			4.250	4.356	JJ	96,806	212,500	01/14/2013.	01/17/2023.
709599 AX 2	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	8,987,490	114.639	10,317,537	9,000,000	8,992,081		1,088			4.200	4.216	AO	94,500	378,000	03/13/2017.	04/01/2027.
709599 BJ 2	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	14,951,400	113.277	16,991,475	15,000,000	14,956,899		5,499			4.000	4.070	JJ	276,667	161,667	04/01/2020.	07/15/2025.
71270Q EB 8	PEOPLE'S UNITED BANK NA			2	2.B FE	11,929,080	107.906	12,948,732	12,000,000	11,971,938		7,233			4.000	4.072	JJ	221,333	480,000	06/23/2014.	07/15/2024.
713448 CY 2	PEPSICO INC			1,2	1.E FE	13,934,480	112.251	15,715,168	14,000,000	13,967,490		6,483			3.500	3.556	JJ	223,222	490,000	07/14/2015.	07/17/2025.
71424# AA 3	PERMIAN HOLDCO 2, INC				5.B GI	32,055	50.000	30,057	60,113	32,055		1	28,052		14.000	26.269	MJSD	2,127	5,895	09/30/2020.	10/15/2021.
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021				5.B GI	16,506	50.000	15,477	30,954	16,506		9	14,386		14.000	26.269	MJSD	12	4,119	09/30/2020.	10/15/2021.
71429M AB 1	PERRIGO FINANCE UNLIMITED CO		C	1,2	2.C FE	9,845,950	112.993	11,299,330	10,000,000	9,889,109		18,390			4.375	4.616	MS	128,819	437,500	10/10/2018.	03/15/2026.
71429M AC 9	PERRIGO FINANCE UNLIMITED CO		C	1,2	2.C FE	9,917,000	107.165	10,716,470	10,000,000	9,920,782		3,782			3.150	3.248	JD	14,000	154,000	06/16/2020.	06/15/2030.
716442 AH 1	SUNCOR ENERGY INC		C	1	2.A FE	5,168,380	122.258	5,807,246	4,750,000	5,121,867		(21,627)			5.350	4.525	JJ	117,180	254,125	10/04/2018.	07/15/2033.
71644E AE 2	SUNCOR ENERGY INC		C	1	2.A FE	5,563,685	128.769	5,562,804	4,320,000	5,112,741		(127,373)			7.875	4.087	JD	15,120	340,200	03/30/2017.	06/15/2026.
71654Q BW 1	PETROLEOS MEXICANOS		C	1	3.B FE	5,989,200	99.914	5,994,822	6,000,000	5,994,494		949			4.500	4.520	JJ	118,500	270,000	01/15/2015.	01/23/2026.
71654Q CK 6	PETROLEOS MEXICANOS		C	1	3.B FE	4,995,000	98.647	4,932,365	5,000,000	4,996,285		419			5.350	5.362	FA	103,285	267,500	02/02/2018.	02/12/2028.
717081 CY 7	PFIZER INC			1	1.F FE	13,539,330	171.674	15,450,624	9,000,000	12,933,080		(147,272)			7.200	3.841	MS	190,800	648,000	08/03/2016.	03/15/2039.
718546 AC 8	PHILLIPS 66			1	2.A FE	5,985,780	104.735	6,284,112	6,000,000	5,998,050		1,493			4.300	4.327	AO	64,500	258,000	03/07/2012.	04/01/2022.
718546 AK 0	PHILLIPS 66			1,2	2.A FE	4,937,200	122.006	6,100,315	5,000,000	4,950,871		2,458			4.650	4.748	MN	29,708	232,500	11/12/2014.	11/15/2034.
718546 AR 5	PHILLIPS 66			1,2	2.A FE	12,987,000	114.834	14,928,459	13,000,000	12,990,815		1,087			3.900	3.911	MS	149,283	507,000	02/26/2018.	03/15/2028.
718546 AV 6	PHILLIPS 66			1,2	2.A FE	6,996,220	112.621	7,883,442	7,000,000	6,995,724		(496)			3.850	3.862	AO	61,386	134,750	04/07/2020.	04/09/2025.
718549 AF 5	PHILLIPS 66 PARTNERS LP			1,2	2.C FE	6,973,400	107.959	7,557,151	7,000,000	6,980,637		2,316			3.750	3.794	MS	87,500	262,500	10/10/2017.	03/01/2028.
71951Q AA 0	PHYSICIANS REALTY LP			1,2	2.C FE	6,977,390	110.077	7,705,397	7,000,000	6,985,247		2,036			4.300	4.339	MS	88,628	301,000	03/02/2017.	03/15/2027.
71951Q AB 8	PHYSICIANS REALTY LP			1,2	2.C FE	9,977,900	108.409	10,840,880	10,000,000	9,984,269		1,902			3.950	3.976	JJ	182,139	395,000	11/28/2017.	01/15/2028.
720186 AJ 4	PIEDMONT NATURAL GAS COMPANY INC			1,2	1.G FE	4,996,750	110.886	5,544,305	5,000,000	4,998,438		303			3.600	3.607	MS	60,000	180,000	09/09/2015.	09/01/2025.
720186 AL 9	PIEDMONT NATURAL GAS COMPANY INC			1,2	1.G FE	9,974,800	114.426	11,442,630	10,000,000	9,978,320		23,631			3.500	3.530	JD	29,167	350,000	05/21/2019.	06/01/2029.
720198 AC 4	PIEDMONT OPERATING PARTNERSHIP LP	SD		1,2	2.B FE	996,010	103.995	1,039,951	1,000,000	998,931		418			3.400	3.447	JD	2,833	34,000	05/06/2013.	06/01/2023.
720198 AD 2	PIEDMONT OPERATING PARTNERSHIP LP			1,2	2.B FE	6,985,370	107.636	7,534,520	7,000,000	6,994,910		1,451			4.450	4.475	MS	91,719	311,500	02/25/2014.	03/15/2024.
722844 AA 5	PINE STREET TRUST I			1,2	2.B FE	14,000,000	118.373	16,572,206	14,000,000	14,000,000					4.572	4.573	FA	241,808	640,080	04/02/2019.	02/15/2029.
72303# AA 7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,				1.E PL	18,920,340	100.000	18,920,340	18,920,340	18,919,245		112			6.000	6.074	MJSD	566,781	1,161,446	11/20/2020.	12/31/2031.
72345H AA 3	PINNACLE BANK (TENNESSEE)			2	2.A FE	11,960,920	99.941	11,992,908	12,000,000	11,978,919		4,004			3.342	3.430	JAJO	70,190	689,152	03/03/2016.	07/30/2025.
72346Q AB 0	PINNACLE FINANCIAL PARTNERS INC			2,5	2.B FE	15,000,000	101.057	15,158,535	15,000,000	15,000,000					5.250	5.251	MN	98,438	787,500	11/08/2016.	11/16/2026.
72346Q AC 8	PINNACLE FINANCIAL PARTNERS INC			2,5	2.B PL	17,000,000	100.539	17,091,613	17,000,000	17,000,000					4.125	4.126	MS	206,479	709,042	09/06/2019.	09/15/2029.
723787 AM 9	PIONEER NATURAL RESOURCES CO			1,2	2.B FE	9,976,840	116.250	11,625,000	10,000,000	9,987,634		2,142			4.450	4.478	JJ	205,194	445,000	12/03/2015.	01/15/2026.
72650P A* 7	PLAINSCAPITAL CORPORATION				1.G FE	17,806,250	94.500	16,537,500	17,500,000	17,498,505		(2,125)			3.401	3.450	MJSD	154,622	575,010	03/01/2018.	03/26/2033.
72650R BJ 0	PLAINS ALL AMERICAN PIPELINE LP			1,2	3.A FE	5,990,760	111.733	6,703,950	6,000,000	5,995,695		787			4.650	4.667	AO	58,900	279,000	08/17/2015.	10/15/2025.
72650R BL 5	PLAINS ALL AMERICAN PIPELINE LP			1,2	3.A FE	4,985,800	112.016	5,600,805	5,000,000	4,991,035		1,285			4.500	4.535	JD	10,000	225,000	11/15/2016.	12/15/2026.
740367 ES 2	PREFERRED BANK			2,5	2.A FE	10,000,000	100.897	10,089,670	10,000,000	10,000,075		(159)			6.000	5.998	JD	26,667	600,000	06/02/2016.	06/15/2026.
740816 AD 5	PRESIDENT AND FELLOWS OF HARVARD COLLEGE			1	1.A FE	1,251,101	147.238	1,435,571	975,000	1,192,542		(8,404)			5.625	3.875	AO	13,711	54,844	01/11/2013.	10/01/2038.
740816 AD 5	PRESIDENT AND FELLOWS OF HARVARD COLLEGE	SD		1	1.A FE	256,636	147.238	294,476	200,000	244,636		(1,724)			5.625	3.874	AO	2,813	11,250	01/11/2013.	10/01/2038.
740816 AG 8	PRESIDENT AND FELLOWS OF HARVARD COLLEGE			1	1.A FE	22,210,800	161.664	24,249,630	15,000,000	20,620,293		(217,036)			6.500	3.647	JJ	449,583	975,000	08/23/2012.	01/15/2039.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
740816	AK	9	PRESIDENT AND FELLOWS OF HARVARD COLLEGE			1	1.A FE	3,000,000	120.147	3,604,416	3,000,000	3,000,000					3.529	3.529	AO	26,468	105,870	04/29/2013.	10/01/2031.
740816	AK	9	PRESIDENT AND FELLOWS OF HARVARD COLLEGE	SD		1	1.A FE	1,000,000	120.147	1,201,472	1,000,000	1,000,000					3.529	3.529	AO	8,823	35,290	04/29/2013.	10/01/2031.
741503	AW	6	BOOKING HOLDINGS INC			1,2	1.G FE	6,981,940	110.748	7,752,367	7,000,000	6,991,815		1,774			3.650	3.680	MS	75,231	255,500	03/10/2015.	03/15/2025.
741503	AZ	9	BOOKING HOLDINGS INC			1,2	1.G FE	6,986,490	113.209	7,924,595	7,000,000	6,992,252		1,274			3.600	3.623	JD	21,000	252,000	05/18/2016.	06/01/2026.
741503	BC	9	BOOKING HOLDINGS INC			1,2	1.G FE	12,989,340	114.367	14,867,723	13,000,000	12,993,005		840			3.550	3.559	MS	135,886	461,500	08/10/2017.	03/15/2028.
74251V	AR	3	PRINCIPAL FINANCIAL GROUP INC			1,2	1.G FE	4,980,100	117.053	5,852,630	5,000,000	4,982,903		1,711			3.700	3.748	MN	23,639	185,000	05/07/2019.	05/15/2029.
7425A0	BC	3	PRINCIPAL LIFE GLOBAL FUNDING I			1.E FE		3,813,485	144.827	4,562,035	3,150,000	3,728,808		(33,525)			6.125	4.247	AO	40,731	192,938	05/15/2018.	10/15/2033.
74267C	AC	0	PROASSURANCE CORP			1	2.C FE	12,129,700	107.015	12,841,776	12,000,000	12,044,464		(14,096)			5.300	5.158	MN	81,267	636,000	12/13/2013.	11/15/2023.
743315	AN	3	PROGRESSIVE CORP			1	1.F FE	6,019,710	102.247	6,134,844	6,000,000	6,001,546		(2,333)			3.750	3.709	FA	80,000	225,000	08/17/2011.	08/23/2021.
74340X	BE	0	PROLOGIS LP			1,2	1.G FE	12,919,530	113.652	14,774,721	13,000,000	12,957,724		7,834			3.750	3.824	MN	81,250	487,500	10/27/2015.	11/01/2025.
74340X	BH	3	PROLOGIS LP			1,2	1.G FE	11,918,400	118.655	14,238,552	12,000,000	11,935,692		7,028			3.875	3.956	MS	136,917	465,000	06/11/2018.	09/15/2028.
74340X	BL	4	PROLOGIS LP			1,2	1.G FE	2,992,260	122.094	3,662,826	3,000,000	2,993,541		609			4.375	4.407	FA	54,688	65,625	01/22/2019.	02/01/2029.
74348T	AJ	1	PROSPECT CAPITAL CORP				2.C FE	18,436,000	104.255	19,558,276	18,760,000	18,668,942		37,361			5.875	6.113	MS	324,522	1,102,150	08/08/2013.	03/15/2023.
74348T	AS	1	PROSPECT CAPITAL CORP			1,2	2.C FE	2,990,550	105.721	3,171,639	3,000,000	2,993,965		1,745			6.375	6.449	JJ	88,188	191,250	09/27/2018.	01/15/2024.
743615	A*	7	THE PROSPERITY BANKING COMPANY				2.B FE	4,578,750	94.000	4,230,000	4,500,000	4,499,616		(546)			3.401	3.450	MJSD	39,760	207,726	03/01/2018.	03/26/2033.
743674	BD	4	PROTECTIVE LIFE CORP			1,2	2.A FE	14,963,850	117.258	17,588,730	15,000,000	14,972,640		2,922			4.300	4.328	MS	163,042	645,000	08/16/2018.	09/30/2028.
744320	AW	2	PRUDENTIAL FINANCIAL INC			2,5	2.B FE	10,000,000	109.750	10,975,000	10,000,000	10,000,000					4.500	4.500	MS	132,500	450,000	09/12/2017.	09/15/2047.
744320	AY	8	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	51,293,135	120.536	61,482,799	51,008,000	51,277,228		(5,771)			3.905	3.873	JD	132,791	1,991,862	12/07/2017.	12/07/2047.
74432Q	AQ	8	PRUDENTIAL FINANCIAL INC				1.G FE	8,982,600	143.804	10,785,270	7,500,000	8,789,770		(55,800)			5.700	4.209	JD	20,188	427,500	05/01/2017.	12/14/2036.
74432Q	BS	3	PRUDENTIAL FINANCIAL INC			1	1.G FE	2,058,642	131.053	2,358,945	1,800,000	2,033,317		(6,782)			5.625	4.635	MN	13,781	101,250	12/15/2016.	05/12/2041.
74432Q	BU	8	PRUDENTIAL FINANCIAL INC			1	1.G FE	1,828,665	132.042	2,067,773	1,566,000	1,803,856		(6,637)			5.800	4.655	MN	11,354	90,828	12/15/2016.	11/16/2041.
744482	BL	3	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE			1,2	1.E FE	6,974,380	108.012	7,560,840	7,000,000	6,991,913		2,673			3.500	3.543	MN	40,833	245,000	11/06/2013.	11/01/2023.
744542	AB	7	PUBLIC SERVICE COMPANY OF NEW MEXICO			1,2	2.B FE	2,995,710	102.190	3,065,703	3,000,000	2,999,666		429			5.350	5.365	AO	40,125	160,500	10/06/2011.	10/01/2021.
747262	AK	9	QVC INC			1	3.A FE	3,998,720	105.125	4,205,000	4,000,000	3,999,790		89			4.375	4.378	MS	51,528	175,000	03/04/2013.	03/15/2023.
747262	AS	2	QVC INC			1	3.A FE	5,995,620	107.750	6,465,000	6,000,000	5,998,680		367			4.850	4.857	AO	72,750	291,000	03/11/2014.	04/01/2024.
747262	AU	7	QVC INC			1,2	3.A FE	5,991,600	106.750	6,405,000	6,000,000	5,996,399		779			4.450	4.466	FA	100,867	267,000	08/07/2014.	02/15/2025.
74733V	AB	6	QEP RESOURCES INC			1,2	4.C FE	2,880,000	103.500	7,452,000	7,200,000	2,880,000		6,999	4,243,215		5.375	13.437	AO	96,750	387,000	10/04/2017.	10/01/2022.
74834L	BA	7	QUEST DIAGNOSTICS INC			1,2	2.B FE	9,970,700	118.787	11,878,730	10,000,000	9,974,520		2,446			4.200	4.236	JD	1,167	420,000	03/07/2019.	06/30/2029.
74930B	AA	3	RBB BANCORP			2,5	2.B FE	8,000,000	100.090	8,007,200	8,000,000	8,000,000					6.500	6.501	JD	1,444	520,000	03/28/2016.	03/31/2026.
74930B	AE	5	RBB BANCORP			2,5	2.B FE	10,343,700	101.376	10,137,640	10,000,000	10,224,338		(69,418)			6.180	5.338	JD	51,500	618,000	03/25/2019.	12/01/2028.
74949L	AC	6	RELX CAPITAL INC			1,2	2.A FE	9,883,900	118.492	11,849,230	10,000,000	9,901,357		9,919			4.000	4.143	MS	114,444	400,000	03/11/2019.	03/18/2029.
749607	AC	1	RLI CORP			1	2.A FE	8,974,260	108.222	9,739,935	9,000,000	8,992,066		2,689			4.875	4.910	MS	129,188	438,750	09/25/2013.	09/15/2023.
749685	AX	1	RPM INTERNATIONAL INC			1,2	2.C FE	11,941,936	116.393	13,757,617	11,820,000	11,929,396		(11,849)			4.550	4.406	MS	179,270	537,810	11/07/2019.	03/01/2029.
75086#	AA	3	RAINIER GSA PORTFOLIO I, LLC				1.F	4,856,597	111.795	5,429,432	4,856,597	4,856,598		(0)			4.820	4.820	MON	10,404	232,961	07/01/2015.	06/15/2036.
754730	AD	1	RAYMOND JAMES FINANCIAL INC			1	2.A FE	8,471,625	115.030	9,777,567	8,500,000	8,490,956		2,475			5.625	5.661	AO	119,531	478,125	03/23/2012.	04/01/2024.
754730	AG	4	RAYMOND JAMES FINANCIAL INC	SD		1,2	2.A FE	7,973,440	122.687	9,814,944	8,000,000	7,975,059		1,619			4.650	4.694	AO	93,000	187,033	03/26/2020.	04/01/2030.
755763	AA	7	READYCAP HOLDINGS LLC			1,2	1.E PL	45,442,350	102.107	45,948,051	45,000,000	45,101,389		(106,564)			7.500	7.238	FA	1,275,000	3,375,000	06/08/2017.	02/15/2022.
756109	AP	9	REALTY INCOME CORP			1,2	1.G FE	997,750	109.519	1,095,193	1,000,000	999,347		232			4.650	4.677	FA	19,375	46,500	07/09/2013.	08/01/2023.
756109	AQ	7	REALTY INCOME CORP			1,2	1.G FE	6,996,920	110.520	7,736,379	7,000,000	6,998,903		284			3.875	3.880	JJ	125,076	271,250	06/18/2014.	07/15/2024.
756109	AR	5	REALTY INCOME CORP			1,2	1.G FE	4,974,950	117.498	5,874,900	5,000,000	4,986,710		1,995			4.125	4.177	AO	43,542	206,250	09/16/2014.	10/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
758075 AC 9	REDWOOD TRUST INC				4.B FE	3,820,000	94.242	6,596,940	7,000,000	4,341,401		521,401			4.750	25.521	FA	125,611	166,250	03/20/2020.	08/15/2023.
759351 AJ 8	REINSURANCE GROUP OF AMERICA INC			1	2.A FE	6,961,290	101.875	7,131,257	7,000,000	6,998,044		4,564			5.000	5.069	JD	29,167	350,000	05/24/2011.	06/01/2021.
759351 AM 1	REINSURANCE GROUP OF AMERICA INC			1,2	2.A FE	4,999,800	114.507	5,725,330	5,000,000	4,999,915		13			3.950	3.950	MS	58,153	197,500	06/01/2016.	09/15/2026.
759509 AE 2	RELIANCE STEEL & ALUMINUM CO			1,2	2.B FE	4,979,250	107.887	5,394,340	5,000,000	4,994,589		2,202			4.500	4.550	AO	47,500	225,000	04/09/2013.	04/15/2023.
75970E AA 5	RENASANT CORP			2,5	2.B FE	4,000,000	98.533	3,941,300	4,000,000	4,000,081		(117)			5.000	4.997	MS	66,667	200,000	08/17/2016.	09/01/2026.
75970E AD 9	RENASANT CORP			2,5	2.B FE	7,250,000	100.528	7,288,273	7,250,000	7,250,000					4.500	4.500	MS	106,938		08/31/2020.	09/15/2035.
75973Q AA 5	RENAISSANCERE FINANCE INC			1,2	1.G FE	9,927,200	109.866	10,986,560	10,000,000	9,949,869		6,748			3.450	3.537	JJ	172,500	345,000	06/26/2017.	07/01/2027.
760759 AM 2	REPUBLIC SERVICES INC			1,2	2.B FE	4,352,479	109.265	4,768,338	4,364,000	4,361,327		1,042			4.750	4.778	MN	26,487	420,602	05/02/2011.	05/15/2023.
76117W AB 5	RESOLUTE FOREST PRODUCTS INC		C	1,2	4.B FE	1,557,200	99.375	3,095,531	3,115,000	2,370,261		230,717			5.875	18.853	MN	23,384	183,006	02/29/2016.	05/15/2023.
761402 BM 7	REVERE BK LAUREL MD			2,5	2.A FE	5,000,000	99.809	4,990,460	5,000,000	5,000,400		(58)			5.625	5.621	MS	71,094	281,250	09/22/2016.	09/30/2026.
767201 AS 5	RIO TINTO FINANCE (USA) LTD		C	1,2	1.F FE	4,966,650	112.956	5,647,810	5,000,000	4,983,627		3,313			3.750	3.831	JD	8,333	187,500	06/11/2015.	06/15/2025.
768475 A* 6	RIVER VALLEY BANCORP				2.A FE	7,122,500	94.000	6,580,000	7,000,000	6,998,462		(800)			3.401	3.452	MJSD	61,849	230,004	03/01/2018.	03/26/2033.
77340R AS 6	ROCKIES EXPRESS PIPELINE LLC			1,2	3.A FE	6,991,600	103.000	7,210,000	7,000,000	6,992,723		1,123			3.600	3.628	MN	32,200	199,500	01/16/2020.	05/15/2025.
77578J AB 4	ROLLS-ROYCE PLC		C	1,2	3.C FE	11,871,250	100.250	12,030,000	12,000,000	11,931,889		12,638			3.625	3.755	AO	93,042	380,625	12/03/2015.	10/14/2025.
776743 AB 2	ROPER TECHNOLOGIES INC			1,2	2.A FE	4,991,700	112.915	5,645,755	5,000,000	4,995,579		795			3.850	3.870	JD	8,556	192,500	11/30/2015.	12/15/2025.
776743 AD 8	ROPER TECHNOLOGIES INC			1,2	2.A FE	6,998,880	115.222	8,065,540	7,000,000	6,999,344		97			3.800	3.802	JD	11,822	266,000	12/08/2016.	12/15/2026.
776743 AF 3	ROPER TECHNOLOGIES INC			1,2	2.A FE	9,989,200	119.010	11,901,020	10,000,000	9,992,021		862			4.200	4.212	MS	123,667	420,000	08/14/2018.	09/15/2028.
77775* BU 4	ROSENTHAL & ROSENTHAL, INC. - ABS			4	2.B PL	10,000,000	103.540	10,354,000	10,000,000	10,002,670		1,605			4.380	4.372	JJ	201,967	438,000	01/18/2018.	01/15/2025.
77775* BV 2	ROSENTHAL & ROSENTHAL, INC				2.B PL	20,000,000	107.130	21,426,000	20,000,000	20,000,000					5.320	5.313	JJ	446,289	1,064,000	01/31/2019.	01/31/2026.
778296 AD 5	ROSS STORES INC	SD		1,2	2.A FE	3,979,200	121.601	4,864,048	4,000,000	3,980,474		1,274			4.800	4.866	AO	40,533	100,800	04/02/2020.	04/15/2030.
778296 AD 5	ROSS STORES INC			1,2	2.A FE	7,958,400	121.601	9,728,096	8,000,000	7,960,947		2,547			4.800	4.866	AO	81,067	201,600	04/02/2020.	04/15/2030.
780082 AD 5	ROYAL BANK OF CANADA		C		1.G FE	48,377,444	118.027	56,211,396	47,626,000	48,116,860		(86,831)			4.650	4.417	JJ	947,361	2,214,609	02/14/2018.	01/27/2026.
780097 BA 8	NATWEST GROUP PLC		C		2.B FE	29,793,870	118.026	34,227,395	29,000,000	29,537,806		(91,177)			4.800	4.396	AO	332,533	1,392,000	12/20/2017.	04/05/2026.
780097 BD 2	NATWEST GROUP PLC		C		2.B FE	21,648,860	108.501	23,870,198	22,000,000	21,847,089		52,160			3.875	4.149	MS	258,118	852,500	12/14/2016.	09/12/2023.
780097 BG 5	ROYAL BANK OF SCOTLAND		C	2,5	2.B FE	23,000,000	119.940	27,586,085	23,000,000	23,000,000					4.892	4.892	MN	134,394	1,125,160	05/15/2018.	05/18/2029.
780153 AW 2	ROYAL CARIBBEAN CRUISES LTD			1,2	4.B FE	3,984,920	88.625	3,545,000	4,000,000	3,988,881		1,325			3.700	3.744	MS	43,578	148,000	11/20/2017.	03/15/2028.
78355H KQ 1	RYDER SYSTEM INC			1,2	2.B FE	14,997,150	115.933	17,389,875	15,000,000	14,998,864		1,714			4.625	4.627	JD	57,813	452,865	04/02/2020.	06/01/2025.
78403D AH 3	SBATOW 2014-2 2C - RMBS			1,2	1.F FE	28,624,968	105.639	29,899,023	28,303,000	28,444,864		(35,338)			3.869	3.727	MON	48,669	1,092,001	05/12/2015.	10/15/2049.
78409V AD 6	S&P GLOBAL INC			1,2	1.G FE	11,910,480	113.671	13,640,460	12,000,000	11,956,112		8,817			4.000	4.091	JD	21,333	480,000	05/20/2015.	06/15/2025.
78448T AD 4	SMBC AVIATION CAPITAL FINANCE DAC		C	1,2	1.G FE	14,979,600	106.781	16,017,180	15,000,000	14,989,034		4,017			4.125	4.156	JJ	285,313	618,750	07/23/2018.	07/15/2023.
78454* AA 5	SMIF 2018 FINANCE LLC				2.A PL	2,037,000	100.000	2,037,000	2,037,000	2,037,000					3.058	3.058	JAJO	13,151	182,980	02/12/2020.	07/16/2040.
78516F AA 7	SABAL TRAIL TRANSMISSION LLC			1,2	2.A FE	10,000,000	115.804	11,580,440	10,000,000	10,000,000					4.246	4.245	MN	70,767	424,600	04/26/2018.	05/01/2028.
785592 AW 6	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	4,987,200	118.500	5,925,000	5,000,000	4,987,915		715			4.500	4.532	MN	28,750	116,875	05/05/2020.	05/15/2030.
79588T AC 4	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	29,983,200	105.067	31,519,950	30,000,000	29,989,632		1,383			4.450	4.456	MN	181,708	1,335,000	05/09/2017.	05/12/2027.
800363 AB 9	SANDY SPRING BANCORP INC			2,5	2.B FE	10,000,000	100.797	10,079,700	10,000,000	10,000,000					4.250	4.251	MN	54,306	436,806	10/29/2019.	11/15/2029.
80105N AG 0	SANOFI SA		C	1	1.E FE	7,918,080	100.874	8,069,880	8,000,000	7,997,673		9,506			4.000	4.124	MS	81,778	320,000	03/22/2011.	03/29/2021.
80281L AG 0	SANTANDER UK GROUP HOLDINGS PLC		C	2,5	2.A FE	21,613,200	112.410	24,730,222	22,000,000	21,694,569		31,741			3.823	4.028	MN	135,504	841,060	05/17/2018.	11/03/2028.
80282K AE 6	SANTANDER HOLDINGS USA INC			2	2.A FE	14,994,000	113.060	16,959,030	15,000,000	14,997,163		551			4.500	4.505	JJ	307,500	675,000	07/14/2015.	07/17/2025.
80282K AP 1	SANTANDER HOLDINGS USA INC			2	2.A FE	24,137,210	113.923	27,341,424	24,000,000	24,098,776		(13,637)			4.400	4.324	JJ	492,800	1,056,000	12/11/2017.	07/13/2027.
80283L AJ 2	SANTANDER UK PLC		C		1.E FE	18,825,552	110.283	20,512,657	18,600,000	18,684,984		(24,720)			4.000	3.846	MS	223,200	744,000	07/31/2014.	03/13/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
806851 AG 6	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	1,587,199	113.680	1,820,012	1,601,000	1,593,456		1,343			4.000	4.106	JD	1,779	64,040	12/14/2015.	12/21/2025.
806851 AH 4	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	19,986,400	116.578	23,315,620	20,000,000	19,987,552		1,220			4.300	4.309	MN	143,333	860,000	01/28/2019.	05/01/2029.
806851 AK 7	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	24,426,996	112.685	27,550,429	24,449,000	24,431,504		2,012			3.900	3.911	MN	116,540	953,511	04/11/2019.	05/17/2028.
806854 AH 8	SCHLUMBERGER INVESTMENT SA		C	1,2	1.F FE	5,979,600	108.363	6,501,768	6,000,000	5,993,346		2,126			3.650	3.690	JD	18,250	219,000	11/25/2013.	12/01/2023.
808513 AG 0	CHARLES SCHWAB CORP			1	1.F FE	8,004,720	104.614	8,369,088	8,000,000	8,001,004		(580)			3.225	3.217	MS	86,000	258,000	08/22/2012.	09/01/2022.
808513 BC 8	CHARLES SCHWAB CORP			1,2	1.F FE	18,973,020	125.229	23,793,415	19,000,000	18,974,647		1,627			4.625	4.643	MS	241,656	434,493	03/20/2020.	03/22/2030.
813084 A* 1	SEBRING SOFTWARE, INC				6. *	959,345	10.000	959,345	9,593,448	959,345					11.500		JAJO			12/23/2015.	04/25/2018.
81618T AC 4	OFFICE PROPERTIES INCOME TRUST			1,2	2.C FE	9,799,000	105.497	10,549,650	10,000,000	9,906,616		20,265			4.500	4.754	FA	187,500	450,000	01/29/2015.	02/01/2025.
81618T AD 2	OFFICE PROPERTIES INCOME TRUST			1,2	2.C FE	2,962,380	101.753	3,052,575	3,000,000	2,993,439		5,789			4.150	4.359	FA	51,875	124,500	01/29/2015.	02/01/2022.
81721M AK 5	DIVERSIFIED HEALTHCARE TRUST			1,2	3.B FE	7,974,720	101.643	8,131,456	8,000,000	7,990,572		2,555			4.750	4.789	MN	63,333	380,000	04/23/2014.	05/01/2024.
81721M AM 1	DIVERSIFIED HEALTHCARE TRUST			1,2	3.B FE	7,864,960	99.682	7,974,544	8,000,000	7,897,766		11,705			4.750	4.965	FA	143,556	380,000	02/08/2018.	02/15/2028.
81788Y AA 1	767 LLC			2	2.C PL	1,891,976	100.003	1,892,028	1,891,976	1,891,977		(0)			5.250	5.250	MON	7,174	93,848	02/11/2016.	10/05/2022.
824348 BB 1	SHERWIN-WILLIAMS CO			1,2	2.C FE	2,995,620	102.943	3,088,278	3,000,000	2,998,778		1,129			4.200	4.241	JJ	58,100	126,000	01/10/2012.	01/15/2022.
824348 BF 2	SHERWIN-WILLIAMS CO			1,2	2.C FE	4,978,000	114.036	5,701,800	5,000,000	4,985,277		2,588			3.950	4.015	JJ	91,069	197,500	07/22/2015.	01/15/2026.
82669G AS 3	SIGNATURE BANK				2.B FE	20,000,000	100.482	20,096,420	20,000,000	20,000,000					5.300	5.298	AO	212,000	1,060,000	03/11/2016.	04/22/2026.
82669G CB 8	SIGNATURE BANK			2,5	2.B FE	15,000,000	99.387	14,908,050	15,000,000	15,000,000					4.125	4.126	MN	103,125	618,750	10/24/2019.	11/01/2029.
828730 AB 7	SIMMONS FIRST NATIONAL CORP			2,5	2.B FE	17,000,000	100.750	17,127,500	17,000,000	17,000,797		(328)			5.000	4.998	AO	212,500	850,000	03/21/2018.	04/01/2028.
828730 AB 7	SIMMONS FIRST NATIONAL CORP	SD		2,5	2.B FE	5,000,000	100.750	5,037,500	5,000,000	5,000,234		(96)			5.000	4.998	AO	62,500	250,000	03/21/2018.	04/01/2028.
828807 CR 6	SIMON PROPERTY GROUP LP			1,2	1.G FE	7,950,320	108.269	8,661,528	8,000,000	7,982,825		5,153			3.750	3.824	FA	125,000	300,000	01/13/2014.	02/01/2024.
82922T AA 7	SINAI HEALTH SYSTEM			2	1.B FE	3,800,000	103.683	3,939,938	3,800,000	3,800,000					3.034	3.034	MON	51,561	113,927	11/06/2012.	01/20/2036.
832248 AZ 1	SMITHFIELD FOODS INC			1,2	2.C FE	4,993,950	111.142	5,557,080	5,000,000	4,996,144		544			4.250	4.265	FA	88,542	212,500	01/25/2017.	02/01/2027.
832248 BB 3	SMITHFIELD FOODS INC			1,2	2.C FE	6,964,440	119.200	8,343,965	7,000,000	6,969,421		2,898			5.200	5.266	AO	91,000	364,000	03/27/2019.	04/01/2029.
83367T BR 9	SOCIETE GENERALE SA		C		2.C FE	19,924,400	113.519	22,703,820	20,000,000	19,959,222		7,234			4.750	4.797	MN	97,639	950,000	11/17/2015.	11/24/2025.
83368R AA 0	SOCIETE GENERALE SA		C		1.F FE	7,988,960	101.387	8,110,960	8,000,000	7,999,685		1,073			5.200	5.214	AO	87,822	416,000	04/11/2011.	04/15/2021.
83368R AK 8	SOCIETE GENERALE SA		C		2.B FE	9,805,650	111.998	11,199,750	10,000,000	9,872,424		18,140			4.000	4.241	JJ	187,778	400,000	02/10/2017.	01/12/2027.
83416W AA 1	SOLAR STAR FUNDING LLC			1	2.B FE	6,026,539	110.271	6,645,500	6,026,539	6,026,549		878			5.375	5.375	JD	900	323,926	06/20/2013.	06/30/2035.
83416W AB 9	SOLAR STAR FUNDING LLC			1	2.B FE	5,837,078	102.474	5,981,463	5,837,077	5,836,456		(0)			3.950	3.952	JD	640	230,459	03/04/2015.	06/30/2035.
834423 AB 1	SOLVAY FINANCE AMERICA LLC			1,2	2.B FE	9,968,450	114.175	11,417,450	10,000,000	9,982,972		3,029			4.450	4.489	JD	34,611	445,000	12/03/2015.	12/03/2025.
835495 AK 8	SONOCO PRODUCTS CO			1,2	2.B FE	3,981,720	102.054	4,082,176	4,000,000	3,998,229		2,051			4.375	4.430	MN	29,167	175,000	10/20/2011.	11/01/2021.
841504 AB 9	SOUTHEAST SUPPLY HEADER LLC			1,2	3.A FE	4,993,950	99.382	4,969,075	5,000,000	4,997,683		611			4.250	4.265	JD	9,444	212,500	06/04/2014.	06/15/2024.
84265V AH 8	SOUTHERN COPPER CORP			1	2.A FE	4,972,950	110.979	5,548,935	5,000,000	4,987,208		2,678			3.875	3.940	AO	36,597	193,750	04/20/2015.	04/23/2025.
843395 AA 2	SOUTHERN NATIONAL BANCORP OF VIRGINIA IN			2,5	2.C FE	5,000,000	102.749	5,137,454	5,000,000	4,999,427		(33)			5.875	5.875	JAJO	49,774	293,750	01/20/2017.	01/31/2027.
843395 AB 0	SOUTHERN NATIONAL BANCORP OF VIRGINIA IN			2,5	2.C FE	4,000,000	106.071	4,242,824	4,000,000	4,000,000					5.400	5.401	MS	75,600		08/20/2020.	09/01/2030.
84345P AB 8	SOUTHERN NATURAL GAS COMPANY LLC			1,2	2.A FE	4,995,550	100.772	5,038,585	5,000,000	4,999,776		480			4.400	4.410	JD	9,778	220,000	06/02/2011.	06/15/2021.
843646 AM 2	SOUTHERN POWER CO			1,2	2.A FE	1,995,580	114.633	2,292,660	2,000,000	1,997,671		419			4.150	4.176	JD	6,917	83,000	11/12/2015.	12/01/2025.
84470P AC 3	SOUTHSIDE BANCSHARES INC			2,5	2.B FE	19,000,000	100.876	19,166,440	19,000,000	19,000,578		(745)			5.500	5.496	MS	264,153	1,045,000	09/14/2016.	09/30/2026.
84470P AD 1	SOUTHSIDE BANCSHARES INC			2,5	2.B FE	7,500,000	100.346	7,525,971	7,500,000	7,500,000					3.875	3.876	MN	44,401		11/06/2020.	11/15/2030.
844741 BF 4	SOUTHWEST AIRLINES CO			1,2	2.A FE	14,920,200	101.682	15,252,285	15,000,000	14,926,484		6,284			2.625	2.686	FA	154,219	196,875	02/05/2020.	02/10/2030.
84474Y AA 4	SOUTHWEST AIRLINES CO PASS THROUGH TRUST			1	1.F FE	2,241,619	102.879	2,300,117	2,235,759	2,238,984		1,640			6.150	5.965	FA	57,291	122,841	09/20/2007.	02/01/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
84756N AB 5	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	3,998,680	100.819	4,032,760	4,000,000	3,999,945		118			4.600	4.603	JD	8,178	184,000	06/06/2011.	06/15/2021.
84858D AA 6	SPIRIT AIRLINES CLASS A PASS THROUGH CER			1	2.A FE	3,540,453	92.543	3,276,438	3,540,453	3,541,792		672			4.100	4.091	AO	36,290	141,784	07/28/2015.	10/01/2029.
84858W AA 4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE			1	1.E FE	5,205,043	94.553	4,921,534	5,205,043	5,206,586		716			3.375	3.369	FA	66,364	172,792	11/13/2017.	08/15/2031.
85208N AD 2	SPRNTS 2018-1 A1 - RMBS			1	2.A FE	23,000,000	108.589	24,975,477	23,000,000	23,000,000					4.738	4.738	MJSD	33,298	1,089,740	03/14/2018.	09/20/2029.
853254 AJ 9	STANDARD CHARTERED PLC		C		2.B FE	8,938,850	105.116	9,460,440	9,000,000	8,985,524		6,715			3.950	4.033	JJ	167,875	355,500	01/30/2013.	01/11/2023.
853254 AL 4	STANDARD CHARTERED PLC		C		2.B FE	23,481,510	109.940	25,286,131	23,000,000	23,170,241		(50,352)			5.200	4.937	JJ	514,944	1,196,000	11/07/2013.	01/26/2024.
853254 AZ 3	STANDARD CHARTERED PLC		C		1.F FE	9,972,300	113.099	11,309,860	10,000,000	9,984,381		2,606			4.050	4.083	AO	88,875	405,000	04/07/2016.	04/12/2026.
853254 BF 6	STANDARD CHARTERED PLC		C		2.B FE	4,713,750	110.787	5,539,330	5,000,000	4,811,940		25,603			4.300	5.020	FA	78,833	215,000	11/18/2016.	02/19/2027.
853254 BK 5	STANDARD CHARTERED PLC		C	2	2.B FE	6,000,000	112.250	6,735,000	6,000,000	6,000,000					4.866	4.865	MS	85,966	291,960	03/12/2018.	03/15/2033.
853254 BP 4	STANDARD CHARTERED PLC		C	2,5	1.F FE	9,000,000	117.123	10,541,034	9,000,000	9,000,000					4.305	4.306	MN	43,050	387,450	05/16/2019.	05/21/2030.
854502 AH 4	STANLEY BLACK & DECKER INC			1,2	1.G FE	19,985,200	121.866	24,373,180	20,000,000	19,988,911		1,165			4.250	4.258	MN	108,611	850,000	10/30/2018.	11/15/2028.
855244 AD 1	STARBUCKS CORP			1,2	2.A FE	12,995,320	108.454	14,098,968	13,000,000	12,999,015		334			3.850	3.853	AO	125,125	500,500	09/03/2013.	10/01/2023.
857477 AG 8	STATE STREET CORP				1.F FE	9,965,500	100.713	10,071,280	10,000,000	9,999,291		3,880			4.375	4.415	MS	138,542	437,500	03/02/2011.	03/07/2021.
857477 AM 5	STATE STREET CORP				1.F FE	6,983,200	109.533	7,667,275	7,000,000	6,994,637		1,732			3.700	3.728	MN	29,497	259,000	11/14/2013.	11/20/2023.
857477 AT 0	STATE STREET CORP				1.F FE	24,966,500	112.861	28,215,325	25,000,000	24,983,566		3,210			3.550	3.566	FA	327,882	887,500	08/13/2015.	08/18/2025.
857477 BD 4	STATE STREET CORP			2,5	1.E FE	8,000,000	120.601	9,648,056	8,000,000	8,000,000					4.141	4.142	JD	25,766	331,280	11/28/2018.	12/03/2029.
85771P AN 2	EQUINOR ASA		C	1	1.D FE	9,992,700	109.750	10,975,010	10,000,000	9,997,565		714			3.700	3.708	MS	123,333	370,000	11/05/2013.	03/01/2024.
85917A AB 6	STERLING BANCORP			2,5	2.B FE	15,000,000	100.507	15,076,065	15,000,000	15,000,000					4.000	4.001	JD	1,667	623,333	12/12/2019.	12/30/2029.
85917A AC 4	STERLING BANCORP			2,5	2.B FE	7,500,000	101.374	7,603,013	7,500,000	7,500,000					3.875	3.875	MN	49,245		10/28/2020.	11/01/2030.
85917E AA 0	STERLING CAP TR IX				3.A FE	9,171,250	79.500	8,745,000	11,000,000	9,324,975		60,694			1.625	2.790	JAJO	45,684	316,891	03/23/2018.	10/01/2037.
85917W AA 0	STERLING BANCORP INC			2,5	2.A FE	7,601,800	100.402	7,530,114	7,500,000	7,508,713		(29,624)			7.000	6.581	AO	110,833	525,000	08/04/2017.	04/15/2026.
859428 AT 1	STERLING NATIONAL BANK			2,5	2.A FE	10,000,000	100.181	10,018,140	10,000,000	10,000,000					5.250	5.250	AO	131,250	525,000	03/23/2016.	04/01/2026.
860630 AD 4	STIFEL FINANCIAL CORP			1	2.C FE	25,700,796	111.845	28,615,518	25,585,000	25,644,184		(15,333)			4.250	4.179	JJ	492,334	1,087,363	12/28/2016.	07/18/2024.
860630 AG 7	STIFEL FINANCIAL CORP			1,2	2.C FE	11,914,200	113.481	13,617,744	12,000,000	11,918,494		4,294			4.000	4.088	MN	61,333	233,333	05/13/2020.	05/15/2030.
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023	@		5	3.C PL	4,826,893	93.000	4,453,301	4,788,495	4,787,542		(596)			5.147	5.218	MON	31,700	204,127	08/21/2014.	04/05/2023.
863667 AJ 0	STRYKER CORP			1,2	2.A FE	4,944,700	133.332	6,666,605	5,000,000	4,949,623		1,031			4.625	4.694	MS	68,090	231,250	03/03/2016.	03/15/2046.
865622 BE 3	SUMITOMO MITSUI BANKING CORP		C		1.E FE	14,980,350	108.592	16,288,845	15,000,000	14,994,391		2,052			3.950	3.966	JJ	266,625	592,500	07/11/2013.	07/19/2023.
86562M AA 8	SUMITOMO MITSUI FINANCIAL GROUP INC		C		2.A FE	4,000,000	109.890	4,395,596	4,000,000	4,000,000					4.436	4.435	AO	43,867	177,440	03/26/2014.	04/02/2024.
86562M AY 6	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	7,000,000	113.871	7,970,970	7,000,000	7,000,000					3.544	3.544	JJ	113,014	248,080	01/09/2018.	01/17/2028.
86765B AS 8	SUNOCO LOGISTICS PARTNERS OPERATIONS LP			1,2	2.C FE	6,981,450	117.250	8,207,500	7,000,000	6,990,017		1,702			5.950	5.984	JD	34,708	416,500	11/12/2015.	12/01/2025.
86765B AT 6	SUNOCO LOGISTICS PARTNERS OPERATIONS LP			1,2	2.C FE	6,978,720	109.375	7,656,250	7,000,000	6,987,297		2,016			3.900	3.937	JJ	125,883	273,000	07/07/2016.	07/15/2026.
86787E BB 2	TRUIST BANK			1,2	1.F FE	9,993,900	114.725	11,472,530	10,000,000	9,996,041		728			4.050	4.059	MN	65,250	405,000	10/24/2018.	11/03/2025.
869099 AH 4	TRUIST FINANCIAL CORP				1.G FE	2,000,000	107.070	2,141,406	2,000,000	2,000,000					5.375	5.373	FA	40,611	107,500	08/08/2012.	08/15/2022.
87124V AD 1	SYDNEY AIRPORT FINANCE COMPANY PTY LTD		C	1	2.A FE	8,025,080	106.270	8,501,624	8,000,000	8,006,362		(2,702)			3.900	3.862	MS	85,800	312,000	10/25/2012.	03/22/2023.
87151Q AC 0	SYMETRA FINANCIAL CORP			1	2.A FE	10,075,100	110.496	11,049,600	10,000,000	10,035,291		(9,082)			4.250	4.142	JJ	195,972	425,000	03/04/2016.	07/15/2024.
87164K AC 8	SYNGENTA FINANCE NV		C	1,2	2.C FE	23,414,450	106.694	25,606,584	24,000,000	23,534,041		50,093			5.182	5.506	AO	231,463	1,243,680	10/05/2018.	04/24/2028.
87165B AD 5	SYNCHRONY FINANCIAL			1,2	2.C FE	13,986,290	109.445	15,322,328	14,000,000	13,994,889		1,278			4.250	4.261	FA	224,778	595,000	09/29/2014.	08/15/2024.
87165B AG 8	SYNCHRONY FINANCIAL			1,2	2.C FE	9,971,260	112.265	11,226,490	10,000,000	9,985,492		2,804			4.500	4.536	JJ	197,500	450,000	07/21/2015.	07/23/2025.
871829 AZ 0	SYSCO CORP			1,2	2.C FE	10,000,000	112.081	11,208,070	10,000,000	10,000,000					3.750	3.749	AO	93,750	375,000	09/23/2015.	10/01/2025.
871829 BL 0	SYSCO CORP			1,2	2.C FE	2,993,760	131.390	3,941,712	3,000,000	2,994,106		346			5.950	5.978	AO	44,625	88,754	03/30/2020.	04/01/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
871829 BP 1	SYSCO CORP			1,2	2.B FE	9,993,100	118.980	11,898,010	10,000,000	9,994,000		900			5.650	5.666	AO	141,250	280,931	03/30/2020.	04/01/2025.
87227R QE 7	TCF NATIONAL BANK			2,5	2.C FE	7,000,000	105.915	7,414,029	7,000,000	7,000,000					5.500	5.501	MN	58,819	192,500	05/01/2020.	05/06/2030.
872280 A# 9	TCG BDC SER 2020 SR NT 4.50 12/31/2024				1.B Z	5,000,000	100.000	5,000,000	5,000,000	5,000,000					4.500	4.504	MJSD	625	13,125	12/10/2020.	12/31/2024.
872280 A@ 1	TCG BDC, INC			1	1.G FE	7,500,000	100.000	7,500,000	7,500,000	7,500,000					4.750	4.750	MJSD	990	356,250	12/30/2019.	12/31/2024.
87233Q AA 6	TC PIPELINES LP			1,2	2.B FE	2,995,020	100.592	3,017,772	3,000,000	2,999,733		570			4.650	4.670	JD	6,200	139,500	06/14/2011.	06/15/2021.
87233Q AB 4	TC PIPELINES LP			1,2	2.B FE	4,978,800	112.651	5,632,570	5,000,000	4,990,173		2,092			4.375	4.427	MS	65,625	218,750	03/10/2015.	03/13/2025.
87233Q AC 2	TC PIPELINES LP			1,2	2.B FE	5,000,000	112.449	5,622,440	5,000,000	5,000,000					3.900	3.900	MN	19,500	195,000	05/22/2017.	05/25/2027.
87238Q AE 3	BLACKROCK TCP CAPITAL CORP			1	2.C FE	29,895,810	104.972	31,491,510	30,000,000	29,964,181		21,062			4.125	4.202	FA	481,250	1,237,500	10/30/2017.	08/11/2022.
87236Y AD 0	TD AMERITRADE HOLDING CORP				1.F FE	17,969,041	111.004	19,925,182	17,950,000	17,958,570		(1,936)			3.625	3.612	AO	162,672	650,688	10/23/2014.	04/01/2025.
87246Y AC 0	NUVEEN FINANCE LLC			1	1.F FE	33,019,478	112.508	37,018,474	32,903,000	32,961,818		(14,085)			4.125	4.074	MN	226,208	1,357,249	03/02/2016.	11/01/2024.
87264A BC 8	T-MOBILE USA INC			1,2	2.C FE	29,987,100	113.742	34,122,690	30,000,000	29,988,455		1,355			3.750	3.757	AO	237,500	581,250	04/02/2020.	04/15/2027.
87265K AD 4	SIXTH STREET SPECIALTY LENDING INC				2.C FE	15,000,000	108.860	16,329,000	15,000,000	15,000,000					4.500	4.499	FA	281,250	675,000	01/27/2017.	08/01/2022.
87265K AE 2	SIXTH STREET SPECIALTY LENDING INC			1,2	2.C FE	29,990,700	103.824	31,147,200	30,000,000	29,996,335		1,665			4.500	4.506	JJ	596,250	1,350,000	01/17/2018.	01/22/2023.
87265K AF 9	SIXTH STREET SPECIALTY LENDING INC			1,2	2.C FE	4,951,600	103.245	5,162,235	5,000,000	4,962,060		8,982			3.875	4.091	MN	32,292	193,750	10/25/2019.	11/01/2024.
87305N AV 0	TTX CO - ABS			1	1.F	660,293	105.061	693,710	660,292	660,646		331			5.453	5.259	JJ	17,903	22,604	07/08/2004.	01/02/2022.
87305N AW 8	TTX COMPANY 2004-A1 - MBS			4	1.F	108,008	105.119	113,537	108,008	108,038		28			5.503	5.474	JJ	2,972	3,501	07/28/2004.	01/02/2022.
87305Q BH 3	TTX CO				1.F FE	10,368,575	136.560	12,973,219	9,500,000	9,934,010		(38,165)			7.070	6.360	JD	55,971	671,650	01/02/2003.	07/01/2029.
87305Q BH 3	TTX CO	SD			1.F FE	5,458,300	136.560	6,828,010	5,000,000	5,239,024		(20,657)			7.070	6.335	JD	29,458	353,500	06/30/2004.	07/01/2029.
87305Q CH 2	TTX CO			1	1.F FE	17,955,860	111.248	20,024,694	18,000,000	17,978,936		4,756			3.600	3.631	JJ	298,800	648,000	01/06/2016.	01/15/2025.
874060 AW 6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	30,363,400	124.177	37,874,016	30,500,000	30,388,708		11,933			5.000	5.057	MN	148,264	1,525,000	11/20/2018.	11/26/2028.
87612E BD 7	TARGET CORP			1	1.G FE	12,942,280	110.698	14,390,779	13,000,000	12,977,499		5,936			3.500	3.553	JJ	227,500	455,000	06/17/2014.	07/01/2024.
878055 AD 4	TCF NATIONAL BANK				2.B FE	5,945,160	105.262	6,315,720	6,000,000	5,990,027		6,448			6.250	6.373	JD	23,958	375,000	06/05/2012.	06/08/2022.
878055 AE 2	TCF NATIONAL BANK				2.C FE	7,950,000	104.948	8,395,824	8,000,000	7,976,726		4,967			4.600	4.678	FA	126,756	368,000	02/24/2015.	02/27/2025.
87819# AA 2	TD BANK MIAMI, FLORIDA				1.B	4,514,867	101.340	4,575,366	4,514,867	4,514,873		(0)			3.790	3.790	MON	7,605	170,590	01/31/2013.	01/15/2038.
87938W AT 0	TELEFONICA EMISIONES SAU		C	1	2.C FE	10,000,000	115.477	11,547,700	10,000,000	10,000,000					4.103	4.102	MS	128,789	410,300	03/01/2017.	03/08/2027.
87969N AC 9	TELSTRA CORPORATION LTD		C	1	1.G FE	11,856,475	103.323	11,262,240	10,900,000	10,991,319		(114,002)			4.800	3.695	AO	114,813	523,200	04/03/2012.	10/12/2021.
88032W AG 1	TENCENT HOLDINGS LTD		C	1,2	1.E FE	19,995,000	110.344	22,068,780	20,000,000	19,996,528		426			3.595	3.598	JJ	323,550	719,000	01/11/2018.	01/19/2028.
88032W AN 6	TENCENT HOLDINGS LTD		C	1,2	1.E FE	9,996,700	113.985	11,398,500	10,000,000	9,997,181		283			3.975	3.979	AO	88,333	397,500	04/03/2019.	04/11/2029.
880451 AS 8	TENNESSEE GAS PIPELINE COMPANY LLC			1	2.B FE	1,963,800	124.766	2,495,310	2,000,000	1,985,226		1,839			7.000	7.150	MS	41,222	140,000	11/14/2000.	03/15/2027.
880451 AZ 2	TENNESSEE GAS PIPELINE COMPANY LLC			1,2	2.B FE	13,972,140	106.789	14,950,516	14,000,000	13,974,274		2,134			2.900	2.923	MS	135,333	210,894	02/19/2020.	03/01/2030.
88167A AD 3	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1	3.C FE	8,762,000	99.000	9,900,000	10,000,000	9,388,568		217,677			2.800	5.395	JJ	124,444	280,000	12/18/2017.	07/21/2023.
88224P JS 9	TEXAS CAPITAL BANK NA				3.A PL	18,000,000	106.808	19,225,494	18,000,000	18,000,000					5.250	5.249	JJ	396,375	945,000	01/28/2014.	01/31/2026.
883203 BW 0	TEXTRON INC			1,2	2.B FE	7,939,360	112.828	9,026,240	8,000,000	7,965,769		5,805			4.000	4.092	MS	94,222	320,000	03/04/2016.	03/15/2026.
883203 CA 7	TEXTRON INC			1,2	2.B FE	8,991,990	113.798	10,241,811	9,000,000	8,992,772		686			3.900	3.911	MS	101,400	351,000	04/30/2019.	09/17/2029.
883556 CF 7	THERMO FISHER SCIENTIFIC INC			1,2	2.A FE	7,000,000	113.772	7,964,068	7,000,000	7,000,000					4.133	4.133	MS	77,149	144,655	03/23/2020.	03/25/2025.
883556 CG 5	THERMO FISHER SCIENTIFIC INC			1,2	2.A FE	7,000,000	124.055	8,683,871	7,000,000	7,000,000					4.497	4.497	MS	83,944	157,395	03/23/2020.	03/25/2030.
884903 BQ 7	THOMSON REUTERS CORP		C	1,2	2.B FE	4,969,050	109.582	5,479,080	5,000,000	4,989,767		3,253			4.300	4.376	MN	22,694	215,000	11/14/2013.	11/23/2023.
886546 AB 6	TIFFANY & CO			1,2	2.B FE	3,988,080	109.508	4,380,316	4,000,000	3,995,137		1,187			3.800	3.835	AO	38,000	152,000	09/22/2014.	10/01/2024.
88731E AF 7	TIME WARNER CABLE ENTERPRISES LLC				2.C FE	6,355,350	116.881	5,844,045	5,000,000	5,425,323		(180,860)			8.375	4.283	MS	123,299	418,750	04/23/2015.	03/15/2023.
887389 AK 0	TIMKEN CO			1,2	2.C FE	9,986,800	111.347	11,134,670	10,000,000	9,988,947		1,132			4.500	4.517	JD	20,000	450,000	08/22/2018.	12/15/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
891160 MJ 9	TORONTO-DOMINION BANK		C	2	1.F FE	29,434,500	113.250	33,975,000	30,000,000	29,551,183		33,187			3.625	3.795	MS	320,208	1,087,500	02/14/2018.	09/15/2031.
89152U AB 8	TOTAL CAPITAL SA		C	1	1.E FE	2,931,690	103.628	3,108,846	3,000,000	2,993,156		6,879			4.250	4.497	JD	5,667	127,500	12/22/2009.	12/15/2021.
89153V AG 4	TOTAL CAPITAL INTERNATIONAL SA		C	1	1.D FE	25,400,747	109.615	28,042,729	25,583,000	25,521,727		18,675			3.700	3.784	JJ	436,474	946,571	12/19/2013.	01/15/2024.
89153V AL 3	TOTAL CAPITAL INTERNATIONAL SA		C	1	1.D FE	21,834,780	110.923	24,403,148	22,000,000	21,941,676		16,452			3.750	3.837	AO	185,625	825,000	01/08/2014.	04/10/2024.
891906 AB 5	GLOBAL PAYMENTS INC			1,2	2.C FE	8,931,600	107.017	9,631,521	9,000,000	8,981,222		7,290			3.750	3.841	JD	28,125	337,500	05/15/2013.	06/01/2023.
891906 AC 3	GLOBAL PAYMENTS INC			1,2	2.C FE	12,964,900	118.759	15,438,722	13,000,000	12,980,463		3,205			4.800	4.833	AO	156,000	624,000	03/14/2016.	04/01/2026.
891906 AF 6	GLOBAL PAYMENTS INC			1,2	2.C FE	9,975,600	118.521	11,852,120	10,000,000	9,981,511		2,062			4.450	4.480	JD	37,083	445,000	05/09/2018.	06/01/2028.
89214P BD 0	TOWNE BANK			2,5	2.A FE	25,000,000	100.915	25,228,800	25,000,000	25,000,551		(329)			4.500	4.499	JJ	471,875	1,125,000	07/12/2017.	07/30/2027.
893045 AE 4	TRANS ALLEGHENY INTERSTATE LINE CO			1,2	2.B FE	7,993,920	109.244	8,739,552	8,000,000	7,997,248		562			3.850	3.859	JD	25,667	308,000	12/08/2014.	06/01/2025.
89352H AM 1	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	6,968,360	120.641	8,444,877	7,000,000	6,976,511		1,271			4.625	4.659	MS	107,917	323,750	02/25/2014.	03/01/2034.
89352H AT 6	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	9,958,100	118.498	11,849,760	10,000,000	9,976,354		4,043			4.875	4.929	JJ	224,792	487,500	01/22/2016.	01/15/2026.
89352H AW 9	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	29,504,150	117.526	35,257,860	30,000,000	29,600,965		44,657			4.250	4.463	MN	162,917	1,275,000	11/20/2018.	05/15/2028.
89400P AE 3	TRANSURBAN FINANCE COMPANY PTY LTD		C	1,2	2.A FE	9,912,300	113.171	11,317,100	10,000,000	9,945,330		9,442			4.125	4.246	FA	170,729	412,500	10/27/2015.	02/02/2026.
89566E AG 3	TRI-STATE GENERATION AND TRANSMISSION AS			1,2	1.G FE	3,998,320	108.764	4,350,564	4,000,000	3,999,387		146			3.700	3.704	MN	24,667	148,000	10/27/2014.	11/01/2024.
896239 AB 6	TRIMBLE INC			1,2	2.C FE	13,490,440	108.398	14,633,703	13,500,000	13,495,198		1,823			4.150	4.165	JD	24,900	560,250	06/13/2018.	06/15/2023.
89641U AA 9	TRINITY ACQUISITION PLC		C	1	2.B FE	2,983,170	109.652	3,289,557	3,000,000	2,994,897		1,789			4.625	4.695	FA	52,417	138,750	08/08/2013.	08/15/2023.
89641U AC 5	TRINITY ACQUISITION PLC		C	1,2	2.B FE	9,957,800	116.510	11,650,980	10,000,000	9,976,108		4,006			4.400	4.452	MS	129,556	440,000	03/17/2016.	03/15/2026.
89679E AA 0	TRIUMPH BANCORP INC			2,5	2.C FE	5,000,000	101.246	5,062,275	5,000,000	5,000,000					6.500	6.500	MS	82,153	325,000	09/28/2016.	09/30/2026.
898402 AA 0	TRUSTMARK CORP			2,5	2.C FE	4,000,000	103.906	4,156,240	4,000,000	4,000,000					3.625	3.626	JD	14,500		11/18/2020.	12/01/2030.
898813 AK 6	TUCSON ELECTRIC POWER CO			1,2	1.G FE	6,522,505	102.880	6,687,226	6,500,000	6,501,633		(3,229)			5.150	5.097	MN	42,774	334,750	01/24/2012.	11/15/2021.
898813 AL 4	TUCSON ELECTRIC POWER CO			1,2	1.G FE	6,977,250	106.378	7,446,446	7,000,000	6,994,618		2,303			3.850	3.887	MS	79,353	269,500	09/11/2012.	03/15/2023.
90187B AA 9	TWO HARBORS INVESTMENT CORP				4.C FE	35,485,225	100.455	36,336,583	36,172,000	35,649,055		244,002			6.250	7.592	JJ	1,042,457	2,198,250	03/25/2020.	01/15/2022.
902133 AK 3	TYCO ELECTRONICS GROUP SA		C	1	2.A FE	1,988,440	100.124	2,002,484	2,000,000	1,999,947		1,383			4.875	4.947	JJ	44,958	97,500	12/15/2010.	01/15/2021.
902133 AR 8	TYCO ELECTRONICS GROUP SA		C	1,2	1.G FE	5,976,840	108.479	6,508,746	6,000,000	5,990,623		2,415			3.450	3.497	FA	86,250	207,000	07/28/2014.	08/01/2024.
902133 AT 4	TYCO ELECTRONICS GROUP SA		C	1,2	1.G FE	9,975,700	111.822	11,182,190	10,000,000	9,986,824		2,294			3.700	3.728	FA	139,778	370,000	01/25/2016.	02/15/2026.
902494 AT 0	TYSON FOODS INC			1,2	2.B FE	3,978,320	104.808	4,192,324	4,000,000	3,996,251		2,442			4.500	4.567	JD	8,000	180,000	06/06/2012.	06/15/2022.
902494 BK 8	TYSON FOODS INC			1,2	2.B FE	11,997,840	121.109	14,533,044	12,000,000	11,998,341		166			4.350	4.352	MS	174,000	522,000	02/13/2019.	03/01/2029.
90261A AB 8	UBS AG (STAMFORD BRANCH)				2.A FE	7,044,000	110.673	7,747,138	7,000,000	7,009,768		(5,456)			7.625	7.531	FA	198,674	533,750	08/15/2012.	08/17/2022.
90265E AK 6	UDR INC			1,2	2.A FE	5,986,200	113.523	6,811,404	6,000,000	5,993,031		1,309			4.000	4.027	AO	60,000	240,000	09/15/2015.	10/01/2025.
90265E AP 5	UDR INC			1,2	2.A FE	9,999,800	119.085	11,908,460	10,000,000	9,999,448		56			4.400	4.401	JJ	189,444	440,000	10/17/2018.	01/26/2029.
902752 AA 2	PVTPL UIRC-GSA V LLC				1.C	7,823,167	110.844	8,671,522	7,823,167	7,823,183		(0)			4.710	4.710	MON	26,612	366,509	06/26/2015.	12/05/2035.
902788 AA 6	UMB FINANCIAL CORP			2	2.A FE	14,000,000	101.163	14,162,764	14,000,000	14,000,000					3.700	3.699	MS	149,644		09/14/2020.	09/17/2030.
90320W AA 1	UPMC			1	1.F FE	3,000,000	101.304	3,039,105	3,000,000	3,000,000					3.853	3.853	JD	5,137	115,590	11/23/2011.	12/15/2021.
903436 AA 1	US AIRWAYS 2011-1 CLASS A PASS THROUGH T			1	3.B FE	863,569	91.614	791,153	863,569	864,372		474			7.125	7.073	AO	11,793	59,331	06/21/2011.	04/22/2025.
90345W AA 2	US AIRWAYS 2012-1 CLASS A PASS THROUGH T			1	2.A FE	2,592,517	97.066	2,516,442	2,592,517	2,594,185		976			5.900	5.871	AO	38,240	147,989	04/30/2012.	04/01/2026.
90346W AA 1	AMERICAN AIRLINES 2013-1 PASS THROUGH TR			1	3.A FE	2,316,513	91.564	2,126,413	2,322,319	2,318,998		(83)			3.950	3.993	MN	11,721	88,919	01/21/2014.	05/15/2027.
90351D AB 3	UBS GROUP AG		C		1.G FE	15,117,460	114.514	17,177,100	15,000,000	15,070,075		(13,235)			4.125	4.015	MS	166,719	618,750	01/26/2017.	09/24/2025.
90351D AF 4	UBS GROUP AG		C		1.G FE	59,339,681	115.369	68,054,842	58,989,000	59,208,116		(36,640)			4.125	4.046	AO	513,696	2,433,296	01/26/2017.	04/15/2026.
90352J AC 7	UBS GROUP AG		C	2	1.G FE	42,882,450	116.341	50,026,630	43,000,000	42,906,738		9,373			4.253	4.284	MS	497,837	1,828,790	05/08/2018.	03/23/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
90352J AC 7	UBS GROUP AG	SD..	C	2	1.G FE	3,030,240	116.341	3,490,230	3,000,000	3,022,163		(3,071)			4.253	4.117	MS	34,733	127,590	03/14/2018.	03/23/2028.
90378@ AA 1	U.S. DEPARTMENT OF AGRICULTURE FOREST SE				1.D IF	4,074,224	100.648	4,100,605	4,074,224	4,074,224					3.228	3.228	MON	5,845	57,721	07/07/2020.	04/15/2038.
90539J A* 0	ATLANTIC UNION BANKSHARES CORPORATION				2.A FE	7,507,031	88.000	6,600,000	7,500,000	7,505,618		(275)			2.979	3.015	MJSD	9,309	272,258	02/08/2018.	06/17/2034.
90539J AA 7	ATLANTIC UNION BANKSHARES CORP			2,5	2.B FE	10,000,000	99.980	9,998,020	10,000,000	10,000,121		(121)			5.000	4.999	JD	22,222	500,000	11/30/2016.	12/15/2026.
90783T AA 8	UNION PACIFIC RAILROAD CO PASS THROUGH T			4	1.D FE	1,919,382	101.652	1,951,094	1,919,381	1,922,070		2,441			5.404	5.179	JJ	51,574	78,973	07/22/2004.	07/02/2025.
90783X AA 9	UNION PACIFIC RAILROAD CO 2007-3 PASS TH			1	1.D FE	2,206,660	122.991	2,713,987	2,206,660	2,208,036		1,190			6.176	6.158	JJ	67,763	127,414	07/19/2007.	01/02/2031.
908906 AC 4	MUFG AMERICAS HOLDINGS CORP			1	1.G FE	3,968,000	104.538	4,181,512	4,000,000	3,994,602		3,536			3.500	3.596	JD	5,056	140,000	06/11/2012.	06/18/2022.
909287 AA 2	UNITED AIR LINES INC 2007 1 PASS THROUGH			1	3.B FE	1,104,135	100.799	1,162,603	1,153,390	1,135,692		(725)			6.636	8.035	JJ	38,057	73,098	04/30/2010.	01/02/2024.
909319 AA 3	UNITED AIRLINES PASS THROUGH TRUST 2013			1	2.B FE	4,919,636	100.710	4,954,556	4,919,636	4,921,224		942			4.300	4.289	FA	79,917	207,794	08/01/2013.	02/15/2027.
90932P AA 6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS			1	2.A FE	4,179,828	99.504	4,159,084	4,179,828	4,181,114		752			4.000	3.991	AO	37,154	163,929	03/24/2014.	10/11/2027.
90932Q AA 4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS			1	1.G FE	2,872,404	100.495	2,886,608	2,872,404	2,873,185		467			3.750	3.742	MS	35,307	105,632	07/28/2014.	03/03/2028.
90985F AF 3	UNITED COMMUNITY BANKS INC			2,5	2.A FE	15,000,000	103.070	15,460,425	15,000,000	15,000,000					5.500	5.501	FA	313,958	825,000	07/31/2015.	02/14/2027.
90985F AG 1	UNITED COMMUNITY BANKS INC			2,5	2.B FE	10,000,000	99.453	9,945,290	10,000,000	10,000,257		(116)			4.500	4.499	JJ	188,750	450,000	01/10/2018.	01/30/2028.
90985F AH 9	UNITED COMMUNITY BANKS INC			2,5	2.A FE	12,000,000	101.191	12,142,944	12,000,000	12,000,000					5.000	5.001	JD	26,667	296,667	06/12/2020.	06/15/2030.
910304 AA 2	PEOPLE'S UNITED FINANCIAL INC				2.B FE	4,000,000	107.933	4,317,332	4,000,000	4,000,000					5.750	5.748	AO	57,500	230,000	09/18/2014.	10/01/2024.
911312 BX 3	UNITED PARCEL SERVICE INC			1,2	1.G FE	22,975,850	112.823	25,949,313	23,000,000	22,979,420		3,570			3.900	3.923	AO	224,250	465,942	03/19/2020.	04/01/2025.
911312 BY 1	UNITED PARCEL SERVICE INC			1,2	1.G FE	17,932,140	124.785	22,461,264	18,000,000	17,936,536		4,396			4.450	4.497	AO	200,250	416,075	03/19/2020.	04/01/2030.
911365 BE 3	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.C FE	4,040,000	105.500	4,220,000	4,000,000	4,033,649		(6,351)			5.875	5.689	MS	69,194	117,500	03/13/2020.	09/15/2026.
91159H HA 1	U.S. BANCORP			2	1.E FE	6,973,330	101.188	7,083,174	7,000,000	6,998,769		3,036			4.125	4.170	MN	29,677	288,750	05/19/2011.	05/24/2021.
91159H HK 9	U.S. BANCORP			2	1.G FE	44,906,400	110.078	49,534,965	45,000,000	44,962,667		9,310			3.600	3.624	MS	495,000	1,620,000	09/08/2014.	09/11/2024.
913017 CY 3	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	14,994,600	119.006	17,850,960	15,000,000	14,995,521		473			4.125	4.129	MN	77,344	618,750	08/13/2018.	11/16/2028.
91324P CP 5	UNITEDHEALTH GROUP INC			1	1.G FE	9,972,900	113.877	11,387,680	10,000,000	9,986,470		2,685			3.750	3.783	JJ	172,917	375,000	07/20/2015.	07/15/2025.
91412N AA 8	UNIVERSITY OF CHICAGO			1	1.C FE	3,497,900	105.142	3,679,953	3,500,000	3,499,709		157			4.660	4.665	AO	40,775	163,100	05/12/2010.	10/01/2022.
91412N AG 5	UNIVERSITY OF CHICAGO			1	1.C FE	1,739,913	102.654	1,786,181	1,740,000	1,740,000					3.065	3.064	AO	13,333	53,331	01/24/2012.	10/01/2024.
91412N AX 8	UNIVERSITY OF CHICAGO			1	1.C FE	5,125,000	106.971	5,482,238	5,125,000	5,125,087		(11)			3.622	3.622	AO	46,407	185,628	08/19/2015.	10/01/2027.
915271 AA 8	UNIVEST FINANCIAL CORP			2	2.B FE	5,000,000	100.029	5,001,440	5,000,000	5,000,000					3.784	3.784	MJSD	526	287,145	03/30/2015.	03/30/2025.
915271 AB 6	UNIVEST CORP PA			5	2.B FE	5,000,000	100.926	5,046,312	5,000,000	5,000,001		(0)			5.000	5.000	JD	694	250,000	06/17/2016.	06/30/2026.
915271 AC 4	UNIVEST FINANCIAL CORP			2,5	2.B FE	4,000,000	104.015	4,160,596	4,000,000	4,000,000					5.000	5.001	FA	81,111		07/29/2020.	08/15/2030.
91529Y AL 0	UNUM GROUP			1	2.C FE	21,330,456	110.762	23,891,450	21,570,000	21,441,766		23,552			3.875	4.011	MN	130,019	835,838	02/11/2016.	11/05/2025.
917310 AA 2	USAMERIBANCORP INC			5	2.B FE	7,543,750	100.409	7,530,664	7,500,000	7,502,988		(11,769)			6.250	6.083	AO	117,188	468,750	03/08/2017.	04/01/2026.
91913Y AU 4	VALERO ENERGY CORP			1,2	2.B FE	4,982,750	109.384	5,469,180	5,000,000	4,989,603		1,627			3.400	3.440	MS	50,056	170,000	09/07/2016.	09/15/2026.
91913Y AW 0	VALERO ENERGY CORP			1,2	2.B FE	12,900,290	112.140	14,578,187	13,000,000	12,915,181		8,501			4.000	4.094	AO	130,000	520,000	03/21/2019.	04/01/2029.
91914J AA 0	VALERO ENERGY PARTNERS LP			1,2	2.B FE	7,996,720	115.775	9,261,960	8,000,000	7,998,043		282			4.375	4.380	JD	15,556	350,000	12/02/2016.	12/15/2026.
91914J AB 8	VALERO ENERGY PARTNERS LP			1,2	2.B FE	6,976,200	114.220	7,995,421	7,000,000	6,982,025		2,071			4.500	4.542	MS	92,750	315,000	03/26/2018.	03/15/2028.
919794 AB 3	VALLEY NATIONAL BANCORP				2.B FE	15,154,995	104.721	15,708,075	15,000,000	15,051,187		(17,137)			5.125	4.990	MS	200,729	768,750	10/23/2013.	09/27/2023.
919794 AC 1	VALLEY NATIONAL BANCORP				2.B FE	14,993,700	107.454	16,118,040	15,000,000	14,996,962		596			4.550	4.555	JD	1,896	682,500	06/16/2015.	06/30/2025.
921814 AA 7	VANDERBILT UNIVERSITY MEDICAL CENTER			1,2	1.G FE	3,500,000	113.769	3,981,929	3,500,000	3,499,922		3			4.172	4.172	JJ	73,010	146,020	07/12/2017.	07/01/2037.
92277G AG 2	VENTAS REALTY LP			1,2	2.A FE	9,893,850	114.732	11,473,180	10,000,000	9,943,315		9,890			4.125	4.251	JJ	190,208	412,500	07/13/2015.	01/15/2026.
92277G AL 1	VENTAS REALTY LP			1,2	2.A FE	12,895,480	112.161	14,580,865	13,000,000	12,930,557		9,640			3.850	3.947	AO	125,125	500,500	03/22/2017.	04/01/2027.
92277G AM 9	VENTAS REALTY LP			1,2	2.A FE	7,938,640	113.867	9,109,376	8,000,000	7,954,045		5,430			4.000	4.093	MS	106,667	320,000	02/13/2018.	03/01/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
92277G AN 7	VENTAS REALTY LP			1,2	2.A FE	9,995,400	117.078	11,707,790	10,000,000	9,996,009		406			4.400	4.406	JJ	202,889	440,000	08/06/2018.	01/15/2029.
92343V DY 7	VERIZON COMMUNICATIONS INC			1	2.A FE	8,933,040	117.945	10,615,032	9,000,000	8,955,615		6,150			4.125	4.216	MS	108,281	371,250	03/13/2017.	03/16/2027.
92343V EA 8	VERIZON COMMUNICATIONS INC			1	2.A FE	12,963,340	126.121	16,395,704	13,000,000	12,969,586		1,756			4.500	4.525	FA	229,125	585,000	08/01/2017.	08/10/2033.
92343V ER 1	VERIZON COMMUNICATIONS INC			1	2.A FE	20,518,534	120.131	24,959,535	20,777,000	20,577,001		21,298			4.329	4.478	MS	249,843	899,436	06/21/2018.	09/21/2028.
92343V EU 4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	5,108,919	118.602	6,052,280	5,103,000	5,108,085		(466)			4.016	4.003	JD	15,940	204,936	02/28/2019.	12/03/2029.
92343V FM 1	VERIZON COMMUNICATIONS INC			1,2	2.A FE	1,611,426	100.540	1,585,516	1,577,000	1,611,302		(124)			2.987	2.889	AO	11,122		10/07/2020.	10/30/2056.
92345Y AD 8	VERISK ANALYTICS INC			1,2	2.B FE	9,946,300	113.110	11,310,970	10,000,000	9,973,894		5,248			4.000	4.065	JD	17,778	400,000	05/11/2015.	06/15/2025.
92345Y AF 3	VERISK ANALYTICS INC			1,2	2.B FE	2,983,890	119.534	3,586,014	3,000,000	2,986,374		1,369			4.125	4.191	MS	36,438	123,750	02/27/2019.	03/15/2029.
92553P BC 5	VIACOMCBS INC			2,5	3.A FE	3,000,000	112.125	3,363,750	3,000,000	3,000,000					6.250	6.249	FA	64,063	187,500	02/23/2017.	02/28/2057.
92580# AA 9	VICOF II LCSS TL 5.50 08/16/2027 - ABS			2	1.G PL	25,000,000	100.000	25,000,000	25,000,000	25,000,000					5.500	5.575	MON	45,833	1,176,389	07/13/2020.	08/16/2027.
927320 AA 9	VINCI SA		C	1,2	1.G FE	9,975,200	117.297	11,729,670	10,000,000	9,978,852		2,144			3.750	3.780	AO	84,375	375,000	04/03/2019.	04/10/2029.
928563 AC 9	VMWARE INC			1,2	2.C FE	7,973,120	112.857	9,028,568	8,000,000	7,981,261		2,426			3.900	3.940	FA	112,667	312,000	08/16/2017.	08/21/2027.
928563 AD 7	VMWARE INC			1,2	2.C FE	4,997,450	114.115	5,705,760	5,000,000	4,998,056		606			4.500	4.512	MN	28,750	136,250	04/02/2020.	05/15/2025.
928563 AE 5	VMWARE INC			1,2	2.C FE	22,988,730	117.119	26,937,301	23,000,000	22,991,136		2,406			4.650	4.657	MN	136,658	647,642	04/02/2020.	05/15/2027.
92857W BK 5	VODAFONE GROUP PLC		C	1	2.B FE	22,660,080	119.685	27,527,435	23,000,000	22,732,382		29,736			4.375	4.562	MN	86,649	1,006,250	10/04/2018.	05/30/2028.
928668 AR 3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	11,841,640	109.980	13,197,624	12,000,000	11,904,529		30,563			4.250	4.549	MN	68,000	510,000	12/07/2018.	11/13/2023.
928668 AU 6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	41,428,121	121.333	51,518,119	42,460,000	41,607,964		85,961			4.750	5.062	MN	268,913	2,016,850	11/19/2018.	11/13/2028.
928668 BF 8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	6,994,820	115.658	8,096,067	7,000,000	6,995,095		275			3.750	3.759	MN	35,000	131,250	05/06/2020.	05/13/2030.
929328 AE 2	WSFS FINANCIAL CORP			2,5	1.G FE	8,500,000	100.524	8,544,574	8,500,000	8,500,035		(76)			4.500	4.499	JD	17,000	382,500	06/08/2016.	06/15/2026.
929328 AF 9	WSFS FINANCIAL CORP			2,5	1.G FE	5,000,000	100.765	5,038,250	5,000,000	5,000,000					2.750	2.750	JD	8,785		12/03/2020.	12/15/2030.
92940P AD 6	WRKCO INC			1,2	2.B FE	7,996,080	123.453	9,876,240	8,000,000	7,996,443		345			4.900	4.907	MS	115,422	392,000	11/27/2018.	03/15/2029.
92940P AE 4	WRKCO INC			1,2	2.B FE	6,998,320	115.886	8,111,992	7,000,000	6,998,650		154			3.900	3.903	JD	22,750	273,000	05/16/2019.	06/01/2028.
92981# AA 4	WEC 99J-73 LLC				2.B IF	2,237,348	103.000	2,256,407	2,190,686	2,236,906		(442)			4.250	4.088	MON	4,138	24,828	09/25/2020.	09/15/2039.
92981@ AA 6	WEC 99J-58 LLC				2.B IF	1,468,058	103.000	1,480,564	1,437,441	1,467,383		(675)			4.250	3.991	MON	2,715	16,291	09/25/2020.	09/15/2030.
92982# AA 3	WEC 99J-22 LLC				2.B IF	1,950,166	102.250	1,952,457	1,909,494	1,949,781		(385)			4.250	4.088	MON	3,607	21,641	09/25/2020.	09/15/2039.
92982* AA 7	WEC 99J-27 LLC				2.B IF	2,103,783	103.000	2,121,696	2,059,899	2,103,368		(415)			4.250	4.088	MON	3,891	23,346	09/25/2020.	09/15/2039.
92982@ AA 5	WEC 2000B-CSF-11 LLC				2.B IF	1,509,764	103.000	1,522,625	1,478,277	1,509,070		(695)			4.250	3.991	MON	2,792	16,754	09/25/2020.	09/15/2030.
92983* AA 6	WEC 99J-4 LLC				2.B IF	1,393,796	102.250	1,395,433	1,364,727	1,393,377		(419)			4.250	4.050	MON	2,578	15,467	09/25/2020.	09/15/2034.
92983@ AA 4	WEC 99J-72 LLC				2.B IF	2,010,274	102.500	2,017,556	1,968,348	2,009,877		(397)			4.250	4.088	MON	3,718	22,308	09/25/2020.	09/15/2039.
93884P CQ 1	WASHINGTON GAS LIGHT CO				1.G FE	7,269,925	123.506	8,027,903	6,500,000	6,822,010		(38,454)			6.490	5.597	MS	124,211	421,850	01/21/2003.	09/27/2027.
93884P CQ 1	WASHINGTON GAS LIGHT CO	SD			1.G FE	1,875,932	123.506	1,852,593	1,500,000	1,697,414		(24,873)			6.490	4.224	MS	28,664	97,350	08/31/2012.	09/27/2027.
940730 AB 0	SANDY SPRING BANCORP INC			2	2.B FE	5,000,000	100.418	5,020,920	5,000,000	5,000,000		(266)			4.807	4.804	JAJO	52,075	300,000	09/28/2015.	10/15/2025.
947890 AJ 8	WEBSTER FINANCIAL CORP			1,2	2.B FE	12,956,710	109.814	14,275,768	13,000,000	12,963,147		3,695			4.100	4.141	MS	142,133	533,000	03/20/2019.	03/25/2029.
948741 AL 7	WEINGARTEN REALTY INVESTORS			1,2	2.B FE	6,946,310	107.286	7,509,992	7,000,000	6,974,003		5,295			3.850	3.942	JD	22,458	269,500	05/07/2015.	06/01/2025.
94974B FY 1	WELLS FARGO & CO				2.B FE	3,196,704	114.422	3,661,517	3,200,000	3,198,378		(48)			4.100	4.111	JD	10,204	131,200	05/27/2014.	06/03/2026.
94974B GL 8	WELLS FARGO & CO				2.B FE	38,069,207	116.876	43,927,957	37,585,000	37,874,987		(38,856)			4.300	4.162	JJ	713,802	1,616,155	11/30/2018.	07/22/2027.
95000U 2A 0	WELLS FARGO & CO	SD		2,5	2.A FE	1,941,600	113.296	2,265,928	2,000,000	1,955,540		5,116			3.584	3.935	MN	7,765	71,680	03/14/2018.	05/22/2028.
950810 A* 2	WESBANCO, INC				1.G FE	4,601,563	85.500	4,061,250	4,750,000	4,615,753		6,451			2.879	3.179	MJSD	5,698	167,601	02/01/2018.	06/17/2034.
957576 AA 9	WESTERN & SOUTHERN FINANCIAL GROUP INC			1	1.F FE	31,439,670	133.727	35,865,555	26,820,000	30,735,427		(232,604)			5.750	4.237	JJ	711,103	1,542,150	05/22/2018.	07/15/2033.
95763P AJ 0	WESTERN ALLIANCE BANK			2	1.G PL	7,500,000	100.448	7,533,630	7,500,000	7,500,000		(86)			3.437	3.435	JAJO	185,333	375,000	06/24/2015.	07/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
95763P EF 4	WESTERN ALLIANCE BANK			2,5	1.G PL	12,000,000	103.943	12,473,148	12,000,000	12,000,000					5.250	5.250	JD	52,500	330,750	05/20/2020.	06/01/2030.
959802 AX 7	WESTERN UNION CO			1,2	2.B FE	9,992,000	108.077	10,807,660	10,000,000	9,996,012		1,522			4.250	4.267	JD	25,972	425,000	06/06/2018.	06/09/2023.
96038# AA 8	WESTIN STATE LOUIS MO SUBORDINATE NOTE L				1.D PL	9,851,458	91.760	9,039,698	9,851,458	9,851,465		(0)			4.453	4.453	MON	19,497	438,429	08/10/2017.	07/15/2047.
960386 AM 2	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP			1,2	2.C FE	19,885,650	118.591	23,718,260	20,000,000	19,916,341		8,657			4.950	5.015	MS	291,500	990,000	10/04/2018.	09/15/2028.
960386 AM 2	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	SD		1,2	2.C FE	9,393,500	118.591	11,859,130	10,000,000	9,498,717		50,525			4.950	5.763	MS	145,750	495,000	12/20/2018.	09/15/2028.
961214 DF 7	WESTPAC BANKING CORP		C	2	2.A FE	6,000,000	114.000	6,840,000	6,000,000	6,000,000					4.322	4.322	MN	27,373	259,320	11/15/2016.	11/23/2031.
96524V A# 3	WHITEHORSE FINANCE INC SENIOR NOTE A				2.A PL	5,000,000	100.000	5,000,000	5,000,000	5,000,000					5.375	5.375	JD	20,156		12/04/2020.	12/04/2026.
96524V A* 7	WHITEHORSE FINANCE, INC				2.A PL	24,000,000	99.950	23,988,000	24,000,000	24,000,000					6.000	5.998	FA	576,000	1,440,000	08/07/2018.	08/07/2023.
96524V A@ 5	WHITEHORSE SENIOR UNSECURED NOTES				2.A PL	7,000,000	102.100	7,147,000	7,000,000	7,000,000					5.375	5.375	AO	74,205		10/20/2020.	10/20/2025.
96779# AA 1	COMMUNITY BANK SYSTEM, INC				1.G FE	7,650,000	85.500	6,840,000	8,000,000	7,685,269		14,977			2.879	3.283	MJSD	9,596	282,276	02/01/2018.	06/17/2034.
969457 BW 9	WILLIAMS COMPANIES INC			1,2	2.C FE	2,556,840	111.751	3,073,161	2,750,000	2,663,035		22,087			4.550	5.563	JD	2,433	125,125	08/05/2015.	06/24/2024.
96949L AB 1	WILLIAMS COMPANIES INC			1,2	2.B FE	12,957,750	112.625	14,641,250	13,000,000	12,979,492		3,894			4.000	4.037	MS	153,111	520,000	02/26/2015.	09/15/2025.
96950F AL 8	WILLIAMS COMPANIES INC			1,2	2.B FE	12,921,480	110.003	14,300,377	13,000,000	12,974,126		8,263			4.500	4.575	MN	74,750	585,000	11/12/2013.	11/15/2023.
96950F AM 6	WILLIAMS COMPANIES INC			1,2	2.B FE	4,989,550	110.192	5,509,575	5,000,000	4,996,360		1,051			4.300	4.325	MS	69,875	215,000	02/27/2014.	03/04/2024.
97063P AB 0	WILLIS TOWERS WATSON PLC		C	1	2.B FE	6,936,650	100.875	7,061,250	7,000,000	6,998,409		7,700			5.750	5.866	MS	118,514	402,500	03/14/2011.	03/15/2021.
970648 AG 6	WILLIS NORTH AMERICA INC			1,2	2.B FE	4,998,350	120.293	6,014,650	5,000,000	4,998,960		111			4.500	4.503	MS	66,250	225,000	09/05/2018.	09/15/2028.
97650W AF 5	WINTRUST FINANCIAL CORP				2.B FE	5,000,000	101.927	5,096,360	5,000,000	5,000,000					5.000	4.999	JD	12,500	250,000	06/10/2014.	06/13/2024.
97650W AG 3	WINTRUST FINANCIAL CORP				2.B FE	25,000,000	107.236	26,809,075	25,000,000	25,000,000					4.850	4.850	JD	84,201	1,212,500	06/03/2019.	06/06/2029.
980236 AL 7	WOODSIDE FINANCE LTD		C	1,2	2.A FE	3,996,840	100.500	4,020,000	4,000,000	3,999,895		287			4.600	4.608	MN	26,067	184,000	05/03/2011.	05/10/2021.
980236 AQ 6	WOODSIDE FINANCE LTD		C	1,2	2.A FE	9,981,700	111.701	11,170,060	10,000,000	9,984,467		1,543			4.500	4.523	MS	146,250	450,000	02/25/2019.	03/04/2029.
980888 AF 8	WOOLWORTHS GROUP LTD		C	1	2.B FE	15,407,300	100.943	15,141,435	15,000,000	15,014,555		(51,608)			4.550	4.194	AO	149,771	682,500	03/29/2012.	04/12/2021.
981811 AE 2	WORTHINGTON INDUSTRIES INC			1	2.B FE	5,987,340	111.541	6,692,484	6,000,000	5,993,860		1,007			4.550	4.572	AO	57,633	273,000	04/10/2014.	04/15/2026.
981811 AF 9	WORTHINGTON INDUSTRIES INC			1,2	2.C FE	6,993,070	115.924	8,114,706	7,000,000	6,994,506		359			4.300	4.309	FA	125,417	301,000	07/25/2017.	08/01/2032.
98310W AM 0	WYNDHAM DESTINATIONS INC			1,2	3.C FE	13,472,520	112.625	14,830,460	13,168,000	13,342,924		(31,997)			6.600	6.252	AO	217,272	836,168	11/10/2016.	10/01/2025.
98310W AN 8	WYNDHAM DESTINATIONS INC			1,2	3.C FE	14,086,900	111.875	15,662,500	14,000,000	14,060,045		(8,304)			6.000	5.911	AO	210,000	805,000	04/19/2017.	04/01/2027.
98417E AK 6	GLENCORE FINANCE CANADA LTD		C	1	2.A FE	10,040,516	103.248	10,324,840	10,000,000	10,004,551		(4,955)			4.950	4.896	MN	63,250	495,000	01/24/2012.	11/15/2021.
98417E AT 7	GLENCORE FINANCE CANADA LTD		C	1	2.A FE	4,987,350	106.375	5,318,750	5,000,000	4,997,425		1,340			4.250	4.277	AO	38,958	212,500	10/18/2012.	10/25/2022.
98419M AB 6	XYLEM INC			1	2.B FE	999,350	103.047	1,030,466	1,000,000	999,963		48			4.875	4.880	AO	12,188	48,750	09/15/2011.	10/01/2021.
984851 AD 7	YARA INTERNATIONAL ASA		C	1,2	2.B FE	7,967,680	110.500	8,840,000	8,000,000	7,981,073		3,081			3.800	3.849	JD	21,111	304,000	06/01/2016.	06/06/2026.
984851 AF 2	YARA INTERNATIONAL ASA		C	1,2	2.B FE	6,982,360	118.375	8,286,257	7,000,000	6,986,381		1,499			4.750	4.781	JD	27,708	332,500	05/24/2018.	06/01/2028.
98779P AH 0	WESBANCO BANK INC			2	2.C	6,500,000	100.012	6,500,754	6,500,000	6,500,000		(145)			4.806	4.796	JD	14,753	406,250	12/03/2015.	12/15/2025.
98978V AK 9	ZOETIS INC			1,2	2.B FE	9,976,900	116.771	11,677,100	10,000,000	9,987,841		2,190			4.500	4.528	MN	60,000	450,000	11/09/2015.	11/13/2025.
G3427* AA 0	GCPF LOAN FUNDING D GP, LTD		C		1.C	4,687,500	100.000	4,687,500	4,687,500	4,687,500					2.360	2.386	JAJO	12,599	114,772	02/13/2020.	10/11/2029.
G6461# AA 6	NEW MOUNTAIN GUARDIAN II MASTER FUND				1.F PL	17,080,000	104.114	17,782,671	17,080,000	17,081,082		440			5.925	5.927	MS	297,975	1,011,990	11/26/2018.	03/15/2022.
G8655* AA 2	TPG PARTNER HOLDINGS, L.P				1.D PL	6,000,000	99.043	5,942,563	6,000,000	6,000,000					2.970	2.970	MS	55,440		09/10/2020.	09/30/2030.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						14,252,049,811	XXX	15,844,215,352	14,265,179,964	14,249,410,088	(99,930)	5,474,218	6,557,121	0	XXX	XXX	XXX	156,317,773	589,096,672	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00077B 4W 0	AMAC 2002-9 A30 - CMO/RMBS			4	1.D FM	9,471	96.544	9,067	9,392	9,077		(10)			5.750	8.023	MON	45	532	02/03/2003.	12/25/2032.
000780 NL 6	AMAC 2003-12 2A - CMO/RMBS			4	1.D FM	8,823	103.213	8,984	8,705	8,540		(71)			5.500	6.554	MON	40	421	01/21/2004.	12/25/2033.
00192J AA 4	APS 2016-1 1A - CMO/RMBS			4	1.A FE	3,147,844	97.185	3,432,505	3,531,943	3,390,766		14,115			0.305	3.011	MON	897	29,436	03/18/2016.	07/27/2057.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
004375 FG 1	ACCR 2006-1 A4 - RMBS			4	1.D FM	10,411,363	98.536	11,967,887	12,145,767	11,528,974		86,280			0.708	5.009	MON	955	127,603	04/07/2016.	04/25/2036.
004421 HR 7	ACE 2004-HE3 M2 - RMBS			4	1.D FM	234,976	101.152	294,300	290,949	242,387		4,607			1.153	31.800	MON	65	4,480	03/07/2012.	11/25/2034.
007036 GS 9	ARMT 2005-2 2A1 - CMO/RMBS			4	1.D FM	761,144	103.507	842,040	813,513	753,214		(10,709)			3.452	6.296	MON	2,340	31,575	07/24/2013.	06/25/2035.
007036 SE 7	ARMT 2005-9 5A1 - RMBS			4	1.D FM	578,550	97.763	810,809	829,361	667,249		(9,545)			0.688	15.006	MON	63	9,343	08/17/2015.	11/25/2035.
00703Q AD 4	ARMT 2006-3 A11 - RMBS			4	1.D FM	4,893,331	59.721	4,835,084	8,096,180	4,616,712		44,273	225,415		0.508	3.184	MON	457	143,524	10/18/2016.	08/25/2036.
02146P AF 2	CWALT 2006-HY12 A5 - CMO/RMBS			4	1.D FM	1,629,902	104.819	2,663,378	2,540,938	1,671,672		(96,720)			3.256	16.446	MON	6,895	87,084	01/19/2012.	08/25/2036.
02146T AL 1	CWALT 2006-24CB A11 - CMO/RMBS			4	1.D FM	510,069	79.064	668,346	845,322	480,767		23,813			5.750	15.652	MON	4,051	47,945	07/23/2008.	08/25/2036.
02150V AA 3	CWALT 2007-HY7C A1 - RMBS			4	1.D FM	707,857	91.312	799,938	876,054	737,612		38,374			0.288	6.158	MON	28	6,664	10/18/2016.	08/25/2037.
02152A AS 8	CWALT 2007-16CB 4A1 - CMO/RMBS			4	1.D FM	2,683,245	73.638	3,111,650	4,225,583	2,645,320		118,209			0.548	9.618	MON	386	21,606	04/06/2020.	08/25/2037.
02660L AA 8	AHMA 2006-4 A11 - RMBS			4	1.D FM	392,327	63.294	373,997	590,892	331,466		20,644			0.338	7.196	MON	22	4,869	05/20/2008.	10/25/2046.
02660T AR 4	AHM 2004-1 4A - RMBS			4	1.D FM	2,405,532	99.647	2,424,321	2,432,902	2,379,193		(14,452)			2.254	1.991	MON	4,569	67,634	11/15/2018.	04/25/2044.
02660T CS 0	AHM 2004-4 4A - RMBS			4	1.D FM	686,164	99.276	796,136	801,945	727,697		(23,906)			2.257	18.050	MON	1,509	20,848	05/10/2012.	02/25/2045.
02660T DH 3	AHM 2005-1 6A - RMBS			4	1.D FM	621,783	100.700	718,665	713,668	661,218		3,814			2.257	6.249	MON	1,343	18,939	02/28/2011.	06/25/2045.
02660T EK 5	AHM 2005-2B 1A1 - RMBS			4	1.D FM	3,059,096	97.186	3,176,493	3,268,483	3,064,098		(4,195)			0.748	2.303	MON	272	39,277	11/13/2019.	09/25/2045.
02660T EQ 2	AHM 2005-2B 4A1 - RMBS			4	1.D FM	229,261	99.781	266,721	267,305	244,180		(11,173)			1.764	29.439	MON	393	5,214	03/14/2016.	09/25/2045.
02660V AE 8	AHMA 2005-1 311 - RMBS			4	1.D FM	81,884	97.326	97,710	100,395	86,814		1,203			0.688	6.820	MON	8	1,163	10/30/2013.	11/25/2035.
026929 AA 7	AHM 2006-3 111 - RMBS			4	1.D FM	2,252,337	93.943	2,699,728	2,873,795	2,322,385		94,826			0.508	4.829	MON	162	27,041	02/24/2016.	12/25/2046.
03072S RC 1	AMSI 2004-FR1 A6 - RMBS			4	1.D FM	588,937	104.807	636,335	607,152	594,391		(803)			4.410	6.695	MON	2,231	24,374	11/16/2010.	05/25/2034.
03215P BN 8	AMRES 1997-1 A7 - RMBS			4	1.D FM	20,007	99.567	19,942	20,028	20,028		(14)			8.110	4.541	MON	135	700	04/01/2004.	03/25/2027.
03215P DM 8	AMRES 1998-1 A5 - RMBS			4	1.D FM	688,896	102.538	705,936	688,465	686,310		(1,427)			7.070	7.341	MON	3,894	42,852	02/25/1999.	10/25/2027.
04544P AD 1	ABSHE 2006-HE5 A4 - RMBS			4	1.D FM	3,296,261	98.128	4,977,696	5,072,646	4,269,765		(9,900)			0.288	19.610	MON	162	38,345	07/12/2011.	07/25/2036.
05532E CE 3	BCAP 2009-RR10 9A2 - CMO/RMBS			4	1.D FM	211,611	98.332	723,327	735,598	413,297		112,741			6.000	46.722	MON	3,678	42,231	09/09/2009.	06/26/2037.
05532M AG 2	BCAP 2009-RR15 4A2 - CMO/RMBS		C	4	1.D FM	3,604,927	61.024	4,062,429	6,657,107	2,939,612		31,038			6.000	13.682	MON	33,286	373,021	10/01/2010.	05/27/2036.
05532T AF 9	BCAP 2010-RR1 2A2 - CMO/RMBS			4	1.D FM	2,802,910	92.055	5,931,544	6,443,472	5,027,753		413,317			2.254	14.045	MON	12,102	180,415	03/16/2012.	06/27/2045.
05533N AJ 3	BCAP 2010-RR12 1A9 - CMO/RMBS		C	4	1.D FM	2,075,033	98.178	2,325,315	2,368,468	2,237,704		65,754			3.138	5.991	MON	6,193	78,385	06/07/2016.	06/26/2037.
05535D BG 8	BCF 1997-R2 3B1 - CMO/RMBS			4	5.B GI	553,809	84.000	558,913	665,373	471,943		(54,235)			7.000	10.670	MON	3,881	95,706	06/19/1997.	05/25/2027.
05541C AZ 1	BCAP 2012-RR7 5A1 - CMO/RMBS			4	1.D FM	0	99.850	0	0	0		(31,143)			2.031		MON		(27,533)	07/26/2012.	03/26/2047.
05541D AU 0	BCAP 2012-RR8 4A3 - CMO/RMBS			4	1.D FM	2,647,360	100.673	3,225,628	3,204,066	3,009,247		22,587			0.332	6.288	MON	325	26,353	08/23/2012.	11/26/2036.
05545J AJ 8	BCAP 15RR3 4A1 - CMO/RMBS			4	1.D FM	1,483,453	97.251	1,616,441	1,662,132	1,618,676		21,786			0.322	3.008	MON	59	12,289	12/29/2015.	02/25/2037.
058927 AG 9	BAFC 2006-A 3A2 - CMO/RMBS			4	1.D FM	524,667	96.222	578,289	600,995	528,202		21,564			2.954	8.488	MON	1,479	21,017	01/09/2017.	02/20/2036.
058931 AD 8	BAFC 2006-3 2A1 - CMO/RMBS			4	1.D FM	1,919,201	94.737	2,229,387	2,353,229	1,870,466		106,310			6.000	12.889	MON	11,766	139,213	03/29/2012.	03/25/2036.
058931 BL 9	BAFC 2006-3 5A8 - CMO/RMBS			4	1.D FM	123,655	101.218	123,312	121,827	110,176		1,327			5.500	7.278	MON	558	6,454	08/16/2013.	03/25/2036.
058933 AN 2	BAFC 2006-D 5A1 - CMO/RMBS			4	1.D FM	1,537,988	95.727	1,535,616	1,604,160	1,526,062		4,014			3.571	3.686	MON	4,774	55,366	01/08/2019.	05/20/2036.
05946X R7 0	BAFC 2005-7 2A2 - CMO/RMBS			3	6. FE	1,033,615	15.446	674,922		0					4.812	250.000	MON	3,504	209,734	03/05/2008.	11/25/2035.
05946X XP 3	BAFC 2005-E 3A1 - CMO/RMBS			4	3.B FM	1,437,829	97.769	1,456,726	1,489,961	1,440,568		1,163	14,490		3.005	2.789	MON	3,731	52,555	01/15/2019.	05/20/2035.
05946X Y7 2	BAFC 2005-8 2A8 - CMO/RMBS			4	3.B FM	2,122,150	106.634	2,252,900	2,112,734	2,128,770		7,233			5.750	6.070	MON	10,124	112,775	08/07/2013.	01/25/2036.
05946X YV 9	BAFC 2005-F 2A1 - CMO/RMBS			4	1.D FM	1,433,092	98.212	1,510,390	1,537,884	1,529,574		13,237			3.046	4.227	MON	3,903	55,226	01/04/2017.	09/20/2035.
05948X T2 7	BOAMS 2004-A 2A2 - CMO/RMBS			4	1.D FM	598,266	99.774	606,002	607,376	583,352		(1,769)			3.901	3.365	MON	1,975	22,609	09/08/2016.	02/25/2034.
05949A H8 6	BOAMS 2005-A 2A1 - CMO/RMBS			4	1.D FM	1,011,656	99.769	1,043,898	1,046,315	1,006,627		(6,695)			3.672	4.915	MON	3,202	38,159	05/06/2016.	02/25/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
05949A H9 4	BOAMS 2005-A 2A2 - CMO/RMBS			4	1.D FM	1,272,363	99.769	1,303,644	1,306,662	1,278,949		(1,136)			3.672	4.225	MON	3,998	47,654	05/06/2016.	02/25/2035.
05949C GW 0	BOAMS 2005-8 A9 - CMO/RMBS			4	1.D FM	753,659	98.673	927,588	940,061	836,520		5,961			5.500	6.939	MON	4,309	51,119	10/13/2005.	09/25/2035.
05949C GW 0	BOAMS 2005-8 A9 - CMO/RMBS	SD		4	1.D FM	140,861	98.673	157,352	159,468	141,595		1,076			5.500	6.997	MON	731	8,763	08/31/2012.	09/25/2035.
05949C HM 1	BOAMS 2005-I 1A1 - CMO/RMBS			4	2.B FM	1,304,859	91.002	1,303,497	1,432,382	1,328,893		53,847	39,538		2.457	8.046	MON	2,933	50,955	07/22/2013.	10/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 - CMO/RMBS			4	3.B FM	25,502	89.967	23,481	26,100	26,285		(46)			2.623	2.974	MON	57	930	09/10/2008.	11/25/2035.
05949C KX 3	BOAMS 2005-J 4A1 - CMO/RMBS			4	1.D FM	1,686,049	92.271	1,728,599	1,873,392	1,679,823		(6,226)			2.686	4.701	MON	4,193	28,502	06/04/2020.	11/25/2035.
05949C PP 5	BOAMS 2005-L 4A1 - CMO/RMBS			4	2.B FM	3,795,694	97.013	3,891,480	4,011,305	3,777,486		(18,208)			3.266	3.202	MON	10,917	71,411	06/02/2020.	01/25/2036.
05950F AD 7	BAFC 2006-4 A4 - CMO/RMBS			3	5.B FE	514,671	15.143	32,040		0					5.352	250.000	MON	189	11,453	03/12/2008.	07/25/2036.
05950M AJ 9	BAFC 2006-G 3A3 - CMO/RMBS			4	1.D FM	3,992,321	100.353	4,178,776	4,164,090	3,742,985		(89,623)			2.080	11.373	MON	7,219	105,070	04/08/2016.	07/20/2036.
05950P AF 0	BAFC 2006-H 2A3 - CMO/RMBS			4	1.D FM	2,159,305	101.140	2,493,167	2,465,070	2,007,646		103,221			3.137	9.062	MON	6,445	88,543	03/22/2016.	09/20/2046.
05950R BG 3	BAFC 2006-6 3A2 - CMO/RMBS			3	5.B GI	406,645	17.706	27,432		0					5.252	250.000	MON	136	7,593	10/24/2008.	08/25/2036.
05950T AC 9	BOAMS 2006-B 2A1 - CMO/RMBS			4	1.D FM	420,174	94.062	657,847	699,376	678,229		23,460			2.905	7.160	MON	1,693	25,033	11/17/2010.	11/20/2036.
05951F AB 0	BAFC 2007-1 T1B - RMBS			4	1.D FM	68,742	99.870	78,628	78,730	62,185		3,213			5.846	11.482	MON	384	5,097	05/13/2008.	01/25/2037.
05951K AN 3	BAFC 2006-7 A12 - CMO/RMBS			4	2.B FM	1,107,389	95.288	1,087,590	1,141,373	1,067,361		7,039			6.000	7.090	MON	5,707	66,653	01/11/2017.	09/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 - CMO/RMBS			4	1.D FM	16,851	101.235	22,265	21,994	16,815		791			5.791	12.097	MON	106	1,121	04/30/2008.	10/25/2036.
05951V AV 1	BAFC 2006-I 6A1 - CMO/RMBS			4	1.D FM	1,274,709	93.437	1,444,642	1,546,121	1,283,285		72,630			0.532	7.067	MON	251	14,732	03/21/2016.	12/20/2046.
059522 AA 0	BAFC 2007-C 6A1 - RMBS			4	1.D FM	1,312,144	97.671	1,490,211	1,525,748	1,389,921		(60,717)			0.572	8.439	MON	266	11,828	02/25/2016.	05/20/2047.
059522 AU 6	BAFC 2007-C 1A2 - CMO/RMBS			4	1.D FM	3,842,448	97.576	4,100,079	4,201,920	3,856,543		47,790	34,915		3.481	5.229	MON	12,191	161,413	02/12/2016.	05/20/2036.
059523 AN 0	BAFC 2007-5 4A3 - CMO/RMBS			3	5.B GI	8,789,164	21.489	4,028,087		1,836,376		(423,327)			6.402	53.416	MON	20,001	1,217,045	12/06/2013.	07/25/2037.
059523 AX 8	BAFC 2007-5 7A1 - CMO/RMBS			4	1.D FM	3,455,898	59.007	3,484,080	5,904,490	3,599,646		167,011	182,864		0.548	5.147	MON	2,696	40,174	09/26/2017.	07/25/2047.
05952G AT 8	BAFC 2007-D 3A1 - CMO/RMBS			4	1.D FM	510,933	95.896	499,967	521,362	498,785		(1,351)			3.258	3.373	MON	1,415	20,075	03/07/2019.	06/20/2037.
05952G AV 3	BAFC 2007-D 3A3 - CMO/RMBS			4	1.D FM	735,208	95.896	719,425	750,213	717,730		(1,944)			3.258	3.373	MON	2,037	28,887	03/07/2019.	06/20/2037.
05953Y AH 4	BAFC 2007-4 A1B - RMBS			4	1.D FM	134,860	103.516	423,469	409,086	338,224		12,239			5.774	10.789	MON	1,968	19,930	04/25/2008.	05/26/2037.
05954D AL 0	BAFC 2007-E 6A1 - CMO/RMBS			4	1.D FM	15,695	100.144	140,618	140,415	108,530		5,587			4.070	10.304	MON	476	5,915	04/24/2008.	07/22/2047.
05956E AB 8	BAFC 2010-R6 1A2 - CMO/RMBS			4	1.D FM	1,007,428	97.224	994,380	1,022,769	1,018,186		1,937			5.500	5.615	MON	4,688	56,586	09/12/2013.	02/27/2035.
05990E AD 2	BAFC 2012-R6 2A2 - CMO/RMBS			4	1.D FM	3,360,294	87.577	3,381,582	3,861,258	3,651,555		129,401			0.338	4.457	MON	140	35,224	01/24/2017.	07/28/2036.
05990H AH 6	BAFC 2010-R2 1A3 - CMO/RMBS			4	1.D FM	1,453,802	97.192	2,233,159	2,297,685	1,513,018		76,393			6.000	14.136	MON	11,488	133,405	09/23/2010.	08/26/2037.
05990H AQ 6	BAFC 2010-R2 3A4 - CMO/RMBS			4	1.D FM	2,264,143	95.460	2,223,176	2,328,916	2,225,574		(30,017)			2.890	4.407	MON	5,609	85,075	08/24/2016.	07/26/2035.
05990H AT 0	BAFC 2010-R2 4A3 - CMO/RMBS			4	1.D FM	1,285,088	92.714	1,422,679	1,534,475	1,275,420		15,994	64,744		6.250	8.754	MON	7,992	92,759	11/12/2010.	08/26/2037.
07325D AF 1	BAYV 2006-C 1A5 - RMBS			4	2.B FM	604,760	98.980	593,056	599,166	610,247		3,847	2,158		5.852	4.523	MON	2,922	23,127	04/14/2014.	11/28/2036.
07325V AE 4	BAYV 2007-A 1A4 - RMBS			4	1.D FM	13,127,520	109.983	17,188,143	15,628,000	13,520,099		392,579			6.725	11.705	MON	87,582	802,838	03/23/2020.	05/28/2037.
07331Q AJ 6	BOMFT 2016-SPL2 B3 - CMO/RMBS			4	1.D FM	6,160,000	108.677	7,607,374	7,000,000	6,229,620		69,620			5.500	7.762	MON	3,208	320,833	03/23/2020.	06/30/2053.
07331Q AM 9	BOMFT 2016-SPL2 B4 - CMO/RMBS			4	1.D FM	8,752,331	102.250	11,328,175	11,078,900	8,889,853		137,522			5.500	8.871	MON	5,078	507,783	03/23/2020.	06/30/2053.
07331U AM 0	BOMFT 2017-SPL5 B4 - CMO/RMBS			4	1.D FM	5,850,000	102.607	8,003,312	7,800,000	5,998,334		148,334			5.250	10.243	MON	3,413	336,377	03/23/2020.	06/28/2057.
07332H AJ 5	BOMFT 2016-SPL1 B3 - RMBS			4	1.D FM	9,880,380	105.038	11,531,255	10,978,200	9,971,583		91,203			5.500	7.393	MON	5,032	503,168	03/25/2020.	04/28/2055.
07332H AL 0	BOMFT 2016-SPL1 B4 - RMBS			4	1.D FM	4,541,157	102.443	5,505,431	5,374,150	4,593,757		52,600			5.500	8.074	MON	2,463	246,315	03/23/2020.	04/28/2055.
07384M 4K 5	BSARM 2004-10 231 - CMO/RMBS			4	1.D FM	2,229,498	99.909	2,388,692	2,390,881	2,236,938		7,440			2.990	5.532	MON	5,957	50,913	05/01/2020.	01/25/2035.
07384M Q8 8	BSARM 2004-3 2A - CMO/RMBS			4	1.D FM	827,660	103.670	855,345	825,068	821,599		(2,666)			3.257	3.029	MON	2,239	28,726	01/27/2017.	07/25/2034.
07384M S7 8	BSARM 2004-5 2A - CMO/RMBS			4	1.D FM	1,583,079	101.629	1,601,877	1,576,204	1,558,714		(3,978)			3.395	3.305	MON	4,460	57,604	01/27/2017.	07/25/2034.
07384M S8 6	BSARM 2004-5 3A - CMO/RMBS			4	1.D FM	288,799	95.996	273,564	284,976	286,413		1,533			4.250	3.676	MON	1,009	8,269	01/27/2017.	07/25/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
07384Y KF 2	BSABS 2003-AC4 A - RMBS			4	1.D FM	2,829,955	110.648	3,098,362	2,800,203	2,782,957		(8,174)			5.500	5.221	MON	12,834	150,219	07/10/2013.	09/25/2033.
07384Y TL 0	BSABS 2004-SD2 4A - CMO/RMBS			4	1.D FM	907,128	99.619	893,618	897,036	897,597		(160)			3.243	2.474	MON	2,424	33,443	01/27/2017.	03/25/2044.
07386H PD 7	BALTA 2004-12 2A1 - CMO/RMBS			4	1.D FM	395,276	101.547	437,483	430,819	389,380		(3,500)			2.790	5.340	MON	1,002	15,612	10/25/2016.	01/25/2035.
07386H QZ 7	BALTA 2005-2 2A3 - CMO/RMBS			4	1.D FM	1,880,925	95.977	2,105,951	2,194,227	1,757,752		45,666			2.914	6.784	MON	5,328	77,247	02/11/2016.	04/25/2035.
07386H UG 4	BALTA 2005-5 2A1 - CMO/RMBS			4	1.D FM	11,678	102.943	13,210	12,833	11,682		(387)			3.377	5.774	MON	36	421	09/14/2016.	07/25/2035.
07386Y AE 4	BSARM 2007-5 3A1 - CMO/RMBS			4	1.D FM	3,662,097	83.248	3,159,185	3,794,919	3,730,362		755			3.446	3.521	MON	10,897	138,568	01/11/2019.	08/25/2047.
073870 AG 2	BALTA 2007-2 2A1 - CMO/RMBS			4	1.D FM	48,813	85.314	125,888	147,557	61,416		11,145			3.171	30.792	MON	390	4,785	09/15/2008.	04/25/2037.
073877 CS 9	BSABS 2005-SD3 1M1 - RMBS			4	1.D FM	5,725,250	99.512	7,087,058	7,121,788	7,057,566		16,240			0.798	2.666	MON	631	73,317	12/05/2013.	07/25/2035.
073879 GN 2	BSABS 2004-AC5 A2 - RMBS			4	1.D FM	569,848	80.850	616,348	762,338	607,372		27,478			0.548	4.617	MON	338	4,248	12/05/2011.	10/25/2034.
073880 AG 1	BSARM 2007-1 3A1 - CMO/RMBS			4	1.D FM	1,188,160	97.406	1,373,107	1,409,676	1,136,527		96,070			3.697	13.245	MON	4,343	53,424	03/03/2016.	02/25/2047.
07389N AC 9	BSABS 2006-SD4 2A1 - CMO/RMBS			4	1.D FM	627,231	93.713	735,202	784,524	629,961		25,198	50,261		3.387	8.497	MON	2,214	28,202	08/17/2016.	10/25/2036.
07401C AS 2	BSARM 2007-4 211 - CMO/RMBS			4	3.B FM	5,973,509	94.695	5,954,318	6,287,924	6,134,731		16,918			3.873	4.340	MON	20,296	256,732	01/16/2019.	06/25/2047.
12489W EL 4	CBASS 2002-CB1 B1 - RMBS			4	1.D FM	73,205	100.441	83,554	83,187	83,794		38			3.223	2.205	MON	30	2,526	12/02/2011.	08/25/2030.
12489W JQ 8	CBASS 2004-CB4 A6 - RMBS			4	1.D FM	25,058	101.863	25,589	25,121	24,886		(42)			4.282	4.697	MON	90	1,043	01/19/2017.	05/25/2034.
12529E AA 4	CFMT 20HB2 A - CMO/RMBS			4	1.A FE	7,917,958	103.804	8,219,190	7,917,967	7,913,087		(4,872)			3.405	3.507	MON	4,493	178,801	04/17/2020.	04/25/2030.
12529F AA 1	CFMT 20HB3 A - RMBS			4	1.A FE	9,044,953	100.860	9,122,744	9,044,965	9,044,994		41			2.812	2.828	MON	4,238	156,818	05/08/2020.	05/25/2030.
12529L AA 8	CFMT 20HB4 A - RMBS			4	1.A FE	44,999,978	99.900	44,955,000	45,000,000	44,999,974		(3)			0.946	0.946	MON	15,374		12/11/2020.	05/25/2030.
125431 AH 9	CWHL 2006-HYB4 2A1 - CMO/RMBS			4	1.D FM	332,052	102.008	813,948	797,928	477,162		42,477			3.766	16.019	MON	2,504	30,882	08/29/2007.	06/20/2036.
12543X AD 8	CWHL 2006-19 1A4 - CMO/RMBS			4	1.D FM	2,218,703	82.074	1,979,332	2,411,646	1,753,592		29,146			6.000	10.043	MON	12,058	140,431	08/19/2011.	01/25/2037.
12544B AE 3	CWHL 2007-HY5 3A1 - CMO/RMBS			4	1.D FM	611,608	88.641	696,579	785,841	623,732		60,070			3.135	10.368	MON	2,053	26,860	05/23/2017.	09/25/2037.
12558M AG 7	CITHE 2002-1 AF6 - RMBS			4	1.D FM	181,829	102.478	182,012	177,611	175,345		(1,691)			6.200	9.149	MON	918	10,270	02/07/2011.	02/25/2030.
12566U AN 4	CMALT 2007-A2 113 - CMO/RMBS			4	1.D FM	79,378	91.818	96,946	105,585	79,775		3,441			5.750	12.646	MON	506	5,943	01/03/2012.	02/25/2037.
12566V AE 2	CMALT 2007-A4 1A5 - CMO/RMBS			4	1.D FM	744,526	100.192	853,918	852,280	708,330		24,710			5.750	11.243	MON	4,084	48,200	08/31/2012.	04/25/2037.
12640W AC 4	CSMC 2008-3R 1A2 - CMO/RMBS			4	1.D FM	1,748,675	91.974	1,830,840	1,990,615	1,798,221		41,854			3.518	6.289	MON	5,836	70,177	12/01/2016.	07/28/2037.
12641P AE 4	CSMC 2009-R A3 - CMO/RMBS			4	1.D FM	231,274	104.254	241,113	231,274	230,042		1,781			5.750	5.878	MON	1,108	7,826	05/29/2009.	10/26/2038.
12641P AF 1	CSMC 2009-R A4 - CMO/RMBS			4	1.D FM	147,764	105.289	1,052,894	1,000,000	675,962		93,723			5.750	27.134	MON	4,792	57,427	05/29/2009.	10/26/2038.
12641P AG 9	CSMC 2009-R A5 - CMO/RMBS			4	1.D FM	39,948	106.759	854,070	800,000	23,215		(15,467)			5.750	145.226	MON	3,833	45,942	05/29/2009.	10/26/2038.
12641P AH 7	CSMC 2009-R A6 - CMO/RMBS			4	1.D FM	51,647	110.325	882,603	800,000						5.750		MON	3,833	45,942	05/29/2009.	10/26/2038.
12641P AN 4	CSMC 2009-R 2A3 - CMO/RMBS			4	1.D FM	1,230,781	103.532	1,274,254	1,230,781	1,224,627		2,208			5.500	5.601	MON	5,641	63,539	05/29/2009.	05/29/2035.
12641P AP 9	CSMC 2009-R 2A4 - CMO/RMBS			4	1.D FM	1,132,096	104.698	1,247,670	1,191,680	1,173,639		2,131			5.500	5.927	MON	5,462	65,542	05/29/2009.	05/29/2035.
12641P AQ 7	CSMC 2009-R 2A5 - CMO/RMBS			4	1.D FM	558,732	78.437	1,402,077	1,787,520	715,441		24,999			5.500	19.065	MON	8,193	98,314	05/29/2009.	05/29/2035.
12641P AR 5	CSMC 2009-R 2A6 - CMO/RMBS			4	1.D FM	0	48.689	434,263	891,910	0					5.500	250.000	MON	4,088	48,851	05/29/2009.	05/29/2035.
12641P BA 1	CSMC 2009-R 4A4 - CMO/RMBS			4	1.D FM	162,373	103.591	212,008	204,659	188,243		5,194			5.500	8.136	MON	938	9,121	05/29/2009.	11/26/2035.
12641P BA 1	CSMC 2009-R 4A4 - CMO/RMBS	SD		4	1.D FM	10,156	103.591	24,951	24,086	20,928		1,040			5.500	9.931	MON	110	1,325	08/31/2012.	11/26/2035.
12641P BB 9	CSMC 2009-R 4A5 - CMO/RMBS			4	1.D FM	118,250	78.842	602,925	764,730	350,594		350,000			5.500	250.000	MON	3,505	42,060	05/29/2009.	11/26/2035.
12641P BB 9	CSMC 2009-R 4A5 - CMO/RMBS	SD		4	1.D FM	0	78.842	70,957	90,000						5.500	250.000	MON	413	4,950	08/31/2012.	11/26/2035.
12641P BC 7	CSMC 2009-R 4A6 - CMO/RMBS			4	6. FM	0	51.651	65,550	126,911	65,550	142,480	(164,196)			5.500	250.000	MON	582	6,653	05/29/2009.	11/26/2035.
12641P BC 7	CSMC 2009-R 4A6 - CMO/RMBS	SD		4	6. FM	0	51.651	7,715	14,936	7,715	(136,843)	129,316			5.500	250.000	MON	68	783	08/31/2012.	11/26/2035.
12641P BN 3	CSMC 2009-R 6A3 - CMO/RMBS			4	1.D FM	339,949	97.889	332,773	339,949	338,019		1,849			5.500	5.602	MON	1,558	18,207	05/29/2009.	09/27/2038.
12641P BN 3	CSMC 2009-R 6A3 - CMO/RMBS	SD		4	1.D FM	18,353	97.889	24,535	25,064	24,366		375			5.500	6.616	MON	115	1,379	08/31/2012.	09/27/2038.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12641P BP 8	CSMC 2009-R 6A4 - CMO/RMBS			4	1.D FM	701,578	96.796	787,706	813,780	757,012		10,112			5.500	7.551	MON	3,730	44,758	05/29/2009.	09/27/2038.
12641P BP 8	CSMC 2009-R 6A4 - CMO/RMBS	SD		4	1.D FM	27,278	96.796	58,078	60,000	49,726		1,826			5.500	11.044	MON	275	3,300	08/31/2012.	09/27/2038.
12641P BQ 6	CSMC 2009-R 6A5 - CMO/RMBS			4	1.D FM	148,463	85.579	464,281	542,520	125,935		1,787			5.500	28.469	MON	2,487	29,839	05/29/2009.	09/27/2038.
12641P BQ 6	CSMC 2009-R 6A5 - CMO/RMBS	SD		4	1.D FM	0	85.579	34,231	40,000	15,081		276			5.500	17.906	MON	183	2,200	08/31/2012.	09/27/2038.
12641P BR 4	CSMC 2009-R 6A6 - CMO/RMBS			4	1.D FM	0	56.258	242,427	430,921	34,474		(4,931)			5.500	63.808	MON	1,975	23,693	05/29/2009.	09/27/2038.
12641P BR 4	CSMC 2009-R 6A6 - CMO/RMBS	SD		4	5.B FM	0	56.258	17,874	31,772	17,874	(3,338)	88			5.500	5.500	MON	146	1,747	08/31/2012.	09/27/2038.
12641P CJ 1	CSMC 2009-R 9A4 - CMO/RMBS			4	1.D FM	26,858	100.252	54,492	54,355	42,176		5,686			3.521	18.884	MON	159	1,872	05/29/2009.	09/27/2038.
12641P CK 8	CSMC 2009-R 9A5 - CMO/RMBS			4	1.D FM	0	84.647	76,616	90,513						3.521		MON	266	3,285	05/29/2009.	09/27/2038.
12641Q AA 0	CSMC 2009-7R 3A3 - CMO/RMBS			4	1.D FM	89,001	82.529	135,038	163,624	78,615		5,536			6.000	20.369	MON	818	9,660	05/31/2009.	09/26/2037.
12641Q AF 9	CSMC 2009-7R 4A2 - CMO/RMBS			4	1.D FM	742,294	82.623	842,855	1,020,125	771,528		73,509			6.000	18.475	MON	5,101	56,010	05/31/2009.	07/26/2037.
12641Q AG 7	CSMC 2009-7R 4A3 - CMO/RMBS			4	1.D FM	317,595	59.902	545,615	910,850	252,277		(8,824)			6.000	18.653	MON	4,554	53,031	05/31/2009.	07/26/2037.
12641Q AH 5	CSMC 2009-7R 4A4 - CMO/RMBS			4	1.D FM	138,368	59.408	541,121	910,850	92,582		(8,166)			6.000	57.577	MON	4,554	53,031	05/31/2009.	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 - CMO/RMBS			4	1.D FM	0	48.039	258,605	538,326	115,720		4,291			6.000	36.916	MON	2,692	30,073	05/31/2009.	07/26/2037.
12641Q AP 7	CSMC 2009-7R 5A2 - CMO/RMBS			4	1.D FM	526,168	103.098	542,470	526,168	523,359		2,046			5.500	5.600	MON	2,412	25,558	05/31/2009.	11/26/2035.
12641Q AQ 5	CSMC 2009-7R 5A3 - CMO/RMBS			4	1.D FM	680,000	104.258	708,954	680,000	676,133		(1,933)			5.500	5.589	MON	3,117	37,400	05/31/2009.	11/26/2035.
12641Q AR 3	CSMC 2009-7R 5A4 - CMO/RMBS			4	1.D FM	348,269	73.161	746,240	1,020,000	335,494		6,902			5.500	20.741	MON	4,675	56,100	05/31/2009.	11/26/2035.
12641Q AS 1	CSMC 2009-7R 5A5 - CMO/RMBS			4	1.D FM	0	48.857	254,758	521,434			(28,188)			5.500	250.000	MON	2,390	28,020	05/31/2009.	11/26/2035.
12641Q AW 2	CSMC 2009-7R 6A1 - CMO/RMBS			4	1.D FM	905,443	102.426	927,407	905,443	901,172		1,233			5.500	5.596	MON	4,150	37,859	05/31/2009.	09/26/2035.
12641Q AX 0	CSMC 2009-7R 6A2 - CMO/RMBS			4	1.D FM	1,415,574	106.029	1,751,705	1,652,100	1,577,235		14,369			5.500	6.897	MON	7,572	90,833	05/31/2009.	09/26/2035.
12641Q AY 8	CSMC 2009-7R 6A3 - CMO/RMBS			4	1.D FM	303,754	67.862	1,347,107	1,985,069	446,354		8,050			5.500	29.748	MON	9,098	108,261	05/31/2009.	09/26/2035.
12641Q BF 8	CSMC 2009-7R 7A4 - CMO/RMBS			4	1.D FM	324,245	75.329	1,635,290	2,170,869	454,338		146,419			6.000	79.350	MON	2,171	123,984	05/31/2009.	12/26/2036.
12641Q BF 8	CSMC 2009-7R 7A4 - CMO/RMBS	SD		4	1.D FM	89,553	75.329	122,647	162,815	101,684		3,817			6.000	7.186	MON	163	9,664	08/31/2012.	12/26/2036.
12641Q BQ 4	CSMC 2009-7R 8A6 - CMO/RMBS			4	1.D FM	0	57.852	324,887	561,582	180,339		21,301			2.158	20.893	MON	1,010	14,440	05/31/2009.	05/26/2036.
12641Q BX 9	CSMC 2009-7R 9A4 - CMO/RMBS			4	4.B FM	603,387	99.363	853,059	858,532	858,532		30,045			5.250	5.215	MON	3,756	47,086	05/31/2009.	08/26/2035.
12641Q BX 9	CSMC 2009-7R 9A4 - CMO/RMBS	SD		4	4.B FM	26,010	99.363	88,657	89,226	89,226					5.250	5.215	MON	390	5,075	08/31/2012.	08/26/2035.
12641Q CH 3	CSMC 2009-7R 111 - CMO/RMBS			4	1.D FM	715,711	103.181	738,479	715,711	712,244		1,820			5.500	5.582	MON	3,280	37,639	05/31/2009.	02/26/2035.
12641Q CJ 9	CSMC 2009-7R 112 - CMO/RMBS			4	1.D FM	1,381,381	100.521	2,010,416	2,000,000	1,709,774		38,034			5.500	9.126	MON	9,167	110,000	05/31/2009.	02/26/2035.
12641Q CR 1	CSMC 2009-7R 124 - CMO/RMBS			4	1.D FM	120,009	105.287	126,355	120,009	119,438		381			5.750	5.857	MON	575	5,272	05/31/2009.	01/26/2036.
12641Q CS 9	CSMC 2009-7R 125 - CMO/RMBS			4	1.D FM	519,777	65.521	692,758	1,057,311	521,581		6,641			5.750	13.997	MON	5,066	60,561	05/31/2009.	01/26/2036.
12641Q CX 8	CSMC 2009-7R 132 - CMO/RMBS			4	1.D FM	411,886	86.382	372,125	430,790	375,380		(8,410)			6.000	4.497	MON	2,154	25,822	05/31/2009.	06/26/2037.
12641Q CY 6	CSMC 2009-7R 133 - CMO/RMBS			4	1.D FM	119,281	63.164	169,495	268,340	101,944		(4,132)			6.000	12.106	MON	1,342	16,100	05/31/2009.	06/26/2037.
12641Q CZ 3	CSMC 2009-7R 134 - CMO/RMBS			4	1.D FM	74,105	48.951	180,990	369,735	69,405		2,594			6.000	37.189	MON	1,849	22,101	05/31/2009.	06/26/2037.
12641Q DM 1	CSMC 2009-7R 151 - CMO/RMBS			4	1.D FM	25,248	102.131	28,971	28,366	25,753		838			6.000	16.098	MON	28	(239)	05/31/2009.	04/26/2037.
12641Q DN 9	CSMC 2009-7R 152 - CMO/RMBS			4	1.D FM	120,982	109.424	384,231	351,139	218,266		21,344			6.000	24.099	MON	351	21,068	05/31/2009.	04/26/2037.
12641Q DP 4	CSMC 2009-7R 153 - CMBS/RMBS			4	1.D FM	40,988	43.944	65,348	148,706	68,857		2,843			6.000	20.769	MON	744	8,774	05/31/2009.	04/26/2037.
12641Q EB 4	CSMC 2009-7R 172 - CMO/RMBS			4	1.D FM	29,511	92.052	735,264	798,752	385,430		129,472			0.300	40.782	MON	40	2,274	05/31/2009.	03/25/2037.
12641Q EC 2	CSMC 2009-7R 173 - CMO/RMBS			4	1.D FM	0	70.818	382,415	540,000	36,312		9,671			0.300	42.312	MON	27	1,587	05/31/2009.	03/25/2037.
12641Q ED 0	CSMC 2009-7R 174 - CMO/RMBS			4	1.D FM	0	2.190	11,825	540,000	7,964		4,438			0.300	207.874	MON	27	1,587	05/31/2009.	03/25/2037.
12641Q EE 8	CSMC 2009-7R 175 - CMO/RMBS			4	1.D FM	517	2.190	13,139	600,000	58		(1,153)			0.300	250.000	MON	30	1,764	05/31/2009.	03/25/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12641Q EF 5	CSMC 2009-7R 176 - CMO/RMBS			4	1.D FM	12,707	2.190	26,279	1,200,000	3,046					0.300	117.765	MON	60	3,528	05/31/2009.	03/25/2037.
12641Q EL 2	CSMC 2009-7R 182 - CMO/RMBS			4	1.D FM	633,930	95.357	604,498	633,930	629,961		3,478			5.880	2.308	MON	3,106	11,659	05/31/2009.	03/26/2037.
12641Q EM 0	CSMC 2009-7R 183 - CMO/RMBS			4	1.D FM	374,369	73.633	397,619	540,000	389,707		18,090			5.880	7.682	MON	2,646	10,129	05/31/2009.	03/26/2037.
12641Q EN 8	CSMC 2009-7R 184 - CMO/RMBS			4	1.D FM	102,928	31.753	171,465	540,000	56,677		2,102			5.880	24.252	MON	2,646	10,129	05/31/2009.	03/26/2037.
12641Q EP 3	CSMC 2009-7R 185 - CMO/RMBS			4	1.D FM	74,273	15.098	90,586	600,000	21,825		(2,656)			5.880	42.946	MON	2,940	11,255	05/31/2009.	03/26/2037.
12641Q EQ 1	CSMC 2009-7R 186 - CMO/RMBS			4	1.D FM	30,772	12.605	151,255	1,200,000	0					5.880	250.000	MON	5,880	22,510	05/31/2009.	03/26/2037.
12641Q EV 0	CSMC 2009-7R 1A1 - CMO/RMBS			4	1.D FM	606,212	102.497	621,346	606,212	602,871		2,824			5.750	5.848	MON	2,905	32,521	05/31/2009.	03/01/2036.
12641Q EW 8	CSMC 2009-7R 1A2 - CMO/RMBS			4	1.D FM	722,700	104.760	757,100	722,700	719,091		(672)			5.750	5.820	MON	3,463	41,484	05/31/2009.	03/26/2036.
12641Q EX 6	CSMC 2009-7R 1A3 - CMO/RMBS			4	1.D FM	62,414	106.521	384,913	361,350	106,466		7,958			5.750	32.019	MON	1,731	20,742	05/31/2009.	03/26/2036.
12641Q EY 4	CSMC 2009-7R 1A4 - CMO/RMBS			4	1.D FM	28,594	79.430	574,040	722,700			(37,208)			5.750	250.000	MON	3,463	41,484	05/31/2009.	03/26/2036.
12641Q FE 7	CSMC 2009-7R 2A3 - CMO/RMBS			4	1.D FM	101,430	101.797	156,753	153,986	156,340		8,757			5.500	10.585	MON	706	7,709	05/31/2009.	08/27/2035.
12641T AB 2	CSMC 2009-5R 1A2 - CMO/RMBS			4	1.D FM	5,542,460	94.438	6,865,814	7,270,211	5,457,767		(433,592)			2.949	13.738	MON	17,867	247,098	09/11/2012.	06/26/2036.
12646U AK 4	CSMC 2013-IVR1 A2 - CMO/RMBS			4	1.D FM	3,515,247	102.158	3,840,748	3,759,622	3,557,365		(25,079)			3.000	4.488	MON	9,399	107,785	01/28/2014.	03/25/2043.
12646W AH 7	CSMC 2013-IVR2 A2 - CMO/RMBS			4	1.D FM	3,534,743	103.742	3,924,557	3,783,003	3,574,965		(29,023)			3.000	4.518	MON	9,458	108,930	02/12/2014.	04/27/2043.
12646X AJ 1	CSMC 2013-IVR3 A2 - CMO/RMBS			4	1.D FM	5,987,118	103.663	6,554,644	6,323,029	6,032,704		(53,055)			3.000	4.226	MON	15,808	178,751	04/17/2014.	05/25/2043.
12647G BZ 0	CSMC 2013-IVR4 A20 - CMO/RMBS			4	1.D FM	796,809	104.622	853,509	815,801	799,921		(1,427)			3.470	3.919	MON	2,359	27,355	03/06/2014.	07/27/2043.
12647H BC 9	CSMC 2013-8R 4A2 - CMO/RMBS			4	1.D FM	11,856,233	95.098	15,534,468	16,335,156	13,955,255		807,100			0.318	7.064	MON	577	127,762	06/01/2016.	12/30/2036.
12647P AK 4	CSMC 2013-7 A6 - CMO/RMBS			4	1.D FM	5,760,832	104.966	6,274,377	5,977,517	5,777,186		(29,792)			3.500	4.390	MON	17,434	197,877	01/09/2014.	08/25/2043.
12648H BB 0	CSMC 14IVR2 B1 - CMO/RMBS			4	1.D FM	2,478,191	103.019	2,605,109	2,528,767	2,479,072		(789)			3.783	3.895	MON	7,971	63,395	03/31/2020.	04/25/2044.
12648T AQ 2	CSMC 2014-IVR3 B1 - CMO/RMBS			4	1.D FM	3,615,132	101.978	3,707,491	3,635,587	3,615,886		456			4.122	4.391	MON	12,487	99,480	03/31/2020.	07/25/2044.
126670 CJ 5	CWL 2005-11 AF4 - RMBS			4	1.D FM	184,727	99.273	333,987	336,434	327,875		(3,868)			5.210	12.263	MON	1,461	11,272	09/12/2005.	03/27/2034.
126670 JP 4	CWHL 2005-HYB9 1A1 - CMO/RMBS			4	1.D FM	1,137,364	91.585	1,194,390	1,304,139	1,081,381		31,298			2.207	6.401	MON	2,398	42,706	11/08/2016.	02/20/2036.
126670 NY 0	CWL 2005-16 2A3 - RMBS			4	1.D FM	11,267	97.900	230,391	235,334	97,552		41,847			5.669	66.024	MON	1,112	10,019	12/08/2005.	07/25/2034.
126673 DR 0	CWL 2004-7 MF2 - RMBS			4	1.D FM	4,927,973	104.656	5,043,921	4,819,534	4,811,861		(116,112)			4.509	1.064	MON	18,108	109,584	06/17/2020.	10/25/2034.
12667F 4N 2	CWALT 2005-7CB 2A3 - CMO/RMBS			4	1.D FM	3,060,808	100.210	3,469,985	3,462,707	3,036,619		34,965			5.500	7.568	MON	15,871	186,201	09/14/2011.	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 - CMO/RMBS			4	1.D FM	1,649,107	97.445	1,751,947	1,797,886	1,590,967		25,868			5.250	7.725	MON	7,866	93,007	03/30/2012.	04/25/2035.
12667F EG 6	CWALT 2004-J2 3A3 - CMO/RMBS			4	1.D FM	691,868	100.613	703,672	699,386	695,959		(340)			5.500	5.646	MON	3,206	37,284	08/31/2012.	04/25/2034.
12667F EG 6	CWALT 2004-J2 3A3 - CMO/RMBS	SD		4	2.B FM	64,972	100.613	63,195	62,810	63,244		(81)			5.500	4.866	MON	288	3,452	01/03/2012.	04/25/2034.
12667F RE 7	CWALT 2004-J6 1A1 - CMO/RMBS			4	1.D FM	735,818	100.303	727,140	724,944	726,605		(99)			5.500	5.120	MON	3,323	37,238	09/10/2013.	08/25/2024.
12667F RG 2	CWALT 2004-J6 2A1 - CMO/RMBS			4	1.D FM	54,203	106.311	57,337	53,933	53,997		(16)			6.500	6.337	MON	292	3,766	01/19/2017.	11/25/2031.
12667F VN 2	CWALT 2004-24CB 1A1 - CMO/RMBS			4	1.D FM	13,168,108	101.403	13,361,208	13,176,391	13,123,718		(44,530)			6.000	4.976	MON	65,882	525,945	04/03/2020.	11/25/2034.
12667G AA 1	CWALT 2005-13CB A1 - CMO/RMBS			4	1.D FM	6,884,684	81.278	6,989,389	8,599,405	6,834,222		288,891	721,703		0.648	4.857	MON	929	94,124	09/08/2016.	05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 - CMO/RMBS			4	1.D FM	898,504	99.218	1,062,876	1,071,250	925,689		49,840			5.500	12.439	MON	4,910	57,646	09/06/2011.	05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 - CMO/RMBS			4	3.B FM	103,208	99.218	106,288	107,125	107,752		(205)			5.500	5.321	MON	491	5,765	09/01/2017.	05/25/2035.
12668A 4C 6	CWALT 2005-IM1 A2 - RMBS			4	1.D FM	0	68.369	425,208	621,930	137,815		77,227			0.848	84.759	MON	59	8,209	07/08/2008.	01/25/2036.
12668A XL 4	CWALT 2005-63 5A1 - CMO/RMBS			4	1.D FM	534,046	97.422	571,338	586,460	519,561		40,529			3.238	12.375	MON	1,583	19,376	12/03/2018.	12/25/2035.
12668B YA 5	CWALT 2006-7CB 1A9 - CMO/RMBS			4	1.D FM	66,719	77.478	290,795	375,326	167,443		14,044			6.000	24.024	MON	1,877	22,321	03/25/2008.	05/25/2036.
126694 BE 7	CWHL 2005-HYB6 1A1 - CMO/RMBS			4	1.D FM	405,459	95.057	436,027	458,701	403,049		8,723			3.084	5.596	MON	1,179	14,916	09/09/2016.	10/22/2035.
126694 D5 4	CWHL 2006-HYB2 3A1 - CMO/RMBS			4	1.D FM	1,042,757	93.638	1,114,920	1,190,674	908,966		59,341			3.266	9.781	MON	3,240	39,679	06/28/2016.	04/22/2036.
126694 D7 0	CWHL 2006-HYB2 4A1 - CMO/RMBS			4	1.D FM	788,285	90.058	777,873	863,745	783,399		40,601			3.192	8.413	MON	2,298	25,839	11/03/2016.	04/22/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126694 HP 6	CWHL 2005-25 A10 - CMO/RMBS			4	1.D FM	107,443	80.314	103,623	129,022	86,577		1,305			5.500	9.118	MON	591	6,837	01/03/2012.	11/25/2035.
126694 MH 8	CWHL 2005-HYB7 6A1 - CMO/RMBS			4	1.D FM	3,746,239	90.272	4,227,273	4,682,799	3,780,126		9,039			2.680	7.194	MON	10,459	98,011	04/08/2020.	11/20/2035.
126694 QJ 0	CWHL 2005-HYB8 4A1 - CMO/RMBS			4	1.D FM	4,782,652	99.487	5,241,269	5,268,292	5,078,920		83,004			3.084	5.084	MON	13,542	181,114	02/01/2017.	12/20/2035.
126694 UJ 5	CWHL 2005-31 1A1 - CMO/RMBS			4	1.D FM	1,545,982	94.757	1,692,815	1,786,481	1,595,004		69,292			2.964	8.578	MON	4,412	61,558	07/15/2016.	01/25/2036.
126694 UM 8	CWHL 2005-31 2A2 - CMO/RMBS			4	1.D FM	1,320,204	96.921	1,329,841	1,372,086	1,283,513		(40,177)			2.890	0.961	MON	3,305	43,041	07/10/2019.	01/25/2036.
126694 UN 6	CWHL 2005-31 2A3 - CMO/RMBS			4	1.D FM	2,039,134	96.921	2,054,020	2,119,269	1,982,463		(62,056)			2.890	0.961	MON	5,105	66,479	07/10/2019.	01/25/2036.
12669D US 5	CWHL 2002-39 A18 - CMO/RMBS			4	2.B FM	1,044,177	103.560	1,087,140	1,049,772	1,043,309		384			5.750	5.871	MON	5,030	60,014	12/02/2002.	02/25/2033.
12669D US 5	CWHL 2002-39 A18 - CMO/RMBS	SD		4	3.B FM	118,221	103.560	118,335	114,267	116,222		(770)			5.750	4.976	MON	548	6,570	08/31/2012.	02/25/2033.
12669F A8 6	CWHL 2004-11 2A1 - CMO/RMBS			4	1.D FM	4,020,764	101.724	5,049,484	4,963,906	4,095,956		114,628			2.603	8.672	MON	10,767	104,777	03/23/2020.	07/25/2034.
12669F V8 3	CWHL 2004-HYB4 3A - CMO/RMBS			4	1.D FM	833,497	101.017	840,679	832,214	826,299		(3,251)			3.137	3.493	MON	2,175	31,043	01/27/2017.	09/20/2034.
12669F VH 3	CWHL 2004-6 2A1 - CMO/RMBS			4	1.D FM	1,149,878	99.310	1,139,828	1,147,750	1,129,238		(6,670)			3.659	4.025	MON	3,500	45,292	01/27/2017.	05/25/2034.
12669G A5 0	CWHL 2005-HYB3 1A1 - CMO/RMBS			4	1.D FM	613,813	100.959	680,990	674,520	588,067		(49,223)			2.924	10.543	MON	1,644	20,191	04/11/2016.	06/20/2035.
12669G BY 6	CWHL 2004-HYB7 1A1 - CMO/RMBS			4	1.D FM	803,333	102.077	816,456	799,844	763,467		(26,380)			2.948	4.961	MON	1,965	26,041	01/27/2017.	11/20/2034.
12669G BZ 3	CWHL 2004-HYB7 1A2 - CMO/RMBS			4	1.D FM	2,339,805	102.077	2,378,026	2,329,643	2,217,320		(77,682)			2.948	5.056	MON	5,723	75,847	01/27/2017.	11/20/2034.
12669G GH 8	CWHL 2004-HYB8 8A1 - CMO/RMBS			4	1.D FM	3,069,792	96.583	3,626,789	3,755,098	3,069,409		11,903			3.140	8.333	MON	9,827	88,543	03/23/2020.	01/20/2035.
12669G R4 5	CWHL 2005-15 A8 - CMO/RMBS			4	2.B FM	1,029,234	81.709	1,030,105	1,260,698	990,011		(3,621)	41,622		5.500	6.453	MON	5,778	66,734	07/19/2013.	08/25/2035.
152314 KJ 8	CXHE 2004-C AF5 - RMBS			4	1.D FM	3,241,556	104.680	3,401,764	3,249,680	3,241,576		266			6.480	5.273	MON	17,548	165,611	08/11/2010.	06/25/2034.
161546 CW 4	CFAB 2002-3 IA5 - RMBS			4	1.D FM	1,498,257	103.076	1,559,878	1,513,326	1,502,702		334			5.907	6.125	MON	7,449	89,373	01/03/2012.	06/25/2032.
16159W AC 8	CHASE 2019-1 A3 - CMO/RMBS	CF		4	1.D FM	4,851,973	103.091	4,885,911	4,739,412	4,847,012		(6,580)			3.500	3.010	MON	13,823	186,922	01/14/2020.	03/25/2050.
16162W PV 5	CHASE 2005-A2 1A1 - CMO/RMBS			4	1.D FM	133,522	94.535	168,842	178,603	127,269		10,044			4.340	13.260	MON	646	6,663	09/05/2008.	01/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 - CMO/RMBS			4	1.D FM	579,571	72.000	580,796	806,661	505,525		(18,794)			6.000	5.704	MON	807	47,526	02/27/2008.	11/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 - CMO/RMBS	SD		4	1.D FM	41,825	72.000	38,559	53,554	33,562		(1,268)			6.000	5.704	MON	54	3,213	08/31/2012.	11/25/2036.
161630 BA 5	CHASE 2007-A1 101 - CMO/RMBS			4	1.D FM	384,533	100.857	400,598	397,194	383,570		(266)			3.384	3.525	MON	1,120	6,981	05/28/2020.	02/25/2037.
17025R AA 3	CWHL 2007-HY4 1A1 - CMO/RMBS			4	1.D FM	2,356,571	95.968	2,728,864	2,843,521	2,330,118		(40,564)			2.997	7.083	MON	7,101	64,130	04/15/2020.	09/25/2047.
17307G E8 7	CMLTI 2005-8 14A - CMO/RMBS			4	1.D FM	5,128,425	98.642	5,968,240	6,050,403	5,071,810		194,179			3.181	8.115	MON	16,036	207,397	03/23/2016.	10/25/2035.
17307G ED 6	CMLTI 2004-HYB2 3A - CMO/RMBS			4	1.D FM	3,003,422	100.921	3,186,753	3,157,683	2,975,963		26,264			3.549	4.796	MON	9,339	117,948	01/10/2020.	03/27/2034.
17307G RE 0	CMLTI 2005-2 1A4 - CMO/RMBS			4	1.D FM	546,700	100.199	588,429	587,258	544,927		(8,024)			3.378	6.699	MON	1,653	20,605	06/17/2016.	05/25/2035.
17307G TY 4	CMLTI 2005-3 4A1 - CMO/RMBS			4	1.D FM	2,948,617	91.082	3,040,836	3,338,561	2,920,872		4,799	166,122		3.189	3.523	MON	8,872	119,875	02/13/2019.	08/25/2035.
17307G U2 2	CMLTI 2005-10 15A - CMO/RMBS			4	1.D FM	371,155	96.710	416,936	431,119	359,418		33,205			2.908	17.259	MON	1,045	15,532	04/06/2016.	12/25/2035.
17307G VN 5	CMLTI 2005-WF2 AF7 - RMBS			4	1.D FM	11,801	97.671	13,845	14,176	3,073		1,376			5.749	95.317	MON	68	780	07/07/2011.	08/25/2035.
17307G W9 5	CMLTI 2005-11 A3 - CMO/RMBS			4	1.D FM	201,062	99.975	207,697	207,749	199,287		(3,695)			2.520	4.582	MON	436	6,894	12/14/2016.	11/26/2035.
17309A AD 1	CMALT 2006-A1 1A4 - CMO/RMBS			4	3.B FM	1,705,981	101.329	1,818,133	1,794,289	1,729,337		21,513			5.750	7.457	MON	8,598	99,752	07/17/2013.	04/25/2036.
17309A AF 6	CMALT 2006-A1 1A6 - CMO/RMBS			4	1.D FM	2,346,537	102.191	2,529,646	2,475,420	2,266,489		59,050			6.000	9.610	MON	12,377	143,603	09/13/2012.	04/25/2036.
17309N AG 6	CRMSI 2006-1 M1 - RMBS			4	1.D FM	3,353,438	103.305	3,615,669	3,500,000	3,364,827		26,718			6.612	6.248	MON	19,285	176,941	01/11/2016.	07/25/2036.
17312H AF 6	CRMSI 2007-2 A6 - RMBS			4	1.D FM	88,466	102.318	94,035	91,905	88,858		(2,004)			6.265	8.204	MON	480	3,890	04/12/2011.	06/25/2037.
17312V AA 6	CMLTI 2007-6 11A - CMO/RMBS			4	1.D FM	45,510	85.029	110,894	130,419	47,813		15,556			2.916	49.904	MON	317	4,185	11/18/2008.	03/25/2037.
17314Q AD 9	CMLTI 2009-11 2A2 - CMO/RMBS			4	1.D FM	347,480	73.641	752,615	1,022,000	386,299		74,235			6.000	46.434	MON	5,110	59,314	11/13/2009.	01/25/2036.
17315N AD 5	CMLTI 2009-8 2A1 - CMO/RMBS			4	1.D FM	221,480	98.807	218,838	221,480	220,541		(1,144)			6.100	6.208	MON	1,126	9,894	04/07/2011.	04/25/2037.
17315X AF 8	CMLTI 2009-9 2A3 - CMO/RMBS			4	1.D FM	1,494,678	84.668	1,670,579	1,973,084	1,750,545		108,585			3.581	9.366	MON	5,887	75,318	11/01/2016.	11/25/2035.
17315X AF 8	CMLTI 2009-9 2A3 - CMO/RMBS	SD		4	1.D FM	126,052	84.668	140,886	166,397	147,630		9,175			3.581	9.366	MON	497	6,442	11/01/2016.	11/25/2035.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
17316A	AQ	3	CMLTI 2009-10 4A1 - CMO/RMBS			4	1.D FM	259,406	98.697	259,926	263,356	261,992		(1,840)			6.000	6.364	MON	1,317	10,120	10/27/2009.	05/26/2037.
17322N	AA	2	CMLTI 2014-J1 A1 - CMO/RMBS			4	1.D FM	3,086,922	102.302	3,145,201	3,074,432	3,087,749		1,401			3.500	3.229	MON	8,967	101,770	06/24/2014.	05/25/2044.
17322N	AD	6	CMLTI 2014-J1 A2 - CMO/RMBS			4	1.D FM	1,000,222	102.227	1,028,608	1,006,196	990,967		(368)			3.500	4.107	MON	2,935	33,307	06/24/2014.	05/25/2044.
17323M	AE	5	CMLTI 2015-A B3 - CMO/RMBS			4	1.D FM	8,694,717	103.594	9,911,601	9,567,777	8,735,733		58,404			4.500	6.390	MON	35,879	321,902	03/26/2020.	06/25/2058.
19687Y	AA	3	COLT 2020-RPL1 A1 - RMBS			4	1.A FE	35,042,469	100.342	35,162,205	35,042,511	35,042,415		(53)			1.390	1.387	MON	40,591	121,746	10/06/2020.	01/26/2065.
21075W	CJ	2	CONHE 1996-1 A7 - RMBS			4	1.D FM	49,919	55.896	149,962	268,287	42,475		15,470			6.759	114.366	MON	1,506	17,236	02/02/1996.	03/15/2027.
22541Q	CZ	3	CSFB 2003-AR15 4M2 - RMBS			4	1.D FM	990,026	105.634	1,045,803	990,026	995,367		6,793			2.598	3.316	MON	286	30,772	03/15/2017.	06/25/2033.
22541Q	FV	9	CSFB 2003-17 1A4 - CMO/RMBS			4	1.D FM	950,136	106.073	1,001,153	943,832	942,597		(2,000)			5.500	5.179	MON	4,326	50,709	01/07/2005.	06/25/2033.
22541Q	FV	9	CSFB 2003-17 1A4 - CMO/RMBS	SD		4	3.B FM	62,018	106.073	62,572	58,989	61,048		(99)			5.500	3.971	MON	270	3,242	08/31/2012.	06/25/2033.
22541Q	XS	6	CSFB 2003-23 DB1 - CMO/RMBS			4	1.D FM	2,113,746	101.072	2,135,062	2,112,426	2,109,631		(2,254)			5.824	5.848	MON	10,252	122,070	12/19/2018.	09/25/2033.
22541S	PJ	1	CSFB 2004-AR6 CB1 - CMO/RMBS			4	1.D FM	3,908,436	90.147	4,431,892	4,916,271	4,194,285		122,795			1.348	3.493	MON	736	91,557	11/04/2016.	10/25/2034.
225458	LD	8	CSFB 2005-3 6A1 - CMO/RMBS			4	1.D FM	2,241,901	104.494	2,654,573	2,540,398	2,291,101		(12,864)			5.750	9.817	MON	12,173	142,424	05/17/2012.	07/25/2035.
2254W0	FJ	9	CSFB 2003-1 1A1 - CMO/RMBS			4	1.D FM	314,174	101.926	309,022	303,184	309,216		130			7.000	6.364	MON	1,769	20,945	11/02/2010.	02/25/2033.
22942M	BF	2	CSMC 2006-8 5A1 - CMO/RMBS			4	3.B FM	786,541	100.290	809,047	806,709	804,208		14,381			5.610	7.491	MON	3,771	44,962	01/03/2019.	10/25/2026.
22944P	AA	5	CSMC 2013-TH1 A1 - CMO/RMBS			4	1.D FM	2,079,918	101.002	2,339,462	2,316,248	2,078,364		(47,239)			2.130	4.601	MON	4,111	45,907	02/25/2014.	02/25/2043.
23242L	AB	9	CWHEL 2006-F 2A1 - RMBS			4	1.D FM	277,858	95.141	378,328	397,650	373,138		3,971			0.299	1.393	MON	56	3,009	03/13/2008.	07/15/2036.
23248A	AJ	0	CWL 2007-SEA1 2A1 - RMBS			4	1.D FM	705,553	97.241	1,106,597	1,137,989	854,947		11,464			0.438	66.486	MON	514	13,091	06/29/2011.	05/25/2037.
23332U	AD	6	DSLA 2004-AR1 A2B - CMO/RMBS			4	1.D FM	1,694,218	88.517	1,709,635	1,931,421	1,714,733		(18,665)			0.992	4.389	MON	585	27,765	08/11/2016.	09/19/2044.
24763L	FN	5	DELHE 1999-2 A7F - RMBS			4	1.D FM	72,680	102.134	74,239	72,687	53,326		(10,761)			7.030	40.098	MON	426	2,354	05/27/1999.	08/15/2030.
24763L	FN	5	DELHE 1999-2 A7F - RMBS	SD		4	1.D FM	21,043	102.134	24,746	24,229	13,276		(1,321)			7.030	61.551	MON	142	859	08/31/2012.	08/15/2030.
25150M	AC	0	DBALT 2007-RAMP1 A2 - RMBS			4	1.D FM	1,967,996	98.982	2,473,609	2,499,043	2,167,380		(13,893)			0.298	7.297	MON	83	53,465	09/23/2013.	12/25/2036.
25150N	AB	0	DBALT 2006-AR5 1A2 - RMBS			4	1.D FM	1,977,131	44.595	2,174,376	4,875,785	1,890,539		80,408	73,507		0.528	7.447	MON	286	68,146	03/18/2016.	10/25/2036.
251510	CV	3	DBALT 2005-1 1A1 - CMO/RMBS			4	1.D FM	988,870	92.913	1,265,117	1,361,611	994,262		(42,673)			0.648	15.724	MON	147	14,925	09/16/2011.	02/25/2035.
251510	EP	4	DBALT 2005-3 5A1 - CMO/RMBS			4	1.D FM	1,853,929	79.056	2,408,241	3,046,242	2,435,779		177,795			0.448	8.285	MON	227	27,369	01/06/2011.	06/25/2035.
251510	LM	3	DBALT 2006-AR1 5A1 - CMO/RMBS			4	1.D FM	309,552	109.004	375,826	344,781	329,088		35,637			3.485	19.528	MON	1,001	11,772	03/04/2016.	02/25/2036.
251510	MD	2	DBALT 2006-AB1 1A1 - RMBS			4	1.D FM	7,372	99.682	628,681	630,689	427,749		31,957			5.431	14.856	MON	2,854	28,101	01/25/2006.	02/25/2036.
251563	FP	2	DMSI 2004-4 7A3 - CMO/RMBS			3	5.B GI	262,541	2.545	40,886		3,435		(1,639)			3.358	250.000	MON	899	62,788	04/25/2008.	06/25/2034.
31737V	AA	4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A			4	1.A FE	11,414,730	100.676	11,584,164	11,506,406	11,418,502		3,772			1.710	1.797	MON	16,397	83,076	07/20/2020.	07/25/2030.
32027L	AE	5	FFML 2006-FF14 A5 - RMBS			4	1.D FM	986,369	97.712	1,100,895	1,126,676	1,051,189		(2,886)			0.308	5.738	MON	39	8,711	11/06/2015.	10/25/2036.
32051G	SQ	9	FHAMS 2005-AA7 2A1 - CMO/RMBS			4	1.D FM	2,572,356	91.539	2,608,968	2,850,132	2,575,739		144,534			2.544	6.289	MON	6,043	87,677	02/11/2016.	09/25/2035.
32051G	XQ	3	FHASI 2005-AR5 2A1 - CMO/RMBS			4	1.D FM	703,669	91.792	699,001	761,504	555,738		36,426			2.684	11.764	MON	1,703	28,705	07/12/2016.	11/25/2035.
32051G	XQ	3	FHASI 2005-AR5 2A1 - CMO/RMBS			4	3.B FM	1,671,237	91.792	1,605,298	1,748,841	1,679,284		(60,251)			2.684	1.977	MON	3,911	65,931	04/23/2019.	11/25/2035.
32051G	XV	2	FHASI 2005-AR5 4A1 - CMO/RMBS			4	1.D FM	1,358,966	98.209	1,353,978	1,378,669	1,241,257		27,600			3.007	6.430	MON	3,454	50,067	02/06/2014.	11/25/2035.
32052E	AA	7	FHASI 2006-AR3 1A1 - CMO/RMBS			4	1.D FM	107,769	79.441	101,921	128,298	95,872		2,448			2.506	6.741	MON	268	4,007	08/15/2017.	11/25/2036.
32056J	AA	2	FHASI 2007-AR3 1A1 - CMO/RMBS			4	1.D FM	2,952,515	77.078	3,382,259	4,388,091	2,013,751		242,150			2.055	18.223	MON	7,516	150,887	03/01/2012.	11/25/2037.
36157N	FL	3	GECMS 1997 HE4 A6 - RMBS			4	6. FM	78,791	92.434	73,284	79,283	73,284	(7,895)	972			7.170	5.740	MON	474	4,637	04/01/2004.	11/25/2027.
36185M	AJ	1	GMACM 2005-AF1 A2 - CMO/RMBS			4	1.D FM	835,212	78.665	886,565	1,127,011	847,781		41,517	119,471		0.748	6.560	MON	141	13,637	01/20/2017.	07/25/2035.
36185N	6N	5	GMACM 2005-AR2 2A - CMO/RMBS			4	1.D FM	6,606,550	102.157	7,451,015	7,293,692	6,555,666		(51,138)			3.869	6.550	MON	23,515	196,319	04/07/2020.	05/25/2035.
36228F	UJ	3	GSR 2003-7F 4A1 - CMO/RMBS			4	1.D FM	514,988	102.164	539,448	528,024	513,291		(1,794)			3.250	5.792	MON	1,430	17,060	05/02/2018.	10/25/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3622EA AA 8	GSAA 2007-3 1AA - RMBS			4	1.D FM	5,589,287	67.908	5,721,771	8,425,833	4,998,777		271,502			0.218	8.616	MON	204	136,109	01/05/2016.	03/25/2037.
362341 4A 4	GSR 2006-AR1 2A1 - CMO/RMBS			4	1.D FM	423,894	102.004	451,926	443,046	429,507		3,601			3.050	4.057	MON	1,126	16,101	06/16/2016.	01/25/2036.
362341 4F 3	GSR 2006-AR1 3A1 - CMO/RMBS			4	1.D FM	436,087	103.067	456,886	443,291	435,594		(3,297)			2.944	4.565	MON	1,088	16,299	06/05/2019.	01/25/2036.
362341 DP 1	GSR 2005-6F 1A5 - CMO/RMBS			4	1.D FM	1,086,223	103.464	1,119,654	1,082,165	1,086,319		116			5.250	5.131	MON	4,734	37,852	04/21/2020.	07/25/2035.
362341 FN 4	GSR 2005-AR4 3A5 - CMO/RMBS			4	1.D FM	1,331,845	88.011	1,379,162	1,567,039	1,297,262		29,039	106,085		3.617	6.654	MON	4,723	58,820	03/16/2016.	07/25/2035.
362341 SG 5	GSR 2005-AR6 B1 - CMO/RMBS			4	1.D Z	11,948,776	91.680	12,087,923	13,184,908	11,954,519		5,743			3.215	3.953	MON	35,328		12/03/2020.	09/25/2035.
362341 XC 8	GSR 2005-AR7 4A1 - CMO/RMBS			4	1.D FM	1,275,907	74.269	1,182,198	1,591,774	1,216,053		1,982	(35)		2.916	4.346	MON	3,868	55,833	02/26/2016.	11/25/2035.
362341 XE 4	GSR 2005-AR7 5A1 - CMO/RMBS			4	1.D FM	1,253,106	93.616	1,373,290	1,466,947	1,248,402		44,661	66,126		3.061	7.981	MON	3,742	57,437	04/27/2016.	11/25/2035.
362341 XG 9	GSR 2005-AR7 6A1 - CMO/RMBS			4	1.D FM	936,554	100.809	992,769	984,805	932,551		(10,109)			2.870	5.164	MON	2,355	35,642	02/25/2016.	11/25/2035.
36242D 4W 0	GSR 2005-AR3 6A1 - CMO/RMBS			4	1.D FM	777,759	92.828	768,362	827,730	740,681		(23,056)			3.463	3.635	MON	2,389	30,984	12/15/2016.	05/25/2035.
36242D BZ 5	GSR 2004-9 B1 - CMO/RMBS			4	1.D FM	1,883,949	101.952	1,977,569	1,939,716	1,891,912		(2,464)			2.938	3.279	MON	4,749	67,395	01/19/2017.	08/25/2034.
36242D FS 7	GSR 2004-11 2A1 - CMO/RMBS			4	1.D FM	1,245,399	102.565	1,270,618	1,238,843	1,232,341		(5,801)			3.357	3.488	MON	3,465	43,205	01/27/2017.	09/25/2034.
36242D FX 6	GSR 2004-11 3A1 - CMO/RMBS			4	1.D FM	74,945	99.325	74,313	74,818	74,624		(137)			2.941	3.892	MON	183	2,802	01/27/2017.	09/25/2034.
36242D H4 8	GSR 2005-AR2 1A1 - CMO/RMBS			4	1.D FM	1,530,642	99.338	1,657,236	1,668,274	1,515,004		(12,535)			3.796	6.615	MON	5,278	65,136	02/18/2016.	04/25/2035.
36242D H9 7	GSR 2005-AR2 4A1 - CMO/RMBS			4	1.D FM	3,011,271	99.879	3,094,654	3,098,414	2,992,155		(5,528)			3.682	4.697	MON	9,508	116,807	12/09/2016.	04/25/2035.
36242D LY 7	GSR 2004-13F 4A2 - CMO/RMBS			3	5.B GI	1,436,647	20.849	270,501		6,434		(19,110)			7.552	249.595	MON	1,633	113,203	06/27/2011.	11/25/2034.
36242D QY 2	GSR 2004-15F 2A2 - CMO/RMBS			4	2.B FM	224,733	101.663	231,639	227,851	223,038		(1,598)	2,715		5.000	4.329	MON	949	11,097	10/19/2016.	12/25/2034.
36242D T6 0	GSMPS 2005-RP2 1AS - CMO/RMBS			3	4.A FE	11,900,894	13.366	5,146,082		2,426,497		(653,453)			4.418	55.259	MON	28,348	1,618,474	11/12/2013.	03/25/2035.
36244S AD 0	GSAA 2006-13 AF4 - RMBS			4	1.D FM	5,738,773	48.643	4,045,684	8,317,062	3,379,094		90,659			6.119	8.490	MON	42,409	200,147	09/14/2012.	07/25/2036.
362480 AD 7	GSCC 2006-2 A1 - RMBS			4	1.D FM	1,241,644	99.706	1,604,538	1,609,268	1,347,933		94,363			0.508	7.562	MON	91	15,737	07/11/2016.	05/25/2036.
362669 AV 5	GSR 2007-4F 6A1 - CMO/RMBS			4	6. FM	77,323	125.000	142,155	113,724	142,155	(92,182)	70,312			6.000	44.860	MON	569	6,396	09/24/2012.	06/25/2027.
39538W BE 7	GPMF 2005-HY1 M1 - RMBS			4	1.D FM	6,207,141	96.722	8,316,793	8,598,637	7,344,926		335,862			0.698	5.886	MON	667	128,272	04/26/2016.	07/25/2035.
39678W AA 6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR			4	1.D FM	581,387	95.619	558,712	584,309	593,323		(138,510)			4.578	3.661	MON	2,229	26,329	01/28/2005.	09/01/2034.
40431H AD 9	HALO 2006-2 1A4 - CMO/RMBS			3	6. FE	1,155,092	23.075	1,468,339		0					5.252		MON	5,570	318,508	03/07/2008.	12/25/2036.
41161G AC 7	HVMLT 2006-8 A1A - RMBS			4	4.B FM	7,340	108.154	28,322	26,187	27,122		4,044			0.532	20.218	MON	4	197	04/03/2008.	07/21/2036.
41161P CX 9	HVMLT 2004-1 1A - CMO/RMBS			4	1.D FM	621,446	93.381	608,454	651,582	612,998		(4,554)			0.752	3.638	MON	163	7,988	01/03/2019.	04/19/2034.
41161P EX 7	HVMLT 2004-5 2A6 - CMO/RMBS			4	1.D FM	305,000	101.909	387,316	380,062	350,653		(5,480)			2.979	5.004	MON	943	12,517	01/06/2012.	06/19/2034.
41161P EZ 2	HVMLT 2004-5 3A - CMO/RMBS			4	1.D FM	1,385,255	101.891	1,417,687	1,391,371	1,382,216		(1,079)			3.231	3.359	MON	3,746	45,876	01/27/2017.	06/19/2034.
41161P FV 0	HVMLT 2004-6 5A - CMO/RMBS			4	1.D FM	729,082	100.589	723,443	719,208	728,524		(3,572)			3.008	3.021	MON	1,803	27,193	01/27/2017.	08/19/2034.
41161P MV 2	HVMLT 2005-4 1A - CMO/RMBS			4	2.B FM	424,134	95.124	444,709	467,507	459,184		38,615			3.169	14.236	MON	1,235	16,934	11/29/2016.	07/19/2035.
41161P TN 3	HVMLT 2005-10 2AA - CMO/RMBS			4	1.D FM	785,703	85.282	1,059,034	1,241,802	836,132		70,346			0.772	10.186	MON	293	15,612	07/09/2008.	11/19/2035.
41161P TN 3	HVMLT 2005-10 2AA - CMO/RMBS	SD		4	1.D FM	126,811	85.282	176,506	206,967	139,355		11,845			0.772	10.186	MON	49	2,664	08/31/2012.	11/19/2035.
41161P UK 7	HVMLT 2005-11 2A - CMO/RMBS			4	1.D FM	502,173	95.385	681,845	714,838	566,075		(16,269)			0.772	8.232	MON	169	8,767	07/09/2008.	08/19/2045.
41161P UK 7	HVMLT 2005-11 2A - CMO/RMBS	SD		4	1.D FM	87,796	95.385	116,059	121,675	96,847		(343)			0.772	8.070	MON	29	1,565	08/31/2012.	08/19/2045.
41161V AC 4	HVMLT 2006-7 2AA - RMBS			4	1.D FM	182,422	88.554	259,460	292,995	204,202		26,747			0.552	15.919	MON	49	2,766	04/02/2008.	09/19/2036.
41162G AA 0	HVMLT 2006-11 A1A - RMBS			4	1.D FM	2,385,871	91.599	2,424,053	2,646,373	2,609,509		46,911			0.492	2.314	MON	398	26,026	01/03/2019.	12/19/2036.
43739E AP 2	HMBT 2005-1 A1 - RMBS			4	1.D FM	1,179,217	89.554	1,201,819	1,342,002	1,166,560		22,323	36,011		0.648	2.612	MON	97	14,883	02/15/2017.	03/25/2035.
43739E CL 9	HMBT 2006-1 1A1 - RMBS			4	1.D FM	338,110	95.828	371,302	387,467	308,021		15,399			2.826	8.734	MON	913	12,064	03/15/2017.	04/25/2037.
43739H AA 8	HMBT 2006-2 A1 - RMBS			4	1.D FM	4,600,712	97.790	5,144,117	5,260,380	4,840,484		(66,835)			0.508	5.716	MON	297	47,715	02/12/2016.	12/25/2036.
45254N JB 4	IMM 2004-4 2A1 - CMO/RMBS			4	1.D FM	1,020,533	106.110	1,125,479	1,060,668	979,632		(4,885)			5.287	6.932	MON	4,673	51,659	02/06/2013.	09/25/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
45254N KX 4	IMM 2004-9 1A1 - CMO/RMBS			4	1.D FM	209,685	98.139	224,900	229,164	211,491		5,866			0.908	4.034	MON	23	3,097	01/24/2017.	01/25/2035.
45254N MZ 7	IMM 2005-2 1A2 - RMBS			4	1.D FM	1,469,377	97.743	1,709,768	1,749,258	1,566,817		(7,437)			0.768	4.637	MON	149	21,250	02/11/2008.	04/25/2035.
45254N MZ 7	IMM 2005-2 1A2 - RMBS	SD		4	1.D FM	138,891	97.743	224,969	230,166	157,890		2,877			0.768	13.159	MON	20	2,950	08/31/2012.	04/25/2035.
45254N NT 0	IMM 2005-3 M1 - RMBS			4	1.D FM		79.026	139,804	176,911	75,423		43,156			0.778	120.885	MON	15	8,708	05/20/2008.	08/25/2035.
45254T TN 4	IMSA 2006-1 2A1 - RMBS			4	1.D FM	26,669	92.745	35,335	38,099	32,487		1,507			0.498	6.597	MON	2	363	12/01/2009.	05/25/2036.
45660K AA 9	INDX 2006-AR39 A1 - RMBS			4	1.D FM	3,270,365	98.352	3,992,533	4,059,427	3,457,613		173,611			0.328	5.668	MON	148	32,905	09/22/2015.	02/25/2037.
45660L CK 3	INDX 2005-AR2 1A1 - CMO/RMBS			4	1.D FM	3,633,423	80.030	3,942,898	4,926,775	3,627,397		214,460	157,558		0.828	7.921	MON	453	64,998	02/16/2016.	02/25/2035.
45660L DB 2	INDX 2005-AR1 1A1 - CMO/RMBS			4	1.D FM	135,257	101.397	138,183	136,279	135,378		(65)			2.825	4.438	MON	321	4,357	01/30/2017.	03/25/2035.
45660L V9 7	INDX 2005-AR31 1A1 - CMO/RMBS			4	1.D FM	540,415	93.722	565,797	603,694	561,468		24,777			3.063	8.121	MON	1,541	20,168	11/03/2016.	01/25/2036.
45660N X9 1	INDX 2004-AR6 5A2 - CMO/RMBS			4	1.D FM	258,955	98.987	312,598	315,799	266,217		2,698			3.013	7.300	MON	793	11,481	05/30/2008.	10/25/2034.
456618 AF 4	INDX 2006-AR8 A3A - RMBS			4	2.B FM	560,603	103.253	653,316	632,733	641,138		46,140			0.378	3.857	MON	27	5,061	11/09/2016.	07/25/2046.
45661X AB 8	INDX 2006-AR13 A2 - CMO/RMBS			4	1.D FM	1,844,130	78.279	2,408,458	3,076,756	1,935,360		177,831			0.448	11.487	MON	230	28,445	06/01/2012.	07/25/2036.
45669A AD 6	INDA 2007-AR1 2A1 - CMO/RMBS			4	1.D FM	4,549,102	92.954	4,910,969	5,283,203	4,572,601		98,354	107,168		3.640	6.556	MON	16,028	196,081	10/25/2017.	03/25/2037.
46591K AC 7	JPMMT 198 A3 - CMO/RMBS	CF		4	1.D FM	8,613,369	102.866	8,746,749	8,503,094	8,627,215		(20,791)			3.500	2.426	MON	24,801	338,453	10/22/2019.	03/25/2050.
466247 L6 8	JPMMT 2006-A2 2B1 - CMO/RMBS			4	1.D FM	2,297,108	94.205	2,270,427	2,410,081	2,330,861		2,013			2.772	4.187	MON	5,566	88,239	07/08/2014.	08/25/2034.
466247 PW 7	JPMMT 2005-A3 2A1 - CMO/RMBS			4	1.D FM	821,098	101.465	988,876	974,597	820,633		23,479			3.524	12.041	MON	2,862	26,596	03/23/2020.	06/25/2035.
466247 QP 1	JPMMT 2005-A3 7A1 - CMO/RMBS			4	1.D FM	447,700	93.550	520,493	556,378	426,589		12,892	38,184		3.583	7.701	MON	1,661	26,163	04/15/2016.	06/25/2035.
466247 RP 0	JPMMT 2005-HYB4 2A1 - CMO/RMBS			4	1.D FM	600,736	102.084	690,988	676,886	605,163		(24,903)			3.280	6.851	MON	1,850	22,793	06/05/2012.	07/25/2035.
466247 UG 6	JPMMT 2005-A6 7A1 - CMO/RMBS			4	1.D FM	1,058,378	99.095	1,072,911	1,082,712	1,014,854		14,386			3.134	5.758	MON	2,827	38,621	03/21/2017.	08/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 - CMO/RMBS			4	1.D FM	1,079,596	59.749	955,392	1,599,003	843,946		(27,528)			6.000	7.951	MON	7,995	94,842	02/07/2008.	12/25/2035.
46627M CU 9	JPALT 2006-A1 2A1 - CMO/RMBS			4	1.D FM	25,083	97.419	325,962	334,599	252,214		15,923			3.524	11.651	MON	983	12,315	02/07/2006.	03/25/2036.
46627M CY 1	JPALT 2006-A1 3A1 - CMO/RMBS			4	1.D FM	8,123,975	91.001	8,983,354	9,871,742	7,976,763		250,002	217,094		3.674	7.901	MON	30,224	368,619	04/06/2017.	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A6 - CMO/RMBS			4	1.D FM	464,456	75.280	624,474	829,532	560,553		4,979			5.750	9.405	MON	3,975	47,469	01/31/2008.	03/25/2036.
46628K AC 4	JPMMT 2006-A3 2A1 - CMO/RMBS			4	1.D FM	276,259	93.838	293,552	312,827	239,141		9,003			3.513	9.044	MON	916	11,273	04/20/2016.	05/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 - CMO/RMBS	SD		4	1.D FM	69,648	88.701	77,502	87,374	78,765		2,057			3.462	4.060	MON	252	3,396	08/31/2012.	06/25/2036.
46628V AH 9	JPALT 2006-S3 A5 - RMBS			4	1.D FM	7,388,964	84.553	9,349,045	11,057,089	7,317,122		81,999			6.420	9.245	MON	59,155	551,920	08/09/2012.	08/25/2036.
466308 AE 3	JPALT 2008-R3 3A1 - CMO/RMBS			4	1.D FM	1,168,867	79.819	1,068,166	1,338,239	1,156,148		14,291	18,553		5.702	4.281	MON	6,359	35,261	11/30/2017.	05/26/2037.
46630G AN 5	JPMMT 2007-A1 4A2 - CMO/RMBS			4	1.D FM	62,748	99.078	66,492	67,111	63,620		(690)			2.956	5.974	MON	165	2,389	02/09/2012.	07/25/2035.
46630P AP 0	JPMMT 2007-A2 3A1 - CMO/RMBS			4	1.D FM	0	89.967	27,939	31,054	21,521		1,753			3.293	13.591	MON	85	1,067	06/23/2008.	04/25/2037.
46631N DT 3	JPMMT 2007-S3 A90 - CMO/RMBS			4	1.D FM	161,359	80.088	154,559	192,987	120,775		228			7.000	11.572	MON	1,126	13,403	01/03/2012.	08/25/2037.
46632T AA 3	JPMMT 2008-R2 1A1 - CMO/RMBS			4	1.D FM	4,705,224	98.840	5,801,375	5,869,464	5,018,735		(74,124)			3.222	7.382	MON	15,760	195,104	12/28/2009.	07/29/2037.
46632T AA 3	JPMMT 2008-R2 1A1 - CMO/RMBS	SD		4	1.D FM	352,020	98.840	408,137	412,927	373,303		7,836			3.222	5.757	MON	1,109	13,981	08/31/2012.	07/29/2037.
46632Y AB 0	JPMMT 2008-R3 1A2 - CMO/RMBS			4	1.D FM	353,295	83.142	2,513,992	3,023,728	580,734		326,805			3.462	81.975	MON	8,724	113,373	11/19/2008.	11/26/2038.
46632Y AC 8	JPMMT 2008-R3 2A1 - CMO/RMBS			4	1.D FM	4,394,817	49.686	4,494,864	9,046,556	4,171,005		(267,621)	276,789		6.250	7.417	MON	47,117	591,069	11/19/2008.	11/26/2038.
46632Y AD 6	JPMMT 2008-R3 2A2 - CMO/RMBS			4	1.D FM	0	35.892	341,675	951,951						6.250		MON	4,958	70,153	11/19/2008.	11/26/2038.
46633A AC 9	JPMMT 2008-R4 2A1 - CMO/RMBS			4	1.D FM	205,908	101.919	270,567	265,474	265,393		(53)			10.000	9.918	MON	2,212	22,378	12/18/2008.	11/26/2036.
46633M AM 1	JPMRR 2009-6 2A2 - CMO/RMBS			4	1.D FM	106,622	90.843	958,916	1,055,577	0		(277,426)			3.808	250.000	MON	3,350	40,602	06/11/2009.	04/26/2035.
46633P AU 6	JPMRR 2009-7 111 - CMO/RMBS			4	1.D FM	58,087	99.595	59,960	60,204	59,799		(351)			3.270	5.262	MON	164	1,669	02/17/2016.	09/27/2036.
46634D AX 6	JPMRR 2010-1 3A2 - CMO/RMBS			4	1.D FM	1,806,172	89.411	3,419,745	3,824,761	2,337,985		185,726			6.000	19.160	MON	19,124	224,672	02/17/2010.	04/26/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46634F AU 7	JPMRR 2010-2 3A1 - CMO/RMBS			4	5.B GI	1	100.000	1	1	0		0			6.000	64.764	MON	0		07/08/2010.	07/26/2036.
46635B AD 3	J.P. MORGAN RESECURITIZATION TRUST, SERI			4	1.D FM	5,526,812	102.866	8,215,250	7,986,365	6,509,073		(92,728)			5.340	11.694	MON	35,542	420,455	09/15/2010.	03/01/2039.
46645A AB 7	J P MORGAN RESECURITIZATION TRUST SERIES			4	1.C FE	1,515,089	97.912	1,619,049	1,653,576	1,622,315		18,690			0.339	3.093	MON	62	11,978	12/30/2015.	06/26/2047.
46651G AC 3	JPMMT 2019-7 A3 - CMO/RMBS	CF		4	1.D FM	2,941,712	103.194	2,998,180	2,905,395	2,940,141		(1,472)			3.500	3.212	MON	8,474	112,987	09/13/2019.	02/25/2050.
472320 AA 8	JMAC 08R1 A - CMO/RMBS			4	1.D FM	3,013,000	90.449	3,523,368	3,895,405	3,271,987		236,863			5.551	15.365	MON	18,621	225,021	07/24/2008.	06/25/2047.
472321 AA 6	JMAC 2008-R2 1A1 - CMO/RMBS			4	1.D FM	2,840,377	104.790	3,883,608	3,706,090	3,334,694		11,520			6.000	10.733	MON	18,530	218,856	08/26/2008.	09/30/2035.
472321 AB 4	JMAC 2008-R2 1A2 - CMO/RMBS			4	1.D FM	652,564	89.966	1,936,557	2,152,554	563,185		7,089			6.000	27.277	MON	10,763	129,153	08/26/2008.	09/30/2035.
472321 AC 2	JMAC 2010-R8 2A1 - CMO/RMBS			4	1.D FM	136,818	97.808	154,838	158,307	157,018		(2,194)			3.330	5.439	MON	439	3,572	08/26/2008.	07/27/2037.
472321 AD 0	JMAC 2010-R8 2A2 - CMO/RMBS			4	1.D FM	15,192	93.685	882,629	942,125	526,855		97,733			2.943	29.962	MON	2,311	35,314	08/26/2008.	07/27/2037.
472321 AG 3	JMAC 2008-R2 1A3 - CMO/RMBS			4	1.D FM	6,366	24.708	300,802	1,217,408			(71,575)			6.000	6.000	MON	6,087	70,773	08/26/2008.	10/25/2020.
472321 AH 1	JMAC 2008-R2 2A3 - CMO/RMBS			4	1.D FM	24,493	50.831	438,732	863,112	93,178		3,830			2.943	45.624	MON	2,117	32,300	08/26/2008.	07/25/2037.
472321 AJ 7	JMAC 2008-R2 3A1 - CMO/RMBS			4	1.D FM	1,570,126	94.132	1,752,082	1,861,306	1,809,067		10,539			3.496	5.238	MON	5,422	61,703	08/26/2008.	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 - CMO/RMBS	SD		4	1.D FM	74,281	94.132	80,370	85,381	82,793		1,191			3.496	5.449	MON	249	2,991	08/31/2012.	01/25/2039.
472321 AK 4	JMAC 2008-R2 3A2 - CMO/RMBS			4	1.D FM	324,872	85.217	2,203,590	2,585,847	1,086,910		147,456			3.508	26.574	MON	7,559	89,415	08/26/2008.	02/25/2037.
472321 AK 4	JMAC 2008-R2 3A2 - CMO/RMBS	SD		4	1.D FM	0	85.217	101,003	118,524	43,902		6,017			3.508	28.299	MON	346	4,102	08/31/2012.	02/25/2037.
47232A AB 4	JMAC 2008-R3 1A2 - CMO/RMBS			4	1.D FM	504,150	97.691	1,049,718	1,074,534	924,935		94,240			3.988	14.428	MON	3,571	43,094	09/30/2008.	03/21/2036.
47232A AC 2	JMAC 2008-R3 1A3 - CMO/RMBS			4	1.D FM	98,055	81.805	1,029,863	1,258,925	348,767		61,003			3.988	28.974	MON	4,184	49,721	09/30/2008.	03/21/2036.
47232A AD 0	JMAC 2008-R3 2A1 - CMO/RMBS			4	1.D FM	158,212	99.012	163,335	164,965	164,898		(130)			3.288	3.273	MON	452	2,175	09/30/2008.	06/26/2036.
47232A AE 8	JMAC 2008-R3 2A2 - CMO/RMBS			4	1.D FM	1,528,539	98.585	2,122,415	2,152,872	2,152,872					3.179	3.162	MON	5,703	71,688	09/30/2008.	06/26/2036.
47232A AF 5	JMAC 2008-R3 2A3 - CMO/RMBS			4	1.D FM	1,231,846	96.679	2,081,379	2,152,872	2,154,158		(309)			3.179	3.157	MON	5,703	71,688	09/30/2008.	06/26/2036.
47232A AH 1	JMAC 2008-R3 3A2 - CMO/RMBS			4	1.D FM	57,570	86.938	2,084,361	2,397,536	755,519		169,565			3.231	34.980	MON	6,455	79,616	09/30/2008.	05/01/2037.
47232C AH 7	JMAC 2009-R1 4A2 - CMO/RMBS			4	2.B FM	2,971,717	96.680	2,952,434	3,053,824	2,940,559		(11,976)	75,085		3.258	3.232	MON	8,291	117,581	02/23/2016.	06/21/2037.
47232D AH 5	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	675,373	103.632	781,899	754,497	692,528		23,926			6.500	11.094	MON	4,087	48,973	03/31/2009.	09/01/2036.
47232D AH 5	JEFFERIES RESECURITIZATION TRUST 2009-R5	SD		4	1.D FM	20,372	103.632	45,994	44,382	35,845		3,180			6.500	18.714	MON	240	2,881	08/31/2012.	09/01/2036.
47232D AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	561,493	69.630	575,316	826,248	461,542		(2,954)			6.500	11.497	MON	4,476	53,589	03/31/2009.	09/01/2036.
47232D AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R5	SD		4	1.D FM	0	69.630	33,842	48,603	16,092		446			6.500	25.239	MON	263	3,152	08/31/2012.	09/01/2036.
47232D AK 8	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	264,991	68.956	569,743	826,248	65,218		(11,947)			6.500	75.595	MON	4,476	53,589	03/31/2009.	09/01/2036.
47232D AK 8	JEFFERIES RESECURITIZATION TRUST 2009-R5	SD		4	1.D FM	0	68.956	33,514	48,603	3,816		(951)			6.500	63.792	MON	263	3,152	08/31/2012.	09/01/2036.
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	0	40.899	131,264	320,945	0					6.500	250.000	MON	1,738	20,705	03/31/2009.	09/01/2036.
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	SD		4	1.D FM	0	40.899	7,721	18,879	5,429		98			6.500	28.400	MON	102	1,226	08/31/2012.	09/01/2036.
47232D AR 3	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	309,029	73.885	1,390,384	1,881,831	116,692		66,547			3.578	118.003	MON	5,611	70,081	03/31/2009.	01/01/2047.
47232D AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	723,804	103.687	791,555	763,407	746,207		9,858			4.575	6.384	MON	2,911	36,027	03/31/2009.	09/01/2036.
47232D AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	SD		4	1.D FM	109,144	103.687	126,716	122,210	116,289		4,495			4.575	9.254	MON	466	6,014	08/31/2012.	09/01/2036.
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	592,625	101.428	1,762,662	1,737,847	1,092,646		46,501			4.575	13.140	MON	6,626	83,324	03/31/2009.	09/01/2036.
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	SD		4	1.D FM	174,958	101.428	282,176	278,204	211,640		4,866			4.575	9.209	MON	1,061	13,449	08/31/2012.	09/01/2036.
47232D AY 8	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	3.B FM	303,122	100.407	304,356	303,122	316,712		15,211			5.515	3.506	MON	1,393	9,118	03/31/2009.	01/01/2036.
47232D AZ 5	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	603,000	93.520	563,923	603,000	578,384		4,381			5.515	3.649	MON	2,771	14,715	03/31/2009.	01/01/2036.
47232D BA 9	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	549,083	73.188	441,322	603,000	420,489		10,645			5.515	6.292	MON	2,771	14,715	03/31/2009.	01/01/2036.
47232D BB 7	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	269,868	19.309	426,915	2,211,000						5.515		MON	10,161	53,953	03/31/2009.	01/01/2036.
47232D BD 3	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	386,344	106.164	843,947	794,948	783,910		10,109			6.000	7.388	MON	3,975	45,947	03/31/2009.	02/01/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232D BE 1	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	343,540	110.870	1,181,025	1,065,239	905,076		24,427			6.000	10.379	MON	5,326	63,891	03/31/2009.	02/01/2037.
47232D BF 8	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	5.B FM	213,081	65.180	520,398	798,405	574,907		(18,255)			6.000	5.563	MON	3,992	47,345	03/31/2009.	02/01/2037.
47232D BK 7	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	0	90.313	156,794	173,611	63,645		29,383			0.490	60.069	MON	14	1,699	03/31/2009.	09/25/2036.
47232D BL 5	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	0	44.509	94,771	212,926	8,046		3,286			0.490	144.275	MON	17	2,083	03/31/2009.	09/25/2036.
47232D BM 3	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM		2.203	715	32,442	11		4			0.490	250.000	MON	3	277	03/31/2009.	09/25/2036.
47232D BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	0	100.000	0	0	118		(46)			6.500	6.916	MON		(1,276)	03/31/2009.	07/01/2037.
47232D BR 2	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	422,705	107.335	730,517	680,597	617,960		31,076			6.500	13.226	MON	3,687	44,186	03/31/2009.	07/01/2037.
47232D BS 0	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	217,709	113.611	788,131	693,711	327,373		22,111			6.500	23.528	MON	3,758	45,037	03/31/2009.	07/01/2037.
47232D BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	131,923	58.521	561,076	958,764	289,751		(7,948)			6.500	21.468	MON	5,193	61,256	03/31/2009.	07/01/2037.
47232D BZ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	218,047	105.092	826,325	786,290	113,627		47,168			5.500	31.812	MON	3,604	42,253	08/31/2012.	06/01/2037.
47232D BZ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	SD		4	1.D FM	34,118	105.092	275,442	262,097	5,198		13,181			5.500	98.475	MON	1,201	14,318	03/31/2009.	06/01/2037.
47232D CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	38,714	100.607	173,857	172,807	128,347		60,904			3.785	64.337	MON	545	5,770	03/31/2009.	02/01/2047.
47232D CE 0	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	110,999	87.607	1,066,592	1,217,477	276,423		64,544			3.785	58.459	MON	3,840	49,852	03/31/2009.	02/01/2047.
47232D CJ 9	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	88,583	100.018	200,591	200,554	164,286		27,967			3.231	23.037	MON	540	5,963	03/31/2009.	05/01/2036.
47232D CK 6	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	167,743	93.536	474,878	507,696	269,172		35,178			3.231	22.661	MON	1,367	16,853	03/31/2009.	05/01/2036.
47232D CL 4	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	0	86.476	188,014	217,418	471					3.231	250.000	MON	585	7,217	03/31/2009.	05/01/2036.
47232D CQ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	8,619	103.910	24,447	23,527	23,474		2,052			6.000	10.927	MON	24	1,258	03/31/2009.	12/25/2036.
47232D CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	119,146	86.114	276,961	321,623	186,537		15,897			6.000	22.403	MON	322	19,296	03/31/2009.	12/25/2036.
47232D CS 9	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	93,259	58.067	186,755	321,623	89,036		(3,317)			6.000	18.935	MON	322	19,296	03/31/2009.	12/25/2036.
47232D CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	20,196	30.072	25,942	86,269	25,942	5,791	(4,979)			6.000	0.080	MON	86	5,008	03/31/2009.	12/25/2036.
47232D CX 8	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	65,769	98.676	847,557	858,930	337,680		89,689			3.415	37.163	MON	2,444	31,057	03/31/2009.	04/01/2047.
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	0	58.376	113,520	194,463	0					3.415	250.000	MON	553	7,173	03/31/2009.	04/01/2047.
47232D CZ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	43,316	99.882	51,163	51,224	50,725		1,192			5.500	7.020	MON	235	2,407	03/31/2009.	06/01/2037.
47232D DA 7	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	431,207	72.144	732,980	1,016,002	566,685		13,970			5.500	13.236	MON	4,657	55,880	03/31/2009.	06/01/2037.
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	105,903	55.656	494,963	889,322	85,661		(7,781)			5.500	55.016	MON	4,076	47,939	03/31/2009.	06/01/2037.
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	389,169	76.254	1,143,880	1,500,102	515,900		113,066			5.500	39.523	MON	6,875	81,722	03/31/2009.	08/01/2037.
47232D DK 5	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	3,586,469	97.074	4,679,341	4,820,371	4,137,957		81,483			7.000	10.711	MON	28,119	336,878	08/31/2012.	08/25/2037.
47232D DK 5	JEFFERIES RESECURITIZATION TRUST 2009-R5	SD		4	1.D FM	482,037	97.074	467,934	482,037	426,213		3,209			7.000	9.069	MON	2,812	33,688	03/31/2009.	08/25/2037.
47232D DL 3	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	4.B FM	3,028	66.074	29,023	43,925	27,070		(1,524)			7.000	5.522	MON	256	3,066	03/31/2009.	08/01/2037.
47232D DL 3	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	559,802	66.074	1,538,209	2,327,999	1,128,987		(51,211)			7.000	9.941	MON	13,580	162,497	03/31/2009.	08/01/2037.
47232D DL 3	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	5.B FM	147,116	66.074	174,137	263,547	174,137	(17,744)	(12,569)			7.000	2.806	MON	1,537	18,396	08/31/2012.	08/01/2037.
47232D DL 3	JEFFERIES RESECURITIZATION TRUST 2009-R5	SD		4	1.D FM	169,583	66.074	174,137	263,547	128,019		(5,815)			7.000	9.909	MON	1,537	18,396	03/31/2009.	08/01/2037.
47232D DM 1	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	845,746	74.212	2,464,356	3,320,693	1,050,426		(36,406)			7.000	19.865	MON	19,371	231,788	03/31/2009.	08/01/2037.
47232D DM 1	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	4.B FM	213,406	74.212	273,817	368,966	223,474		(12,380)			7.000	5.821	MON	2,152	25,754	08/31/2012.	08/01/2037.
47232D DM 1	JEFFERIES RESECURITIZATION TRUST 2009-R5	SD		4	1.D FM	90,692	74.212	273,817	368,966	116,394		(4,021)			7.000	19.945	MON	2,152	25,754	03/31/2009.	08/01/2037.
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	14,234	26.442	114,682	433,713	11,469	3,431	16,517			7.000	5.627	MON	2,530	27,643	08/31/2012.	08/01/2037.
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5	SD		4	1.D FM	705	26.442	11,468	43,371	0					7.000	250.000	MON	253	2,980	03/31/2009.	08/01/2037.
47232D DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	218,189	96.978	344,607	355,345	339,570		38,478			2.992	15.670	MON	886	8,715	03/31/2009.	09/01/2035.
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	700,003	71.616	1,681,789	2,348,346	914,379		129,332			2.992	26.054	MON	5,855	84,210	03/31/2009.	09/01/2035.
47232D DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	350,102	92.057	1,447,638	1,572,539	617,049		206,598			3.862	58.031	MON	5,061	60,635	03/31/2009.	04/01/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232D DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R5	SD..	..	4	1.D FM	140,814	92.057	247,587	268,948	207,259		23,722			3.862	13.806	MON	866	10,769	08/31/2012.	04/01/2037.
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		..	4	1.D FM	322,823	39.319	660,503	1,679,880	95,046		(23,551)			3.862	59.056	MON	5,407	66,921	03/31/2009.	04/01/2037.
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	SD..	..	4	4.B FM	126,482	39.319	112,964	287,306	155,680		(5,151)			3.862	1.829	MON	925	11,445	08/31/2012.	04/01/2037.
47232D EJ 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		..	4	3.B FM	83,295	98.378	202,576	205,915	220,546		34,500			3.451	23.110	MON	592	5,638	03/31/2009.	02/01/2037.
47232D EK 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		..	4	1.D FM	442,829	91.694	1,549,072	1,689,398	906,012		198,357			3.451	37.833	MON	4,859	61,509	03/31/2009.	02/01/2037.
47232D EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R5		..	4	1.D FM	33,973	80.197	642,077	800,622	4,302		(14,131)			3.451	192.186	MON	2,303	28,786	03/31/2009.	02/01/2037.
47232D ER 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		..	4	1.D FM	218,693	94.374	643,504	681,865	655,231		84,793			3.402	18.263	MON	1,933	22,219	03/31/2009.	05/01/2037.
47232D ES 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		..	4	1.D FM	330,536	88.460	1,010,355	1,142,167	745,218		119,146			3.402	25.790	MON	3,238	39,192	03/31/2009.	05/01/2037.
47232D ET 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		..	4	1.D FM	0	58.507	478,282	817,486	333,986		40,442			3.402	27.233	MON	2,318	27,299	03/31/2009.	05/01/2037.
47232D EX 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		..	4	1.D FM	114,775	103.857	385,826	371,499	298,597		197,238			3.388	171.403	MON	1,049	12,673	03/31/2009.	08/01/2037.
47232D EX 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	SD..	..	4	1.D FM	14,468	103.857	96,457	92,875	91,811		3,352			3.388	6.986	MON	262	3,525	08/31/2012.	08/01/2037.
47232D EY 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		..	4	5.B FM	0	92.135	290,309	315,090	72,577	(26,028)	(766)			3.388	1.985	MON	890	11,862	08/31/2012.	08/01/2037.
47232D EY 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	SD..	..	4	1.D FM	0	92.135	72,577	78,772						3.388	1.985	MON	222	3,007	03/31/2009.	08/01/2037.
47232D FD 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		..	4	1.D FM	667,343	98.303	1,551,050	1,577,827	1,329,919		173,434			3.175	17.626	MON	4,174	51,559	03/31/2009.	11/01/2036.
47232D FE 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		..	4	1.D FM	548,624	85.866	2,467,731	2,873,926	1,021,189		148,976			3.175	29.336	MON	7,603	98,910	03/31/2009.	11/01/2036.
47232D FJ 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		..	4	1.D FM	1,128,833	62.274	1,003,882	1,612,050	988,184		24,266			5.611	5.423	MON	7,537	30,139	03/31/2009.	12/01/2036.
47232D FK 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		..	4	1.D FM	110,373	16.633	316,018	1,900,000	0					5.611	250.000	MON	8,883	28,721	03/31/2009.	12/01/2036.
47232Q AA 1	JMAC 2009-R2 1A - CMO/RMBS		..	4	1.D FM	3,927,624	100.311	4,053,855	4,041,285	3,850,843		56,970			4.341	12.087	MON	14,620	179,905	04/12/2012.	11/26/2037.
47232Q AA 1	JMAC 2009-R2 1A - CMO/RMBS	SD..	..	4	1.D FM	320,921	100.311	324,679	323,673	310,969		8,413			4.341	10.534	MON	1,171	15,442	08/31/2012.	11/26/2037.
47232T AB 3	JMAC 09R3 1A2 - CMO/RMBS		..	4	1.D FM	2,246,108	95.090	2,440,947	2,566,981	2,328,813		5,615			3.098	5.415	MON	6,627	91,634	06/02/2016.	12/25/2035.
47232V AB 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		..	4	1.D FM	249,864	105.417	263,398	249,864	262,516		12,871			6.000	6.067	MON	1,249	14,292	03/31/2009.	02/01/2037.
47232V AC 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		..	4	1.D FM	43,757	110.677	305,435	275,969	69,618		5,814			6.000	39.477	MON	1,380	16,558	03/31/2009.	02/01/2037.
47232V AD 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		..	4	1.D FM	0	54.766	80,903	147,723	0					6.000	250.000	MON	739	8,739	03/31/2009.	02/01/2037.
47232V AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		..	4	1.D FM	273,919	105.236	288,261	273,919	287,886		14,083			5.750	5.810	MON	1,313	15,012	03/31/2009.	02/01/2037.
47232V AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD..	..	4	1.D FM	55,941	105.236	82,360	78,262	70,482		4,096			5.750	12.531	MON	375	4,500	08/31/2012.	02/01/2037.
47232V AH 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		..	4	1.D FM	302,787	110.226	333,748	302,787	297,483		463			5.750	6.057	MON	1,451	17,410	03/31/2009.	02/01/2037.
47232V AH 5	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD..	..	4	1.D FM	45,521	110.226	95,356	86,510	54,287		6,160			5.750	15.158	MON	415	4,974	08/31/2012.	02/01/2037.
47232V AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		..	4	1.D FM	11,097	34.863	56,614	162,390	17,456		(1,508)			5.750	54.329	MON	778	9,207	03/31/2009.	02/01/2037.
47232V AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD..	..	4	1.D FM	0	34.863	16,175	46,397	10,071		(228)			5.750	27.788	MON	222	2,667	08/31/2012.	02/01/2037.
47232V AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		..	4	1.D FM	87,773	101.424	89,022	87,773	86,969		1,477			6.250	7.724	MON	457	4,625	03/31/2009.	07/01/2037.
47232V AM 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		..	4	1.D FM	552,456	109.804	757,273	689,661	564,610		16,781			6.250	11.332	MON	3,592	43,104	03/31/2009.	07/01/2037.
47232V AN 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		..	4	1.D FM	95,241	84.881	266,088	313,483	21,562		(5,434)			6.250	74.843	MON	1,633	19,593	03/31/2009.	07/01/2037.
47232V AP 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		..	4	1.D FM		9.378	3,182	33,937						6.250	250.000	MON	177	1,571	03/31/2009.	07/01/2037.
47232V AS 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		..	4	1.D FM	125,403	105.864	290,582	274,487	242,089		73,288			6.000	23.716	MON	1,372	15,880	03/31/2009.	09/01/2036.
47232V AT 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		..	4	1.D FM	95,925	107.988	323,965	300,000	154,142		20,242			6.000	26.615	MON	1,500	18,000	03/31/2009.	09/01/2036.
47232V AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		..	4	1.D FM	132,549	94.044	551,376	586,297	99,032		2,553			6.000	49.219	MON	2,931	35,045	03/31/2009.	09/01/2036.
47232V AX 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		..	4	1.D FM	114,248	99.772	280,679	281,320	232,742		76,331			2.544	48.148	MON	596	8,174	03/31/2009.	09/01/2035.
47232V AY 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		..	4	1.D FM	85,017	95.722	313,082	327,074	81,781		32,600			2.544	67.433	MON	693	10,342	03/31/2009.	09/01/2035.
47232V AZ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		..	4	1.D FM	23,509	76.912	193,753	251,915	40,192		3,915			2.544	35.224	MON	534	7,943	03/31/2009.	09/01/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232V BC 5	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	155,479	93.607	1,013,568	1,082,792	723,167		131,017			0.550	20.046	MON	496	10,207	03/31/2009.	09/01/2035.
47232V BD 3	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	21,430	70.373	454,073	645,238	175,504		24,523			0.550	19.776	MON	296	6,578	03/31/2009.	09/01/2035.
47232V BE 1	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	0	8.558	32,798	383,236	0					0.550	.250.000	MON	176	3,896	03/31/2009.	09/01/2035.
47232V BN 1	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	98,414	104.174	102,522	98,414	113,304		10,659			5.500	5.573	MON	451	4,693	03/31/2009.	11/01/2036.
47232V BP 6	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	232,827	105.284	245,129	232,827	228,695		848			5.500	6.149	MON	1,067	12,805	03/31/2009.	11/01/2036.
47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	0	67.029	504,620	752,842	82,175		(2,502)			5.500	58.212	MON	3,451	41,299	03/31/2009.	11/01/2036.
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	4.B FM		111.851	19,842	17,739	19,842	(13,269)	7,385			3.131	73.766	MON	46	297	03/31/2009.	11/01/2037.
47232V CB 6	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	41,157	105.314	43,344	41,157	40,703		170			6.000	6.860	MON	206	2,087	03/31/2009.	07/01/2036.
47232V CC 4	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	233,323	107.847	455,216	422,095	329,260		25,052			6.000	16.869	MON	2,110	24,951	03/31/2009.	07/01/2036.
47232V CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	5,333	72.548	243,284	335,342	45,313		(1,207)			6.000	50.950	MON	1,677	19,834	03/31/2009.	07/01/2036.
47232V CH 3	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	174,271	101.488	209,932	206,854	203,564		6,972			5.837	5.581	MON	1,006	4,250	03/31/2009.	04/01/2037.
47232V CJ 9	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	186,078	90.703	305,087	336,357	258,381		20,520			5.837	11.385	MON	1,636	6,234	03/31/2009.	04/01/2037.
47232V CK 6	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	73,011	39.306	132,207	336,356	73,352		8,584			5.837	23.919	MON	1,636	6,234	03/31/2009.	04/01/2037.
47232V CL 4	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	138,235	13.051	182,907	1,401,487	44,474		(6,111)			5.837	50.580	MON	6,817	25,974	03/31/2009.	04/01/2037.
47232V CM 2	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	58,645	101.058	59,265	58,645	90,794		8,905			5.500	5.583	MON	269	924	03/31/2009.	11/01/2035.
47232V CM 2	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	1.D FM	5,761	101.058	5,926	5,864	5,781		87			5.500	5.824	MON	27	320	08/31/2012.	11/01/2035.
47232V CN 0	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	582,076	104.899	1,048,991	1,000,000	753,836		43,205			5.500	14.315	MON	4,583	55,000	03/31/2009.	11/01/2035.
47232V CN 0	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	1.D FM	0	104.899	104,899	100,000	60,036		6,030			5.500	22.354	MON	458	5,500	08/31/2012.	11/01/2035.
47232V CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	0	75.748	409,406	540,484	44,570		(5,215)			5.500	68.893	MON	2,477	29,018	03/31/2009.	11/01/2035.
47232V CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	1.D FM	0	75.748	40,941	54,048	4,129		(1,247)			5.500	5.221	MON	248	2,958	08/31/2012.	11/01/2035.
47232V CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	77,692	105.265	87,593	83,213	82,279		1,196			5.850	7.066	MON	406	3,888	03/31/2009.	05/01/2036.
47232V CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	5.B FM	8,596	105.265	11,905	11,309	13,991		1,372			5.850	10.420	MON	55	768	08/31/2012.	05/01/2036.
47232V CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	1.D FM	21,491	105.265	29,761	28,273	27,387		2,686			5.850	10.420	MON	138	1,503	08/31/2012.	05/01/2036.
47232V CS 9	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	207,342	92.553	299,643	323,752	225,640		17,056			5.850	17.815	MON	1,578	18,596	03/31/2009.	05/01/2036.
47232V CS 9	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	1.D FM	47,946	92.553	142,532	154,000	112,422		7,002			5.850	15.628	MON	751	8,846	08/31/2012.	05/01/2036.
47232V CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	131,988	60.732	196,619	323,752	14,653		(5,441)			5.850	104.929	MON	1,578	18,596	03/31/2009.	05/01/2036.
47232V CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	1.D FM	0	60.732	93,527	154,000	30,032		(1,012)			5.850	28.871	MON	751	8,846	08/31/2012.	05/01/2036.
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	0	49.183	52,983	107,726	3,611		(1,508)			5.850	140.548	MON	525	6,124	03/31/2009.	05/01/2036.
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	4.B FM	0	49.183	14,401	29,281	14,401	(16,424)	(1,255)			5.850	1.406	MON	143	1,676	08/31/2012.	05/01/2036.
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	4.B FM	0	49.183	7,201	14,641	7,200	(3,101)	(451)			5.850	3.903	MON	71	838	08/31/2012.	05/01/2036.
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	4.B FM	0	49.183	3,600	7,320	3,600	(736)	(140)			5.850	6.808	MON	36	419	08/31/2012.	05/01/2036.
47232V CV 2	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	854,742	101.943	895,906	878,828	863,585		7,503			6.500	7.532	MON	4,760	52,670	03/31/2009.	11/01/2036.
47232V CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	1,418,256	61.502	1,821,755	2,962,131	1,787,067		(84,764)			6.500	5.818	MON	16,045	188,599	03/31/2009.	11/01/2036.
47232V CZ 3	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	384,178	56.486	836,595	1,481,066	332,564		(14,550)			6.500	26.153	MON	8,022	94,299	03/31/2009.	11/01/2036.
47232V DA 7	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	279,852	56.377	834,982	1,481,065	202,281		(13,222)			6.500	46.465	MON	8,022	94,299	03/31/2009.	11/01/2036.
47232V DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	0	51.414	430,300	836,926	78,699		(5,425)			6.500	76.124	MON	4,533	50,115	03/31/2009.	11/01/2036.
47232V DC 3	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	508,744	102.292	520,404	508,744	506,745		653			5.250	5.278	MON	2,226	23,486	03/31/2009.	09/01/2035.
47232V DC 3	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	1.D FM	124,725	102.292	131,249	128,309	126,097		998			5.250	6.002	MON	561	6,739	08/31/2012.	09/01/2035.
47232V DD 1	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	717,006	94.061	745,901	793,000	653,506		4,767			5.250	7.364	MON	3,469	41,620	03/31/2009.	09/01/2035.
47232V DD 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	1.D FM	76,722	94.061	188,121	200,000	114,013		5,167			5.250	15.039	MON	875	10,497	08/31/2012.	09/01/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232V DE 9	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	0	33.431	73,274	219,182	30,094		(1,969)			5.250	34.826	MON	959	10,492	03/31/2009.	09/01/2035.
47232V DE 9	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	1.D FM	0	33.431	18,480	55,279	5,414		(582)			5.250	48.487	MON	242	2,760	08/31/2012.	09/01/2035.
47232V DJ 8	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	19,097	104.304	62,098	59,535	55,646		426			6.000	8.514	MON	298	3,217	03/31/2009.	04/01/2036.
47232V DJ 8	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	2.B FM	12,149	104.304	18,264	17,510	17,754		(768)			6.000	2.852	MON	88	1,249	08/31/2012.	04/01/2036.
47232V DK 5	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	3.B FM	121,730	59.835	237,024	396,131	239,292		(1,028)			6.000	10.369	MON	1,981	24,819	03/31/2009.	04/01/2036.
47232V DK 5	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	5.B FM	71,934	59.835	69,713	116,509	80,171		(3,504)			6.000	4.718	MON	583	7,300	08/31/2012.	04/01/2036.
47232V DL 3	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	91,292	53.470	211,812	396,130	78,266		(5,115)			6.000	27.062	MON	1,981	24,819	03/31/2009.	04/01/2036.
47232V DL 3	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	1.B FM	53,697	53.470	62,298	116,509	44,325		(3,195)			6.000	9.262	MON	583	7,300	08/31/2012.	04/01/2036.
47232V DM 1	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	64,994	48.088	211,728	440,290	100,465		(7,042)			6.000	21.405	MON	2,201	27,516	03/31/2009.	04/01/2036.
47232V DM 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	1.D FM	48,592	48.088	62,273	129,497	29,466		(2,065)			6.000	21.493	MON	647	8,093	08/31/2012.	04/01/2036.
47232V DP 4	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	3.B FM	1,920,609	98.183	2,204,033	2,244,819	2,155,913		104,665			5.750	12.509	MON	10,756	143,006	03/31/2009.	02/01/2036.
47232V DQ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	0	53.767	742,426	1,380,827	168,458		(6,412)			5.750	63.665	MON	6,616	84,573	03/31/2009.	02/01/2036.
47232V DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	324,789	101.726	330,394	324,789	319,204		2,592			6.000	6.923	MON	1,624	18,591	03/31/2009.	04/01/2036.
47232V DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	3.B FM	411,428	69.287	428,051	617,791	380,199		(7,993)			6.000	7.824	MON	3,089	37,055	03/31/2009.	04/01/2036.
47232V DT 6	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	4,132	61.302	189,360	308,895						6.000		MON	1,544	18,527	03/31/2009.	04/01/2036.
47232V DU 3	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	0	44.224	86,250	195,030						6.000		MON	975	11,699	03/31/2009.	04/01/2036.
47232V DX 7	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	333,786	77.372	335,273	433,323	246,524		1,071			6.000	10.657	MON	2,167	25,723	03/31/2009.	07/01/2036.
47232V DX 7	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	1.D FM	58,546	77.372	74,760	96,623	50,246		1,176			6.000	13.559	MON	483	5,797	08/31/2012.	07/01/2036.
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	5.B FM	0	54.259	29,424	54,229	27,048		(2,161)			6.000	4.056	MON	271	3,197	03/31/2009.	07/01/2036.
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	1.D FM	0	54.259	6,561	12,092	3,687		(231)			6.000	14.510	MON	60	724	08/31/2012.	07/01/2036.
47232V EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	1,185,235	87.156	1,440,647	1,652,948	1,228,021		19,680			6.000	9.874	MON	8,265	98,649	03/31/2009.	03/01/2036.
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	0	58.813	286,707	487,490	986		(25,610)			6.000	179.954	MON	2,437	28,962	03/31/2009.	03/01/2036.
47232V EE 8	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	263,001	105.060	276,309	263,000	261,610		(234)			6.000	6.068	MON	1,315	15,778	03/31/2009.	03/01/2037.
47232V EF 5	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	279,839	109.543	306,543	279,838	278,617		(380)			6.000	6.051	MON	1,399	16,788	03/31/2009.	03/01/2037.
47232V EG 3	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	50,631	86.861	243,069	279,838	24,950		(3,590)			6.000	61.365	MON	1,399	16,788	03/31/2009.	03/01/2037.
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM		6.814	3,853	56,550						6.000	250.000	MON	283	3,109	03/31/2009.	03/01/2037.
47232V EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	138,290	106.637	179,700	168,515	155,537		4,351			5.750	9.270	MON	807	9,691	03/31/2009.	04/01/2037.
47232V EM 0	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	20,429	91.374	186,661	204,282	26,380		2,630			5.750	75.975	MON	979	11,744	03/31/2009.	04/01/2037.
47232V EN 8	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM		9.911	2,374	23,952						5.750		MON	115	1,229	03/31/2009.	04/01/2037.
47232V EU 2	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	257,266	105.006	270,145	257,266	256,010		986			5.750	5.844	MON	1,233	11,827	03/31/2009.	01/01/2036.
47232V EU 2	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	1.D FM	14,161	105.006	19,811	18,867	18,171		875			5.750	10.383	MON	90	1,085	08/31/2012.	01/01/2036.
47232V EV 0	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	0	92.281	2,229,564	2,416,065	1,552,855		80,891			5.750	15.880	MON	11,577	137,834	03/31/2009.	01/01/2036.
47232V EV 0	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	1.D FM	0	92.281	163,506	177,183	121,416		4,999			5.750	13.797	MON	849	10,186	08/31/2012.	01/01/2036.
47232V EZ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	207,435	105.610	219,072	207,435	206,372		268			5.500	5.591	MON	951	10,985	03/31/2009.	02/01/2036.
47232V FA 5	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	204,890	86.702	468,962	540,889	389,916		17,995			5.500	13.723	MON	2,479	29,518	03/31/2009.	02/01/2036.
47232V FP 2	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	778,353	100.328	1,205,342	1,201,402	1,106,141		68,534			5.950	14.569	MON	5,957	72,962	03/31/2009.	11/01/2036.
47232V FS 6	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	3,055,466	98.625	7,298,272	7,400,000	5,020,154		714,966			5.950	22.854	MON	36,692	180,784	03/31/2009.	11/01/2036.
47232V FT 4	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	1,357,506	89.540	6,625,982	7,400,000	1,648,285		234,435			5.950	31.568	MON	36,692	180,784	03/31/2009.	11/01/2036.
47232V FV 9	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	15,807	99.275	311,743	314,018	288,212		43,322			1.484	20.198	MON	388	5,656	03/31/2009.	01/01/2047.
47232V FY 3	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	119,680	98.832	304,210	307,804	292,880		31,581			3.178	14.514	MON	815	9,952	03/31/2009.	07/01/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232V FZ 0	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	283,352	90.452	925,894	1,023,626	596,655		82,519			3.178	22.335	MON	2,711	31,856	03/31/2009.	07/01/2037.
47232V GA 4	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	123,433	68.532	398,990	582,196	7,007		(7,328)			3.178	144.266	MON	1,542	17,968	03/31/2009.	07/01/2037.
47232V GF 3	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	263,828	107.257	470,572	438,733	373,760		21,477			5.750	13.181	MON	2,102	24,503	03/31/2009.	02/01/2036.
47232V GG 1	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	0	75.592	97,554	129,054	70,562		9,069			5.750	30.368	MON	618	7,150	03/31/2009.	02/01/2036.
47232V GK 2	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	500,131	87.410	1,003,485	1,148,021	776,466		80,651			6.500	24.084	MON	6,218	78,110	03/31/2009.	03/01/2036.
47232V GK 2	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	2.B FM	78,951	87.410	124,657	142,611	118,152		7,621			6.500	40.986	MON	772	9,703	08/31/2012.	03/01/2036.
47232V GL 0	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	322,050	73.254	841,607	1,148,895	327,819		(16,944)			6.500	24.403	MON	6,223	78,166	03/31/2009.	03/01/2036.
47232V GL 0	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	1.D FM	63,715	73.254	104,548	142,720	54,888		(2,980)			6.500	18.286	MON	773	9,710	08/31/2012.	03/01/2036.
47232V GM 8	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	61,258	50.704	235,987	465,422	102,089		(2,918)			6.500	36.457	MON	2,521	31,153	03/31/2009.	03/01/2036.
47232V GM 8	JEFFERIES RESECURITIZATION TRUST 2009-R4	SD		4	1.D FM	27,443	50.704	29,315	57,816	18,119		(11,298)			6.500	24.285	MON	313	4,060	08/31/2012.	03/01/2036.
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	0	78.242	1,218,698	1,557,592			(30,431)			1.484	248.933	MON	1,926	35,191	03/31/2009.	01/01/2047.
47233D AB 7	JEFFERIES RESECURITIZATION TRUST 2009-R1			4	1.D FM	599,962	97.433	2,886,715	2,962,773	2,563,128		148,570			6.000	13.742	MON	14,814	171,797	08/10/2009.	09/01/2036.
52518R BE 5	LSSC 02GE1 A - RMBS			4	6. *	25,374	51.502	13,688	26,578	13,688	(3,472)	534					N/A			01/03/2002.	01/30/2032.
52520M CE 1	LMT 2005-2 3A7 - CMO/RMBS			4	1.D FM	217,683	75.306	366,267	486,369	273,448		8,018			5.500	12.529	MON	2,229	26,250	07/23/2008.	12/25/2035.
525221 EM 5	LXS 2005-7N A1A - RMBS			4	1.D FM	1,485,486	95.283	1,932,300	2,027,967	1,600,419		(32,934)			0.688	8.939	MON	155	23,620	07/09/2008.	12/25/2035.
525221 EM 5	LXS 2005-7N A1A - RMBS	SD		4	1.D FM	208,430	95.283	268,375	281,662	221,780		(302)			0.688	9.018	MON	22	3,380	08/31/2012.	12/25/2035.
525221 GM 3	LXS 2005-9N 1A1 - RMBS			4	1.D FM	8,158,108	94.800	9,068,643	9,566,121	8,282,041		(31,241)			0.688	5.164	MON	731	111,418	08/03/2016.	02/25/2036.
52523M AD 2	LXS 2006-15 A4 - RMBS			4	1.D FM	1,041,463	96.732	1,822,496	1,884,066	1,208,438		164,866			0.488	15.665	MON	102	18,204	10/03/2012.	10/25/2036.
525241 AL 9	LXS 2007-1 WF1 - RMBS			4	1.D FM	342,215	91.284	804,816	881,664	617,562		28,540			4.620	11.353	MON	3,395	38,092	08/11/2008.	01/25/2037.
525248 AC 4	LXS 2007-5H APO - RMBS	@		4	1.D FM	242,551	67.804	597,501	881,223			(39,223)					N/A			02/28/2012.	05/25/2037.
542514 EV 2	LBMLT 2004-1 M2 - RMBS			4	1.D FM	351,452	99.027	355,677	359,173	357,269		3,131			0.973	2.093	MON	39	5,190	02/19/2014.	02/25/2034.
55274Q AK 1	MASTR 2006-2 110 - CMO/RMBS			4	1.D FM	1,607,489	80.638	1,599,734	1,983,856	1,552,825		9,749	60,283		6.000	8.081	MON	9,919	113,810	08/12/2011.	06/25/2036.
576431 AJ 9	MARM 2007-1 2A1 - CMO/RMBS			4	1.D FM	99,654	77.598	262,540	338,333	203,845		16,937			2.879	13.131	MON	812	12,901	07/22/2008.	11/25/2036.
576433 C5 3	MARM 2005-6 5A2 - CMO/RMBS			4	1.D FM	798,980	94.350	897,992	951,771	797,164		39,482			2.699	8.572	MON	2,141	26,607	07/05/2016.	07/25/2035.
576433 D5 2	MARM 2005-7 3A1 - CMO/RMBS			4	1.D FM	682,433	81.295	687,027	845,104	625,619		11,435			2.720	6.768	MON	1,915	27,482	11/08/2016.	09/25/2035.
576433 GM 2	MARM 2003-6 6A1 - CMO/RMBS			4	1.D FM	1,563,414	101.231	1,644,315	1,624,326	1,539,757		10,215			2.631	3.901	MON	3,561	51,157	02/26/2016.	12/25/2033.
576433 HM 1	MARM 2003-7 4A1 - CMO/RMBS			4	1.D FM	629,941	98.355	637,100	647,754	617,906		(4,833)			2.202	4.622	MON	1,189	21,003	03/29/2017.	01/25/2034.
576433 QD 1	MARM 2004-7 5A1 - CMO/RMBS			4	1.D FM	237,176	101.989	254,623	249,659	232,092		(2,662)			2.750	7.035	MON	572	9,319	08/29/2016.	07/25/2034.
576433 XA 9	MARM 2005-1 3A1 - CMO/RMBS			4	1.D FM	384,431	100.165	405,331	404,665	377,501		(4,819)			3.188	5.477	MON	1,075	14,135	02/07/2017.	02/25/2035.
576433 XW 1	MARM 2005-2 3A1 - CMO/RMBS			4	1.D FM	730,481	99.277	755,415	760,917	719,617		(6,519)			3.028	4.298	MON	1,920	25,330	03/15/2019.	03/25/2035.
576434 J7 0	MALT 2005-2 4A3 - CMO/RMBS			4	1.D FM	1,594,481	96.340	1,847,964	1,918,172	1,817,210		17,159			0.548	5.229	MON	175	19,491	07/09/2012.	03/25/2035.
576434 W5 9	MALT 2005-6 3A1 - CMO/RMBS			4	1.D FM	304,073	92.390	291,627	315,648	229,323		8,186			5.500	9.906	MON	1,447	14,831	08/06/2013.	11/25/2021.
57643L LC 8	MABS 2005-AB1 A4 - RMBS			4	1.D FM	4,453,747	102.053	4,668,647	4,574,735	4,452,310		6,487			6.148	4.588	MON	23,438	164,873	11/20/2014.	11/25/2035.
57643M LZ 5	MASTR 2006-1 1A3 - CMO/RMBS			4	3.B FM	317,044	87.522	434,839	496,835	428,047		(3,706)			5.750	5.618	MON	2,381	27,170	04/07/2006.	05/25/2036.
57643M LZ 5	MASTR 2006-1 1A3 - CMO/RMBS	SD		4	3.B FM	52,910	87.522	72,473	82,806	71,341		(638)			5.750	5.618	MON	397	4,761	08/31/2012.	05/25/2036.
57645T AA 5	MARM 2007-HF2 A1 - RMBS			4	1.D FM	4,714,783	98.491	5,294,224	5,375,327	5,134,816		39,501			0.768	3.961	MON	459	51,947	06/13/2016.	09/25/2037.
589929 PL 6	GNABS 1998-GN1 M2 - RMBS			4	1.D FM	31,493	103.800	32,699	31,502	31,502					6.687	6.687	MON	176	2,109	03/05/1998.	02/25/2027.
59020U V7 7	MLMI 2005-A9 1A1 - CMO/RMBS			4	1.D FM	404,962	97.543	418,200	428,733	408,942		19,325	809		2.432	7.507	MON	869	14,677	07/26/2016.	12/25/2035.
59020U W4 3	MLMI 2005-A9 4A1 - CMO/RMBS			4	1.D FM	802,510	70.030	637,040	909,665	601,997		3,808			2.222	5.399	MON	1,685	31,228	07/19/2013.	12/25/2035.
59020U ZE 8	MLMI 2005-A6 1A1 - RMBS			4	1.D FM	4,293,049	99.039	4,561,086	4,605,350	4,499,775		(15,336)			0.688	3.955	MON	352	44,554	02/25/2016.	08/25/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
59023N AW 8	MLMI 2006-AF2 PO - CMO/RMBS	@	..	4	1.D FM	51,575	35.177	30,238	85,958			(8,889)			2.495	6.134	MON	1,829	28,383	09/09/2011.	10/25/2036.
59023P AB 9	MLCC 2006-S3 2A1 - CMO/RMBS		..	4	1.D FM	787,299	97.578	858,358	879,663	763,929		(24,458)			3.315	3.515	MON	3,392	46,768	01/27/2017.	07/25/2034.
61748H AW 1	MSM 2004-5AR 4A - CMO/RMBS		..	4	1.D FM	1,241,772	102.720	1,261,380	1,227,983	1,227,876		(5,825)			2.798	4.908	MON	7,908	119,579	09/13/2016.	11/25/2034.
61748H FK 2	MSM 2004-10AR B1 - CMO/RMBS		..	4	1.D FM	3,215,115	98.944	3,355,778	3,391,583	3,215,098		(21,192)			0.428	7.724	MON	68	8,258	10/21/2016.	02/25/2036.
61748H UF 6	MSM 2006-1AR 1A1 - RMBS		..	4	1.D FM	606,019	73.539	697,543	948,535	599,327		37,060	56,029		2.201	10.234	MON	4,343	72,291	11/22/2011.	06/25/2036.
61749L AP 6	MSM 2006-8AR 5A4 - CMO/RMBS		..	4	1.D FM	1,732,834	97.066	2,298,189	2,367,664	1,804,432		(146,389)			2.579	35.236	MON	278	4,009	05/27/2008.	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 - CMO/RMBS		..	4	1.D FM	4,383	97.472	125,890	129,155	63,771		(8,901)			5.651	7.725	MON	26,602	95,342	01/11/2013.	10/25/2046.
61751D AE 4	MSM 2006-17XS A3A - RMBS		..	4	1.D FM	3,827,025	48.000	2,711,398	5,648,746	2,215,118		78,777			6.000	5.778	MON	28,222	141,306	01/08/2014.	02/25/2037.
61751M AU 8	MSM 2007-10XS A18 - RMBS		..	4	1.D FM	5,141,609	97.622	5,510,059	5,644,305	4,967,100		(40,226)			0.248	16.688	MON	119	32,099	05/16/2011.	12/25/2036.
61751Q AB 1	MSHEL 2007-1 A2 - RMBS		..	4	1.D FM	2,481,640	55.400	2,398,812	4,330,015	1,404,264		188,048			0.248	7.344	MON	141	37,572	01/04/2012.	11/25/2036.
617526 AD 0	MSAC 2007-HE1 A2B - RMBS		..	4	1.D FM	3,188,489	75.604	3,857,022	5,101,582	3,019,009		180,108			6.000	8.492	MON	11,893	133,379	08/21/2012.	04/26/2036.
61758M AA 5	MSRR 2009-R2 A1 - CMO/RMBS		..	4	1.D FM	2,470,071	100.931	2,400,657	2,378,509	2,327,461		2,035			6.503	19.860	MON	24,287	290,689	02/09/2010.	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 - CMO/RMBS		..	4	1.D FM	1,707,406	76.318	3,420,319	4,481,644	2,738,112		235,057			6.000	10.430	MON	19,507	225,326	08/12/2010.	01/01/2037.
61759X AC 6	MORGAN STANLEY RE-REMIC TRUST 2010-R8 -		..	4	1.D FM	1,895,588	81.312	3,172,275	3,901,381	2,677,632		113,202			0.748	12.871	MON	3	277	09/15/2008.	08/27/2035.
61915R AK 2	MHL 2005-3 A1 - RMBS		..	4	1.D FM	13,466	97.736	22,889	23,420	17,519		(178)			0.668	13.429	MON	96	14,564	10/29/2008.	12/25/2035.
61915R AU 0	MHL 2005-5 A1 - RMBS		..	4	1.D FM	832,654	97.395	1,257,307	1,290,936	1,005,272		(11,936)			3.250	4.342	MON	45,193	522,527	03/11/2014.	07/25/2043.
62942K AA 4	NRPMT 2013-1 A1 - CMO/RMBS		..	4	1.D FM	15,954,792	104.004	17,354,799	16,686,612	16,059,278		(68,926)			1.269	1.269	MON	1,388	21,507	09/21/2020.	09/25/2030.
63862X AA 0	NHLT 2020-1 A - RMBS		..	4	1.A FE	6,562,520	100.101	6,569,143	6,562,523	6,562,522		2			5.081	8.564	MON	12,760	59,204	01/11/2013.	10/25/2036.
643529 AC 4	NCAMT 2006-ALT2 AF3 - RMBS		..	4	1.D FM	2,003,947	35.913	1,082,235	3,013,453	909,917		21,458			5.001	8.211	MON	5,730	27,012	01/11/2013.	10/25/2036.
643529 AD 2	NCAMT 2006-ALT2 AF4 - RMBS		..	4	1.D FM	914,271	35.913	493,754	1,374,844	415,320		9,199			5.288	4.679	MON	17,626	187,740	02/03/2016.	08/25/2035.
64352V MP 3	NCHET 2005-A A5W - RMBS		..	4	1.D FM	3,769,811	94.819	3,792,562	3,999,800	3,792,788		7,239			5.159	5.249	MON	138	2,080	02/28/2013.	03/25/2035.
65535V KX 5	NAA 2005-WF1 2A5 - RMBS		..	4	1.D FM	32,713	102.177	32,882	32,182	32,457		61			0.668	3.983	MON	77	11,655	10/21/2016.	07/25/2035.
65535V MJ 4	NAA 2005-AR3 1A1 - RMBS		..	4	1.D FM	856,910	96.472	994,504	1,030,869	851,747		31,152			0.728	7.033	MON	331	28,712	06/15/2016.	08/25/2035.
65535V NL 8	NAA 2005-AR4 5A3 - RMBS		..	4	1.D FM	2,819,020	79.012	3,233,930	4,092,950	2,977,654		193,006			2.768	6.533	MON	6,372	94,911	06/06/2016.	12/29/2036.
65539C AK 2	NMRR 2011-4R 110 - CMO/RMBS		..	4	1.D FM	2,400,873	94.231	2,602,911	2,762,255	2,398,607		52,782	71,861		0.300	11.678	MON	770	61,966	03/23/2020.	07/26/2036.
65540E BR 9	NMRR 141R 3A8 - CMO/RMBS		..	4	5.B GI	11,021,075	95.481	12,602,479	13,198,892	11,426,072		472,964			4.000	5.680	MON	70,973	638,329	03/24/2020.	11/25/2048.
67098A AM 1	OBX 2019-INV1 A12 - CMO/RMBS		..	4	1.D FM	19,482,180	104.183	22,182,572	21,292,000	19,640,839		158,659			3.500	3.482	MON	2,984	26,451	03/27/2020.	09/25/2059.
67113A AP 5	OBX 2019-EXP3 1A8 - CMO/RMBS		..	4	1.D FM	1,024,737	102.452	1,048,223	1,023,138	1,024,707		106			4.000	4.103	MON	16,522	145,884	03/27/2020.	01/25/2059.
67448Q AC 5	OBX 19EXP1 1A3 - CMO/RMBS		..	4	1.D FM	4,931,800	101.754	5,043,508	4,956,583	4,932,126		(2,330)			3.500	3.969	MON	19,671	221,374	02/12/2014.	09/25/2043.
693456 AA 3	PMTLT 2013-J1 A1 - CMO/RMBS		..	4	1.D FM	6,571,494	101.947	6,875,650	6,744,318	6,577,173		(33,947)			3.500	1.421	MON	33,735	430,449	01/24/2020.	01/25/2050.
693684 AA 0	PSMC 201 A1 - CMO/RMBS	CF	..	4	1.D FM	11,824,613	102.571	11,863,596	11,566,181	11,821,037		(83,586)			3.500	1.059	MON	31,686	471,419	10/08/2019.	10/25/2049.
69374X AA 8	PSMC 2019-2 A1 - CMO/RMBS	CF	..	4	1.D FM	11,080,928	102.797	11,167,471	10,863,655	11,092,280		(66,547)			3.500	1.983	MON	37,039	515,862	10/28/2019.	11/26/2049.
69375B AA 5	PSMC 2019-3 A1 - CMO/RMBS	CF	..	4	1.D FM	12,883,623	102.863	13,062,702	12,699,089	12,871,506		(55,152)			3.000	2.669	MON	8,468	83,520	02/14/2020.	02/25/2050.
743874 AC 3	PFMT 2020-1 A2 - CMO/RMBS		..	4	1.D FM	3,435,475	101.415	3,435,242	3,387,311	3,433,690		1,229			3.000	2.660	MON	45,753	200,020	03/04/2020.	12/27/2049.
74387L AC 5	PFMT 2019-1 A2 - CMO/RMBS		..	4	1.D FM	8,755,454	101.704	8,782,505	8,635,377	8,749,970		9,528			0.528	5.791	MON	99	15,300	09/07/2016.	07/25/2036.
74922M AA 9	RALI 2006-QA6 A1 - RMBS		..	4	1.D FM	1,474,526	99.744	1,682,173	1,686,486	1,535,718		66,475			0.528	6.626	MON	25	3,548	01/06/2016.	09/25/2036.
74922Q AA 0	RALI 2006-QA8 A1 - RMBS		..	4	1.D FM	329,113	99.478	427,688	429,933	377,526		19,585			0.318	5.280	MON	108	24,003	10/18/2016.	01/25/2037.
74923G AC 7	RALI 2007-QA1 A3 - RMBS		..	4	1.D FM	2,412,384	90.473	2,777,305	3,069,758	2,559,027		114,655			29.406	9.164	MON	6,168	63,180	03/25/2010.	09/26/2037.
74927B AK 6	RBSSP 2009-8 7A1 - CMO/RMBS		..	4	5.B FM	271,525	174.000	437,964	251,703	306,251		25,814									

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74927T AC 5	RBSSP 2010-9 3A2 - CMO/RMBS			4	1.D FM	5,216,909	103.261	5,738,518	5,557,293	4,985,411		(53,532)			5.091	7.069	MON	3,929	286,541	08/20/2013.	10/26/2034.
74928D AV 7	RBSSP 2009-1A 7A2 - CMO/RMBS			4	1.D FM	1,123,615	96.660	2,400,482	2,483,427	1,053,020		353,398			3.167	51.606	MON	6,555	80,397	07/08/2010.	06/01/2037.
74928F AY 6	RBSSP 2009-3 6A3 - CMO/RMBS			4	1.D FM	2,277,157	65.824	2,452,037	3,725,163	1,142,047		215,136			6.000	43.466	MON	18,626	228,434	07/08/2010.	03/25/2036.
74928R AB 0	RBSSP 2009-10 1A2 - CMO/RMBS			4	1.D FM	376,519	93.445	572,373	612,527	538,788		51			5.500	6.139	MON	2,807	33,075	10/24/2011.	08/26/2035.
74928U AM 9	RBSSP 2009-12 5A2 - CMO/RMBS			4	1.D FM	1,615,209	98.200	2,239,693	2,280,749	1,861,678		115,155			2.861	10.873	MON	5,438	75,801	03/21/2013.	08/26/2036.
74928U AX 5	RBSSP 2009-12 8A2 - CMO/RMBS			4	1.D FM	889,878	95.229	1,992,293	2,092,106	1,029,256		98,812			3.879	17.768	MON	6,763	85,980	11/02/2009.	06/26/2036.
74928U BV 8	RBSSP 2009-12 162 - CMO/RMBS			4	1.D FM	21,385,840	98.915	25,955,663	26,240,294	21,696,445		209,601			2.809	8.248	MON	8,189	745,073	03/23/2020.	10/26/2035.
74928X BB 6	RBSSP 2009-6 3A2 - CMO/RMBS			4	1.D FM	2,766,284	97.634	4,420,221	4,527,353	3,666,696		286,564			3.144	13.252	MON	1,582	165,437	01/26/2012.	02/26/2051.
74928X BB 6	RBSSP 2009-6 3A2 - CMO/RMBS			4	2.B FM	4,233,994	97.634	4,328,110	4,433,010	4,247,933		58,240	68,897		3.144	5.270	MON	1,549	161,990	01/24/2017.	02/26/2051.
74929F AK 5	RBSSP 2010-3 4A2 - CMO/RMBS			4	1.D FM	1,162,032	91.560	1,081,880	1,181,602	1,151,660		(9,992)			3.542	4.626	MON	3,488	49,311	12/01/2016.	12/26/2035.
74930X BB 2	RBSSP RESECURITIZATION TRUST 2012-1 - MB			4	2.B FM	2,660,558	103.701	2,889,029	2,785,925	2,819,946		49,796			5.710	6.377	MON	13,256	771,422	08/15/2012.	01/01/2029.
749357 AA 7	RCKT 191 A1 - CMO/RMBS			4	1.D FM	17,064,068	103.731	17,431,064	16,804,129	17,081,947		71,476			3.500	2.283	MON	49,012	523,181	10/11/2019.	09/27/2049.
749389 AA 0	RCKT 201 A1 - CMO/RMBS			4	1.D FM	15,043,036	102.773	16,188,675	15,751,871	15,063,359		122,764			3.000	5.830	MON	39,380	314,620	03/27/2020.	02/25/2050.
74951P DQ 8	RESIF 2005-A B3 - CMO/RMBS			4	1.D FM	38,139	3.161	43,026	1,361,234	40,351		(4,532)	886,661		0.729		MON	606	6,995	03/09/2012.	03/10/2037.
749574 AC 3	RFMSI 2006-SA2 2A1 - CMO/RMBS			4	1.D FM	281,948	81.201	440,724	542,757	248,557		30,657			4.735	25.494	MON	2,142	29,404	10/24/2008.	08/25/2036.
74958T AB 9	RFMSI 2007-SA3 2A1 - CMO/RMBS			4	1.D FM	906,288	92.229	948,136	1,028,022	812,685		13,296			4.845	8.068	MON	4,151	50,139	08/03/2016.	07/27/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 - CMO/RMBS			4	1.D FM	338,541	77.996	573,720	735,578	282,153		68,216			4.019	32.132	MON	2,463	31,487	11/13/2008.	02/25/2037.
74958X AF 1	RFMSI 2007-SA2 4A - CMO/RMBS			4	1.D FM	1,518,325	106.096	1,767,169	1,665,629	1,498,432		(24,703)			5.035	7.200	MON	6,988	54,847	04/07/2020.	04/25/2037.
74968R AA 3	RPIT 191 A - CMO/RMBS			4	1.A FE	42,964,596	100.508	43,519,703	43,299,771	43,017,912		33,980			2.750	2.936	MON	19,846	1,182,788	10/09/2019.	10/25/2063.
74969B AA 7	RMF BUYOUT ISSUANCE TRUST 2020-2 - ABS			4	1.A FE	29,783,579	100.211	29,854,967	29,792,147	29,782,393		(1,186)			1.710	1.713	MON	42,454	252,760	06/19/2020.	06/25/2030.
74969M AA 3	RMF PROPRIETARY ISSUANCE TRUST, SERIES 2			4	1.A FE	16,743,281	104.752	17,538,967	16,743,281	16,743,281					3.250	3.250	MON	9,069	356,646	04/24/2020.	04/26/2060.
75114R AD 7	RALI 2006-QA3 A1 - RMBS			4	1.D FM	1,221,458	96.509	1,406,817	1,457,714	1,548,321		173,230			0.548	14.418	MON	89	11,785	08/07/2014.	04/25/2036.
75115B AC 3	RALI 2006-QA5 2A1 - CMO/RMBS			4	1.D FM	1,666,011	92.639	1,938,786	2,092,834	1,808,344		22,783	25,788		5.462	8.189	MON	9,526	115,691	02/11/2016.	07/25/2036.
75115L AA 5	RALI 2007-QH7 1A1 - RMBS			4	1.D FM	1,584,501	96.421	1,660,644	1,722,284	1,571,935		(25,078)			0.398	4.647	MON	76	14,230	12/12/2018.	08/25/2037.
75156V AD 7	RAMP 2006-RS3 A4 - RMBS			4	1.D FM	4,109,985	93.058	4,861,516	5,224,201	4,334,974		184,932			0.748	5.191	MON	434	60,213	01/14/2016.	05/25/2036.
759676 AF 6	RAMC 2006-2 AF3 - RMBS			4	3.B FM	316,817	55.380	514,032	928,184	529,065		(28,259)			5.797	4.922	MON	4,484	54,502	03/19/2008.	08/25/2036.
75970J AX 4	RAMC 2007-1 A1B - RMBS			4	1.D FM	1,479,846	40.812	1,256,666	3,079,180	935,764		(54,009)			5.784	10.926	MON	14,842	154,613	01/03/2011.	04/25/2037.
75971F AY 9	RAMC 2007-3 AF6 - RMBS			4	1.D FM	3,764,395	79.109	4,136,077	5,228,327	4,036,597		(842)			3.269	5.333	MON	14,242	158,826	09/21/2010.	09/25/2037.
759950 DM 7	RAMC 2004-3 AF5 - RMBS			4	1.D FM	6,188,022	97.097	6,808,356	7,011,923	6,626,793		47,503			5.972	5.056	MON	34,896	298,977	04/10/2012.	11/25/2034.
759950 EM 6	RAMC 2004-4 AF5 - RMBS			4	1.D FM	10,466,100	101.684	11,788,024	11,592,773	10,692,468		26,178			5.493	5.449	MON	53,066	449,587	08/24/2010.	02/25/2035.
760985 S6 9	RFSC 04RP1 M3 - RMBS			4	1.D FM	1,363,422	101.719	1,563,105	1,536,697	1,361,210		(212)	159,572		3.600	5.117	MON	615	63,220	07/23/2019.	11/25/2042.
76110H H8 5	RALI 2004-QA6 NB4 - CMO/RMBS			4	1.D FM	391,850	86.828	391,392	450,766	395,385		11,346			3.069	7.122	MON	1,153	16,798	11/18/2016.	12/26/2034.
76110H T9 0	RALI 2005-QA2 NB2 - CMO/RMBS			4	1.D FM	696,080	95.860	1,638,378	1,709,132	1,191,076		122,674			3.907	15.607	MON	5,564	43,337	11/13/2012.	02/25/2035.
76110V RX 8	RFMS2 2005-HS1 1A4 - RMBS			4	1.D FM	45,181	39.041	772,971	1,979,880	196,355		141,249			5.610	70.526	MON	9,256	107,636	09/13/2005.	09/25/2035.
761118 BU 1	RALI 2005-QA8 NB2 - CMO/RMBS			4	1.D FM	1,557,177	92.596	1,812,758	1,957,710	1,685,711		54,998	78,741		3.560	8.092	MON	5,808	71,774	12/03/2015.	07/25/2035.
761118 FL 7	RALI 2005-QA9 CB3 - CMO/RMBS			4	1.D FM	2,421,229	94.601	2,465,544	2,606,261	2,405,062		(1,871)	70,456		3.595	4.096	MON	7,808	98,986	04/28/2017.	08/25/2035.
761118 FM 5	RALI 2005-QA9 N41 - CMO/RMBS			4	1.D FM	2,775,654	94.644	3,108,046	3,283,941	2,879,800		56,154	92,784		3.743	6.808	MON	10,244	132,497	02/24/2016.	08/25/2035.
761118 GT 9	RALI 2005-QS13 1A2 - CMO/RMBS			3	5.C FE	(38,040)	16.176	720,501		0					4.952		MON	3,676	227,950	06/28/2006.	09/25/2035.
761118 KH 0	RALI 2005-QS15 2A - CMO/RMBS			4	1.D FM	265,111	87.493	660,248	754,632	562,509		14,201			6.000	10.797	MON	3,773	44,977	02/08/2008.	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A - CMO/RMBS	SD		4	1.D FM	45,520	87.493	101,100	115,552	79,555		3,273			6.000	13.015	MON	578	6,931	08/31/2012.	10/25/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
761118 UQ 9	RALI 2006-QS2 1A9 - CMO/RMBS			4	1.D FM	49,830	94.372	143,720	152,290	122,308		5,772			5.500	12.371	MON	698	8,241	02/22/2008.	02/25/2036.
76111X TF 0	RFMSI 2005-SA1 3A - CMO/RMBS			4	1.D FM	111,964	98.974	113,174	114,347	113,059		6			2.466	4.689	MON	235	4,065	12/22/2016.	03/25/2035.
76112B NM 8	GMACM 2005-AA1 1A1 - CMO/RMBS			4	1.D FM	7,348,598	97.601	7,887,655	8,081,538	7,361,665		165,164	143,774		3.793	6.668	MON	25,545	315,002	07/05/2016.	05/18/2035.
76112B NN 6	GMACM 2005-AA1 2A1 - CMO/RMBS			4	1.D FM	269,179	97.616	262,433	268,843	260,458		(8,724)			3.657	7.140	MON	819	5,527	09/20/2019.	05/18/2035.
76971E AA 2	RBIT 20HB1 A1 - ABS			4	1.A FE	31,997,460	100.342	32,106,815	31,997,502	31,997,473		13			1.719	1.719	MON	9,166	100,828	10/14/2020.	10/25/2050.
78386N BC 2	SACO 1993-3 1B1 - RMBS			4	1.D FM	524,869	97.348	524,808	539,105	534,152		(111)			5.458	5.506	MON	2,452	29,302	05/13/1999.	04/25/2039.
78473T AJ 9	STARM 2007-2 4A1 - CMO/RMBS			4	2.B FM	594,046	75.239	516,435	686,393	557,443		(9,185)			3.858	3.065	MON	2,206	26,775	07/15/2016.	04/25/2037.
80382S AP 3	SAILN 2003-3NIM A - ABS	SD	C	4	1.D FM	0	0.010	2	15,651	0					7.750	250.000	MON	13	2,810	08/31/2012.	04/27/2033.
80382S AR 9	SAILN 2003-5 A - ABS	SD	C	4	1.D FM	2	0.010	1	5,649	34		17			7.350	250.000	MON	3	3,174	08/31/2012.	06/27/2033.
805564 EM 9	SAST 1999-3 BFA - RMBS			4	1.D FM	81,517	107.377	520,216	484,476	355,962		41,565			8.635	18.129	MON	3,486	24,576	07/29/1999.	12/25/2032.
805564 KR 1	SAST 2002-1 AF6 - RMBS			4	1.D FM	916	101.345	926	914	900		(62)			6.303	8.751	MON	5	79	02/02/2017.	10/25/2030.
81375F CM 3	SASI 1993-7 TA6 - CMO/RMBS	SD		4	1.D FM	66	100.398	66	66	65		(0)			6.250	6.175	MON	0	4	08/31/2012.	12/25/2023.
81378E AA 1	SABR 2007-BR4 A2A - RMBS			4	1.D FM	3,701,940	71.809	6,134,941	8,543,416	2,522,059		522,767			0.238	27.507	MON	226	62,414	11/09/2011.	05/26/2037.
81743A AA 7	SEMT 2019-5 A1 - CMO/RMBS	CF		4	1.D FM	14,685,005	105.590	15,239,213	14,432,437	14,676,324		(8,605)			3.500	3.156	MON	42,095	539,685	11/14/2019.	12/27/2049.
81745A AB 3	SEMT 2013-5 A2 - CMO/RMBS			4	1.D FM	5,652,684	102.760	6,135,624	5,970,817	5,700,988		(48,918)			3.000	4.061	MON	14,927	167,348	03/17/2014.	05/25/2043.
81745C AA 1	SEMT 2013-7 A1 - CMO/RMBS			4	1.D FM	3,861,329	102.528	4,393,439	4,285,117	3,929,802		(68,934)			2.500	4.876	MON	8,927	99,726	04/17/2014.	06/25/2043.
81745J AA 6	SEMT 2013-11 A1 - CMO/RMBS			4	1.D FM	2,714,755	105.541	2,904,195	2,751,732	2,720,482		(4,808)			3.500	3.833	MON	8,026	90,666	02/27/2014.	09/25/2043.
81745M AA 9	SEMT 2013-2 A - CMO/RMBS			4	1.D FM	5,396,347	100.139	6,032,404	6,024,041	5,484,787		(76,292)			1.874	4.620	MON	9,408	107,197	07/11/2014.	02/25/2043.
81745R AB 6	SEMT 2013-3 A2 - CMO/RMBS			4	1.D FM	6,530,656	102.340	7,228,603	7,063,350	6,569,397		(67,112)			2.500	4.450	MON	14,715	168,231	10/03/2014.	03/25/2043.
81748J AA 3	SEMT 2019-4 A1 - CMO/RMBS	CF		4	1.D FM	13,511,169	104.423	13,819,456	13,234,081	13,544,694		(36,661)			3.500	2.058	MON	38,599	509,686	10/08/2019.	11/25/2049.
81748K AA 0	SEMT 202 A1 - CMO/RMBS	CF		4	1.D FM	17,148,321	103.490	17,319,220	16,735,171	17,144,297		(93,689)			3.500	1.930	MON	48,811	539,281	02/13/2020.	03/25/2050.
81748M AA 6	SEMT 2020-1 A1 - CMO/RMBS	CF		4	1.D FM	10,117,925	103.431	10,230,097	9,890,746	10,109,794		(8,731)			3.500	3.052	MON	28,848	357,602	01/08/2020.	02/25/2050.
83611M HM 3	SVHE 2005-B M2 - RMBS			4	1.D FM	0	97.375	848,280	871,146	322,123		249,981			6.225	163.947	MON	4,519	48,651	03/27/2008.	05/25/2035.
83611M JX 7	SVHE 2005-OPT4 2A4 - RMBS			4	1.D FM	2,622,154	98.551	3,377,992	3,427,653	3,285,601		50,211			0.848	4.336	MON	323	35,662	10/09/2013.	12/25/2035.
83612T AR 3	SVHE 2007-OPT1 X - RMBS			3	6. FE	902,131	0.221	189,905		131,205		(17,498)			0.049	23.058	MON	468	45,077	10/04/2007.	06/25/2037.
855541 AC 2	STARM 2007-S1 3A1 - CMO/RMBS			4	1.D FM	1,367,285	87.199	1,390,993	1,595,198	1,389,896		19,087	99,594		2.974	5.244	MON	3,954	58,474	10/10/2012.	01/25/2037.
863572 LV 3	SASC 1996-4 A - CMO/RMBS			4	1.D FM	34,066	107.781	39,164	36,337	34,319		(254)			7.356	11.680	MON	223	2,594	09/09/2008.	09/25/2031.
863579 C3 0	SARM 2005-21 6A3 - CMO/RMBS			4	1.D FM	1,734,477	101.156	1,998,481	1,975,645	1,658,878		82,083			3.188	10.463	MON	5,249	61,615	02/10/2016.	11/25/2035.
863579 J9 0	SARM 2005-22 1A4 - CMO/RMBS			4	1.D FM	518,994	92.578	584,391	631,243	560,294		11,987			2.837	5.703	MON	1,492	21,294	01/04/2017.	12/25/2035.
863579 RP 5	SARM 2005-11 1A1 - CMO/RMBS			4	1.D FM	921,472	90.516	950,518	1,050,110	970,763		69,692			2.977	3.165	MON	2,605	36,462	11/18/2016.	05/25/2035.
863579 SU 3	SARM 2005-12 3A1 - CMO/RMBS			4	1.D FM	1,213,701	97.385	1,538,881	1,580,199	1,277,459		73,336			2.745	9.941	MON	3,615	53,435	04/20/2012.	06/25/2035.
863579 UL 0	SARM 2005-15 1A1 - CMO/RMBS			4	1.D FM	438,004	74.404	435,962	585,942	344,792		21,852			3.173	12.113	MON	1,549	20,141	10/18/2012.	07/25/2035.
863579 UU 0	SARM 2005-15 4A1 - CMO/RMBS			4	1.D FM	1,629,248	95.229	1,760,010	1,848,182	1,534,122		47,167			3.203	7.125	MON	4,933	65,667	01/15/2016.	07/25/2035.
863579 VH 8	SARM 2005-17 1A1 - CMO/RMBS			4	1.D FM	1,383,091	100.890	1,457,807	1,444,949	1,384,124		45,332			3.192	7.452	MON	3,844	41,345	01/10/2019.	08/25/2035.
863579 VW 5	SARM 2005-17 5A2 - CMO/RMBS			4	1.D FM	1,056,143	70.736	1,594,440	2,254,075	1,365,113		121,942			0.448	10.793	MON	168	21,058	08/27/2008.	08/25/2035.
863579 XR 4	SARM 2005-18 8A1 - CMO/RMBS			4	1.D FM	4,414,603	94.560	4,543,293	4,804,658	4,392,131		71,916			3.008	5.386	MON	12,042	163,877	03/09/2017.	09/25/2035.
863579 ZL 5	SARM 2005-20 3A3 - CMO/RMBS			4	1.D FM	2,242,400	98.189	2,591,885	2,639,688	2,217,942		75,080			3.112	7.782	MON	6,845	95,363	02/04/2016.	10/25/2035.
86358R DX 2	SASC 2001-SB1 A5 - RMBS			4	1.D FM	2,293,236	94.848	2,321,829	2,447,950	2,284,211		(2,183)			3.375	3.500	MON	6,885	80,850	07/31/2013.	08/25/2031.
86358R XY 8	SASC 2002-AL1 A2 - RMBS			4	5.A FE	933,116	100.301	1,188,255	1,184,689	959,819		(112,484)			3.450	17.078	MON	3,406	38,361	08/17/2011.	02/25/2032.
86358R XZ 5	SASC 2002-AL1 A3 - RMBS			4	5.A FE	1,330,153	98.427	1,450,247	1,473,420	1,296,930		(61,068)			3.450	14.231	MON	4,236	49,317	04/25/2012.	02/25/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
86358R YB 7	SASC 2002-AL1 APO - RMBS	@	..	4	5.A FE	251,714	78.152	278,763	356,692	305,459		7,769				7.852	N/A			12/04/2002.	02/25/2032.
86359A ME 0	SASC 2003-AL1 A - RMBS		..	4	5.B GI	416,245	100.225	478,415	477,342	431,042		(7,721)			3.357	8.958	MON	1,335	15,292	06/28/2010.	04/25/2031.
86359A MG 5	SASC 2003-AL1 APO - RMBS	@	..	4	5.B GI	126,950	95.099	171,410	180,243	157,339		2,484				4.817	N/A			02/05/2003.	04/25/2031.
86359A WR 0	SASC 2003-AL2 A - RMBS		..	4	5.B GI	3,284,952	100.727	3,812,728	3,785,202	3,530,165		(29,024)			3.357	9.968	MON	10,588	122,737	10/19/2015.	01/25/2031.
86359A WT 6	SASC 2003-AL2 APO - RMBS	@	..	4	5.B GI	521,307	94.772	635,491	670,544	560,163		4,985				2.640	N/A			05/20/2003.	01/25/2031.
86359B 4U 2	SASC 2005-4XS 14A - RMBS		..	4	1.D FM	3,329,237	105.054	3,740,627	3,560,682	3,520,548		1,764			5.118	6.531	MON	15,186	176,849	10/18/2012.	03/25/2035.
86359B LE 9	SARM 2004-1 4A1 - CMO/RMBS		..	4	1.D FM	477,532	98.951	490,297	495,493	465,316		(6,761)			2.814	4.978	MON	1,162	19,552	08/13/2013.	03/25/2034.
86359D EY 9	SASC 2005-RF2 AIO - CMO/RMBS		..	4	4.C FE	1,653,696	21.130	1,137,335		478,941		(153,311)			5.511	33.512	MON	4,944	272,800	02/03/2015.	04/25/2035.
86359F AB 8	SASC 2006-S2 A2 - CMO/RMBS		..	4	1.D FM		70.847	173,836	245,368			(290,541)			6.000	220.442	MON	245	9,595	12/26/2007.	06/25/2036.
86359L NA 3	SAMI 2005-AR6 2A1 - CMO/RMBS		..	4	1.D FM	1,447,258	97.982	2,091,541	2,134,624	1,655,274		(15,653)			0.768	8.584	MON	182	26,615	05/31/2016.	09/25/2045.
86360B AG 3	SARM 2006-4 4A1 - CMO/RMBS		..	4	1.D FM	2,113,514	85.000	2,242,341	2,638,048	1,956,807		77,699			3.141	8.397	MON	6,905	89,080	08/03/2016.	05/25/2036.
86360B AJ 7	SARM 2006-4 5A1 - CMO/RMBS		..	4	1.D FM	973,118	88.894	1,056,482	1,188,468	914,268		33,771			3.145	8.666	MON	3,115	42,828	09/27/2012.	05/25/2036.
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS		..	4	1.F FE	45,144,040	96.375	46,039,755	47,771,471	45,191,114		47,073			0.428	4.389	MON	2,272	109,362	07/10/2020.	05/25/2047.
881561 CH 5	TMTS 2003-6HE M1 - RMBS		..	4	1.D FM	796,022	98.078	823,437	839,574	802,604		6,576			1.198	2.901	MON	112	14,448	12/19/2018.	11/25/2033.
881561 LE 2	TMTS 2004-11HE A - RMBS		..	4	1.D FM	459,415	95.422	547,121	573,373	512,076		(1,996)			0.928	7.478	MON	59	8,014	09/24/2010.	10/25/2035.
881561 LR 3	TMTS 2004-19HE A1 - RMBS		..	4	1.D FM	365,972	94.189	468,191	497,076	437,295		15,635			0.888	8.837	MON	49	7,013	09/15/2010.	10/25/2034.
881561 LS 1	TMTS 2004-19HE M1 - RMBS		..	4	1.D FM	332,969	94.183	395,776	420,222	388,612		(8,395)			1.273	4.448	MON	89	6,079	03/28/2012.	10/25/2034.
881561 VY 7	TMTS 2005-12ALT AF4 - RMBS		..	4	1.D FM	3,642,121	101.301	3,821,226	3,772,134	3,644,379		(276)			5.885	4.756	MON	18,499	166,009	03/08/2017.	07/25/2036.
88156E AB 2	TMTS 2006-17HE AB1 - RMBS		..	4	2.B FM	5,542,010	103.041	6,618,143	6,422,848	6,380,679		356,982			0.348	5.819	MON	248	51,363	10/19/2016.	01/25/2038.
88157V AB 3	TMTS 2007-6ALT A2 - RMBS		..	4	1.D FM	1,325,864	75.593	1,927,432	2,549,738	1,595,958		104,009			0.448	7.302	MON	127	21,198	04/30/2010.	08/25/2038.
885220 DX 8	TMST 2003-4 M1 - RMBS		..	4	1.D FM	532,941	98.241	619,606	630,700	543,373		(20,023)			0.798	6.510	MON	84	7,401	02/09/2011.	09/25/2043.
885220 GB 3	TMST 2004-4 1A - CMO/RMBS		..	4	1.D FM	406,886	92.605	395,068	426,617	408,413		345			0.728	2.754	MON	52	5,146	01/03/2019.	12/25/2044.
885220 GK 3	TMST 2004-4 5A - CMO/RMBS		..	4	1.D FM	1,814,268	99.901	1,905,367	1,907,247	1,703,989		(14,991)			2.549	7.061	MON	4,051	61,996	09/12/2013.	12/25/2044.
885220 HM 8	TMST 2005-2 A1 - CMO/RMBS		..	4	1.D FM	2,398,619	100.562	2,410,588	2,397,121	2,365,591		(15,932)			2.633	3.431	MON	1,227	77,166	04/04/2019.	07/25/2045.
885220 KW 2	TMST 2006-2 A2B - CMO/RMBS		..	4	1.D FM	3,556,345	95.437	3,541,040	3,710,343	3,561,354		(3,244)	78,139		2.875	3.273	MON	1,185	126,652	12/11/2018.	04/25/2036.
88522R AB 0	TMST 2006-5 A2 - CMO/RMBS		..	4	1.D FM	8,587	2.344	246	10,490	246	(29,325)	(1,351)			2.635	136.192	MON	3	8,537	08/23/2011.	08/25/2036.
89171D AD 9	TPMT 2015-1 A4 - RMBS		..	4	1.D FM	13,341,486	105.036	13,684,061	13,028,000	13,162,005		(36,964)			4.250	3.884	MON	46,141	547,414	03/27/2017.	10/27/2053.
89171U AG 4	TPMT 2015-4 M2 - RMBS		..	4	1.D FM	11,122,751	107.722	12,118,725	11,250,000	11,162,011		8,562			3.750	3.883	MON	35,156	421,875	03/28/2017.	04/26/2055.
89171V AF 4	TPMT 2015-5 B2 - CMO/RMBS		..	4	1.D FM	15,612,416	107.969	17,275,034	16,000,000	15,654,686		28,825			6.823	6.882	MON	90,979	643,664	10/05/2018.	05/25/2055.
89172P AC 3	TPMT 2016-2 M1 - CMO/RMBS		..	4	1.D FM	14,559,375	105.411	15,811,580	15,000,000	14,718,878		29,941			3.000	3.226	MON	37,500	450,000	06/01/2017.	08/25/2055.
89172P AE 9	TPMT 2016-2 B1 - CMO/RMBS		..	4	1.D FM	19,973,846	105.851	22,205,362	20,978,000	20,143,587		46,916			3.082	3.336	MON	53,883	596,681	10/03/2018.	08/25/2055.
89172R AD 7	TPMT 2015-6 M2 - CMO/RMBS		..	4	1.D FM	11,434,426	109.314	12,937,295	11,835,000	11,556,964		19,094			3.750	3.986	MON	36,984	443,813	11/20/2018.	04/26/2055.
89172Y AD 2	TPMT 163 M2 - CMO/RMBS		..	4	1.D FM	5,750,592	107.517	6,178,996	5,747,000	5,742,764		(1,454)			4.000	3.999	MON	19,157	229,880	05/02/2017.	04/25/2056.
89173H AC 0	TPMT 2017-2 M1 - RMBS		..	4	1.D FM	1,780,875	110.244	1,984,400	1,800,000	1,784,347		1,508			3.750	3.893	MON	5,625	67,500	03/08/2019.	04/25/2057.
89173U AC 1	TPMT 2017-4 M1 - RMBS		..	4	1.D FM	6,602,578	106.716	7,630,187	7,150,000	6,719,431		54,606			3.250	4.299	MON	19,365	232,375	10/19/2018.	06/25/2057.
89175J AB 6	TPMT 176 A2 - CMO/RMBS		..	4	1.D FM	7,502,500	107.188	8,575,053	8,000,000	7,613,057		50,462			3.000	3.842	MON	20,000	240,000	03/04/2019.	10/25/2057.
89175V AC 7	TPMT 182 M1 - RMBS		..	4	1.D FM	35,720,760	105.855	40,224,911	38,000,000	36,154,481		156,045			3.500	4.082	MON	110,833	1,328,590	10/05/2018.	03/25/2058.
89176E AB 6	TPMT 2018-1 A2 - RMBS		..	4	1.D FM	7,660,000	107.260	8,580,768	8,000,000	7,736,537		33,411			3.250	3.821	MON	21,667	260,000	03/04/2019.	01/25/2058.
89176E AC 4	TPMT 2018-1 M1 - RMBS		..	4	1.D FM	13,870,982	106.789	15,739,877	14,739,214	14,058,024		95,905			3.500	4.378	MON	42,989	515,873	01/17/2019.	01/25/2058.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
929227 4T 0	WAMU 2003-S4 2A1 - CMO/RMBS			4	1.D FM	988,661	105.761	1,041,390	984,661	985,967		333			5.500	5.316	MON	4,513	53,552	03/03/2016.	06/25/2033.
929227 R5 7	WAMU 2003-AR5 A6 - CMO/RMBS			4	1.D FM	5,757,140	99.955	7,039,188	7,042,373	5,810,697		68,614			3.746	9.869	MON	21,981	199,620	03/23/2020.	06/25/2033.
92922F 3N 6	WAMU 2005-AR12 1A8 - CMO/RMBS			4	1.D FM	3,727,045	100.347	3,930,531	3,916,960	3,739,718		29,178			2.917	4.690	MON	9,521	111,455	06/02/2020.	10/25/2035.
92922F 3Q 9	WAMU 2005-AR12 2A1 - CMO/RMBS			4	3.B FM	156,929	98.670	159,118	161,263	155,548		(2,178)			3.228	5.656	MON	434	5,718	01/02/2019.	10/25/2035.
92922F 7C 6	WAMU 2005-AR16 2A1 - CMO/RMBS			4	1.D FM	356,898	100.633	425,298	422,624	355,610		14,119			3.350	8.316	MON	1,180	14,964	08/24/2016.	12/25/2035.
92922F 8T 8	WAMU 2005-AR18 3A1 - CMO/RMBS			4	1.D FM	3,217,028	102.408	3,400,758	3,320,803	3,219,301		(34,106)			3.690	4.147	MON	10,212	117,825	01/10/2019.	01/25/2036.
92922F GY 8	WAMU 2003-S11 3A3 - CMO/RMBS			4	1.D FM	193,588	99.099	191,424	193,165	192,871		601			1.738	2.530	MON	56	4,165	01/27/2017.	11/25/2033.
92922F J5 8	WAMU 2005-AR6 2AC - CMO/RMBS			4	1.D FM	4,541,705	97.226	5,310,149	5,461,652	4,549,687		(122,980)			0.828	8.784	MON	879	69,907	02/16/2016.	04/25/2045.
92925C CC 4	WAMU 2006-AR1 1AA - CMO/RMBS			4	1.D FM	770,387	94.981	1,091,989	1,149,698	836,947		49,236			1.691	9.236	MON	1,620	29,620	04/30/2008.	01/25/2046.
92925G AD 5	WAMU 2006-AR16 2A2 - CMO/RMBS			4	1.D FM	2,047,723	97.021	2,111,422	2,176,259	2,059,249		1,515			2.490	2.912	MON	4,515	69,550	06/14/2019.	12/25/2036.
92925V AF 7	WAMU 2007-HY1 2A3 - CMO/RMBS			4	1.D FM	3,225,007	98.672	3,554,785	3,602,633	3,334,168		105,564			3.573	6.395	MON	10,728	128,554	05/20/2016.	02/25/2037.
92927X AC 8	WAMU 2007-HY6 2A1 - CMO/RMBS			4	1.D FM	2,831,672	94.191	3,086,793	3,277,161	2,874,873		32,162			3.173	7.254	MON	8,666	66,573	04/07/2020.	06/25/2037.
92977Y BW 0	WMLT 2005-B 2A4 - CMO/RMBS			4	1.D FM	502,782	92.905	503,447	541,893	488,678		(9,845)			2.647	6.046	MON	1,195	10,903	07/20/2020.	10/20/2035.
92979D AC 9	WMLT 2007-A 2A1 - CMO/RMBS			4	1.D FM	4,706,764	98.770	4,992,097	5,054,243	4,694,230		(12,534)			3.669	5.237	MON	15,455	114,022	05/12/2020.	03/20/2037.
92990G AG 8	WAMU 2007-HY5 2A5 - CMO/RMBS			4	1.D FM	8,230,412	91.840	9,758,285	10,625,269	8,974,874		458,462			3.586	9.763	MON	31,754	346,088	02/17/2016.	05/25/2037.
92990G AJ 2	WAMU 2007-HY5 3A1 - CMO/RMBS			4	1.D FM	1,795,700	96.403	1,903,737	1,974,775	1,855,542		89,505			3.517	7.894	MON	5,788	64,328	04/14/2016.	05/26/2037.
933636 AA 0	WAMU 2007-HY4 1A1 - CMO/RMBS			4	1.D FM	1,533,416	94.812	1,634,519	1,723,962	1,640,489		66,107			3.208	7.006	MON	4,609	55,353	08/04/2016.	04/25/2037.
933636 AG 7	WAMU 2007-HY4 3A1 - CMO/RMBS			4	1.D FM	3,618,293	98.903	3,779,160	3,821,089	3,655,553		53,047			3.652	5.107	MON	11,630	133,627	01/06/2017.	04/25/2037.
933636 AL 6	WAMU 2007-HY4 5A1 - CMO/RMBS			4	1.D FM	2,374,463	90.274	2,405,557	2,664,725	2,461,926		87,828			3.170	6.774	MON	7,039	90,430	02/23/2016.	11/25/2036.
93363E AB 1	WAMU 2006-AR10 1A2 - CMO/RMBS			4	1.D FM	989,308	95.423	984,857	1,032,100	1,002,988		2,891			3.014	3.805	MON	2,593	34,907	01/11/2017.	09/25/2036.
93363N AB 1	WAMU 2006-AR12 1A2 - CMO/RMBS			4	1.D FM	976,514	98.689	1,019,469	1,033,011	1,003,394		21,323			3.037	5.204	MON	2,614	35,825	03/13/2017.	10/25/2036.
93363P AA 8	WAMU 2006-AR14 1A1 - CMO/RMBS			4	1.D FM	905,458	95.638	930,524	972,967	952,601		32,461			2.644	5.555	MON	2,144	29,887	09/16/2016.	11/25/2036.
93363P AC 4	WAMU 2006-AR14 1A3 - CMO/RMBS			4	1.D FM	10,074,181	99.189	10,640,053	10,727,014	10,525,712		315,857			2.644	5.494	MON	23,634	329,505	09/16/2016.	11/25/2036.
93363P AD 2	WAMU 2006-AR14 1A4 - CMO/RMBS			4	1.D FM	151,529	95.638	158,361	165,584	157,484		5,232			2.644	6.337	MON	365	5,086	10/06/2016.	11/25/2036.
939336 TX 1	WAMMS 2003-MS7 P - CMO/RMBS	@		4	1.D FM	188	95.272	280	294			(7)					N/A			01/25/2008.	03/25/2033.
939336 X9 9	WAMU 2005-AR1 A2B - CMO/RMBS			4	1.D FM	2,791,285	97.540	3,085,111	3,162,929	2,736,394		(44,172)			0.948	5.759	MON	583	44,212	01/22/2016.	01/25/2045.
93934N AR 6	WMALT 2006-5 2C2 - CMO/RMBS			4	1.D FM	0	56.008	147,107	262,653	105,692		20,183			0.748	24.701	MON	33	3,198	04/23/2008.	07/25/2036.
94980G AR 2	WFHET 2004-2 M4 - RMBS			4	1.D FM	496,535	97.560	702,053	719,616	695,475		21,818			1.948	3.246	MON	156	8,124	10/01/2010.	12/25/2033.
94984D AC 8	WFMBS 2006-AR13 A3 - CMO/RMBS			4	2.B FM	599,783	92.599	596,636	644,321	624,059		12,761			3.079	4.105	MON	1,653	18,846	02/24/2016.	09/25/2036.
94985A AA 7	WFMBS 2006-AR15 A1 - CMO/RMBS			4	4.B FM	354,899	98.533	358,859	364,204	363,434		5,365			2.911	5.500	MON	883	14,184	10/18/2016.	10/25/2036.
94986M AA 0	WFMBS 2007-AR10 1A1 - CMO/RMBS			4	1.D FM	1,165,310	96.477	1,203,795	1,247,758	1,153,618		(22,247)	59,269		2.768	4.820	MON	2,878	47,177	08/24/2010.	01/25/2038.
94986M AF 9	WFMBS 2007-AR10 2A3 - CMO/RMBS			4	1.D FM	2,198,032	90.084	2,400,091	2,664,282	2,161,487		32,654			3.424	6.078	MON	7,602	49,859	05/05/2020.	01/25/2038.
95002F AA 2	WFMBS 2019-4 A1 - CMO/RMBS	CF		4	1.D FM	5,864,383	103.919	5,987,560	5,761,752	5,873,596		(16,987)			3.500	1.993	MON	16,805	234,655	11/19/2019.	09/27/2049.
95002K AA 1	WFMBS 201 A1 - CMO/RMBS	CF		4	1.D FM	9,263,941	104.053	9,526,294	9,155,223	9,262,435		(17,923)			3.000	2.096	MON	22,888	262,345	02/14/2020.	12/27/2049.
97652P AL 5	WIN 2014-1 A11 - CMO/RMBS			4	1.D FM	2,171,279	105.753	2,310,642	2,184,934	2,172,363		(2,626)			3.500	3.647	MON	6,373	71,436	06/19/2014.	06/20/2044.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,620,865,659	XXX	1,838,684,178	1,917,659,235	1,642,316,072	(198,654)	18,466,129	4,790,797	0	XXX	XXX	XXX	4,645,231	61,174,613	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05490T AA 0	BBCCR 2015-GTP A - CMBS	CF		4	1.D FM	31,657,344	108.830	33,465,188	30,750,000	31,202,170		(93,136)			3.966	3.636	MON	84,691	1,219,545	09/09/2015.	08/12/2033.
05525C AA 6	BAMLL 2013-FRR2 A - CMBS	@		4	2.C FE	6,050,000	93.356	7,468,490	8,000,000	7,362,011		392,560				5.656	N/A			04/03/2017.	12/27/2045.
05525F AA 9	BAMLL 2013-FRR3 A - CMBS	@		4	3.C FE	15,165,266	87.370	17,664,256	20,217,754	17,897,327		933,217				5.517	N/A			01/03/2018.	08/28/2046.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
05525H AW 7	BAMLL 2014-FRR5 4B - CMBS	@	..	4	3.C FE	6,308,145	84.148	7,708,699	9,160,909	7,485,515		506,209			7.275	7.275	N/A			06/26/2018.	01/29/2047.
05552E AA 8	BBCMS 2017-DELC A - CMBS	CF	..	2	1.D FM	4,592,094	98.876	4,548,279	4,600,000	4,600,000					1.009	1.015	MON	2,191	69,837	03/22/2019.	08/15/2036.
05608B AA 8	BX 2019-IMC A - CMBS	CF	..	4	1.D FM	18,000,000	97.492	17,548,535	18,000,000	18,000,000					1.159	1.161	MON	9,848	300,681	05/02/2019.	04/17/2034.
12527E AD 0	CFCRE 2011-C1 A4 - CMBS	CF	..	4	1.D FM	2,143,008	100.163	2,095,127	2,091,729	2,092,446		(4,636)			4.961	3.872	MON	8,648	103,775	08/04/2011.	04/15/2044.
12531W BA 9	CFCRE 2016-C3 A2 - CMBS	CF	..	4	1.D FM	18,489,847	110.720	20,269,540	18,307,000	18,395,913		(21,253)			3.597	3.479	MON	54,875	658,503	01/22/2016.	01/10/2048.
12591K AD 7	COMM 2013-CCRE12 A3 - CMBS	CF	..	4	1.D FM	9,615,118	105.908	10,082,786	9,520,336	9,541,003		(12,353)			3.765	3.659	MON	29,870	369,341	10/24/2013.	10/15/2046.
12593F BC 7	COMM 2015-LC21 A3 - CMBS	CF	..	4	1.D FM	8,555,449	108.448	9,218,049	8,500,000	8,523,747		(6,989)			3.445	3.362	MON	24,402	292,825	01/07/2016.	07/10/2048.
12624K AD 8	COMM 2012-CCRE2 A4 - CMBS	CF	..	4	1.D FM	8,199,483	103.211	8,256,885	8,000,000	8,030,980		(28,287)			3.147	2.803	MON	20,980	251,760	08/08/2012.	08/15/2045.
12625U BF 9	COMM 2013-CCRE9 A4 - CMBS	CF	..	4	1.D FM	26,418,906	108.016	27,543,950	25,500,000	25,739,472		(106,270)			4.219	3.838	MON	89,658	1,094,274	10/16/2013.	07/10/2045.
12626G AF 0	COMM 2013-LC13 A5 - CMBS	CF	..	4	1.D FM	1,031,875	108.652	1,086,515	1,000,000	1,008,750		(3,768)			4.205	3.840	MON	3,504	42,050	10/16/2013.	08/10/2046.
12630D AX 2	COMM 2014-CCRE14 A3 - CMBS	CF	..	4	1.D FM	10,099,365	108.806	10,880,585	10,000,000	10,025,520		(12,018)			3.955	3.849	MON	32,958	395,500	01/09/2014.	02/12/2047.
12632Q AW 3	COMM 2014-CCRE18 A4 - CMBS	CF	..	4	1.D FM	8,646,899	108.376	9,278,817	8,561,657	8,583,754		(11,431)			3.550	3.418	MON	25,328	303,939	06/19/2014.	07/17/2047.
12632Q AX 1	COMM 2014-CCRE18 A5 - CMBS	CF	..	4	1.D FM	5,149,633	110.153	5,507,628	5,000,000	5,052,509		(16,659)			3.828	3.481	MON	15,950	191,400	06/19/2014.	07/17/2047.
12635R AW 8	CSAIL 2015-C4 A3 - CMBS	CF	..	4	1.D FM	2,065,110	109.698	2,178,583	1,985,982	2,025,127		(8,931)			3.544	3.050	MON	5,865	70,379	02/12/2016.	11/18/2048.
193051 AA 7	COLD 2020-ICE5 A - CMBS		..	4	1.D FM	12,500,000	100.000	12,499,998	12,500,000	12,500,000					1.059	1.073	MON	6,249	17,006	10/22/2020.	11/16/2037.
20048E AY 7	COMM 2013-LC6 A4 - CMBS	CF	..	4	1.D FM	20,278,601	103.904	22,680,640	21,828,560	21,454,087		186,036			2.941	3.885	MON	53,498	825,163	10/16/2013.	01/12/2046.
23305M AA 3	DBCCR 2014-ARCP A - CMBS	CF	..	4	1.D FM	5,149,992	106.952	5,347,612	5,000,000	5,048,030		(16,756)			4.238	3.895	MON	17,659	211,910	01/24/2014.	01/12/2034.
23305U AA 5	DBRR 2011-LC2 A4A - CMBS	CF	..	4	1.D FM	29,723,807	100.325	28,310,885	28,219,153	28,227,962		(185,330)			4.537	3.902	MON	106,692	1,280,303	09/21/2011.	07/14/2044.
23305Y AJ 8	DBUBS 2011-LC3 AM - CMBS	CF	..	4	1.D FM	10,802,892	100.972	11,216,944	11,109,000	11,078,993		34,565			5.335	5.730	MON	49,392	602,526	08/11/2011.	08/12/2044.
30288B AE 5	FREMF 2015-K721 B - CMBS		..	4	1.D FM	5,486,406	104.030	6,241,822	6,000,000	5,842,636		82,278			3.565	5.160	MON	17,826	217,390	05/25/2016.	11/25/2047.
30288L AN 3	FREMF 2016-K53 B - CMBS		..	4	1.D FM	5,857,500	110.562	6,633,703	6,000,000	5,911,973		13,075			4.021	4.329	MON	20,104	245,340	06/16/2016.	03/25/2049.
30288R AG 5	FREMF 2016-K54 C - CMBS		..	4	1.D FM	3,279,566	106.663	4,073,473	3,819,000	3,337,084		57,518			4.051	7.072	MON	12,891	118,223	03/26/2020.	04/27/2048.
30291J AJ 2	FREMF 2013-K29 B - CMBS		..	4	1.D FM	5,029,364	105.527	6,067,817	5,750,000	5,408,664		13,843			3.476	6.273	MON	16,655	203,340	07/17/2013.	05/25/2046.
30295D AG 7	FREMF 2016-K57 B - CMBS		..	4	1.D FM	3,835,384	110.840	4,433,580	4,000,000	3,893,046		14,841			3.919	4.492	MON	13,062	159,439	09/15/2016.	08/25/2049.
30295M AS 1	FREMF 2016-K723 B - CMBS		..	4	1.D FM	6,084,956	105.546	6,860,463	6,500,000	6,305,121		58,107			3.576	4.692	MON	19,371	236,790	11/03/2016.	10/25/2039.
30295R AS 0	FREMF 2016-K59 B - CMBS		..	4	1.D FM	3,147,218	109.093	3,818,236	3,500,000	3,270,395		32,818			3.576	4.918	MON	10,430	127,257	11/15/2016.	11/25/2049.
30295X AS 7	FREMF 2017-K724 B - CMBS		..	4	1.D FM	4,533,029	105.789	5,077,855	4,800,000	4,673,398		38,999			3.484	4.481	MON	13,938	169,995	01/13/2017.	12/27/2049.
30300S AU 6	FREMF 2020-K737 C - CMBS		..	4	1.D FM	3,750,000	102.435	5,121,745	5,000,000	3,863,591		113,591			3.301	8.262	MON	13,756	126,164	03/23/2020.	01/27/2053.
30300Y AU 3	FREMF 2017-K67 C - CMBS		..	4	1.D FM	4,109,375	106.704	5,335,194	5,000,000	4,179,233		69,858			3.944	7.152	MON	16,433	150,708	03/26/2020.	09/27/2049.
35709C AS 2	FREMF 2019-K87 B - CMBS		..	4	1.D FM	4,170,546	113.255	4,813,340	4,250,000	4,183,064		6,638			4.322	4.667	MON	15,307	186,815	01/23/2019.	01/25/2051.
36192C AE 5	GSMS 2013-GC10 A5 - CMBS	CF	..	4	1.D FM	24,665,477	103.769	27,726,994	26,720,000	26,206,598		242,391			2.943	3.943	MON	65,531	786,370	09/09/2013.	02/12/2046.
36197X AK 0	GSMS 2013-GCJ12 A4 - CMBS	CF	..	4	1.D FM	42,057,068	105.126	46,980,684	44,690,000	43,474,096		49,088			3.135	4.420	MON	116,753	1,401,032	10/18/2013.	06/12/2046.
36248G AC 4	GSMS 2013-GCJ16 A3 - CMBS	CF	..	4	1.D FM	8,361,581	107.131	8,697,496	8,118,529	8,190,504		(23,110)			4.244	3.860	MON	28,713	344,529	11/13/2013.	11/13/2046.
36828Q QH 2	GECMC 2005-C4 AJ - CMBS		..	4	1.D FM	1,246,937	99.000	1,296,766	1,309,865	1,305,229		(9,365)			5.487	7.241	MON	5,989	(10,683)	06/03/2016.	11/10/2045.
46590K AD 6	JPMCC 2015-JP1 A4 - CMBS	CF	..	4	1.D FM	13,129,896	111.598	14,507,691	13,000,000	13,060,575		(15,049)			3.650	3.539	MON	39,540	474,474	12/15/2015.	01/15/2049.
46635T CG 5	JPMCC 2011-C3 A4 - CMBS	CF	..	4	1.D FM	5,352,129	100.285	5,488,312	5,472,700	5,461,114		13,118			4.717	5.005	MON	21,513	260,481	08/11/2011.	02/16/2046.
46636V AC 0	JPMCC 2011-C5 A3 - CMBS	CF	..	4	1.D FM	1,870,531	101.296	1,876,009	1,852,015	1,850,066		(2,611)			4.171	4.077	MON	6,438	98,129	09/16/2011.	08/17/2046.
46639J AE 0	JPMCC 2013-C10 A5 - CMBS	CF	..	4	1.D FM	10,351,281	104.447	11,619,532	11,124,802	10,923,440		88,742			3.143	4.035	MON	29,133	349,597	07/05/2013.	12/17/2047.
46639Y AQ 0	JPMCC 2013-LC11 A5 - CMBS	CF	..	4	1.D FM	8,467,100	104.769	9,513,054	9,080,000	8,910,382		68,712			2.960	3.805	MON	22,397	268,759	07/31/2013.	04/17/2046.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
61690A AD 6	MSBAM 2015-C27 A3 - CMBS	CF..	..	4	1.D FM	4,086,250	108.368	4,334,712	4,000,000	4,040,466		(10,645)			3.473	3.151	MON...	11,577	138,920	02/17/2016.	12/17/2047.
61690F AL 7	MSBAM 2015-C22 A3 - CMBS	CF..	..	4	1.D FM	9,005,625	106.121	9,550,889	9,000,000	8,997,239		(1,856)			3.046	3.037	MON...	22,845	274,140	02/12/2016.	04/17/2048.
61690Q AD 1	MSBAM 2015-C23 A3 - CMBS	CF..	..	4	1.D FM	11,407,435	108.877	11,967,640	10,991,924	11,193,829		(43,368)			3.451	2.942	MON...	31,611	379,331	02/17/2016.	07/15/2050.
61690V AZ 1	MSBAM 2015-C26 A5 - CMBS	CF..	..	4	1.D FM	5,084,375	111.013	5,550,647	5,000,000	5,040,985		(9,558)			3.531	3.333	MON...	14,713	176,550	01/27/2016.	10/15/2048.
61761Q AE 3	MSBAM 2013-C8 A4 - CMBS	CF..	..	4	1.D FM	5,997,244	104.320	6,613,874	6,340,000	6,252,490		40,078			3.134	3.829	MON...	16,558	198,696	08/28/2013.	12/17/2048.
61764R BJ 6	MSBAM 2015-C20 B - CMBS		..	4	1.D FM	2,558,984	108.854	2,721,349	2,500,000	2,524,440		(6,578)			4.160	3.886	MON...	8,667	104,000	02/17/2015.	02/18/2048.
63874L AA 2	NCMS 2018-TECH A - CMBS		..	4	1.D FM	3,967,500	98.620	3,944,795	4,000,000	3,970,349		1,933			0.959	1.030	MON...	1,811	58,680	04/03/2019.	11/15/2034.
693436 AA 5	PLPTRU 201 A - RMBS		..	4	1.E FE	7,614,460	42.150	7,581,901	17,987,903	7,623,759		9,299			5.015	13.520	MON...	2,506	74,860	12/02/2020.	03/31/2051.
90270Y BF 5	UBSBB 2013-C5 A4 - CMBS	CF..	..	4	1.D FM	7,545,625	104.473	8,357,857	8,000,000	7,884,415		52,380			3.185	3.919	MON...	21,231	254,776	06/24/2013.	03/12/2046.
92890P AE 4	WFRBS 2013-C14 A5 - CMBS	CF..	..	4	1.D FM	27,956,875	105.680	30,647,061	29,000,000	28,686,892		112,117			3.337	3.786	MON...	80,644	967,730	06/24/2013.	06/15/2046.
92936C AJ 8	WFRBS 2011-C4 A4 - CMBS	CF..	..	4	1.D FM	37,768,464	100.569	37,210,663	37,000,000	36,959,030		(107,466)			4.902	4.578	MON...	151,145	1,813,740	08/23/2011.	06/17/2044.
92937E AZ 7	WFRBS 2013-C11 A5 - CMBS	CF..	..	4	1.D FM	3,278,578	104.448	3,603,470	3,450,000	3,405,304		20,006			3.071	3.717	MON...	8,829	105,950	10/16/2013.	03/17/2045.
92938E AM 5	WFRBS 2013-C16 A4 - CMBS	CF..	..	4	1.D FM	5,880,095	107.550	6,261,770	5,822,210	5,837,398		(2,373)			4.136	3.986	MON...	20,067	264,886	09/17/2013.	09/17/2046.
92939F AT 6	WFRBS 2014-C21 A4 - CMBS	CF..	..	4	1.D FM	3,107,489	105.598	3,166,651	2,998,783	3,042,151		(15,347)			3.410	2.843	MON...	8,522	102,364	02/11/2016.	08/16/2047.
94989D AV 1	WFCM 2015-C27 A4 - CMBS	CF..	..	4	1.D FM	2,500,614	106.704	2,724,119	2,552,970	2,525,657		5,909			3.190	3.550	MON...	6,787	81,440	12/30/2015.	02/18/2048.
94989D AW 9	WFCM 2015-C27 A5 - CMBS	CF..	..	4	1.D FM	6,515,516	109.493	7,067,787	6,455,000	6,480,200		(7,779)			3.451	3.337	MON...	18,564	222,762	01/22/2016.	02/18/2048.
94989J AZ 9	WFCM 2015-C28 A4 - CMBS		..	4	1.D FM	695,175	111.041	766,182	690,000	692,111		(668)			3.540	3.453	MON...	2,036	24,426	01/05/2016.	05/15/2048.
94989N BD 8	WFCM 2015-C30 A3 - CMBS	CF..	..	4	1.D FM	1,928,531	110.989	2,149,516	1,936,701	1,931,148		465			3.411	3.478	MON...	5,505	66,994	12/29/2015.	09/17/2058.
94989Q AV 2	WFCM 2015-SG1 A4 - CMBS	CF..	..	4	1.D FM	10,266,365	111.118	11,073,785	9,965,833	10,110,607		(33,827)			3.789	3.396	MON...	31,467	377,605	12/28/2015.	09/17/2048.
94989Y AY 9	WFCM 2016-C32 A3 - CMBS	CF..	..	4	1.D FM	7,069,832	108.404	7,588,289	7,000,000	7,032,748		(8,421)			3.294	3.180	MON...	19,215	230,580	02/03/2016.	01/17/2059.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						589,663,209	XXX	633,924,710	618,530,314	598,356,743	0	2,432,551	0	0	XXX	XXX	XXX	1,632,333	20,133,295	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
000366 AA 2	AASET 2017-1 A - ABS		..	2	2.B FE	7,332,638	92.740	6,800,351	7,332,675	7,332,683		(28)			3.967	3.965	MON...	12,120	285,080	05/25/2017.	05/16/2042.
00038R AA 4	AASET 2019-2 A - ABS		..	4	1.G FE	9,584,800	94.540	9,061,528	9,584,857	9,584,933		113			3.376	3.376	MON...	13,483	321,112	10/07/2019.	10/16/2039.
000823 AA 2	ABPCI II A1 - CDO		C	2	1.A FE	31,927,500	99.935	31,979,216	32,000,000	31,932,664		28,930			1.998	2.131	JAJO..	129,673	960,718	05/07/2020.	07/20/2029.
000823 AC 8	ABPCI II A2 - CDO		C	2	1.C FE	5,000,000	100.050	5,002,500	5,000,000	4,996,702		1,326			2.568	2.602	JAJO..	26,041	184,811	06/02/2017.	07/20/2029.
000825 AA 7	ACAM 19FL1 A - CDO		..	4	1.A FE	10,000,000	99.737	9,973,728	10,000,000	10,000,000					1.547	1.569	MON...	6,876	206,584	12/10/2019.	11/16/2034.
000844 AA 8	ABPCI 8 A1A - CDO		C	4	1.A FE	20,000,000	100.000	20,000,000	20,000,000	20,000,000					2.068	2.074	JAJO..	83,884	334,413	03/10/2020.	04/20/2032.
00085K AA 1	ABPCI 7 A1A - CDO		..	4	1.A FE	9,187,500	99.803	9,980,289	10,000,000	9,298,815		111,315			2.028	4.004	JAJO..	41,131	127,650	04/28/2020.	10/20/2031.
00085U AA 9	ABPCI 4 A1A - CDO		C	4	1.A FE	31,328,750	99.613	31,876,016	32,000,000	31,477,925		165,695			1.748	2.564	JAJO..	113,450	709,067	04/28/2020.	01/20/2030.
00085U AC 5	ABPCI 4 A2 - CDO		C	4	1.C FE	12,000,000	99.114	11,893,618	12,000,000	11,992,569		2,808			2.168	2.197	JAJO..	52,764	394,880	12/20/2017.	01/20/2030.
00085U AJ 0	ABPCI 4 A1B - CDO		C	4	1.A FE	13,000,000	100.100	13,013,000	13,000,000	13,001,447		302			3.800	3.812	JAJO..	97,428	494,000	12/20/2017.	01/20/2030.
00102D AC 2	ACIS 145 A2 - CDO		..	4	1.A FE	1,454,764	100.213	1,457,858	1,454,764	1,454,764		0			3.535	3.549	FMAN.	8,570	18,756	10/09/2014.	11/02/2026.
001406 AA 5	DCAL 2015 A1 - ABS		D	2	3.C FE	1,995,850	75.000	1,497,519	1,996,691	1,996,493		211			4.213	4.259	MON...	3,739	83,274	09/27/2017.	02/15/2040.
001748 AF 9	AMMC XIV 2B1 - CDO		..	4	3.C FE	350,000	98.602	345,106	350,000	346,420		(2,572)			7.565	6.324	JAJO..	4,928	30,679	07/10/2017.	07/25/2029.
001748 AH 5	AMMC XIV 2B2 - CDO		..	4	3.C FE	334,250	87.512	306,292	350,000	335,435		(983)			6.745	6.297	JAJO..	4,393	27,753	07/10/2017.	07/25/2029.
00175L AJ 1	AMMC XIV A2R - CDO		..	4	1.C FE	1,453,000	98.693	1,434,014	1,453,000	1,452,323		(382)			1.915	1.932	JAJO..	5,178	43,669	07/10/2017.	07/25/2029.
00175L AL 6	AMMC XIV A3R - CDO		..	4	1.F FE	581,000	99.437	577,729	581,000	580,684		(193)			2.615	2.636	JAJO..	2,827	21,608	07/10/2017.	07/25/2029.
00175L AN 2	AMMC XIV B1R - CDO		..	4	2.C FE	669,000	99.640	666,592	669,000	668,559		(292)			3.815	3.849	JAJO..	4,750	33,065	07/10/2017.	07/25/2029.
00176B AH 6	AMMC 13R B2R - CDO		..	4	3.C FE	251,550	93.998	242,515	258,000	252,665		(26)			6.655	6.831	JAJO..	3,195	20,278	06/23/2017.	07/24/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
00176B AK 9	AMMC 13R 22R - CDO			4	3.C FE	258,000	96.358	248,603	258,000	257,288		(690)			7.165	6.922	JAJO	3,440	21,623	06/23/2017.	07/24/2029.
00176B AM 5	AMMC 13R B3R - CDO			4	5.B FE	237,874	76.229	196,671	258,000	236,193		216			8.515	6.214	JAJO	4,089	24,852	06/23/2017.	07/24/2029.
00176C AL 5	AMMC XII X - CDO			4	1.A FE	17,500	99.924	17,487	17,500	17,457		(79)			0.856	3.069	FMAN	22	(23)	11/01/2017.	11/10/2030.
00176C AN 1	AMMC XII AR - CDO			4	1.A FE	11,551,500	99.838	12,154,266	12,174,000	11,543,464		(7,796)			1.406	1.562	FMAN	24,722	233,755	03/19/2020.	11/10/2030.
00176C AQ 4	AMMC XII BR - CDO			4	1.C FE	1,140,000	99.274	1,131,720	1,140,000	1,139,981		2			1.706	1.710	FMAN	2,809	29,703	11/01/2017.	11/10/2030.
00176C AS 0	AMMC XII CR - CDO			4	1.F FE	6,189,500	96.943	6,080,264	6,272,000	6,200,001		1,535			2.106	2.144	FMAN	19,078	188,783	11/29/2018.	11/10/2030.
00176C AU 5	AMMC XII DR - CDO			4	2.B FE	490,000	93.886	460,041	490,000	489,977		16			2.906	2.917	FMAN	2,057	18,712	11/01/2017.	11/10/2030.
00176D AG 4	AMMC 13R A1R - CDO			4	1.A FE	5,998,437	99.809	5,986,949	5,998,437	5,995,512		(2,821)			1.475	1.510	JAJO	16,464	153,310	06/23/2017.	07/24/2029.
00176D AJ 8	AMMC 13R A2R - CDO			4	1.C FE	1,225,000	98.708	1,209,170	1,225,000	1,224,851		(128)			1.915	1.922	JAJO	4,365	36,927	06/23/2017.	07/24/2029.
00176D AL 3	AMMC 13R A3R - CDO			4	1.F FE	503,000	99.448	500,222	503,000	502,920		(66)			2.665	2.676	JAJO	2,495	19,019	06/23/2017.	07/24/2029.
00176D AN 9	AMMC 13R B1R - CDO			4	2.C FE	601,000	99.584	598,498	601,000	600,891		(100)			3.815	3.835	JAJO	4,267	29,790	06/23/2017.	07/24/2029.
00176E AG 2	AMMC XII ER - CDO			4	4.A FE	480,200	92.450	453,005	490,000	481,215		(152)			6.386	6.102	FMAN	4,520	35,954	11/01/2017.	11/10/2030.
00176E AJ 6	AMMC XII FR - CDO			4	5.A FE	266,589	85.553	239,549	280,000	263,717		(596)			8.571	9.308	FMAN	3,466	26,616	11/01/2017.	11/10/2030.
00176J AK 2	AMMC 16 AR - CDO			4	1.A FE	19,125,000	100.137	20,027,358	20,000,000	19,125,000					1.489	1.579	JAJO	65,345	364,710	03/17/2020.	04/16/2029.
00176J AM 8	AMMC 16 BR - CDO			4	1.C FE	1,936,000	98.399	1,905,001	1,936,000	2,347,108		(103,777)			1.829		JAJO	7,770	57,936	03/30/2017.	04/16/2029.
00176J AP 1	AMMC 16 CR - CDO			4	1.F FE	1,050,000	98.460	1,033,829	1,050,000	1,050,849		(109)			2.579	2.568	JAJO	5,942	39,406	03/30/2017.	04/16/2029.
00176J AR 7	AMMC 16 DR - CDO			4	2.C FE	1,050,000	97.522	1,023,980	1,050,000	1,050,174		94			3.779	3.793	JAJO	8,707	52,181	03/30/2017.	04/16/2029.
00176K AE 3	AMMC 16 ER - CDO			4	3.C FE	909,563	90.587	856,042	945,000	918,813		1,271			6.289	6.004	JAJO	13,042	71,012	03/30/2017.	04/16/2029.
00178L AB 5	AMMC 21 A - CDO			4	1.A FE	8,458,100	100.227	8,477,276	8,458,100	8,456,556		(1,248)			1.464	1.473	FMAN	20,643	202,527	09/14/2017.	11/04/2030.
00178L AC 3	AMMC 21 B - CDO			4	1.C FE	1,836,100	99.419	1,825,434	1,836,100	1,835,727		(304)			1.894	1.904	FMAN	5,797	51,948	09/14/2017.	11/04/2030.
00178L AD 1	AMMC 21 C - CDO			4	1.F FE	872,900	97.871	854,316	872,900	872,676		(158)			2.314	2.326	FMAN	3,367	28,403	09/14/2017.	11/04/2030.
00178L AE 9	AMMC 21 D - CDO			4	2.C FE	752,500	95.761	720,605	752,500	752,232		(149)			3.314	3.333	FMAN	4,157	32,094	09/14/2017.	11/04/2030.
00178X AB 9	AMSR 2019-SFR1 B - CMBS			4	1.C FE	4,999,754	105.459	5,272,956	5,000,000	4,999,493		(49)			3.023	3.014	MON	12,596	150,310	11/26/2019.	01/19/2039.
00179T AA 9	AMMC 21 E - CDO			4	4.A FE	532,589	96.486	522,760	541,800	532,753		(699)			6.714	6.265	FMAN	6,063	41,734	09/14/2017.	11/04/2030.
00180A AA 7	AMSR 2020-SFR1 A - CMBS			4	1.A FE	22,977,107	101.868	23,407,148	22,977,953	22,986,069		8,962			1.819	1.817	MON	34,831	302,843	03/04/2020.	04/17/2037.
00190Y AV 7	ARES XXVII CR - CDO			4	1.F FE	5,000,000	99.448	4,972,399	5,000,000	4,999,374		170			2.622	2.633	JAJO	23,673	183,790	06/09/2017.	07/30/2029.
00190Y AZ 8	ARES XXVII AR2 - CDO			4	1.A FE	13,000,000	99.199	12,895,831	13,000,000	12,998,336		167			1.597	1.603	JAJO	37,491	342,383	06/09/2017.	07/30/2029.
00213R AB 9	ARLFR 121 A2 - ABS			4	1.F FE	17,907,517	103.527	18,757,051	18,118,000	18,056,295		31,114			3.810	4.024	MON	30,680	690,296	02/06/2019.	12/15/2042.
00214M AA 1	ARLFR 1406 A1 - RMBS			4	1.F FE	5,917,759	99.903	6,052,468	6,058,342	6,058,342		80,998			2.920	2.938	MON	7,862	171,459	12/10/2019.	06/15/2044.
00214M AB 9	ARLFR 1406 A2 - RMBS			4	1.F FE	33,522,128	100.226	33,615,643	33,540,000	33,500,373		11,131			3.970	4.040	MON	59,179	1,331,538	06/26/2018.	06/15/2044.
00217L AC 6	AREIT 2019-CRE3 AS - CDO/CMBS			4	1.A FE	11,000,000	98.113	10,792,387	11,000,000	11,000,000					1.454	1.597	MON	7,108	216,399	08/09/2019.	09/16/2036.
00255U AA 3	AASET 2020-1 A - ABS			2	1.G FE	8,557,623	94.131	8,055,506	8,557,772	8,557,705		77			3.351	3.351	MON	12,745	235,642	02/03/2020.	01/17/2040.
00256D AA 0	AASET 2019-1 A - ABS			4	2.B FE	6,140,568	94.439	5,799,117	6,140,581	6,140,699		93			3.844	3.844	MON	10,491	233,672	06/12/2019.	05/15/2039.
00432C CW 9	ACCSS 2005-B A3 - ABS			4	1.A FE	1,422,107	98.414	1,517,128	1,541,579	1,455,409		(22,412)			0.585	3.306	JAJO	1,678	24,967	04/13/2016.	07/25/2035.
00436M AA 3	AALLC 181 A - RMBS			4	1.F FE	4,056,369	104.332	4,233,160	4,057,394	4,056,585		(34)			3.870	3.907	MON	12,649	152,535	06/13/2018.	12/02/2033.
00452P AD 9	ACIS 2015-6 A2 - CDO			4	1.A FE	3,207,981	100.175	3,213,593	3,207,981	3,207,981		0			3.367	3.380	FMAN	18,002	33,715	03/04/2015.	05/03/2027.
006346 AS 9	ADMSO 181 A - ABS			4	1.F FE	16,018,280	105.445	16,862,143	15,991,372	16,011,608		(2,743)			4.810	4.825	MON	34,186	767,092	10/31/2018.	11/16/2048.
01447Y AB 0	ALESC 1 A2 - CDO			4	1.C FE	8,194,041	99.850	10,759,291	10,775,455	8,163,152		(3,609,963)			1.070	22.079	JAJO	24,981	49,238	03/24/2020.	10/15/2033.
01448Q AA 8	ALESC IV A1 - CDO			4	1.C FE	24,740,141	90.513	23,813,678	26,309,566	24,498,042		(596,801)			0.694	2.743	JAJO	31,970	348,941	11/08/2018.	07/30/2034.
01448T AA 2	ALESC V A1 - CDO		C	4	1.C FE	1,545,515	95.060	1,718,997	1,808,336	1,503,424		124,060			0.725	15.603	MJSD	328	8,024	08/20/2020.	12/23/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
01448T AB 0	ALESC V A2 - CDO		C	4	1.C FE	2,717,710	76.590	2,912,733	3,803,000	2,945,014		90,986			0.895	4.185	MJSD.	851	60,390	11/01/2018.	12/23/2034.
01448X AA 3	ALESC 6 A1 - CDO			4	1.F FE	6,561,322	93.632	6,808,556	7,271,628	5,973,787		(86,377)			0.715	6.437	MJSD.	1,300	81,442	01/17/2019.	03/23/2035.
01448X AC 9	ALESC 6 B1 - CDO			4	2.B FE	9,866,130	77.500	8,311,142	10,724,055	10,120,871		33,416			1.445	1.880	MJSD.	3,874	230,259	05/23/2019.	03/23/2035.
01448Y AB 9	ALESC VII A1B - CDO			4	1.C FE	2,421,557	93.236	2,510,646	2,692,801	2,496,576		(4,995)			0.645	3.171	MJSD.	434	34,590	05/29/2019.	07/23/2035.
014495 AB 1	ALESC XIII A1 - CDO			4	1.C FE	3,694,749	91.730	4,401,550	4,798,376	3,537,048		59,057			0.565	5.800	MJSD.	678	57,984	11/04/2016.	09/23/2037.
014498 AB 5	ALESC XIV A1 - CDO			4	1.F FE	36,577,061	85.209	43,922,961	51,547,574	36,264,834		1,122,479			0.565	5.190	MJSD.	7,280	642,713	09/02/2016.	09/23/2037.
01449C AA 8	ALESC VIII A1A - CDO			4	1.C FE	6,526,663	90.854	7,763,973	8,545,549	6,475,853		116,554			0.615	5.492	MJSD.	1,314	108,209	04/14/2016.	12/23/2035.
01449C AB 6	ALESC VIII A1B - CDO			4	1.C FE	11,661,670	90.943	13,357,371	14,687,662	10,313,844		396,035			0.625	6.949	MJSD.	2,295	187,458	11/17/2017.	12/23/2035.
01449T AA 1	ALESC 9 A1 - CDO			4	1.F FE	35,433,328	87.719	42,577,470	48,538,260	33,114,645		228,158			0.605	5.382	MJSD.	7,340	610,655	04/14/2016.	06/23/2036.
01449W AA 4	ALESC X A1 - CDO			4	1.C FE	16,678,466	90.344	16,937,113	18,747,372	16,577,850		97,694			0.585	2.188	MJSD.	2,741	237,744	07/11/2019.	09/23/2036.
01449W AB 2	ALESC X A2A - CDO			4	2.B FE	25,123,683	73.447	22,181,989	30,201,272	26,338,800		227,549			0.745	1.690	MJSD.	5,624	433,527	06/12/2019.	09/23/2036.
01450A AA 8	ALESC XI A1A - CDO			4	1.C FE	3,059,334	85.314	3,468,472	4,065,560	2,827,321		(93,115)			0.575	5.760	MJSD.	584	48,887	05/13/2015.	12/23/2036.
01450B AA 6	ALESC XV A1 - CDO			4	1.F FE	20,906,808	89.225	20,381,146	22,842,426	20,740,091		56,155			0.525	1.728	MJSD.	2,997	275,023	12/06/2018.	12/23/2037.
01749P AN 8	ALLEG III CN - CDO		C	4	1.B FE	21,010,773	73.768	20,655,104	28,000,000	21,010,585		(128,043)	527,442		2.040	2.040	JAJO..	117,536	852,831	04/30/2015.	07/26/2027.
01749P AU 2	ALLEG III B2R - CDO		C	4	1.C FE	7,500,000	100.162	7,512,161	7,500,000	7,500,494		277			3.640	3.653	JAJO..	50,050	273,000	12/22/2017.	07/26/2027.
00184@ AA 4	AMAZON (EUCLID OH) CONTROL PASS-THRU TRU				1.C	4,277,917	112.250	4,801,962	4,277,917	4,275,572		59			4.095	4.099	MON...	487	174,775	09/15/2018.	06/30/2039.
00191# AA 3	AMAZON (TUCSON AZ) CONTROL PASS-THRU TRU				1.C	4,769,689	112.250	5,353,976	4,769,689	4,765,136		(320)			4.095	4.102	MON...	16,853	194,681	10/16/2018.	08/31/2039.
00191@ AA 5	AMAZON (OKLAHOMA CITY OK) CONTROL PASS-T				1.C	9,278,875	113.250	10,508,326	9,278,875	9,277,579		(401)			4.233	4.234	MON...	1,091	391,902	11/01/2018.	09/30/2039.
00193* AA 5	AMAZON (TULSA OK) CONTROL PASS-THRU TRUS				1.C	9,702,103	113.250	10,987,631	9,702,103	9,701,571		13			4.233	4.233	MON...	35,435	409,388	11/01/2018.	09/30/2039.
00195# AA 9	AMAZON (TOLEDO OH) CONTROL PASS-THRU TR				1.C	16,499,972	108.000	17,819,969	16,499,972	16,499,972					3.570	3.553	MON...	26,230	627,501	12/15/2019.	10/31/2040.
00225# AA 3	AMAZON (GRAND RAPIDS, MI) CONTROL PASS				1.C	4,485,600	112.250	5,035,086	4,485,600	4,481,808		93			4.095	4.101	MON...	510	194,407	11/16/2018.	09/30/2039.
009098 A* 5	CTL - AMAZON FORT WORTH FUNDED				1.C	4,171,545	115.670	4,825,226	4,171,545	4,171,547		0			4.494	4.494	MON...	10,936	185,649	05/10/2019.	11/10/2039.
00910G A* 4	AMAZON AIR CARGO (SAN BERNARDINO, CA)				1.E	6,471,740	117.830	7,625,651	6,471,740	6,471,740					4.533	4.533	MON...	17,113	269,732	01/09/2020.	02/10/2041.
00910G A@ 2	AMAZON AIR CARGO (SAN BERNARDINO, CA)				1.F	7,460,973	118.710	8,856,922	7,460,973	7,460,973					5.039	5.039	MON...	21,931	345,673	01/09/2020.	02/10/2041.
00981@ AA 9	CHILDREN'S HOSPITAL MEDICAL CENTER OF AK			4	1.E ND*	8,553,514	105.800	8,960,017	8,468,825	8,551,667		(1,367)			3.965	3.909	MON...	14,924	335,789	08/22/2019.	08/15/2050.
02665U AA 3	AH4R 2014-SFR2 A - RMBS			4	1.A FE	18,927,404	107.814	20,246,980	18,779,604	18,824,500		(17,702)			3.786	3.695	MON...	59,250	711,826	12/18/2014.	10/17/2036.
02665U AA 3	AH4R 2014-SFR2 A - RMBS	SD..		4	1.A FE	908,240	107.814	964,142	894,267	899,451		(1,591)			3.786	3.595	MON...	2,821	33,969	12/18/2014.	10/17/2036.
02665U AB 1	AH4R 2014-SFR2 B - RMBS			4	1.A FE	7,093,796	107.231	7,506,132	7,000,000	7,021,143		(8,544)			4.290	4.185	MON...	25,025	300,300	05/14/2015.	10/17/2036.
02665X AA 7	AH4R 2014-SFR3 A - RMBS			4	1.A FE	30,715,341	107.986	32,828,364	30,400,636	30,510,688		(33,775)			3.678	3.559	MON...	93,178	1,121,641	02/26/2016.	12/18/2036.
02665X AB 5	AH4R 2014-SFR3 B - RMBS			4	1.A FE	14,972,121	107.351	15,673,210	14,600,000	14,743,393		(36,999)			4.201	3.919	MON...	51,112	613,346	05/06/2015.	12/18/2036.
02665X AC 3	AH4R 2014-SFR3 C - RMBS			4	1.B FE	5,599,651	108.437	6,072,481	5,600,000	5,595,080		(1,466)			4.596	4.608	MON...	21,448	257,376	11/20/2014.	12/18/2036.
02666A AA 6	AH4R 2015-SFR1 A - RMBS			4	1.A FE	39,207,997	107.339	41,729,301	38,876,250	39,004,374		(37,730)			3.467	3.364	MON...	112,320	1,345,027	05/07/2015.	04/17/2052.
02666A AB 4	AH4R 2015-SFR1 B - RMBS			4	1.A FE	4,649,786	106.241	4,940,225	4,650,000	4,644,608		(534)			3.813	3.830	MON...	14,775	177,305	02/26/2015.	04/18/2052.
02666A AC 2	AH4R 2015-SFR1 C - RMBS			4	1.A FE	8,568,280	107.022	9,118,288	8,520,000	8,534,063		(6,362)			4.110	4.056	MON...	29,181	350,172	05/05/2015.	04/18/2052.
02666B AA 4	AH4R 2015-SFR2 A - RMBS			4	1.A FE	8,192,927	109.098	8,938,637	8,193,186	8,188,081		(133)			3.732	3.754	MON...	25,481	305,183	09/11/2015.	10/17/2052.
02666B AB 2	AH4R 2015-SFR2 B - RMBS			4	1.A FE	2,657,821	108.869	2,893,726	2,658,000	2,655,969		(68)			4.295	4.326	MON...	9,513	114,161	09/11/2015.	10/17/2052.
02666B AG 1	AH4R 2015-SFR2 XS - RMBS			4	5.B GI	1	0.001	110		215							MON...			09/11/2015.	10/17/2052.
03235T AA 5	ACEF 2014-1 A - CMO			4	5.B GI	708,816	30.420	708,816	2,330,098	708,816		102,112	1,723,471		8.000	46.888	MON...	5,178	184,282	12/10/2014.	12/20/2024.
03329L AS 0	ANCHF 2R AR - CDO			4	1.A FE	5,000,000	102.255	5,112,752	5,000,000	5,000,000					3.928	3.927	AO.....	36,007	137,480	01/17/2020.	04/26/2038.
03330E AJ 3	ANCHF 3R A1R - CDO			2	1.A FE	6,250,000	100.000	6,250,000	6,250,000	6,250,000					2.871	2.856	JAJO..			12/24/2020.	01/28/2039.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
03330P AA 7	ANCHF 5 A - CDO		..	4	1.A FE	23,000,000	101.963	23,451,437	23,000,000	23,000,000					4.100	4.099	AO	172,883	943,000	01/26/2018.	04/25/2036.
03330P AJ 8	ANCHF 5R BR - CDO		..	4	1.D FE	8,000,000	99.155	7,932,382	8,000,000	8,000,000					3.370	3.369	AO	49,427	17,224	09/17/2020.	04/25/2036.
03331F AA 8	ANCHF 7 A - CDO		..	4	1.A FE	8,000,000	103.412	8,272,942	8,000,000	8,000,000					4.620	4.619	AO	67,760	369,600	02/19/2019.	04/25/2037.
03665A AA 5	ANTR 2017-2 A - CDO		..	4	1.A FE	21,646,875	99.891	21,975,936	22,000,000	21,651,905		19,303			1.748	2.924	JAJO	77,997	585,595	03/19/2020.	01/22/2030.
03665J AA 6	ANTR 2017-1 A - CDO		C	4	1.A FE	25,950,000	99.513	26,868,399	27,000,000	26,240,922		337,939			1.943	3.617	JAJO	106,400	685,404	03/25/2020.	07/20/2028.
03665L AA 1	ANTR 2018-3 A1 - CDO		C	4	1.A FE	10,000,000	99.158	9,915,833	10,000,000	10,004,832		(1,445)			1.668	1.658	JAJO	33,831	278,373	11/20/2018.	01/21/2031.
03665T AC 0	ANTR 2018-2 A2 - CDO		C	4	1.A FE	9,000,000	99.330	8,939,656	9,000,000	8,997,072		845			1.818	1.832	JAJO	33,185	264,223	08/24/2018.	10/21/2030.
03665T AE 6	ANTR 2018-2 B - CDO		C	4	1.C FE	18,000,000	99.075	17,833,451	18,000,000	17,994,003		1,766			2.218	2.234	JAJO	80,971	601,446	08/24/2018.	10/21/2030.
03666L AA 0	ANTR 201 A1 - CDO		C	4	1.A FE	8,000,000	100.692	8,055,323	8,000,000	8,000,000					2.125	2.127	JAJO	30,228		09/18/2020.	10/23/2031.
03759C AL 4	APID XXIV AFR - CDO		..	4	1.C FE	4,800,000	100.109	4,805,239	4,800,000	4,798,421		804			4.460	4.428	JAJO	43,411	214,080	08/23/2018.	10/21/2030.
03789X AD 0	DIN 2019-1 A21 - RMBS		..	2	2.B FE	21,952,832	98.632	21,644,792	21,945,000	21,950,658		(1,171)			4.194	4.207	MJSD	66,471	920,373	05/30/2019.	06/07/2049.
03789X AE 8	DIN 2019-1 A22 - RMBS		..	2	2.B FE	4,239,375	97.309	4,125,293	4,239,375	4,239,375					4.723	4.751	MJSD	14,461	200,226	05/28/2019.	06/07/2049.
038370 AA 0	AQFIT 19A A - ABS		..	4	1.F FE	5,930,554	102.529	6,081,464	5,931,475	5,930,649		(171)			3.140	3.167	MON	8,278	175,579	09/16/2019.	07/16/2040.
038413 AA 8	AQFIT 2020-A A - ABS		..	4	1.F FE	7,342,668	100.499	7,380,703	7,344,024	7,342,703		35			1.900	1.901	MON	5,426	43,799	08/19/2020.	07/17/2046.
03879X AA 7	ARCLO 2018-FL1 A - CDO		..	4	1.A FE	9,989,063	99.190	9,918,991	10,000,000	9,989,296		234			1.309	1.363	MON	6,180	10,399	12/10/2020.	06/15/2028.
03879Y AA 5	ARCLO 2019-FL1 A - CDO		C	4	1.A FE	3,502,188	99.138	3,469,817	3,500,000	3,502,153		(35)			1.309	1.284	MON	2,163		12/16/2020.	05/15/2037.
05279@ AA 9	AUTOLIV CONTROL LEASE-BACKED PASS-THRU T		..		2.B	4,740,218	104.050	4,932,197	4,740,218	4,740,219		(0)			4.101	4.101	MON	8,640	193,491	11/15/2018.	05/15/2034.
05590# AA 9	BPHQ 2017 CONTROL PASS-THROUGH TRUST		..		1.C	3,206,039	104.860	3,361,852	3,206,039	3,206,037		0			3.540	3.540	MON	5,044	112,893	11/21/2017.	11/15/2032.
05492A AJ 0	BFNS AR - CDO		C	4	1.C FE	49,744,005	100.000	49,744,005	49,744,005	49,744,005					3.250	2.544	JAJO	291,901	439,394	09/10/2020.	01/25/2029.
05492K AA 7	BDS 2019-FL4 A - CDO		C	4	1.A FE	31,026,563	99.879	31,461,775	31,500,000	31,182,138		155,575			1.252	2.174	MON	16,439	465,488	11/06/2020.	08/15/2036.
05492K AE 9	BDS 2019-FL4 B - CDO		C	4	1.D FE	9,000,000	97.794	8,801,483	9,000,000	9,000,000					1.903	2.005	MON	7,134	218,980	07/17/2019.	08/15/2036.
05492X AA 9	BDS 20FL6 A - CDO		C	4	1.A FE	5,007,813	100.423	5,021,164	5,000,000	5,007,786		(27)			1.450	1.438	MON	3,222	5,840	12/08/2020.	09/18/2035.
054968 AB 8	BFNS A - CDO		C	4	1.B FE	35,667,857	99.895	35,809,417	35,847,092	35,629,894		(66,825)			4.147	3.251	MJSD	24,776	1,486,579	03/20/2019.	03/25/2030.
055328 AA 6	BMMC 2018-1 A1A - CDO		..	4	1.A FE	27,000,000	99.482	26,860,118	27,000,000	26,976,703		(21,225)			1.768	1.802	JAJO	96,819	778,981	09/13/2018.	10/21/2030.
05550G AA 5	BMMC 2019-1 A1 - CDO		C	2	1.A FE	5,066,875	98.848	5,436,632	5,500,000	5,125,548		58,673			1.917	3.771	JAJO	23,154	68,340	04/28/2020.	10/15/2031.
05584A AA 8	HGVGI 17A A - RMBS		..	4	1.F FE	1,674,715	102.243	1,712,705	1,675,140	1,674,843		(7)			2.940	2.942	MON	821	47,481	04/04/2017.	05/25/2029.
05586A AA 6	BSPRT 2018-FL4 A - CDO		..	4	1.A FE	2,584,334	99.453	2,584,747	2,598,953	2,584,946		612			1.209	2.188	MON	1,483		12/16/2020.	09/17/2035.
05586A AC 2	BSPRT 2018-FL4 AS - CDO		..	2	1.A FE	7,000,000	98.894	6,922,575	7,000,000	6,998,813		(148)			1.459	1.482	MON	4,822	137,884	09/27/2018.	09/17/2035.
05587T AA 4	BSPRT 2019-FL5 A - CDO		..	4	1.A FE	22,013,750	100.000	22,000,000	22,000,000	22,013,356		(394)			1.309	1.261	MON	13,595		12/16/2020.	05/15/2029.
05587T AC 0	BSPRT 2019-FL5 AS - CDO		..	2	1.A FE	6,500,000	98.478	6,401,087	6,500,000	6,500,000					1.639	1.645	MON	5,030	139,898	05/20/2019.	05/15/2029.
05607Y AC 5	B2R 2015 - 1 A2 - RMBS		..	4	1.A FE	8,259,674	100.739	8,298,252	8,237,375	8,238,308		(540)			3.469	3.434	MON	23,813	316,521	12/05/2016.	05/15/2048.
05607Y AJ 0	B2R 2015 - 1 B - RMBS		..	4	1.B FE	4,119,732	105.679	4,227,152	4,000,000	4,048,826		(13,828)			3.965	3.600	MON	13,217	158,570	04/07/2015.	05/15/2048.
05616M AG 1	BABSN 2015-II CN - CDO		D	4	1.G FE	20,961,077	77.322	21,263,446	27,500,000	20,869,027		(367,904)	1,479,222		2.820	2.820	JAJO	98,509	1,365,211	07/23/2015.	10/21/2030.
05682Q AE 6	BCC 2017-1 A2 - CDO		C	4	1.A FE	3,525,000	99.712	3,514,851	3,525,000	3,497,828		5,849			1.568	1.748	JAJO	11,211	94,552	06/13/2017.	07/22/2030.
05973B AA 5	BANC 2019-CRE6 A - CMBS		..	4	1.A FE	11,115,872	99.305	11,863,628	11,946,711	11,423,225		294,749			1.209	4.802	MON	6,818	161,921	03/23/2020.	09/17/2036.
06424@ AA 1	BANK OF TEXAS (HOUSTON, TX)		..		1.F Z	7,288,268	106.731	7,731,364	7,243,764	7,283,620		(2,913)			3.460	3.368	MON	11,139	249,464	10/01/2019.	12/31/2029.
06760N AA 4	BMM 171 A1 - CDO		..	4	1.A FE	4,756,250	99.590	4,979,514	5,000,000	4,811,629		55,379			1.817	3.598	JAJO	19,683	59,078	04/28/2020.	01/15/2030.
07090A AC 7	BATLN XIV A2 - CDO		C	4	1.A FE	13,860,000	100.760	14,106,439	14,000,000	13,892,750		16,752			4.170	4.334	JAJO	115,138	582,178	02/22/2019.	04/20/2032.
07132L AE 9	BATLN XI B - CDO		..	4	1.C FE	3,493,201	99.788	3,532,500	3,540,000	3,507,782		6,527			1.965	2.183	JAJO	12,944	108,521	12/10/2018.	10/24/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
08181V AL 9	BSP 16 A1B - CDO			4	1.A FE	4,800,000	99.917	4,796,004	4,800,000	4,801,122		(1,154)			4.360	4.379	JAJO	41,856	209,280	12/12/2018.	01/19/2032.
09628V AN 4	BLUEM 2016-3 A2R - CDO			4	1.A FE	8,000,000	99.346	7,947,678	8,000,000	8,000,319		(2,229)			1.671	1.674	FMAN	17,081	205,144	11/02/2018.	11/15/2030.
09630A AE 6	BLUEM 2018-3 A2 - CDO			4	1.A FE	18,000,000	99.629	17,933,260	18,000,000	17,989,829		(5,273)			1.615	1.629	JAJO	54,094	485,928	10/03/2018.	10/25/2030.
09748R AA 6	BOJA 2020-1 A2 - ABS			4	2.B FE	8,000,000	101.281	8,102,480	8,000,000	8,000,000					3.832	3.832	JAJO	72,382		09/29/2020.	10/20/2050.
09774X AU 6	BCM 1999-A A3 - ABS	SD		4	5.B GI	48,488	100.296	50,745	50,595	50,258		(406)			5.980	6.429	MON	252	3,062	08/31/2012.	03/15/2029.
10901A AA 4	BDF II A - CDO			4	1.A FE	18,400,000	104.249	19,181,875	18,400,000	18,400,000					4.750	4.748	AO	160,233	874,000	08/30/2018.	10/25/2035.
10901U AA 0	BDF 1 A - CDO		C	4	1.A FE	12,000,000	103.848	12,461,712	12,000,000	12,000,000					4.250	4.251	AO	92,083	510,000	02/02/2018.	04/25/2036.
12326Q AA 2	BJETS 191 A - ABS			4	1.G FE	8,404,365	102.109	8,581,945	8,404,656	8,404,604		152			4.212	4.249	MON	15,734	349,799	06/11/2019.	07/15/2034.
12326R AA 0	BJETS 182 A - ABS			4	1.F FE	8,847,617	101.804	9,007,351	8,847,769	8,847,903		173			4.447	4.447	MON	17,487	385,548	06/21/2018.	06/15/2033.
12327F AA 5	BJETS 201 A - ABS			4	1.G FE	7,766,209	101.349	7,871,047	7,766,321	7,766,210		1			2.981	2.981	MON	9,646	30,225	10/21/2020.	11/15/2035.
12479R AB 3	CAUTO 2014-1 A - ABS			4	1.E FE	5,538,520	100.278	5,557,263	5,541,852	5,541,499		534			3.660	3.696	MON	9,015	201,887	10/10/2014.	10/17/2044.
12479R AD 9	CAUTO 2017-1 A1 - ABS			4	1.E FE	7,353,133	100.151	7,366,399	7,355,265	7,354,779		499			3.870	3.907	MON	12,651	283,634	03/30/2017.	04/15/2047.
12479R AE 7	CAUTO 2017-1 A2 - ABS			4	1.E FE	5,400,928	101.687	5,478,633	5,387,732	5,395,800		(5,331)			4.180	4.166	MON	10,009	224,370	01/09/2020.	04/15/2047.
12510H AB 6	CAUTO 2020-1 A2 - ABS			4	1.A FE	5,569,407	102.817	5,727,266	5,570,329	5,569,466		45			3.030	3.031	MON	7,501	150,656	01/15/2020.	02/15/2050.
12510H AC 4	CAUTO 2020-1 A3 - ABS			4	1.A FE	5,798,338	104.211	6,046,737	5,802,426	5,798,466		66			3.250	3.254	MON	8,381	168,221	01/15/2020.	02/15/2050.
12528C AQ 4	CFIP 2014-1 BR - CDO			4	1.C FE	8,000,000	98.986	7,918,908	8,000,000	7,999,276		1,829			2.074	2.083	JAJO	36,873	258,993	06/30/2017.	07/13/2029.
12530M AA 3	SORT 2020-1 A1 - ABS			4	1.D FE	9,542,469	101.862	9,721,447	9,543,788	9,542,485		15			1.690	1.690	MON	7,168	63,620	07/14/2020.	07/15/2060.
12530M AB 1	SORT 2020-1 A2 - ABS			4	1.D FE	9,499,278	101.277	9,625,060	9,503,716	9,499,138		(139)			1.990	2.006	MON	8,406	74,887	07/14/2020.	07/15/2060.
12551J AE 6	CIFC 2017-IV A2 - CDO			4	1.C FE	4,828,031	100.102	4,905,007	4,900,000	4,847,169		8,646			1.915	2.130	JAJO	17,461	147,708	12/07/2018.	10/24/2030.
125585 AF 6	CIT 951 A5 - ABS			4	5.B GI		100.045	31,780	31,766	40,424		(28,776)			9.050	73.307	MON	128	2,895	02/14/1995.	08/15/2021.
12563L AS 6	CLIF 203 A - ABS			4	1.F FE	3,889,198	100.857	3,923,333	3,890,000	3,889,203		5			2.070	2.070	MON	6,710	13,421	10/02/2020.	10/18/2045.
12585@ AA 4	CHP (FRESNO CA) CONTROL PASS-THRU TRUST				1.C	11,670,497	105.239	12,281,925	11,670,497	11,670,501		(0)			3.190	3.190	MON	16,546	367,653	10/21/2016.	02/15/2028.
12694* AA 4	CVS CONTROL PASS-THROUGH TRUST				2.B	5,582,879	111.380	6,218,211	5,582,879	5,582,883		(0)			5.140	5.140	MON	12,754	286,140	12/22/2015.	01/15/2041.
12697# AA 7	PVTPL THORNTONS - CMO			4	1.C	7,679,083	115.691	8,884,012	7,679,083	7,679,153		82			4.560	4.560	MON	15,563	349,688	12/29/2016.	03/15/2042.
12707* AA 9	CVS (NC SC PENNSYLVANIA & VIRGINIA) CON				2.B	13,392,008	115.810	15,509,232	13,392,008	13,392,028		(0)			4.880	4.880	MON	29,046	651,457	05/17/2018.	01/15/2044.
12724@ AA 6	CVS (CLAWSON & RICHMOND MI) CONTROL PASS				2.B IF	8,896,398	107.712	9,491,065	8,811,551	8,892,799		(3,599)			4.050	3.910	MON	15,861	252,785	03/30/2020.	01/15/2035.
12803P AB 4	CAJUN 2017-1 A2 - RMBS			4	2.C FE	9,768,654	101.849	10,027,034	9,845,000	9,817,458		15,377			6.500	6.740	FMAN	72,880	635,903	05/26/2017.	08/20/2047.
13875E AN 4	CANYC 2014-2 AJ - CDO		C	4	1.A FE	4,600,000	99.622	4,582,594	4,600,000	4,599,408		320			1.587	1.594	JAJO	15,816	125,355	04/07/2017.	04/16/2029.
14310Q AA 6	CGFM 2015-1 A1R - CDO			2	1.A FE	33,000,000	99.321	32,775,841	33,000,000	32,994,382		(5,166)			1.787	1.774	JAJO	127,762	966,389	08/02/2018.	10/15/2031.
14310Q AE 8	CGFM 2015-1 A3R - CDO			4	1.A FE	17,000,000	99.812	16,967,986	17,000,000	17,000,552		1,706			4.560	4.586	JAJO	163,653	775,200	08/02/2018.	10/15/2031.
14310Q AG 3	CGFM 2015-1 AR - CDO			4	1.C FE	15,000,000	97.617	14,642,523	15,000,000	14,998,392		(2,227)			2.437	2.425	JAJO	79,199	538,393	08/02/2018.	10/15/2031.
14315J AN 9	CGMS 172 A2B - CDO		C	4	1.C FE	9,600,000	100.297	9,628,517	9,600,000	9,598,222		949			3.793	3.814	JAJO	71,814	362,313	05/18/2017.	07/21/2031.
14576A AA 0	CARM 201 A1 - RMBS			4	1.A FE	13,994,205	100.200	14,028,000	14,000,000	13,994,207		1			2.010	2.012	MON	12,507		11/18/2020.	12/15/2050.
14576A AB 8	CARM 201 A2 - RMBS			4	1.A FE	1,499,092	100.350	1,505,250	1,500,000	1,499,092		0			2.480	2.483	MON	1,653		11/18/2020.	12/15/2050.
14576A AC 6	CARM 201 A3 - RMBS			4	1.F FE	2,248,640	100.430	2,259,675	2,250,000	2,248,640		(1)			3.100	3.103	MON	3,100		11/18/2020.	12/15/2050.
14855J AB 1	CLAST 161 A - ABS			4	1.G FE	5,324,082	95.097	5,068,692	5,330,028	5,325,366		250			4.450	4.456	MON	10,542	237,186	03/15/2017.	08/15/2041.
14855L AB 6	CLAST 171 A - ABS			4	2.B FE	14,894,334	93.646	13,948,050	14,894,473	14,893,688		269			3.967	3.967	MON	26,261	590,864	10/19/2017.	07/15/2042.
14855M AA 6	CLAST 2019-1 A - ABS			2	2.B FE	4,591,313	95.099	4,366,319	4,591,322	4,591,390		48			3.967	3.966	MON	8,095	178,644	04/11/2019.	04/15/2039.
15137E BL 6	CECLO 21 ARB - CDO			4	1.A FE	16,000,000	100.133	16,021,194	16,000,000	16,000,671		1,036			4.050	4.068	JAJO	115,200	648,000	07/12/2018.	07/29/2030.
15137K AN 9	CECLO 24R B2R - CDO			4	1.F FE	14,500,000	100.037	14,505,285	14,500,000	14,500,000					5.030	5.062	JAJO	153,974	729,495	07/23/2018.	10/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
15672A AA 0	CERB XVIII A - CDO		..	4	1.A FE	8,660,145	99.934	8,654,398	8,660,145	8,657,300		(2,882)			1.987	2.044	JAJO..	37,281	216,517	03/30/2017.	04/15/2027.
15672R AA 3	CERB 24 A1 - CDO		C	4	1.A FE	17,500,000	99.269	17,372,014	17,500,000	17,495,385		3,580			1.637	1.655	JAJO..	62,065	485,792	06/29/2018.	07/15/2030.
15672R AC 9	CERB 24 B - CDO		C	4	1.C FE	7,000,000	98.158	6,871,063	7,000,000	6,997,841		1,047			2.137	2.153	JAJO..	32,409	229,900	06/29/2018.	07/15/2030.
15672V AA 4	CERB 25 ATR - CDO		C	2	1.A FE	20,495,000	99.307	20,357,935	20,500,000	20,497,673		673			1.767	1.769	JAJO..	78,479	581,624	12/22/2020.	10/15/2030.
15673F AA 8	CERB 27 A1 - CDO		C	4	1.A FE	11,272,500	99.297	11,915,666	12,000,000	11,364,007		91,507			2.037	3.417	JAJO..	52,959	155,206	05/07/2020.	01/15/2032.
15673G AA 6	CERB 19 A1 - CDO		..	4	1.A FE	32,000,000	99.602	31,872,592	32,000,000	32,003,292		2,072			1.987	1.991	JAJO..	137,757	1,002,171	05/17/2017.	07/16/2029.
15673G AE 8	CERB 19 B - CDO		..	4	1.C FE	5,400,000	98.899	5,340,552	5,400,000	5,400,000					2.537	2.551	JAJO..	29,682	199,311	05/17/2017.	07/16/2029.
15673K AA 7	CERB 20 A - CDO		C	4	1.A FE	13,689,080	99.693	13,657,952	13,700,000	13,692,558		3,479			1.837	1.878	JAJO..	54,525	395,649	06/26/2020.	10/15/2029.
15673L AA 5	CERB XXI A - CDO		C	4	1.A FE	9,797,500	99.871	9,784,820	9,797,500	9,793,313		(3,915)			1.687	1.748	JAJO..	35,809	213,336	10/24/2017.	10/15/2027.
15673L AC 1	CERB XXI B - CDO		C	4	1.C FE	2,000,000	99.504	1,990,069	2,000,000	2,000,111		288			2.137	2.143	JAJO..	9,260	65,686	10/24/2017.	10/15/2027.
15673N AA 1	CERB 22 A - CDO		C	4	1.A FE	21,000,000	98.998	20,789,580	21,000,000	21,009,583		(1,620)			1.637	1.619	JAJO..	74,478	582,950	02/08/2018.	04/15/2030.
15673N AE 3	CERB 22 B - CDO		C	4	1.C FE	5,000,000	97.923	4,896,159	5,000,000	5,002,583		(229)			1.987	1.973	JAJO..	21,525	156,589	02/08/2018.	04/15/2030.
15673Q AA 4	CERB XXIII A - CDO		C	4	1.A FE	5,190,698	99.649	5,251,227	5,269,744	5,197,972		(24,335)			1.237	3.276	JAJO..	14,122	109,776	12/14/2018.	04/15/2028.
15674H AA 3	CERB 29 A - CDO		C	4	1.A FE	6,500,000	100.000	6,500,000	6,500,000	6,500,000					2.106	250.000	JAJO..	19,772		10/16/2020.	10/15/2032.
16372# AA 0	TCF NATIONAL BANK		..		2.A	13,500,000	117.960	15,924,600	13,500,000	13,500,000					4.589	4.589	MON...	36,138	567,889	02/10/2020.	06/10/2044.
16877# AA 0	CHILDRESS KLIEN-CAMBRIDGE HEALTHCARE SOL		..		1.B	13,554,148	111.029	15,030,205	13,537,201	13,550,128		(476)			3.652	3.638	MON...	35,705	491,775	01/05/2017.	01/05/2036.
16877# AB 8	CHILDRESS KLIEN-CAMBRIDGE HEALTHCARE SOL		..		1.B	16,157,396	104.633	16,909,208	16,160,521	16,157,899		136			5.438	5.440	MON...	63,470	878,809	01/05/2017.	01/05/2036.
17181C AA 6	CIMLT 181 A - RMBS		..	4	1.C FE	2,607,637	98.640	2,572,160	2,607,637	2,607,500		(83)			1.571	1.593	MON...	1,252	49,000	05/15/2018.	03/20/2043.
17275G AA 4	CIRUS 181 A - CDO		..	4	1.A FE	36,000,000	106.906	38,486,030	36,000,000	36,000,000					4.800	4.799	JJ.....	748,800	1,728,000	11/02/2018.	01/25/2037.
19421U AA 2	CASL 2019-A A1 - ABS		..	4	1.C FE	11,062,896	101.137	11,217,586	11,091,446	11,063,226		(990)			1.548	1.619	MON...	1,908	224,780	07/10/2019.	12/28/2048.
19421U AB 0	CASL 2019-A A2 - ABS		..	4	1.C FE	4,355,758	104.687	4,561,597	4,357,354	4,355,882		(55)			3.280	3.312	MON...	2,382	140,404	06/26/2019.	12/28/2048.
19423D AB 6	CASL 2018-A A2 - ABS		..	4	1.F FE	6,158,362	110.642	6,816,773	6,161,120	6,158,971		(107)			4.130	4.175	MON...	4,241	248,300	06/12/2018.	12/26/2047.
20267U AA 7	CBSLT 2016-B A1 - ABS		..	4	1.A FE	2,025,432	101.770	2,061,835	2,025,982	2,025,576		(139)			2.730	2.751	MON...	922	49,244	10/13/2016.	10/25/2040.
21872B AG 1	CAFL 181 B - RMBS		..	4	1.D FE	2,999,882	103.772	3,113,168	3,000,000	2,995,856		(9)			4.003	4.002	MON...	10,008	120,077	06/27/2018.	06/01/2051.
21872F AA 5	CAFL 2019-1 A - CMBS		..	4	1.A FE	7,782,253	106.505	8,288,854	7,782,602	7,778,585		(3,069)			3.324	3.297	MON...	21,558	259,863	04/03/2019.	03/15/2052.
21872M AA 0	CAFL 182 A - CMBS	SD..	..	4	1.A FE	10,979,217	107.612	11,815,017	10,979,299	10,978,566		(255)			4.026	4.018	MON...	36,836	475,984	12/06/2018.	11/15/2052.
21872M AG 7	CAFL 182 B - CMBS		..	4	1.D FE	3,245,250	109.736	3,561,332	3,245,365	3,245,079		(76)			4.559	4.549	MON...	12,330	147,916	12/06/2018.	11/15/2052.
21872N AA 8	CAFL 2019-3 A - CMBS		..	4	1.A FE	7,786,826	105.388	8,206,621	7,787,027	7,786,661		(185)			2.705	2.705	MON...	17,553	211,686	11/05/2019.	10/17/2052.
22163# AA 1	COSTCO (OCEANSIDE NY) LEASE-BACKED PASS-		..		1.D Z	16,507,561	100.500	16,590,098	16,507,561	16,507,561		0			3.140	3.140	MON...	23,037	517,432	11/14/2019.	11/30/2041.
22284H AC 7	COV 3 B - CDO		C	4	1.C FE	5,000,000	99.226	4,961,283	5,000,000	4,999,758		338			2.087	2.093	JAJO..	22,608	161,673	08/09/2017.	10/15/2029.
22284H AJ 2	COV 3 C2 - CDO		C	4	1.F FE	4,998,386	100.363	5,018,157	5,000,000	4,999,737		549			4.539	4.566	JAJO..	47,912	226,950	08/09/2017.	10/15/2029.
22549N AA 9	CREDIT SUISSE ABS REPACKAGING TRUST 2018		D	4,5	1.D FE	43,511,996	94.624	42,445,952	44,857,728	43,737,260		71,876			1.544	1.757	JAJO..	128,943	1,165,243	07/25/2018.	01/01/2037.
22846M AC 7	CRNPT 7 B - CDO		..	4	1.C FE	19,000,000	98.987	18,807,557	19,000,000	19,002,596		(124)			2.168	2.172	JAJO..	83,543	625,227	10/11/2018.	10/20/2031.
22960* AA 0	PVTPL OCHSNER CLINIC FOUNDATION - CMO		..	4	1.C	8,179,903	108.798	8,899,532	8,179,904	8,180,019		115			5.260	5.259	MON...	19,123	425,914	12/30/2013.	12/15/2028.
22965@ AA 3	WAG (EDINA, MINNESOTA) CONTROL PASS-THRU		..		2.B	4,307,998	102.870	4,387,760	4,265,345	4,299,027		(786)			4.590	4.522	MON...	8,701	195,003	12/17/2014.	07/15/2037.
22969* AA 1	WAL-MART (GREENVILLE PENNSYLVANIA) CONTR		..		1.B	5,123,451	102.690	5,209,180	5,072,723	5,105,618		(1,708)			3.520	3.436	MON...	7,936	176,843	02/19/2015.	12/15/2029.
22977@ AA 9	CTL PASS-THRU TRUST SERIES 2016 (CRIC BL		..		1.C	9,178,997	113.692	10,435,812	9,178,997	9,179,007		(0)			3.870	3.870	MON...	15,788	354,298	12/15/2016.	12/15/2038.
23316# AA 5	DEA (NASHVILLE TN) CTL 3.228 08/05/2040		..		1.D IF	9,522,584	100.091	9,531,230	9,522,584	9,522,584					3.228	3.228	MON...	22,200	96,487	08/12/2020.	08/05/2040.
233046 AE 1	DNKN 2017-1 A2I - RMBS		..	4	2.B FE	17,505,000	102.657	17,970,108	17,505,000	17,505,000					3.629	3.645	FMAN.	72,349	634,848	09/14/2017.	11/20/2047.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
233046 AF 8	DNKN 2017-1 AII - RMBS			4	2.B FE	20,422,500	106.192	21,687,061	20,422,500	20,422,500					4.030	4.050	FMAN.	93,734	822,498	09/14/2017.	11/20/2047.
233046 AH 4	DNKN 2017-1 AII - RMBS			4	1.C FE	11,664,530	104.590	12,205,675	11,670,000	11,666,435		677			3.350	3.352	FMAN.	44,524	390,694	11/22/2017.	11/20/2047.
233046 AM 3	DNKN 2019-1 A23 - RMBS			4	1.C FE	17,964,785	107.507	19,109,280	17,775,000	17,936,322		(24,280)			4.002	3.887	FMAN.	81,015	710,897	11/07/2019.	05/20/2049.
23341B AC 9	DRB 2016-B A2 - ABS			4	1.A FE	1,411,838	102.042	1,441,112	1,412,268	1,412,002		(137)			2.890	2.915	MON...	680	34,675	05/12/2016.	06/25/2040.
244608 AA 3	DPATH 181 A1 - CDO		C	4	1.A FE	15,000,000	99.147	14,871,983	15,000,000	15,004,670		(553)			1.937	1.933	JAJO..	62,949	462,143	12/07/2018.	01/15/2031.
244608 AJ 4	DPATH 181 A2 - CDO		C	4	1.A FE	21,000,000	99.902	20,979,473	21,000,000	21,004,966		513			4.526	4.543	JAJO..	200,653	950,460	12/07/2018.	01/15/2031.
24460R AA 1	DPATH 201 A1 - CDO		C	4,5	1.A FE	14,000,000	99.535	13,934,936	14,000,000	14,000,000					2.634	2.070	JAJO..	75,804	203,998	03/05/2020.	04/17/2032.
25216A AA 2	DEXT ABS 2020-1 LLC - ABS			4	1.D FE	2,808,263	100.277	2,816,098	2,808,322	2,808,264		1			1.460	1.460	MON...	1,822	4,670	10/28/2020.	02/16/2027.
25755T AE 0	DPABS 2015-1 A2 - RMBS			4	2.A FE	15,320,000	105.679	16,190,023	15,320,000	15,320,000					4.474	4.499	JAJO..	125,660	684,075	10/14/2015.	10/25/2045.
25755T AH 3	DPABS 2017-1 A23 - RMBS			4	2.A FE	20,370,000	107.130	21,822,381	20,370,000	20,370,000					4.118	4.139	JAJO..	153,787	837,215	06/12/2017.	07/25/2047.
25755T AJ 9	DPABS 2018-1 A21 - RMBS			4	2.A FE	6,842,500	105.008	7,185,172	6,842,500	6,843,227		430			4.116	4.134	JAJO..	51,634	281,097	04/18/2018.	07/27/2048.
25755T AK 6	DPABS 2018-1 A22 - RMBS			4	2.A FE	3,420,181	108.692	3,718,625	3,421,250	3,420,880		341			4.328	4.353	JAJO..	27,146	147,788	06/06/2018.	07/27/2048.
25755T AL 4	DPABS 2019-1 A2 - RMBS			4	2.A FE	7,425,000	106.221	7,886,909	7,425,000	7,425,000					3.668	3.668	JAJO..	49,931	253,768	11/06/2019.	10/25/2049.
25755T AM 2	DPABS 2019-1 A2 - RMBS			4	1.C FE	21,295,830	106.469	22,661,873	21,285,000	21,296,635		863			3.668	3.665	JAJO..	143,135	641,130	12/05/2019.	10/25/2049.
26067* AA 3	DOW (MIDLAND MI) CONTROL PASS-THRU TRUST				2.B	10,982,591	116.110	12,694,760	10,933,391	10,968,648		(1,178)			5.180	5.146	MON...	25,171	563,889	12/11/2013.	03/15/2034.
26443@ AA 6	DULLES DISCOVERY 1 CONTROL PASS-THROUGH				1.B	11,426,881	99.999	11,426,745	11,426,881	11,426,881		(0)			2.964	2.964	MON...	24,461	337,062	11/07/2019.	06/05/2037.
26208L AC 2	HONK 2018-1 A2 - RMBS			4	2.C FE	6,825,000	105.967	7,232,248	6,825,000	6,825,956		569			4.739	4.735	JAJO..	63,789	322,815	04/17/2018.	04/20/2048.
26209X AC 5	HONK 202 A2 - RMBS			4	2.C FE	5,000,000	100.726	5,036,300	5,000,000	5,000,000					3.240	3.240	JAJO..	7,650		10/29/2020.	01/20/2051.
26224H AE 7	DRUGC 2017-1 A2 - ABS		C	4	2.B FE	1,158,558	100.193	1,160,990	1,158,751	1,158,750		26			3.600	3.600	JAJO..	8,807	34,327	05/31/2017.	04/15/2027.
26249M AQ 0	DRSLF 37 BR - CDO			4	1.C FE	3,682,438	99.000	3,762,000	3,800,000	3,713,363		14,704			1.637	2.061	JAJO..	13,477	105,343	12/07/2018.	01/15/2031.
26827E AC 9	ECAF I A2 - ABS		D	4	4.A FE	10,985,645	88.646	9,738,334	10,985,645	10,830,034		(49,471)			4.947	3.781	MON...	24,154	530,781	06/15/2015.	06/15/2040.
26829D AE 5	GLGU 157 SN - CDO			4	5.B GI	9,390,939	39.000	11,818,170	30,303,000	8,863,185		(1,397,697)	5,583,282		14.860	14.860	JAJO..	211,766	3,241,857	08/03/2018.	04/22/2030.
26847@ AA 8	EDX/GE INVENTORY SUPPLY AGREEMENTS BACKE				2.A	5,302,042	103.768	5,501,806	5,302,042	5,302,097		9			3.250	3.249	JAJO..	36,378	159,553	12/28/2017.	04/15/2028.
26848# AA 5	EDX/GE INVENTORY SUPPLY AGREEMENT BACKED				2.A	6,414,816	110.577	7,093,316	6,414,816	6,414,952		21			4.400	4.399	JAJO..	59,587	266,155	10/01/2018.	01/15/2029.
282523 AK 5	GUGG4 1828 S2R - CDO		C	4	1.A FE	7,969,704	99.930	7,964,113	7,969,704	7,969,704					4.442	4.466	JAJO..	74,736	353,341	10/05/2018.	10/15/2031.
28851Q AE 3	ECLO 1R AR - CDO			4,5	1.A FE	30,170,030	99.781	30,103,991	30,170,030	30,169,139		2,735			1.895	1.862	JAJO..	123,873	904,986	08/08/2018.	10/15/2029.
28851Q AG 8	ECLO 1R BR - CDO			4	1.C FE	20,600,000	100.361	20,674,378	20,600,000	20,601,134		2,175			4.959	4.986	JAJO..	215,661	1,021,554	08/08/2018.	10/15/2029.
28852E AA 7	ECLO II A - CDO			4	1.A FE	17,205,063	99.807	17,171,873	17,205,063	17,195,128		(6,581)			1.921	1.994	FMAN.	42,232	479,579	12/18/2017.	02/15/2029.
28852L AA 1	ECLO III A1 - CDO			4	1.A FE	17,581,482	99.862	17,557,267	17,581,482	17,582,836		1,852			1.868	1.862	JAJO..	66,610	525,072	06/06/2018.	07/22/2030.
28852L AE 3	ECLO III A2 - CDO			4	1.A FE	23,441,976	100.918	23,657,171	23,441,976	23,438,970		2,613			4.545	4.583	JAJO..	210,128	1,062,478	06/06/2018.	07/22/2030.
28853R AA 7	ECLO 4 A - CDO			4	1.A FE	8,000,000	99.731	7,978,515	8,000,000	8,000,000					2.077	2.088	JAJO..	35,999	257,863	02/22/2019.	04/15/2029.
28853R AC 3	ECLO 4 B - CDO			4	1.C FE	4,000,000	99.999	3,999,973	4,000,000	4,000,000					2.737	2.748	JAJO..	23,720	155,771	02/22/2019.	04/15/2029.
30069L AA 6	XAN 2019-RSO7 A - CDO		C	4	1.A FE	2,817,901	99.503	2,803,888	2,817,901	2,817,901					1.153	1.153	MON...	1,353	47,261	04/04/2019.	04/17/2036.
30069L AC 2	XAN 2019-RSO7 AS - CDO		C	2	1.A FE	989,688	98.602	986,017	1,000,000	991,226		1,539			1.653	2.587	MON...	780	4,164	10/01/2020.	04/17/2036.
30256W AA 5	FDF 1 A - CDO		C	2	1.A FE	6,000,000	100.230	6,013,799	6,000,000	6,000,000					4.400	4.396	MN.....	35,933	264,000	10/23/2015.	11/12/2030.
30256W AB 3	FDF 1 B - CDO		C	4	1.C FE	6,000,000	101.026	6,061,530	6,000,000	6,000,000					5.500	5.497	MN.....	44,917	330,000	10/23/2015.	11/12/2030.
30258B AA 9	FDF 2 A - CDO		C	4	1.A FE	8,491,500	100.075	8,506,401	8,500,000	8,500,000					4.285	4.282	MN.....	49,575	364,225	04/15/2016.	05/12/2031.
30259A AA 0	FDF 3 A1 - CDO			4	1.A FE	16,000,000	102.739	16,438,224	16,000,000	16,000,000					3.900	3.899	JJ.....	270,400	624,000	11/29/2017.	01/25/2036.
30259R AE 5	FMMSR 20GT1 A - CMO/RMBS			4	2.C FE	3,498,650	100.233	3,508,155	3,500,000	3,498,665		14			4.450	4.458	MON...	6,922		12/10/2020.	01/25/2026.
302637 AG 8	FSKMM 1R A1R - CDO			4	1.A FE	15,000,000	100.000	15,000,000	15,000,000	15,000,000					2.086	2.095	JAJO..	8,691		12/14/2020.	01/15/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
302637 AJ 2	FSKMM 1R A2R - CDO			4	1.A FE	2,250,000	100.000	2,250,000	2,250,000	2,250,000					2.486	2.496	JAJO	1,554		12/14/2020.	01/15/2031.
302637 AL 7	FSKMM 1R B1R - CDO			4	1.C FE	5,000,000	100.000	5,000,000	5,000,000	5,000,000					2.836	2.849	JAJO	3,939		12/14/2020.	01/15/2031.
30312U AA 1	FSRIA 19FL1 A - CDO			4	1.A FE	16,000,000	99.299	15,887,752	16,000,000	16,000,000					1.353	1.432	MON	9,622	313,263	11/18/2019.	12/18/2036.
31307# AA 9	FDL-CC LLC				1.B	2,337,613	117.058	2,735,930	2,337,252	2,337,518		(8)			4.537	4.536	MON	4,713	105,490	02/15/2015.	02/15/2035.
31307# AC 5	FDL-CC LLC				1.B	2,283,689	119.916	2,738,395	2,283,588	2,283,679		(3)			4.537	4.537	MON	4,605	103,289	06/15/2017.	06/15/2037.
317579 AA 8	FINS 151 A - ABS			4	1.B FE	1,572,152	99.307	1,561,262	1,572,152	1,572,491		525			5.000	5.027	JAJO	19,652	(14,086)	10/20/2015.	07/30/2026.
31429# AA 2	FEDEX CHINO CONTROL PASS-THRU TRUST,SERI				2.B	19,907,814	102.675	20,440,283	19,907,814	19,907,814					3.490	3.490	MON	30,879	564,841	07/15/2020.	10/15/2035.
31429# AB 0	FEDEX CHINO CONTROL PASS-THRU TRUST,SERI			1	1.G PL	6,000,000	101.987	6,119,232	6,000,000	6,000,000					5.190	5.190	MON	13,840	253,160	07/15/2020.	10/15/2035.
32010L AN 4	NWSTR 161R 1BR - CDO			4	1.A FE	11,999,843	100.554	12,066,421	12,000,000	11,997,528		(2,324)			3.353	3.376	JAJO	72,648	334,182	12/17/2019.	01/25/2032.
33830J AA 3	GUYS 2017-1 A2 - RMBS			4	2.C FE	10,917,500	104.094	11,364,482	10,917,500	10,917,500					4.600	4.626	JAJO	92,071	502,205	05/24/2017.	07/25/2047.
33830J AB 1	FIVE GUYS FDG LLC - ABS			4	1.C FE	1,950,263	104.147	2,067,326	1,985,000	1,950,740		477			3.600	4.154	JAJO	13,101	35,730	05/12/2020.	07/25/2047.
34417M AA 5	FOCUS 2017-1 A21 - RMBS			4	2.B FE	3,860,000	99.930	3,857,298	3,860,000	3,860,000					3.857	3.872	JAJO	25,227	148,012	03/21/2017.	04/30/2047.
34417M AB 3	FOCUS 2017-1 A22 - RMBS			4	2.B FE	5,790,000	95.914	5,553,421	5,790,000	5,790,000					5.093	5.125	JAJO	49,967	294,312	03/21/2017.	04/30/2047.
34417Q AA 6	FOCUS 2018-1 A2 - RMBS			4	2.B FE	11,760,000	96.573	11,356,985	11,760,000	11,761,946		1,105			5.184	5.180	JAJO	103,300	608,472	10/19/2018.	10/30/2048.
34417Q AB 4	FOCUS BRANDS FUNDING LLC - ABS			4	1.C FE	6,716,369	100.244	6,385,530	6,370,000	6,708,105		(4,709)			4.434	4.134	JAJO	47,859	281,905	09/05/2019.	10/30/2048.
34955Y AN 9	FCBSL B2R2 - CDO			4	1.C FE	24,000,000	100.500	24,120,000	24,000,000	24,000,000					2.904	2.914	JAJO	131,643	112,284	08/05/2020.	07/23/2031.
34956N AA 0	FCBSL 7 A1 - CDO		C	4	1.A FE	12,375,000	99.927	12,365,916	12,375,000	12,375,000					1.659	1.661	JAJO	39,923	477,277	06/21/2019.	07/23/2032.
34960J AS 4	FCO 6RR ATR - CDO			2	1.A FE	19,155,000	99.259	19,851,764	20,000,000	19,324,210		169,887			1.584	2.980	JAJO	70,406	334,573	04/28/2020.	07/10/2030.
34960J AW 5	FCO 6RR BTR - CDO			4	1.C FE	7,000,000	99.357	6,954,966	7,000,000	6,997,090		(1,992)			2.274	2.286	JAJO	35,375	244,138	06/29/2018.	07/10/2030.
34960J BC 8	FCO 6RR BFR - CDO			4	1.C FE	11,000,000	100.050	11,005,500	11,000,000	11,001,579		978			4.940	4.966	JAJO	122,265	543,400	06/29/2018.	07/10/2030.
34960N AN 6	FCBSL 3R B1R - CDO		C	4	1.C FE	10,993,375	98.554	10,939,440	11,100,000	11,013,713		9,851			1.948	2.102	JAJO	44,441	344,401	01/17/2019.	04/18/2031.
34960Y AE 2	FCO VII A1F - CDO			2	1.A FE	7,000,000	100.536	7,037,545	7,000,000	7,000,544		75			3.800	3.808	MJSD	11,822	266,000	12/02/2016.	12/15/2028.
34961J AC 8	FCO IX A1T - CDO			2	1.A FE	28,111,200	99.615	28,689,183	28,800,000	28,279,172		173,535			1.771	2.769	FMAN	65,173	654,662	04/28/2020.	11/15/2029.
34961J AG 9	FCO IX B - CDO			2	1.C FE	14,013,500	99.226	13,891,594	14,000,000	14,000,859		(5,170)			2.171	2.173	FMAN	38,837	430,362	03/01/2018.	11/15/2029.
34961J AS 3	FCO IX FR2 - CDO			4	1.A FE	36,000,000	100.080	36,028,800	36,000,000	36,000,000					2.530	2.505	FMAN	116,380	227,700	08/04/2020.	11/15/2029.
34961L AJ 8	FCBSL IV B2 - CDO			4	1.C FE	2,949,375	100.719	3,021,565	3,000,000	2,968,704		7,917			4.080	4.385	JAJO	22,100	122,400	06/20/2018.	10/26/2029.
34961P AL 4	FCBSL B2R - CDO			4	1.C FE	16,000,000	100.010	16,001,600	16,000,000	16,000,000					2.723	2.723	JAJO	96,818	22,994	09/14/2020.	07/11/2030.
34961W AC 9	FCO 11 A1T - CDO			2	1.A FE	11,025,000	98.840	11,860,796	12,000,000	11,178,133		153,133			1.537	3.685	JAJO	39,959	124,706	04/28/2020.	04/15/2031.
34961W AL 9	FCO 11 C - CDO			2	1.G FE	4,455,000	95.113	4,280,102	4,500,000	4,467,008		5,273			2.737	2.870	JAJO	26,685	175,243	07/20/2018.	04/15/2031.
34961W AU 9	FCO 11R BFR - CDO			4	1.C FE	8,700,000	100.045	8,703,915	8,700,000	8,700,000					3.320	3.334	JAJO	60,977	36,105	08/18/2020.	04/15/2031.
35040U AA 9	FFIN 2017-1 A - ABS			4	1.C FE	4,276,673	101.892	4,358,210	4,277,292	4,277,091		43			3.300	3.329	MON	6,273	130,681	12/06/2017.	07/15/2033.
35041J AA 3	FFIN 2019-1 A - ABS			4	1.C FE	4,131,218	103.472	4,275,313	4,131,858	4,096,293		(31,142)			3.860	4.433	MON	7,088	151,051	03/20/2019.	11/15/2034.
35824# AA 4	FRESNO COUNTY (ROWELL BUILDING) CONTROL				1.C IF	9,074,641	111.783	10,051,599	8,992,070	9,072,897		(1,744)			3.270	3.208	MON	13,068	157,638	06/02/2020.	05/15/2040.
35826@ AA 4	FRESNO COUNTY CALIFORNIA - ABS			4	1.B	10,362,792	119.499	12,261,057	10,260,409	10,353,951		(1,700)			4.680	4.604	MON	21,342	478,701	08/24/2018.	06/15/2038.
36165V AQ 9	GCIC CLO II LLC - CDO			4,5	1.A FE	20,000,000	100.000	20,000,000	20,000,000	20,000,000					2.498	2.534	JAJO	15,266		12/15/2020.	01/20/2031.
36319W AJ 8	GALXY XXIII CN - CDO		C	4	1.G FE	14,024,020	85.030	13,711,120	16,125,000	14,024,020		(106,942)	315,088		2.900	2.900	JAJO	68,495	763,608	02/28/2017.	04/24/2029.
36321B AB 7	GALXY XXIV B - CDO			4	1.C FE	3,876,250	98.411	3,936,422	4,000,000	3,909,090		15,747			1.637	2.065	JAJO	14,186	111,038	12/07/2018.	01/15/2031.
36361W AW 6	GALL 181 B3 - CDO			4	1.B FE	4,000,000	100.689	4,027,577	4,000,000	3,985,948		4,748			4.770	4.918	JAJO	37,100	190,800	08/03/2018.	01/21/2028.
36655L AB 1	GRMML 182 ATR - CDO			4	1.A FE	20,098,685	99.448	19,987,783	20,098,685	20,098,736		(1,115)			1.804	1.790	FMAN	42,295	537,855	09/21/2018.	11/20/2029.
36655L AD 7	GRMML 182 A2R - CDO			4	1.C FE	1,195,141	99.421	1,217,911	1,225,000	1,196,192		1,051			2.724	3.231	FMAN	3,893	8,462	10/16/2020.	11/20/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
36655Y AB 3	GARR 2018-1 A1T - CDO	SD..	..	4	1.A FE	7,637,631	99.656	7,655,746	7,682,187	7,657,610		(1,343)			1.689	1.972	MJSD.	3,964	183,355	12/11/2018.	03/22/2027.
36655Y AC 1	GARR 2018-1 A2 - CDO		..	4	1.C FE	8,000,000	98.720	7,897,628	8,000,000	7,999,539		(1,613)			1.989	1.993	MJSD.	4,861	215,407	02/16/2018.	03/22/2027.
36656A AG 3	SIX10 181 A3 - CDO		C	2	1.A FE	9,296,647	100.109	9,306,781	9,296,647	9,298,029		349			3.890	3.898	JAJO..	74,337	361,640	05/18/2018.	07/17/2028.
36248# AA 0	ANCHORAGE AK - HD CTL PASS-THROUGH TRUST		..		1.B	15,285,760	106.090	16,072,014	15,149,415	15,244,744		(4,449)			3.500	3.425	MON...	23,566	525,677	03/24/2016.	11/15/2030.
36850# AA 9	JENKS TOWNSHIP PENNSYLVANIA		..		1.D Z	9,823,770	101.330	9,954,426	9,823,770	9,823,770		(0)			3.352	3.352	MON...	14,635	330,511	12/12/2019.	12/15/2033.
381362 AL 6	GTCOP 121R A2R - CDO		C	4	1.A FE	37,999,084	101.881	38,714,670	38,000,000	38,000,000					4.604	4.630	MJSD.	77,756	1,749,520	06/08/2018.	06/15/2034.
38172F AA 6	GOCAP 34R AR1 - CDO		C	4	1.A FE	29,500,000	99.073	29,226,612	29,500,000	29,500,000					1.925	1.930	FMAN.	89,902	840,328	02/28/2019.	03/14/2031.
38172H AA 2	GOCAP 45 A - CDO		C	4	1.A FE	8,000,000	99.850	7,987,998	8,000,000	8,000,000					1.938	1.945	JAJO..	31,445	283,919	08/22/2019.	10/20/2031.
38172X AG 4	GOCAP 16 A1R - CDO		C	4	1.A FE	18,000,000	99.517	17,913,037	18,000,000	18,000,387		3,403			1.915	4.030	JAJO..	64,144	540,978	06/23/2017.	07/25/2029.
38172X AJ 8	GOCAP 16 A2R - CDO		C	2	1.A FE	18,500,000	99.599	18,425,797	18,500,000	18,499,824		2,831			2.065	3.197	JAJO..	71,090	584,295	06/23/2017.	07/25/2029.
38172X AL 3	GOCAP 16 BR - CDO		C	2	1.C FE	996,500	99.639	996,385	1,000,000	997,081		351			2.465	2.573	JAJO..	4,587	35,661	04/26/2019.	07/25/2029.
381741 AC 1	GCBDC 4 A1 - CDO		..	4	1.A FE	10,000,000	100.560	10,056,000	10,000,000	10,000,000					2.584	2.582	FMAN.	91,867		08/07/2020.	11/05/2032.
38174Y AA 3	GOCAP 24MR AR - CDO		C	4	1.A FE	12,500,000	99.507	12,438,385	12,500,000	12,498,960		565			1.825	1.833	FMAN.	36,115	343,363	10/17/2017.	11/05/2029.
38174Y AC 9	GOCAP 24MR BR - CDO		C	4	1.C FE	2,500,000	99.068	2,476,708	2,500,000	2,499,702		135			2.225	2.234	FMAN.	8,806	78,839	10/17/2017.	11/05/2029.
38175B AA 2	GOCAP 36 A - CDO		C	2	1.A FE	22,000,000	98.850	21,747,081	22,000,000	22,003,083		(806)			1.525	1.524	FMAN.	53,112	537,219	02/23/2018.	02/05/2031.
38175C AA 0	GOCAP 21MR AR - CDO		..	4	1.A FE	12,000,000	99.226	11,907,173	12,000,000	11,993,523		(3,077)			1.685	1.706	JAJO..	37,626	332,515	12/07/2017.	01/25/2031.
38175C AC 6	GOCAP 21MR BR - CDO		..	4	1.C FE	7,000,000	98.111	6,867,743	7,000,000	6,997,337		(2,455)			2.015	2.029	JAJO..	26,248	217,516	12/07/2017.	01/25/2031.
38175D AC 4	GOCAP 38 B - CDO		C	4	1.C FE	20,000,000	97.680	19,536,090	20,000,000	19,997,512		909			2.118	2.128	JAJO..	85,912	647,995	07/17/2018.	07/20/2030.
38175J AA 5	GOCAP 17-R A1R - CDO		..	4	1.A FE	14,000,000	99.662	13,952,641	14,000,000	13,992,516		(3,723)			1.865	1.887	JAJO..	48,587	413,625	08/07/2017.	10/25/2030.
38175J AC 1	GOCAP 17-R A21 - CDO		..	4	1.C FE	7,200,000	98.571	7,097,087	7,200,000	7,195,413		(2,389)			2.365	2.387	JAJO..	31,688	249,421	08/07/2017.	10/25/2030.
38175L AC 6	GOCAP 18 BR - CDO		..	4	1.C FE	10,000,000	99.301	9,930,072	10,000,000	9,993,721		(3,067)			2.215	2.240	JAJO..	41,219	331,127	09/29/2017.	10/25/2029.
38175W AA 6	GOCAP 31 A1R - CDO		..	4	1.A FE	20,000,000	99.206	19,841,274	20,000,000	20,006,268		(3,091)			1.645	1.638	FMAN.	52,084	512,781	08/10/2018.	08/05/2030.
38175W AC 2	GOCAP 31 A2R - CDO		..	4	1.A FE	16,000,000	99.550	15,928,006	16,000,000	16,004,849		(2,334)			1.875	1.871	FMAN.	47,494	447,638	08/10/2018.	08/05/2030.
38176K AC 7	GOCAP 42 A2 - CDO		C	4	1.A FE	7,000,000	99.999	6,999,962	7,000,000	7,000,000					2.218	2.223	JAJO..	31,489	233,896	04/12/2019.	04/21/2031.
38176P AC 6	GOCAP 44 A2A - CDO		C	4	1.A FE	5,707,500	99.558	5,973,469	6,000,000	5,737,901		30,401			2.125	3.148	FMAN.	20,185	70,378	06/02/2020.	06/21/2031.
38176Y AC 7	GOCAP 46 A1B - CDO		C	4	1.A FE	15,000,000	100.872	15,130,863	15,000,000	15,000,000					3.440	3.455	JAJO..	101,767	430,000	12/06/2019.	01/20/2032.
38177B AA 0	GCBDC 3 A - CDO		..	4	1.A FE	40,000,000	100.000	40,000,000	40,000,000	40,012,750		(163)			1.698	1.689	JAJO..	137,757	1,125,657	11/01/2018.	01/15/2031.
38177K AA 0	GOCAP 49 A1 - CDO		C	4	1.A FE	26,000,000	100.075	26,019,438	26,000,000	26,000,000					2.775	2.808	JAJO..	340,708		06/30/2020.	07/20/2032.
38522H AA 9	GACM 2020-FL2 A - CDO		C	4	1.A FE	8,999,137	100.881	9,078,416	8,999,137	8,999,137					2.603	2.640	MON...	11,705	126,533	05/29/2020.	03/16/2035.
390556 AL 2	GRTLK 141R AR - CDO		..	4	1.A FE	17,533,038	99.736	17,486,693	17,533,038	17,536,872		22			1.857	1.855	JAJO..	70,540	525,924	10/06/2017.	10/15/2029.
390556 AN 8	GRTLK 141R BR - CDO		..	4	1.C FE	5,000,000	99.304	4,965,197	5,000,000	5,001,699		(132)			2.237	2.233	JAJO..	24,233	169,298	10/06/2017.	10/15/2029.
39809L AA 2	GSTNE 19FL2 A - CDO		C	4	1.A FE	27,899,609	99.004	27,721,232	28,000,000	27,903,835		4,226			1.321	1.423	MON...	17,465	8,512	12/16/2020.	09/15/2037.
40170F AA 4	GPIM 2018-1 A1 - CDO		C	2	1.A FE	25,000,000	99.423	24,855,620	25,000,000	25,004,423		(6,502)			1.767	1.758	JAJO..	95,706	727,030	11/20/2018.	01/15/2031.
40170F AJ 5	GPIM 2018-1 A2 - CDO		C	4	1.A FE	8,000,000	100.166	8,013,295	8,000,000	8,001,128		522			4.550	4.570	JAJO..	76,844	364,000	11/20/2018.	01/15/2031.
40537Y AJ 2	HLA 2013-2 C - CDO		..	4	1.B FE	4,788,000	99.873	4,793,916	4,800,000	4,800,000					2.914	2.925	FMAN.	23,315	188,388	02/10/2017.	08/01/2025.
40538C AU 4	HLA 2014-1 B2R - CDO		C	4	1.A FE	9,688,454	100.297	9,717,271	9,688,454	9,689,131		467			3.411	3.410	JAJO..	67,011	330,464	06/16/2017.	04/18/2026.
411707 AD 4	HNGRY 2018-1 A2 - RMBS		..	4	2.B FE	13,685,000	106.637	14,593,273	13,685,000	13,685,000					4.959	4.990	MJSD.	20,736	678,636	05/23/2018.	06/22/2048.
411707 AH 5	HNGRY 201 A - RMBS		..	4	2.B FE	12,000,000	100.164	12,019,680	12,000,000	12,000,000					3.981	3.981	MON...	13,270		11/13/2020.	12/20/2050.
42770Q AA 0	HERO 2014-2 A - ABS		..	4	1.A FE	1,916,228	103.688	1,988,253	1,917,533	1,916,773		276			3.990	3.995	MS.....	21,465	78,687	10/16/2014.	09/21/2040.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
42770R AA 8	HERO FDG TR 2014-1 - ABS			4	1.A FE	1,280,506	106.283	1,360,974	1,280,518	1,280,518		0			4.750	4.749	MS	16,896	56,466	03/06/2014.	09/20/2038.
42806D CH 0	HERTZ 192 A - ABS			4	1.F FE	2,510,372	100.314	2,518,987	2,511,112	2,510,586		(113)			3.420	3.450	MON	1,431	72,537	05/22/2019.	05/25/2025.
43133A AA 5	HITR 2018-1 A1 - CDO		C	4	1.B FE	70,305,273	98.839	70,907,474	71,740,075	70,504,469		52,408			1.584	1.745	JAJO	252,546	1,957,758	08/13/2018.	10/11/2038.
43133J AA 6	HITR 2019-2 A1 - CDO		C	4	1.C FE	43,318,997	97.469	42,370,783	43,471,147	43,294,985		(10,772)			1.973	2.033	FMAN	92,899	1,243,087	06/13/2019.	05/23/2039.
43133K AA 3	HCOMF AR - CDO		C	4	1.D FE	30,000,000	100.000	30,000,000	30,000,000	30,000,000					3.250	3.264	FMAN	159,792		10/23/2020.	11/01/2035.
43133R AA 8	HITRR 2019-P10B A - CDO			4	1.G FE	11,940,000	98.453	11,814,366	12,000,000	11,940,535		557			2.380	2.420	JAJO	69,851	423,906	10/01/2019.	07/11/2033.
43133W AA 7	HITR A - CDO		C	4	1.E FE	40,000,000	100.250	40,100,000	40,000,000	40,000,000					3.714	3.835	JAJO	260,007	448,806	06/30/2020.	02/01/2038.
43285H AA 6	HGVT 2020-A A - RMBS			4	1.A FE	2,089,477	104.660	2,186,987	2,089,612	2,089,484		7			2.740	2.740	MON	954	31,013	06/02/2020.	02/25/2039.
433674 AA 6	HLSS HOLDINGS, LLC - ABS			4	2.C FE	7,499,981	100.272	7,520,370	7,500,000	7,499,973		(8)			3.844	3.844	MON	7,208		12/14/2020.	12/25/2025.
43722* AA 5	HOME DEPOT SOUTH WINDSOR CTL 3.37 11/15/				1.F	9,972,068	107.802	10,750,074	9,972,068	9,972,068					3.370	3.370	MON	14,936	201,278	08/15/2020.	10/15/2040.
440405 AE 8	HORZN 181 A - ABS			4	1.G FE	8,876,153	96.592	8,573,870	8,876,343	8,876,501		175			4.458	4.499	MON	17,587	425,282	11/16/2018.	12/15/2038.
44040H AA 0	HORZN 2019 A - ABS			4	1.G FE	6,567,016	96.471	6,335,297	6,567,045	6,567,172		92			3.721	3.721	MON	10,860	243,324	06/21/2019.	07/15/2039.
44330G AE 3	HLM 4-2014 A2R - CDO			4	1.C FE	4,126,667	99.003	4,188,833	4,231,000	4,154,406		13,912			1.722	2.108	JAJO	13,157	116,809	12/10/2018.	01/28/2030.
44331D AJ 8	HLM 155R B2R - CDO		C	4	1.C FE	8,000,000	100.674	8,053,893	8,000,000	8,001,197		729			4.830	4.856	JAJO	81,573	386,400	10/02/2018.	10/15/2030.
44929F BG 6	ICG 143RR B2R - CDO			4	1.F FE	6,250,000	100.524	6,282,750	6,250,000	6,250,824		510			4.640	4.664	JAJO	53,167	290,000	03/26/2018.	04/25/2031.
44931B AE 7	ICG 2015-1 CN - CDO			4	1.E FE	21,473,626	79.244	21,197,735	26,750,000	21,468,141		(60,198)	2,251,427		7.610	7.610	JAJO	520,237	1,527,750	06/11/2015.	07/19/2027.
44932B AN 6	ICG 183 A2 - CDO			4	1.A FE	19,000,000	99.996	18,999,242	19,000,000	19,000,142		(1,947)			4.440	4.466	JAJO	152,317	843,600	11/06/2018.	01/26/2032.
45112A AA 5	ICONX 2012-1 A2 - ABS			4	4.C FE	2,856,246	60.000	1,713,747	2,856,246	2,856,246		(16)			4.229	4.229	JAJO	22,145	119,723	11/16/2012.	01/26/2043.
45780K AD 8	INTOW 161 A - ABS			4	1.F FE	7,000,000	103.227	7,225,889	7,000,000	7,000,102		58			2.883	2.883	MON	8,969	201,810	10/25/2016.	11/15/2046.
45780K AE 6	INTOW 161 B - ABS			4	2.C FE	1,600,000	106.335	1,701,352	1,600,000	1,600,060		33			4.557	4.557	MON	3,241	72,912	10/25/2016.	11/15/2046.
45780K AG 1	INTOW 2018-1 A - ABS			4	1.F FE	9,400,000	109.577	10,300,263	9,400,000	9,400,221		134			4.103	4.138	MON	17,141	385,682	12/04/2018.	12/15/2048.
46187V AA 7	IHSFR 18SFR3 A - RMBS			4	1.A FE	3,434,753	100.000	4,005,543	4,005,543	3,800,119		362,897			1.153	3.178	MON	1,924	39,618	03/25/2020.	07/17/2037.
46187X AA 3	IHSFR 2018-SFR4 A - RMBS			4	1.A FE	11,691,697	100.745	13,015,218	12,919,002	12,832,900		1,134,472			1.252	16.969	MON	6,742	137,696	03/19/2020.	01/19/2038.
46602A AJ 1	IVYH 7R AR - CDO			4	1.A FE	15,000,000	99.625	14,943,740	15,000,000	15,001,463		(880)			1.748	1.747	JAJO	53,180	429,726	10/23/2017.	10/22/2029.
46603B AN 9	IVYH IX AR - CDO			4	1.A FE	7,000,000	99.389	6,957,234	7,000,000	6,995,600		(1,167)			1.668	1.697	JAJO	23,997	197,209	11/21/2017.	01/18/2030.
46603V AB 1	IVYH 14 A2 - CDO		C	4	1.C FE	7,000,000	97.887	6,852,057	7,000,000	6,996,022		(1,989)			1.918	1.937	JAJO	27,594	215,049	04/06/2018.	04/18/2030.
46616M AA 8	HENDR 2010-3 A - RMBS			4	1.A FE	937,829	104.884	983,828	938,019	932,907		(195)			3.820	4.062	MON	1,593	34,970	10/29/2010.	12/15/2048.
46616M AB 6	HENDR 2010-3 B - RMBS			4	1.A FE	362,078	109.420	396,196	362,089	362,116		18			6.850	6.945	MON	1,102	24,206	10/29/2010.	12/15/2050.
46616P AA 1	HENDR 2011-1 A - RMBS			2	1.A FE	2,953,776	116.546	3,443,399	2,954,547	2,953,680		(5)			4.700	4.753	MON	6,172	136,975	06/08/2011.	10/15/2056.
46616Q AA 9	HENDR 2011-2 A - RMBS			2	1.A FE	4,206,147	120.199	5,058,668	4,208,567	4,205,981		(49)			4.940	5.004	MON	9,240	205,894	12/01/2011.	09/15/2056.
46616V AA 8	HENDR 2012-1 A - RMBS			2	1.A FE	2,547,110	117.185	2,985,507	2,547,684	2,568,661		1,368			4.210	4.088	MON	4,767	106,241	03/13/2012.	02/16/2065.
46617A AA 3	HENDR 123 A - RMBS			2	1.A FE	4,228,536	108.205	4,621,801	4,271,345	4,232,439		(901)			3.220	3.425	MON	6,113	136,139	01/28/2016.	09/15/2065.
46617F AA 2	HENDR 2013-1 A - RMBS			4	1.A FE	4,445,201	108.368	4,831,074	4,458,048	4,445,606		(970)			3.220	3.332	MON	6,380	142,043	04/19/2018.	04/15/2067.
46617J AA 4	HENDR 2013-2 A - RMBS			2	1.A FE	4,754,511	115.782	5,506,174	4,755,628	4,755,784		88			4.210	4.246	MON	8,898	197,127	07/23/2013.	03/15/2062.
46617L AA 9	HENDR 133 A - RMBS			2	1.A FE	7,953,168	114.463	9,110,825	7,959,611	7,953,575		(85)			4.080	4.129	MON	14,433	322,161	10/10/2013.	01/17/2073.
46617N AS 6	JFIN 142R 1BR - CDO		C	4	1.A FE	3,151,257	100.119	3,155,021	3,151,257	3,151,463		230			2.785	2.778	JAJO	17,309	37,724	06/23/2017.	07/20/2026.
46617N AW 7	JFIN 142R 2BR - CDO		C	4	1.A FE	6,000,000	100.142	6,008,531	6,000,000	6,000,000					3.444	3.444	JAJO	40,754	206,640	06/23/2017.	07/20/2026.
46617T AA 2	HENDR 2014-1 A - RMBS			2	1.A FE	5,559,807	113.719	6,326,106	5,562,946	5,559,360		(484)			3.960	4.004	MON	9,791	218,460	02/10/2014.	03/15/2063.
46617Y AP 8	JFIN 2015R A2R - CDO		C	4	1.A FE	2,795,088	100.019	2,795,605	2,795,088	2,794,277		97			2.817	2.857	MJSD	3,499	78,738	12/01/2017.	03/16/2026.
46617Y AT 0	JFIN 2015R B2R - CDO		C	4	1.A FE	12,000,000	100.162	12,019,476	12,000,000	11,997,334		1,579			3.591	3.617	MJSD	19,152	430,920	12/01/2017.	03/16/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46618A AA 2	HENDR 2014-2 A - RMBS			2	1.A FE	11,801,644	111.615	13,190,923	11,818,191	11,802,516		(195)			3.610	3.658	MON	18,962	423,097	02/02/2018.	01/17/2073.
46618H AA 7	HENDR 2014-3 A - RMBS			2	1.A FE	16,216,709	111.028	17,991,309	16,204,319	16,217,870		805			3.500	3.513	MON	25,207	562,398	10/25/2017.	06/15/2077.
46618L AA 8	HENDR 2015-1 A - RMBS			2	1.A FE	16,700,034	109.157	18,400,013	16,856,533	16,709,102		(4,921)			3.260	3.409	MON	24,423	545,480	06/03/2015.	09/15/2072.
46619R AA 4	HENDR 2015-2 A - RMBS			4	1.A FE	9,839,144	114.776	11,275,643	9,824,024	9,836,667		442			3.870	3.881	MON	16,897	378,019	09/17/2015.	03/15/2058.
46619U AC 3	APEXC 2017 B - CDO			4	1.C FE	4,313,000	99.373	4,285,948	4,313,000	4,310,750		(243)			2.165	2.185	JAJO	17,376	141,036	01/27/2017.	04/24/2029.
46619X AA 1	HENDR 2015-3 A - RMBS			2	1.A FE	6,119,967	117.223	7,180,301	6,125,330	6,120,389		(69)			4.080	4.125	MON	11,107	248,244	11/20/2015.	03/17/2070.
46620J AA 9	HENDR 171 A - RMBS			4	1.A FE	5,930,212	115.961	6,882,049	5,934,789	5,930,819		(6)			3.990	4.033	MON	10,524	235,691	03/15/2017.	08/16/2060.
46620V AA 2	HENDR 172 A - RMBS			4	1.A FE	8,602,778	111.828	9,624,650	8,606,662	8,603,272		38			3.530	3.532	MON	13,503	300,952	08/01/2017.	09/15/2072.
466365 AA 1	JACK 2019-1 A2I - RMBS			4	2.B FE	17,865,000	102.462	18,304,836	17,865,000	17,865,000					3.982	3.982	FMAN	71,138	710,040	06/28/2019.	08/25/2049.
466365 AB 9	JACK 2019-1 A2II - RMBS			4	2.B FE	19,850,000	105.200	20,882,200	19,850,000	19,850,000					4.476	4.476	FMAN	88,849	886,808	06/28/2019.	08/25/2049.
46651N AA 2	JOLAR 2019-1 A - ABS		C	2	2.A FE	14,951,191	96.540	14,401,334	14,917,465	14,934,532		(11,765)			3.967	3.874	MON	26,301	587,017	09/10/2019.	04/15/2044.
470473 AH 2	JTWN 5R B2R - CDO			4	1.B FE	10,000,000	100.156	10,015,613	10,000,000	10,000,742		414			3.840	3.855	JAJO	78,933	384,000	03/24/2017.	01/19/2027.
47048H AE 7	JTWN 10 A2 - CDO		C	4	1.C FE	4,000,000	99.916	3,996,649	4,000,000	3,997,559		(244)			2.068	2.085	JAJO	17,002	129,001	06/15/2017.	07/17/2029.
47760Q AB 9	JIMMY 2017-1 2II - RMBS			4	2.B FE	6,966,000	103.099	7,181,876	6,966,000	6,966,000					4.846	4.875	JAJO	57,200	336,918	06/27/2017.	07/30/2047.
48244X AA 0	KDAC 2017-1 A - ABS		C	2	2.B FE	7,617,672	90.196	6,871,069	7,617,934	7,617,926		137			4.212	4.212	MON	14,261	319,034	12/12/2017.	12/15/2042.
48669R AB 7	KCAP F3C B - CDO			4	1.C FE	6,455,000	99.506	6,467,910	6,500,000	6,459,316		2,328			2.739	2.912	MJSD	5,439	193,841	08/18/2020.	12/20/2029.
49255P AA 1	KSTRL 2018-1 A - ABS		C	4	2.B FE	5,377,682	93.140	5,154,154	5,533,801	5,408,850		9,320			4.250	5.023	MON	10,453	233,049	12/11/2018.	12/15/2038.
493268 AY 2	KSLT 2000-B A2 - ABS			4	1.A FE	71,393	99.583	87,773	88,140	87,715		(417)			0.525	0.876	JAJO	86	1,163	07/02/2008.	07/25/2029.
50188N AA 6	LCM COMBO - CDO			4	1.D FE	12,622,171	76.341	12,691,678	16,625,000	12,647,347		26,647	630,160		3.040	3.040	MON	260,706	849,485	06/30/2015.	07/15/2027.
50543L AA 0	LAFL 2016 A1 - ABS		C	1,2	2.A FE	10,473,386	94.514	10,094,725	10,680,617	10,567,805		19,670			4.300	4.773	MON	20,412	455,233	12/08/2016.	01/15/2042.
50243@ AA 8	LAS VEGAS CONVENTION AND VISITORS AUTHOR				4.A	15,758,284	103.580	16,322,381	15,758,284	15,758,260		1			4.920	4.920	JD	34,458	775,308	03/15/2019.	12/15/2039.
53946J AA 2	LNCR 2019-CRE2 A - CDO		C	2	1.A FE	7,979,297	99.074	8,173,612	8,250,000	8,071,850		92,553			1.289	4.225	MON	5,020	63,454	06/02/2020.	05/15/2036.
53946M AA 5	LNCR 2018-CRE1 A - CDO		C	2	1.A FE	5,593,985	99.902	6,288,064	6,294,217	5,859,756		265,770			1.289	15.311	MON	3,830	68,551	03/24/2020.	05/15/2028.
54303P AS 4	LONGF 1 BRR - CDO			4	1.C FE	8,250,000	99.330	8,194,682	8,250,000	8,250,681		320			2.087	2.090	JAJO	37,303	266,760	04/07/2017.	04/15/2029.
543190 AA 0	LTRAN III A1 - RMBS			4	1.F FE	10,031,201	102.326	10,608,246	10,367,092	10,165,347		(1,194)			2.980	4.082	MON	13,731	299,673	03/17/2017.	01/17/2045.
543190 AB 8	LTRAN III A2 - ABS			4	1.F FE	49,675,043	102.263	51,732,201	50,587,620	50,039,501		112,851			4.060	4.392	MON	91,283	2,046,939	09/19/2018.	01/17/2045.
55280H AL 1	MCFCL IV AR - CDO			4	1.A FE	38,134,813	99.663	38,108,468	38,237,500	38,185,075		26,738			1.768	1.845	JAJO	137,115	1,103,196	12/11/2018.	10/22/2029.
55280H AN 7	MCFCL IV BR - CDO			4	1.C FE	5,125,000	99.166	5,082,264	5,125,000	5,124,152		503			2.218	2.233	JAJO	23,054	171,245	09/26/2017.	10/22/2029.
55281F AA 8	MCFCL 7 A - CDO			4	1.A FE	14,000,000	99.664	13,953,022	14,000,000	13,999,189		354			1.818	1.826	JAJO	51,622	411,013	08/09/2017.	10/22/2029.
55281F AC 4	MCFCL 7 B - CDO			4	1.C FE	2,750,000	99.406	2,733,674	2,750,000	2,750,022		113			2.268	2.278	JAJO	12,649	93,282	08/09/2017.	10/22/2029.
55281T AA 8	MCA II A - CDO			4	1.F FE	2,859,115	99.906	2,856,429	2,859,115	2,859,520		179			1.871	1.896	FMAN	6,835	62,430	06/21/2017.	08/15/2028.
55281T AB 6	MCA II B - CDO			4	2.B FE	1,269,941	99.945	1,269,240	1,269,941	1,270,114		84			2.871	2.910	FMAN	4,659	38,558	06/21/2017.	08/15/2028.
55282L AA 4	MF1 19FL2 A - CDO		C	4	1.A FE	6,870,938	98.899	6,922,934	7,000,000	6,875,200		4,262			1.280	1.440	MON	996	54,340	06/18/2020.	11/27/2034.
55283A AA 7	MCA FUND III HOLDING LLC - ABS			4	1.F FE	19,957,166	99.963	19,945,886	19,953,269	19,957,143		(23)			3.250	3.245	FMAN	54,040	34,245	11/09/2020.	11/15/2035.
55312H AA 7	MMCAP 17 A1 - CDO			4	1.C FE	1,367,291	96.823	1,389,248	1,434,835	1,368,414		506			0.575	2.873	MJSD	711	19,686	03/07/2019.	12/01/2035.
55312H AC 3	MMCAP 17 B - CDO			4	1.F FE	3,738,281	79.496	5,763,475	7,250,000	3,853,305		115,024			0.825	6.070	MJSD	5,153	73,064	03/25/2020.	12/01/2035.
55446M AA 5	MAACH 1 A - ABS		C	2	1.F FE	6,595,314	96.605	6,371,575	6,595,529	6,595,417		81			3.474	3.474	MON	10,184	227,008	10/04/2019.	10/15/2039.
55818Y BL 4	MDPK XVII B2R - CDO			4	1.C FE	4,380,000	100.087	4,403,826	4,400,000	4,385,962		2,860			3.790	3.879	JAJO	32,426	166,760	11/19/2018.	07/22/2030.
55819T AS 0	MDPK 20R BR - CDO		C	4	1.C FE	13,162,500	99.424	13,422,267	13,500,000	13,240,543		39,712			1.766	2.104	JAJO	43,721	381,700	12/07/2018.	07/29/2030.
55953P AE 5	MAGNE 16 SUB - CDO			4	5.B GI	1,214,317	35.958	1,258,527	3,500,000	1,108,948		(312,186)	427,350		18.000	18.000	JAJO	31,786	556,557	02/02/2018.	01/18/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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 AA 4	MRNON 2018-1 A1 - CDO		C	4	1.A FE	22,966,651	99.417	23,561,746	23,700,000	23,125,499		155,707			1.707	2.748	JAJO..	87,648	440,266	06/26/2020.	04/15/2030.
56577D AC 0	MRNON 2018-1 B - CDO		C	4	1.C FE	6,750,000	98.673	6,660,425	6,750,000	6,750,034		381			2.087	2.092	JAJO..	30,521	218,258	04/20/2018.	04/15/2030.
56577D AJ 5	MRNON 2018-1 A2 - CDO		C	4	1.A FE	14,494,603	100.058	14,508,432	14,500,000	14,499,452		1,675			4.363	4.388	JAJO..	133,556	632,635	04/20/2018.	04/15/2030.
56577G AA 7	MRNON 201 A - CDO		C	4	1.A FE	13,000,000	100.000	13,000,000	13,000,000	13,000,000					2.155	2.186	JAJO..	18,676		11/20/2020.	01/15/2034.
56577H AA 5	MRNON 191 A1A - CDO		C	4	1.A FE	4,998,438	100.000	5,000,013	5,000,000	4,998,474		37			2.087	2.105	JAJO..	22,608		12/10/2020.	04/15/2031.
56577H AG 2	MRNON 191 A21 - CDO		C	4	1.A FE	12,000,000	99.130	11,895,564	12,000,000	12,000,000					1.937	1.943	JAJO..	50,359	369,714	03/27/2019.	04/15/2031.
56577H AJ 6	MRNON 191 B - CDO		C	4	1.C FE	4,000,000	100.115	4,004,604	4,000,000	4,000,000					3.037	3.048	JAJO..	26,320	167,971	03/27/2019.	04/15/2031.
56577P AC 3	MCLO IX A1B - CDO		C	4	1.A FE	4,000,000	100.061	4,002,440	4,000,000	4,000,727		278			1.787	3.879	JAJO..	15,486	117,138	02/24/2017.	04/16/2029.
56577P AE 9	MCLO IX A2 - CDO		C	4	1.C FE	7,452,000	99.800	7,484,998	7,500,000	7,476,857		7,070			1.987	3.177	JAJO..	32,287	234,884	02/24/2017.	04/16/2029.
56578J AC 6	MCLO X A1B - CDO			4	1.A FE	4,500,000	100.002	4,500,087	4,500,000	4,498,137		(767)			1.571	1.584	FMAN.	9,033	110,806	08/09/2017.	11/15/2029.
57430U 30 1	MDIBS 2006-1 A - ABS			4	5.A FE	2,764,783	51.030	2,281,752	4,471,393	2,745,241		125,853			5.500	6.834	MON...	14,346	51,405	06/17/2011.	12/10/2065.
58003U AA 6	MF1 2020-FL4 A - CDO		C	4	1.A FE	32,000,000	100.162	32,051,686	32,000,000	32,000,000					1.859	1.885	MON...	28,054	50,730	10/28/2020.	12/17/2035.
58003U AC 2	MF1 2020-FL4 AS - CDO		C	4	1.A FE	12,000,000	100.184	12,022,085	12,000,000	12,000,000					2.252	2.285	MON...	12,756	23,157	10/28/2020.	12/17/2035.
58551V AA 0	MWST 202 A - CMO/RMBS			4	1.A FE	22,500,000	100.125	22,528,125	22,500,000	22,500,000					0.953	0.953	MON...	8,334		12/14/2020.	11/25/2053.
59111R AA 0	METAL 2017-1 A - ABS		C	4	4.B FE	4,527,304	78.183	3,539,598	4,527,308	4,527,441		98			4.581	4.624	MON...	9,218	185,119	10/30/2017.	10/15/2042.
59319W AA 9	MF1 2020-FL3 A - CDO			4	1.A FE	32,000,000	100.868	32,277,683	32,000,000	32,000,000					2.209	2.227	MON...	33,375	339,740	06/12/2020.	07/16/2035.
59319W AB 7	MF1 2020-FL3 AS - CDO			4	1.A FE	7,000,000	100.931	7,065,152	7,000,000	7,000,000					3.009	3.035	MON...	9,945	101,229	06/12/2020.	07/16/2035.
595481 AA 0	MDST 2005-1 A - ABS			4	1.E FE	975,980	104.539	1,062,790	1,016,646	1,016,646		15,425			5.745	5.745	MON...	4,867	57,364	03/01/2010.	01/15/2040.
59549W AA 1	MDST XI A - ABS			4	2.A FE	1,571,743	106.890	1,680,085	1,571,790	1,571,790		(12)			4.864	4.908	MON...	3,398	75,083	06/18/2003.	07/15/2038.
59560W AA 5	MDST 2010 - 1 A - ABS			4	1.D FM	1,023,149	101.773	1,043,577	1,025,392	1,020,250		(1,216)			3.500	3.649	MON...	2,991	33,459	11/12/2010.	12/15/2045.
59801M AE 8	MIDO 8 B - CDO			4	1.C FE	5,500,000	99.140	5,452,679	5,500,000	5,501,153		(441)			1.874	1.881	FMAN.	12,023	151,098	01/16/2018.	02/20/2031.
60688H AA 3	MMCFND XVIII A1 - CDO			4	1.F FE	5,549,331	87.253	6,293,209	7,212,641	5,638,069		43,646			0.530	4.097	MJSD.	422	88,105	12/13/2016.	12/26/2039.
61033C AL 0	MCMML 7 A2 - CDO			4	1.A FE	22,000,000	99.989	21,997,628	22,000,000	21,992,729		(8,696)			4.678	4.719	FMAN.	108,634	1,032,019	10/04/2018.	11/22/2030.
61033R AA 1	MCMML 171 A - CDO			4	1.A FE	18,500,000	99.642	18,433,683	18,500,000	18,498,840		1,684			1.816	1.825	JAJO..	66,250	541,069	09/22/2017.	04/23/2029.
61033W AC 6	MCMML 9 A2 - CDO		C	4	1.A FE	6,000,000	100.788	6,047,297	6,000,000	6,000,000					3.279	3.292	JAJO..	37,709	185,264	10/16/2019.	10/22/2031.
61034H AA 2	MCMML VI A - CDO		C	4	1.A FE	10,000,000	99.311	9,931,142	10,000,000	10,003,781		(831)			1.687	1.677	JAJO..	36,549	282,679	02/01/2018.	04/15/2030.
61034H AC 8	MCMML VI B - CDO		C	4	1.C FE	2,400,000	98.181	2,356,351	2,400,000	2,401,058		(149)			1.987	1.980	JAJO..	10,332	75,163	02/01/2018.	04/15/2030.
62431U AV 4	MVW 2013-1 C2R - CDO			4	1.F FE	7,500,000	100.038	7,502,849	7,500,000	7,497,405		1,136			4.476	4.508	JAJO..	73,668	335,700	10/06/2017.	10/15/2030.
62946A AA 2	NPRL 161 A1 - ABS			4	1.F FE	7,201,454	105.196	7,575,660	7,201,454	7,201,635		123			4.164	4.164	MON...	9,163	293,652	04/25/2016.	04/30/2046.
62946A AB 0	NPRL 161 A2 - ABS			4	1.F FE	17,920,416	107.732	18,901,634	17,545,000	17,776,938		(38,180)			5.438	5.207	MON...	29,153	954,097	11/10/2016.	04/30/2046.
62946A AC 8	NPRL 2017-1 A1 - ABS			2	1.F FE	8,912,100	103.418	9,216,839	8,912,183	8,912,236		71			3.372	3.371	MON...	9,183	296,466	11/10/2017.	10/21/2047.
62946A AD 6	NPRL 2017-1 A2 - ABS			4	1.F FE	5,986,016	106.163	6,369,764	6,000,000	5,989,802		1,420			4.219	4.248	MON...	7,735	253,140	06/26/2018.	10/21/2047.
62947A AB 9	NPRL 2019-2 A2 - ABS			4	1.F FE	9,001,487	103.881	9,351,223	9,001,865	9,001,588		74			3.098	3.098	MON...	9,296	275,466	11/01/2019.	11/19/2049.
62947A AC 7	NPRL 2019-2 A3 - ABS			4	1.F FE	19,998,762	104.968	20,993,552	20,000,000	19,999,098		307			3.802	3.833	MON...	25,347	760,400	11/01/2019.	11/19/2049.
62953J AA 3	NXTC 2017-2 A - CDO			4	1.A FE	11,000,000	99.112	10,902,301	11,000,000	10,995,771		(2,331)			1.765	1.788	JAJO..	36,128	313,777	10/06/2017.	10/25/2029.
62954J AB 0	NPRL 2019-1 A2 - ABS			4	1.F FE	4,249,972	101.199	4,300,965	4,250,000	4,250,051		42			3.241	3.263	MON...	4,209	137,742	08/22/2019.	09/20/2049.
62955M AA 4	NRZ FHT EXCESS LLC - ABS			4	2.C FE	5,272,401	100.141	5,279,951	5,272,524	5,272,398		(3)			4.212	4.212	MON...	3,701	20,357	11/12/2020.	11/25/2025.
62960N AA 5	NXTC 201 A - CDO			4	1.A FE	18,000,000	99.919	17,985,393	18,000,000	18,000,000					2.076	2.084	JAJO..	14,531		12/04/2020.	01/20/2031.
63939E AB 9	NAVSL 2015-A A2A - ABS			4	1.A FE	1,351,930	101.941	1,378,681	1,352,428	1,352,290		(2)			2.650	2.672	MON...	1,593	34,087	01/13/2015.	12/15/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
64829T AA 9	NZES 18FNT1 A - CMO/RMBS			4	2.C FE	3,138,606	101.541	3,187,634	3,139,252	3,138,943		107			3.610	3.614	MON	1,889	110,007	05/14/2018.	05/25/2023.
64829T AB 7	NZES 18FNT1 B - CMO/RMBS			4	2.C FE	3,923,749	99.987	3,923,561	3,924,065	3,923,948		71			3.910	3.911	MON	2,557	148,936	05/14/2018.	05/25/2023.
64829T AH 4	NZES 18FNT2 A - ABS			4	2.C FE	4,343,457	100.115	4,349,660	4,344,661	4,343,114		(112)			3.790	3.792	MON	2,744	159,877	07/24/2018.	07/25/2054.
64829T AJ 0	NZES 18FNT2 B - ABS			4	2.C FE	6,244,592	100.125	6,253,226	6,245,450	6,244,032		(75)			4.090	4.091	MON	4,257	248,002	07/24/2018.	07/25/2054.
65130P AW 0	NEWFL 2016-1 A2R - CDO		C	4	1.A FE	9,066,265	100.085	9,074,010	9,066,265	9,065,719		738			3.868	3.891	JAJO	69,163	350,683	05/21/2018.	04/20/2028.
65251X AN 6	NSBKY 1 AR - CDO			2	1.A FE	7,500,000	99.809	7,485,659	7,500,000	7,500,000					1.815	1.819	JAJO	25,331	217,762	03/29/2019.	10/25/2028.
65251X AQ 9	NSBKY 1 BR - CDO			2	1.C FE	4,000,000	99.639	3,985,569	4,000,000	4,000,000					2.815	2.824	JAJO	20,954	156,917	03/29/2019.	10/25/2028.
65252B AC 7	FSSLF 1 A2N - CDO			4	1.C FE	3,600,000	97.867	3,523,218	3,600,000	3,597,317		(1,144)			1.968	1.980	JAJO	14,369	111,164	04/11/2018.	04/22/2030.
65252D AC 3	NWSTR 1R BR - CDO			4	1.A FE	12,800,000	99.276	12,707,301	12,800,000	12,796,325		2,450			1.868	1.893	JAJO	48,495	382,273	07/17/2018.	01/20/2027.
65444# AA 1	9 CAMPUS CIRCLE WESTLAKE LLC				1.G	2,230,448	103.680	2,312,532	2,230,448	2,230,449		(0)			3.480	3.480	MON	4,312	75,846	07/11/2014.	07/01/2024.
66860G AC 8	WOODS XV B2 - CDO			4	1.C FE	4,999,153	100.106	5,005,300	5,000,000	4,999,330		(556)			3.680	3.700	MJSD	5,111	184,000	05/12/2017.	06/20/2029.
67087T DE 8	OAK 2002-A A3 - ABS			4	5.A FE	0	102.941	297,744	289,237	87,604		42,854			6.030	99.657	MON	1,453	16,908	02/25/2002.	05/15/2024.
67091R AP 4	OCP 2015-8 2BR - CDO		D	2	1.B FE	8,000,000	100.146	8,011,714	8,000,000	7,999,541		(663)			3.434	3.454	JAJO	54,944	274,720	10/16/2017.	04/19/2027.
67097L AB 2	OCP 2017-13 A1B - CDO			4	1.A FE	12,941,500	99.661	12,955,948	13,000,000	12,964,608		7,995			1.577	1.633	JAJO	44,415	352,944	06/16/2017.	07/15/2030.
67097L AF 3	OCP 2017-13 A2B - CDO			4	1.C FE	10,500,000	100.074	10,507,781	10,500,000	10,501,485		471			3.798	3.813	JAJO	84,193	398,811	06/16/2017.	07/15/2030.
67108B BS 3	OZLMF A2RFR - CDO		C	4	1.C FE	10,000,000	100.750	10,075,000	10,000,000	10,000,000					2.532	2.542	FMAN	20,397		11/18/2020.	07/30/2031.
67108L BE 2	OZLM VI 2BS - CDO			4	1.C FE	9,000,000	100.532	9,047,880	9,000,000	8,998,507		(1,334)			4.490	4.517	JAJO	83,065	404,100	04/11/2018.	04/17/2031.
67181D AA 9	OAKIG 201 A1 - CMBS			4	1.A FE	6,490,297	100.798	6,542,317	6,490,554	6,490,302		5			1.850	1.851	MON	3,669	12,341	11/06/2020.	10/11/2025.
67181D AB 7	OAKIG 201 A2 - CMBS			4	1.A FE	6,487,840	100.706	6,536,345	6,490,554	6,487,885		45			2.210	2.216	MON	4,383	14,743	11/06/2020.	11/20/2027.
67389Y AF 2	OAKCL 2015-1 CN - CDO		C	4	1.E FE	13,353,900	80.294	14,051,524	17,500,000	13,449,988	95,090	(52,553)	2,387,825		4.580	4.580	JAJO	105,732	913,603	08/04/2015.	10/20/2027.
67400F AC 5	OAKCL 181 A1B - CDO			2	1.A FE	10,800,000	99.896	10,788,736	10,800,000	10,805,569		(1,125)			1.668	1.662	JAJO	36,538	300,642	10/24/2018.	10/21/2030.
67401L AG 2	OAKTA I C2 - CDO			4	1.F FE	6,398,975	100.877	6,456,133	6,400,000	6,396,673		2,555			4.742	4.787	JAJO	59,855	303,488	12/08/2016.	10/20/2027.
67401U AC 1	OAKCL 192 A1B - CDO		C	4	1.A FE	12,000,000	100.545	12,065,374	12,000,000	12,000,000					4.160	4.181	JAJO	105,387	499,200	04/12/2019.	04/15/2031.
674135 EM 6	OAK 1999-A M2 - ABS			4	6. FE	105,578	77.098	162,745	211,088	21,840		(143)			7.690	212.555	MON	1,353	23,992	06/09/1999.	04/15/2029.
67590A BB 7	OCT14 14R ABR - CDO			4	1.A FE	20,000,000	99.698	19,939,686	20,000,000	20,003,131		226			1.612	1.604	JAJO	69,848	550,107	05/09/2017.	07/16/2029.
67590B AU 4	OCT16 XVI BR - CDO			4	1.C FE	3,941,250	99.710	3,988,391	4,000,000	3,955,633		7,566			1.818	2.027	JAJO	14,946	118,779	12/07/2018.	07/17/2030.
675923 AG 1	OCT34 34 BCN - CDO			4	1.G FE	22,793,220	87.420	22,240,891	25,441,500	23,157,703	572,898	(370,669)	1,370,074		3.330	3.330	JAJO	129,071	1,328,382	11/08/2017.	01/22/2030.
67707C AG 3	OAKC X-R A2B - CDO		C	4	1.A FE	9,000,000	99.877	8,988,943	9,000,000	8,999,991		868			4.475	4.500	JAJO	79,431	402,750	11/20/2018.	12/12/2030.
682337 AA 8	OELF III A1 - CDO		C	2	1.A FE	18,000,000	100.035	18,006,367	18,000,000	18,000,000					4.250	4.272	JAJO	153,000	990,250	05/24/2019.	07/19/2037.
68268H AA 4	OMFIT 2016-3 A - ABS			4	1.C FE	23,372,200	102.043	23,204,612	22,740,000	22,881,365		(121,249)			3.830	3.312	MON	31,451	870,942	01/24/2017.	06/18/2031.
68268L AA 5	OMFIT 2015-3 A - ABS			4	1.B FE	9,004,519	100.132	9,164,886	9,152,779	9,132,091		18,566			3.630	4.089	MON	11,998	332,246	03/15/2016.	11/18/2028.
691204 AA 9	OR III A1L - CDO		C	4	1.A FE	19,840,000	99.179	19,835,694	20,000,000	19,860,369		20,369			2.018	2.190	JAJO	81,857	297,192	03/13/2020.	04/20/2032.
69120L AA 1	ORTF A - CDO		C	4	1.F FE	20,895,000	100.032	21,006,619	21,000,000	20,896,223		1,223			3.170	3.322	JAJO	29,590		11/24/2020.	01/15/2031.
69346M AA 7	PNMSR 18FT1 A - CMO/RMBS			4	2.C FE	7,000,000	96.725	6,770,745	7,000,000	6,999,827		(517)			2.498	2.531	MON	1,943	213,546	04/20/2018.	04/25/2023.
69346T AA 2	PFP 2019-5 A - CDO			4	1.A FE	2,003,659	99.375	2,011,249	2,023,898	2,003,769		109			1.123	2.201	MON	1,010	1,804	12/03/2020.	04/14/2036.
69346W AA 5	PFP 2019-6 A - CMBS		C	4	1.A FE	1,236,719	100.000	1,250,000	1,250,000	1,236,963		244			1.203	3.215	MON	668	1,194	12/03/2020.	04/16/2037.
69354W AC 0	PNMSR 18GT1 A - ABS			4	2.B FE	15,600,000	98.310	15,336,277	15,600,000	15,601,406		(877)			2.998	3.039	MON	5,197	555,636	02/21/2018.	02/25/2023.
69546T AA 0	PAID 2020-3 A - ABS			4	1.G FE	8,999,919	100.004	9,000,331	9,000,000	8,999,942		23			2.100	2.110	MON	8,400	24,675	10/21/2020.	05/17/2027.
70163Q AA 6	PARLI II A - CDO		C	2	1.A FE	7,000,000	99.998	6,999,884	7,000,000	7,000,000					2.707	2.694	JAJO	74,740		07/16/2020.	08/12/2030.
70215# AA 8	PARTSTAT (VARIAN 2020 I) SUPPLY AGREEME				1.E	11,097,462	103.812	11,520,465	11,097,462	11,097,462					3.250	3.250	MJSD	16,030	268,497	03/17/2020.	03/15/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
70337U 10 0	PATRONS' LEGACY 2003-IV - ABS		..	4	3.C FE	5,251,526	99.750	5,363,547	5,376,990	5,376,990		74,070			5.775	5.845	MON	6,900	310,521	09/17/2010.	12/23/2063.
70337Y 10 2	PATRONS LEGACY		..		1.F FE	913,263	99.000	934,502	943,941	943,941		(9)			5.859	5.859	MON	3,226	55,309	09/17/2010.	07/10/2058.
70338A 10 3	PATRONS LEGACY 2003-III		..		1.F FE	1,673,447	99.850	1,670,937	1,673,447	1,673,447		(3)			5.646	5.646	MON	3,674	94,483	12/12/2003.	12/17/2053.
70338C 10 9	PATRONS LEGACY 2004-I A LILACS - ABS		..	4	2.A FE	1,520,018	99.875	1,518,118	1,520,018	1,520,018					6.673	6.673	MON	7,607	101,366	04/30/2004.	05/04/2054.
70469F AC 7	PEAKS 3 A1 - CDO		C	4	1.A FE	14,583,750	99.072	15,356,157	15,500,000	14,732,168		148,418			1.865	3.494	JAJO	53,793	208,189	04/28/2020.	01/25/2031.
70469Q AL 3	PEAKS 1 A2R - CDO		..	4	1.A FE	8,914,084	99.269	9,514,922	9,585,037	8,945,340		31,255			1.625	5.547	JAJO	28,984	98,269	04/28/2020.	07/25/2030.
70469X AN 4	PEAKS 2R 1AR - CDO		C	4	1.A FE	12,805,681	99.318	13,824,320	13,919,218	12,930,052		124,372			2.018	4.191	JAJO	56,969	176,971	04/28/2020.	07/21/2031.
70806U AA 0	PNTPK 2 A1 - CDO		C	4,5	1.A FE	9,000,000	100.000	9,000,000	9,000,000	9,000,000					2.140	2.140	JAJO			12/24/2020.	01/15/2032.
70806U AE 2	PNTPK 2 B1 - CDO		C	4,5	1.C FE	2,000,000	100.000	2,000,000	2,000,000	2,000,000					2.840	2.840	JAJO			12/24/2020.	01/15/2032.
72353P AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS		C	2	2.A FE	13,869,662	94.997	13,175,881	13,869,742	13,869,367		305			3.967	4.000	MON	24,454	545,679	05/23/2019.	06/15/2044.
72703P AA 1	PLNT 2018-1 A21 - ABS		..	2	2.C FE	6,256,000	99.735	6,239,422	6,256,000	6,256,388		67			4.262	4.280	MJSD	19,257	266,413	07/19/2018.	09/08/2048.
72703P AC 7	PLNT 191 A2 - ABS		..	4	2.C FE	6,930,000	94.306	6,535,406	6,930,000	6,930,000					3.858	3.858	MJSD	19,309	268,672	11/20/2019.	12/05/2049.
74040T AC 7	PRETSL 4 MNT - CDO		..	4	3.A FE	851,573	81.963	731,105	891,991	854,925		2,718			2.486	3.100	MJSD	554	27,899	12/21/2017.	12/23/2031.
74040Y AB 8	PRETSL 10 A2 - CDO		..	4	1.C FE	3,541,861	92.042	3,298,130	3,583,293	3,529,719		6,671			1.094	1.640	JAJO	9,813	80,397	09/07/2018.	07/03/2033.
74041C AA 7	PRETSL XV A1 - CDO		..	4	1.C FE	2,658,083	89.880	3,113,987	3,464,623	2,486,043		34,287			0.719	7.961	MJSD	274	46,428	07/28/2016.	09/26/2034.
74041E AA 3	PRETSL XVII A1 - CDO		..	4	1.C FE	11,666,861	90.330	12,705,094	14,065,133	12,106,958		131,317			0.717	3.329	MJSD	2,519	184,053	08/23/2018.	03/23/2035.
74041E AL 9	PRETSL XVII A3 - CDO		..	4	2.B FE	10,575,000	75.070	9,008,400	12,000,000	10,746,445		94,312			0.796	1.650	MJSD	2,390	168,114	10/26/2018.	03/23/2035.
74041N AA 3	PRETSL XII A1 - CDO		C	4	1.C FE	16,459,043	93.782	16,237,512	17,314,099	16,765,625		13,666			0.929	2.252	MJSD	3,573	264,132	05/18/2018.	12/24/2033.
74041N AC 9	PRETSL XII A3 - CDO		C	4	1.F FE	5,775,000	93.330	5,599,800	6,000,000	5,815,362		24,232			1.109	1.460	MJSD	1,478	103,737	10/26/2018.	12/24/2033.
74041N AD 7	PRETSL XII A4 - CDO		C	4	1.F FE	16,362,500	93.330	15,866,100	17,000,000	16,476,860		68,658			1.109	1.460	MJSD	4,189	293,921	10/26/2018.	12/24/2033.
74041N AL 9	PRETSL XII A1 - CDO		C	4	1.A FE	159,899	98.597	188,641	191,326	157,385		2,273			0.929	9.214	MJSD	418	2,200	11/04/2016.	12/24/2033.
74041P AB 6	PRETSL VIII A2 - CDO		..	4	1.F FE	22,501,883	94.020	27,504,674	29,254,067	22,187,606		632,108			1.134	4.441	JAJO	81,092	683,861	08/02/2017.	01/03/2033.
74042D AA 4	PRETSL XX A1 - CDO		..	4	1.F FE	9,701,852	85.469	9,007,038	10,538,332	9,740,813		15,444			0.617	1.530	MJSD	1,805	126,598	11/29/2018.	03/22/2038.
74042E AA 2	PRETSL XVII A1 - CDO		C	4	1.C FE	12,150,107	91.740	13,850,480	15,097,537	12,122,249		85,006			0.629	4.073	MJSD	2,373	186,090	04/04/2017.	06/23/2035.
74042F AA 9	PRETSL 25 A1 - CDO		C	4	1.F FE	11,198,942	82.316	11,490,313	13,958,721	11,656,323		41,116			0.506	2.486	MJSD	1,964	150,247	09/18/2018.	06/22/2037.
74042H AA 5	PRETSL XIX A1 - CDO		..	4	1.F FE	32,746,603	85.986	36,503,275	42,452,545	33,599,943		175,812			0.567	3.405	MJSD	6,680	492,224	05/06/2019.	12/22/2035.
74042H AB 3	PRETSL XIX A2 - CDO		..	4	2.B FE	4,514,585	71.615	3,800,503	5,306,860	4,586,274		44,675			0.646	1.820	MJSD	953	66,081	12/20/2018.	12/22/2035.
74042J AA 1	PRETSL XXI A1 - CDO		C	4	1.F FE	37,306,291	85.904	37,940,765	44,166,676	38,126,719		413,596			0.567	2.758	MJSD	6,950	515,855	05/31/2019.	03/22/2038.
74042M AA 4	PRETSL 22 A1 - CDO		C	4	1.C FE	14,382,927	90.401	14,961,886	16,550,667	13,600,355		144,691			0.556	6.259	MJSD	2,558	193,276	05/06/2019.	09/22/2036.
74042T AA 9	PRETSL XXVII A1 - CDO		..	4	1.F FE	3,273,715	86.890	4,063,615	4,676,735	2,976,781		(11,853)			0.516	5.930	MJSD	671	51,217	04/14/2016.	12/22/2037.
74042W AA 2	PRETSL XVIII A1 - CDO		C	4	1.C FE	5,426,533	86.704	4,955,335	5,715,257	5,557,508		70,667			0.597	2.270	MJSD	852	64,584	07/11/2019.	09/23/2035.
74043A AC 5	PRETSL XXIII AFP - CDO		..	4	2.B FE	3,016,666	82.926	2,175,444	2,623,347	1,890,686		228,328			0.416	3.975	MJSD	304	34,526	08/03/2017.	12/22/2036.
74043A AD 3	PRETSL XXIII A1 - CDO		..	4	1.F FE	24,877,235	87.472	23,445,753	26,803,755	25,158,464		55,896			0.526	1.340	MJSD	3,920	300,538	04/30/2019.	12/22/2036.
74043C AA 5	PRETSL 24 A1 - CDO		C	4	1.F FE	18,023,495	84.767	20,001,173	23,595,451	18,869,237		268,646			0.536	3.484	MJSD	3,511	262,695	06/09/2017.	03/22/2037.
74331C AA 6	PROG 2020-SFR1 A - RMBS		..	4	1.A FE	16,499,452	101.718	16,783,531	16,500,000	16,497,914		(1,538)			1.732	1.724	MON	23,815	200,046	03/04/2020.	04/17/2037.
74331C AB 4	PROG 2020-SFR1 B - RMBS		..	4	1.D FE	4,499,945	102.924	4,631,596	4,500,000	4,499,682		(263)			2.030	2.023	MON	7,613	64,040	03/04/2020.	04/17/2037.
74331M AA 4	PROG 2018-SFR3 A - RMBS		..	4	1.A FE	10,980,811	102.141	11,216,267	10,981,169	10,971,383		(3,212)			3.880	3.879	MON	35,506	426,069	09/21/2018.	10/18/2035.
74331M AB 2	PROG 2018-SFR3 B - RMBS		..	4	1.D FE	10,999,712	101.863	11,204,904	11,000,000	10,990,305		(3,561)			4.079	4.077	MON	37,391	448,690	09/21/2018.	10/18/2035.
74333N AA 0	PROG 19SFR2 A - RMBS		..	4	1.A FE	7,946,295	103.256	8,205,112	7,946,396	7,943,710		(2,319)			3.147	3.135	MON	20,839	250,006	04/11/2019.	05/19/2036.
74333N AC 6	PROG 19SFR2 B - RMBS		..	4	1.D FE	11,999,833	103.034	12,364,117	12,000,000	11,995,601		(3,738)			3.446	3.435	MON	34,460	413,520	04/11/2019.	05/19/2036.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74338*	AA	6	PROJECT AXIS GARNER NC SENIOR NOTE LEASE			4	1.C	14,623,453	111.820	16,351,945	14,623,453	14,623,636		119			4.034	4.034	MON	26,218	588,466	12/15/2018.	11/15/2039.
74351@	AA	6	PROJECT ARROW OAK CREEK WI SUBORDINATED				1.C	16,839,771	112.130	18,882,435	16,839,771	16,839,774		(0)			4.067	4.067	MON	39,951	684,872	03/11/2019.	07/10/2040.
74983D	AQ	0	RACEP 10R A2R - CDO		C	4	1.A FE	17,500,000	100.003	17,500,434	17,500,000	17,490,006		(4,970)			1.665	1.681	JAJO	54,220	481,350	07/12/2018.	07/25/2031.
75574W	AE	7	RCMT 18FL2 C - CDO			4	1.E FE	2,496,875	99.557	2,488,918	2,500,000	2,497,522		647			2.048	2.561	MON	569	13,377	10/14/2020.	06/25/2035.
75575J	AA	3	RCMT 2020-FL4 A - CMBS			4	1.A FE	13,999,853	100.962	14,134,530	13,999,853	13,999,853					2.298	2.331	MON	3,575	162,707	06/19/2020.	02/26/2035.
75620R	AC	6	RCTTE 1 SN - CDO			4	5.B GI	943,193	24.962	943,193	3,778,470	943,193		(236,815)	900,537		7.100	7.100	JAJO	11,196	348,197	10/20/2017.	10/20/2027.
76042E	AA	7	REPS 20A A - ABS			4	1.C FE	5,998,960	101.929	6,115,745	6,000,000	5,998,991		32			2.470	2.472	MON	4,528	29,640	10/06/2020.	11/20/2030.
77587A	AU	0	RMRK B2R - CDO		C	4	1.C FE	8,000,000	100.100	8,008,000	8,000,000	8,000,000					2.540	2.548	JAJO	40,077	14,676	09/17/2020.	04/21/2031.
77588E	AA	5	RCF I A - CDO		C	4	1.A FE	10,000,000	103.595	10,359,456	10,000,000	10,000,000					3.572	3.571	AO	62,510	246,071	01/30/2020.	04/28/2038.
77879R	AB	2	ROTOR 2011-1 1A - ABS		D	4	4.A FE	9,953,390	85.000	8,633,042	10,156,520	9,986,160		3,290			5.750	5.877	MON	25,956	584,052	06/14/2018.	06/15/2046.
78397A	AB	0	SCFET 2019-1 A2 - ABS			4	1.A FE	3,569,877	100.315	3,581,441	3,570,211	3,569,632		138			3.230	3.285	MON	3,203	122,396	04/03/2019.	10/21/2024.
784012	AA	4	SCFET 172 A - ABS			4	1.B FE	1,609,631	100.398	1,621,850	1,615,415	1,613,684		(103)			3.410	4.083	MON	1,530	48,450	07/25/2018.	12/20/2023.
78403D	AF	7	SBATOW 2013-2 2C - RMBS			1	1.F FE	8,584,730	102.577	8,831,859	8,610,000	8,601,317		2,522			3.722	3.768	MON	14,243	319,574	07/07/2014.	04/09/2048.
784054	AB	4	SCFET 201 A2 - ABS			4	1.A FE	16,499,215	100.089	16,514,738	16,500,000	16,499,456		242			0.680	0.685	MON	3,428	38,023	08/11/2020.	10/20/2025.
78410B	AJ	4	SCOF 2R AR - CDO			2	1.A FE	4,602,127	99.983	4,805,577	4,806,399	4,624,837		22,710			1.417	5.726	JAJO	14,755	83,602	04/07/2020.	07/15/2028.
78411K	AB	0	SCFET 2018-1 A2 - ABS			4	1.A FE	1,438,031	100.308	1,442,473	1,438,043	1,437,804		(183)			3.630	3.803	MON	1,450	46,098	05/17/2018.	10/21/2024.
78411K	AC	8	SCFET 2018-1 B - ABS			4	1.C FE	6,297,457	100.559	6,335,193	6,300,000	6,298,579		709			3.970	4.035	MON	6,948	250,805	05/17/2018.	12/22/2025.
78443C	BN	3	SLMA 2004-B A3 - ABS			4	1.A FE	4,497,452	99.253	5,614,897	5,657,172	5,266,603		(103,241)			0.546	5.830	MJSD	1,460	58,853	03/07/2012.	03/15/2024.
78448Q	AB	4	SMB 2015-B A2A - ABS			4	1.A FE	1,169,526	101.724	1,195,200	1,174,941	1,173,563		(189)			2.980	3.117	MON	1,556	32,062	07/23/2015.	07/15/2027.
78471D	AA	5	SCLP 161 A - ABS			4	1.A FE	1,443,211	100.182	1,445,991	1,443,368	1,443,309		(20)			3.260	3.261	MON	784	40,826	06/21/2016.	08/25/2025.
78472J	AA	1	SPART 20T1 AT1 - RMBS			4	1.A FE	2,499,921	100.338	2,508,450	2,500,000	2,499,922		1			1.280	1.280	MON	3,022	2,667	10/23/2020.	11/15/2052.
78472J	AE	3	SPART 20T2 AT2 - RMBS			4	1.A FE	11,997,702	100.582	12,069,826	12,000,000	11,997,719		17			1.830	1.831	MON	20,740	18,300	10/23/2020.	11/15/2055.
78488L	AA	8	SWC 1 A - CDO			4	2.B FE	43,673,739	101.821	44,784,393	43,983,329	43,829,003		58,070			4.750	4.965	FMAN	266,954	2,089,208	07/27/2018.	08/15/2033.
80306A	AA	8	SAPA 2018-1 A - ABS		C	2	2.B FE	5,832,496	96.767	5,606,237	5,793,537	5,823,366		202			4.250	4.087	MON	10,943	240,888	08/08/2019.	12/15/2040.
803169	AQ	4	SRANC 3R AFR - CDO		C	4	1.A FE	24,698,128	100.238	24,756,912	24,698,128	24,700,765		1,913			4.088	4.104	MJSD	25,241	1,009,659	04/30/2018.	06/24/2030.
80349B	AP	2	SARAT 2013-1 A2R - CDO			4	1.A FE	30,000,000	99.751	29,925,402	30,000,000	30,002,053		381			1.968	1.974	JAJO	119,743	926,368	12/03/2018.	01/22/2030.
817743	AA	5	SPRO 2019-1 A2 - RMBS			2	2.C FE	18,179,648	106.574	19,255,257	18,067,500	18,157,837		(21,245)			3.882	3.800	JAJO	128,586	746,577	01/22/2020.	10/25/2049.
82817*	AA	9	SILVER SPRING METRO CENTER III LIMITED P				1.B	3,995,287	109.017	4,355,536	3,995,287	3,995,287					3.810	3.810	MON	10,994	150,234	11/18/2013.	01/05/2029.
82817@	AA	7	SILVER SPRING METRO CENTER IV LIMITED PA				1.B	1,931,843	109.649	2,118,262	1,931,866	1,931,848		1			3.890	3.890	MON	5,427	74,251	11/18/2013.	01/05/2029.
82817@	AB	5	SILVER SPRING METRO CENTER IV LIMITED PA				1.B	8,000,000	109.360	8,748,781	8,000,000	8,000,019		(2)			6.414	6.414	MON	37,059	513,120	11/18/2013.	01/05/2029.
83404J	AA	4	SCLP 2017-3 A - ABS			4	1.A FE	196,683	100.293	197,259	196,683	196,684		2			2.770	2.784	MON	91	1,987	05/11/2017.	05/26/2026.
83405R	AB	3	SCLP 2018-1 A2 - ABS			2	1.A FE	581,041	100.358	583,225	581,143	581,131		(86)			3.140	3.172	MON	304	3,603	01/30/2018.	02/25/2027.
83417E	AA	0	SOCTY 2014-1 A - ABS			4	2.A FE	1,287,339	99.230	1,277,564	1,287,476	1,287,362		17			4.590	4.591	MON	1,806	58,116	04/02/2014.	04/20/2044.
83417F	AA	7	SOCTY 2014-2 A - ABS			4	2.A FE	2,700,340	101.785	2,748,589	2,700,379	2,700,906		286			4.020	4.005	JJ	48,548	106,718	07/24/2014.	07/20/2044.
83417P	AA	5	SOCTY 2015-1 A - ABS			4	1.F FE	5,013,753	100.419	5,037,380	5,016,351	5,016,607		876			4.180	4.171	FA	76,301	206,733	08/07/2015.	08/21/2045.
83438J	AA	4	SLOSO 2007-1 ALA - CDO			4	1.F FE	11,369,739	85.389	10,538,350	12,341,644	11,299,901		(90,829)			0.480	1.530	JAJO	14,159	205,839	07/25/2018.	10/07/2037.
83546D	AF	5	SONIC 2018-1 A2 - RMBS			2	2.B FE	15,717,543	102.832	16,090,209	15,647,083	15,707,498		(9,941)			4.026	3.955	MON	19,249	563,962	03/17/2020.	02/20/2048.
83546D	AL	2	SONIC CAPITAL LLC., SERIES 2020-1 - ABS			4	1.C FE	7,063,146	106.880	7,419,253	6,941,667	7,060,926		(1,913)			3.395	3.303	MON	7,201	214,576	02/03/2020.	01/20/2050.
83546D	AM	0	SONIC CAPITAL LLC - ABS			4,5	1.C FE	18,443,043	104.000	18,048,333	17,354,167	18,430,542		(12,501)			2.745	2.447	MON	14,556	277,917	06/15/2020.	01/20/2050.
83608G	AQ	9	SNDPT II A2R - CDO			4	1.C FE	7,008,750	98.750	7,110,000	7,200,000	7,056,504		23,347			1.665	2.045	JAJO	22,308	195,935	12/07/2018.	01/27/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83609N AE 0	SNDPT 14 C - CDO			4	1.F FE	1,490,156	99.486	1,492,289	1,500,000	1,492,627		822			2.859	3.021	JAJO..	8,339	59,609	01/02/2019.	01/23/2029.
83609Y AE 6	SNDPT 4RR B - CDO		C	4	1.C FE	1,770,786	99.716	1,794,893	1,800,000	1,777,022		2,815			1.968	2.198	JAJO..	7,281	56,216	12/10/2018.	04/18/2031.
85172M AA 2	SLFT 2015-B A - ABS			4	1.B FE	4,074,620	100.115	4,078,651	4,073,984	4,074,152		58			3.480	3.492	MON...	6,301	125,083	12/27/2016.	05/15/2028.
85208H AA 1	SPRTE 2017-1 A - ABS		C	4	2.B FE	5,126,241	94.386	4,856,623	5,145,504	5,139,108		680			4.250	4.333	MON...	9,719	216,400	11/17/2017.	12/15/2037.
85235* AA 6	ST LOUIS COUNTY CONTROL PASS-THRU TRUST				1.C	29,573,044	111.306	32,916,520	29,573,044	29,573,048		(0)			3.790	3.790	MON...	49,814	1,117,820	12/28/2016.	12/15/2036.
85572R AA 7	STARR 2018-1 A - ABS		C	4	2.A FE	17,627,465	97.290	17,202,469	17,681,698	17,641,420		3,468			4.089	4.196	MON...	32,134	719,564	04/17/2019.	05/15/2043.
85573L AA 9	STARR 2019-1 A - ABS		C	4	2.B FE	5,029,881	94.627	4,759,857	5,030,106	5,030,016		8			4.089	4.089	MON...	9,141	169,713	04/12/2019.	03/15/2044.
85816B CQ 1	STCR 2015-1 BR - CDO			4	1.C FE	11,237,500	99.638	11,196,828	11,237,500	11,237,743		(1,625)			2.063	2.059	FMAN.	25,110	332,559	05/12/2017.	05/21/2029.
86212V AA 2	STR 2016-1 A1 - ABS			2	1.E FE	9,673,235	104.611	10,124,659	9,678,367	9,675,248		552			3.960	4.000	MON...	11,711	382,405	10/12/2016.	10/22/2046.
86212V AD 6	STR 2018-1 A1 - ABS			4	1.A FE	9,567,627	104.468	9,997,680	9,570,106	9,568,608		475			3.960	3.997	MON...	11,580	378,124	10/12/2018.	10/20/2048.
86212V AE 4	STR 2018-1 A2 - ABS			4	1.A FE	12,675,621	104.560	13,258,607	12,680,390	12,676,208		266			4.290	4.292	MON...	16,622	542,765	10/12/2018.	10/20/2048.
86213C AB 1	STR 2015-1 A2 - ABS			2	1.E FE	20,785,151	102.627	21,439,562	20,890,833	20,837,095		11,478			4.170	4.273	MON...	26,618	870,681	07/18/2018.	04/20/2045.
86268H AA 6	STRTA 1 A - CDO		C	4	1.A FE	16,000,000	99.422	15,907,438	16,000,000	16,004,757		(994)			1.827	1.816	JAJO..	63,332	475,059	11/27/2018.	01/15/2031.
86934N AA 7	SCML 2018-SBC7 A - CMBS/CMO			4	1.G FE	8,038,438	101.009	8,119,865	8,038,786	8,057,903		5,675			4.720	4.555	MON...	31,619	349,801	11/06/2018.	05/25/2039.
86909# AA 5	SUSQUEHANNA (18 PROPERTIES) CONTROL PAS				1.C	5,797,286	120.000	6,956,741	5,797,285	5,797,298		(0)			5.730	5.730	MON...	7,382	358,851	12/23/2013.	12/23/2036.
869507 AA 1	SPSS 2017-1 A - ABS			4	1.A FE	6,549,686	115.563	7,572,822	6,552,968	6,550,237		110			4.190	4.192	MON...	12,203	273,955	02/09/2017.	01/15/2071.
87165V AP 4	SYMP XVI C2R - CDO		C	4	1.F FE	4,000,000	100.883	4,035,326	4,000,000	4,000,855		406			5.150	5.179	JAJO..	43,489	206,000	08/29/2018.	10/15/2031.
87166V AG 3	SYMP XX B2 - CDO			4	1.C FE	7,000,000	100.724	7,050,652	7,000,000	7,000,000					4.880	4.910	JAJO..	71,167	341,600	12/19/2018.	01/16/2032.
87240P AA 9	TCP 1 A1 - CDO		C	4	1.A FE	34,583,594	99.728	34,904,639	35,000,000	34,679,201		103,846			1.904	2.393	FMAN.	77,736	820,284	07/23/2020.	08/20/2029.
87240P AC 5	TCP 1 A2 - CDO		C	4	1.C FE	1,500,000	99.563	1,493,439	1,500,000	1,499,366		144			2.474	2.499	FMAN.	4,329	50,359	08/01/2017.	08/20/2029.
87244C AJ 5	CHMML I AR - CDO			4	1.A FE	16,000,000	99.429	15,908,645	16,000,000	15,999,515		229			1.748	1.754	JAJO..	56,725	458,374	10/05/2018.	10/21/2030.
87244C AL 0	CHMML I BR - CDO			4	1.C FE	7,200,000	99.687	7,177,464	7,200,000	7,199,790		154			2.368	2.377	JAJO..	34,578	251,528	10/05/2018.	10/21/2030.
87244G AA 5	CHMML II A - CDO			4	1.A FE	22,940,000	99.495	22,883,937	23,000,000	22,939,358		1,738			1.715	1.921	JAJO..	73,401	619,960	03/10/2020.	01/24/2030.
87244G AC 1	CHMML II B - CDO			4	1.C FE	4,000,000	98.467	3,938,696	4,000,000	3,999,288		(197)			2.015	4.136	JAJO..	14,999	124,667	11/06/2017.	01/24/2030.
87267J AA 1	TFINS 2018-2 A1 - CDO		C	4	1.B FE	60,824,095	97.188	59,113,746	60,824,095	60,777,273		(114,523)			2.040	2.064	MJSD.	6,894	1,697,564	11/20/2018.	09/30/2039.
87268R AA 2	TFINS A1 - CDO			4	1.B FE	6,982,759	98.791	6,898,342	6,982,759	6,982,759					2.533	2.613	FMAN.	15,722	202,152	12/18/2019.	02/28/2039.
87275Q AA 5	TRTX 2018-FL2 A - CMBS			4	1.A FE	34,502,416	99.258	35,626,999	35,893,281	35,492,106		989,690			1.282	4.642	MON...	19,180	391,418	03/19/2020.	11/18/2037.
87342R AB 0	BELL 2016-1 A22 - RMBS			2	2.B FE	11,580,000	100.566	11,645,543	11,580,000	11,580,000					4.377	4.400	FMAN.	50,686	505,872	05/04/2016.	05/25/2046.
87342R AC 8	BELL 2016-1 A23 - RMBS			2	2.B FE	11,522,839	107.850	12,332,917	11,435,250	11,491,351		(15,563)			4.970	4.891	FMAN.	56,833	567,228	06/22/2018.	05/25/2046.
87342R AF 1	BELL 181 A22 - RMBS			4	1.C FE	6,860,000	105.861	7,262,030	6,860,000	6,861,113		637			4.590	4.589	FMAN.	31,487	314,272	12/10/2018.	11/25/2048.
87974K AS 3	TELOS 145R A2R - CDO			4	1.A FE	9,278,719	99.584	9,410,694	9,450,000	9,362,436		36,711			1.468	1.841	JAJO..	28,511	246,805	12/19/2018.	04/17/2028.
88159D AA 3	TES 2017-1 A - ABS			4	2.A FE	13,323,679	102.693	13,747,014	13,386,540	13,341,539		7,237			4.330	4.401	AO.....	114,317	577,789	04/26/2018.	10/21/2047.
88159T AA 8	TES 2017-2 A - ABS			4	1.G FE	7,053,949	102.238	7,212,261	7,054,418	7,055,736		1,094			4.120	4.114	FA.....	105,761	288,490	12/08/2017.	02/20/2048.
88315L AC 2	TMCL 2019-1 A - RMBS		C	4	1.F FE	10,396,593	101.187	10,523,393	10,400,000	10,396,961		114			3.960	3.962	MON...	12,584	407,880	04/17/2019.	04/20/2044.
88432F AY 5	WINDR 151RR A2R - CDO			4	1.A FE	8,000,000	99.637	7,970,920	8,000,000	7,999,966		(97)			1.718	1.722	JAJO..	27,876	226,754	11/08/2018.	10/21/2030.
88432U AC 0	WINDR 2018-3 A2 - CDO			4	1.A FE	6,400,000	99.907	6,394,013	6,400,000	6,401,520		(263)			1.668	1.668	JAJO..	21,652	178,158	10/26/2018.	01/21/2031.
88606W AA 0	TBOLT 2017 A - ABS		C	4	1.G FE	6,697,383	96.534	6,465,540	6,697,667	6,700,697		1,906			4.212	4.267	MON...	12,538	279,086	04/25/2017.	05/17/2032.
88607A AA 7	TBOLT 2019 A - ABS		C	4	1.G FE	6,882,031	95.324	6,560,448	6,882,292	6,882,156		98			3.671	3.671	MON...	11,229	251,775	10/31/2019.	11/15/2039.
88631Y AC 1	TIA IV A1B - CDO			4	1.A FE	6,500,000	100.069	6,504,475	6,500,000	6,501,828		(311)			1.668	1.667	JAJO..	21,990	180,942	11/13/2018.	01/20/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
894126 AB 7	TRAP 4 A1B - CDO			4	1.C FE	910,497	92.351	1,035,576	1,121,351	1,074,051		(58,678)			1.079	1.110	MN	1,277	6,270	10/07/2016.	05/24/2034.
894127 AE 9	TRAP 1 B1 - CDO			4	1.F FE	10,108,229	90.838	9,321,897	10,262,161	10,058,719		(10,015)			1.310	1.550	MN	11,950	233,990	05/18/2018.	11/30/2032.
89412K AA 8	TRAP XI A1 - CDO			4	1.C FE	46,408,278	90.216	44,246,105	49,044,415	46,824,280		282,978			0.560	2.050	JAJO	61,088	850,892	02/12/2019.	10/10/2041.
89412R AB 1	TRAP 5 A1B - CDO			4	1.C FE	1,993,085	99.251	2,377,345	2,395,295	1,992,436		(814,090)			1.169	30.785	JJ	13,226	5,999	10/16/2017.	07/15/2034.
89412U AH 1	TRAP VI A2 - CDO			4	1.A FE	7,867,767	90.093	7,117,512	7,900,158	7,849,184		(5,041)			1.401	1.535	MN	14,146	192,004	10/30/2018.	11/16/2034.
89412W AA 2	TRAP VII A1 - CDO			4	1.C FE	5,181,185	94.286	5,622,169	5,962,882	5,103,385		(187,803)			0.625	5.302	JAJO	6,933	87,301	11/02/2017.	01/25/2035.
89413A AA 9	TRAP IX A1 - CDO			4	1.F FE	8,900,309	87.967	8,714,600	9,906,688	8,858,187		(69,512)			0.546	2.838	JAJO	9,926	32,521	11/06/2020.	01/27/2040.
89413C AA 5	TRAP X A1 - CDO			4	1.F FE	57,112,545	88.980	54,570,462	61,328,907	56,562,262		(33,177)			0.574	2.250	JAJO	84,999	1,083,198	05/30/2019.	07/08/2041.
89413G AA 6	TRAP 12 A1 - CDO			4	1.C FE	2,240,178	87.450	2,356,734	2,694,951	1,949,157		(77,245)			0.523	7.130	JAJO	3,409	45,765	05/03/2017.	04/06/2042.
89441# AA 4	TRAVERSE CITY CONTROL TRUST -2018 - ABS			4	1.B	10,305,325	114.330	11,665,423	10,203,292	10,402,922		73,388			4.613	4.374	MON	60,250	430,450	09/18/2018.	11/15/2039.
89531F AE 7	TREST 2017-1 A2 - CDO		C	4	1.C FE	6,000,000	100.000	5,999,974	6,000,000	5,998,078		(2,302)			2.015	2.027	JAJO	22,498	186,443	06/14/2017.	07/25/2029.
89613D AC 7	TAH 2017-SFR1 C - RMBS			4	1.E FE	5,448,438	101.250	5,568,760	5,500,000	5,476,735		8,869			3.215	3.408	MON	14,735	176,825	12/15/2017.	09/19/2034.
89641J AC 0	TRNTS IX B1 - CDO			4	1.C FE	12,000,000	99.250	11,910,000	12,000,000	11,997,135		434			2.168	2.178	JAJO	52,764	394,880	10/25/2018.	01/20/2032.
89641J AN 6	TRNTS B2R - CDO			4	1.C FE	5,000,000	100.000	5,000,000	5,000,000	5,000,000					2.875	2.511	JAJO	3,194		12/15/2020.	01/20/2032.
89655Y AA 4	TRL 2009-1 A - ABS			2	2.A FE	8,361,616	111.389	9,313,910	8,361,616	8,362,836		282			6.657	6.746	MON	23,193	554,230	10/29/2009.	11/16/2039.
89655Y AA 4	TRL 2009-1 A - ABS	SD		2	2.A FE	1,403,557	111.389	1,330,559	1,194,517	1,308,236		(14,051)			6.657	4.382	MON	3,313	79,518	08/31/2012.	11/16/2039.
89656C AA 1	TRL 2010-1 NTS - RMBS			4	1.F FE	16,032,208	105.655	16,215,287	15,347,423	15,859,231		(32,069)			5.194	4.507	MON	33,214	794,393	01/17/2019.	10/16/2040.
89656C AA 1	TRL 2010-1 NTS - RMBS	SD		4	1.F FE	1,387,417	105.655	1,349,868	1,277,621	1,340,662		(5,057)			5.194	4.166	MON	2,765	66,359	08/31/2012.	10/16/2040.
89656F AA 4	TRL 2012-1 A1 - ABS			4	1.F FE	6,021,355	100.380	6,079,237	6,056,201	6,038,998		(1,218)			2.266	2.573	MON	6,099	127,918	08/07/2019.	01/15/2043.
89656F AB 2	TRL 2012-1 A2 - ABS			4	1.F FE	32,404,886	99.990	32,786,741	32,790,000	32,659,467		62,712			3.525	3.756	MON	51,371	1,155,848	12/07/2016.	01/15/2043.
89656F AC 0	TRL 2013-1 A1 - ABS			4	1.F FE	14,163,794	103.672	14,438,501	13,927,049	14,097,157		(6,368)			3.898	3.713	MON	24,128	542,876	09/25/2017.	07/15/2043.
89657A AC 0	TRL 2020-1 A - ABS			4	1.F FE	4,407,719	101.165	4,460,137	4,408,781	4,407,735		16			1.960	1.974	MON	3,360	13,922	10/14/2020.	06/17/2048.
89657B AA 2	TRL 191 A1 - ABS			4	1.F FE	32,995,999	104.584	36,306,780	34,715,458	33,146,134		137,902			3.820	4.953	MON	51,572	1,089,724	03/31/2020.	04/17/2049.
89657B AB 0	TRL 2019-2 A1 - ABS			4	1.F FE	11,803,782	102.413	12,091,469	11,806,579	11,803,943		(62)			2.390	2.391	MON	10,974	277,137	10/08/2019.	10/18/2049.
89657B AC 8	TRL 2019-2 A2 - ABS			4	1.F FE	3,877,500	104.342	4,173,694	4,000,000	3,891,366		13,866			3.100	3.648	MON	4,822	103,333	03/11/2020.	10/18/2049.
89690E AC 1	TRMF 2011-1 A2 - ABS			4	1.F FE	998,494	101.841	1,016,879	998,494	998,521		9			6.024	6.094	MON	2,673	60,149	06/30/2011.	07/15/2041.
89690E AE 7	TRMF 2014-1 A2 - RMBS			4	1.F FE	20,233,087	100.742	20,828,471	20,675,000	20,465,157		60,285			4.085	4.457	MON	37,537	844,574	11/02/2018.	04/15/2044.
89690E AG 2	TRMF 2017-1 A2 - ABS			4	1.F FE	14,012,036	104.280	14,599,249	14,000,000	14,009,010		(3,264)			3.736	3.744	MON	23,246	485,680	03/16/2020.	08/15/2047.
89707W AB 4	TROPC 2004-3 A2L - CDO			4	1.C FE	24,905,424	93.482	28,351,341	30,328,086	25,062,674		157,250			1.117	3.400	JAJO	73,391	250,424	05/11/2020.	07/15/2034.
89707W AC 2	TROPC 2004-3 A3L - CDO			4	1.F FE	24,579,900	87.976	27,272,619	31,000,000	24,917,266		337,366			1.437	3.890	JAJO	96,510	306,399	05/11/2020.	07/15/2034.
89707Y AA 2	TROPC 4B A1L - CDO		C	4	1.C FE	2,872,811	94.004	3,478,368	3,700,237	2,304,388		12,837			0.667	20.750	JAJO	5,347	64,693	11/02/2016.	04/15/2035.
89708B AA 1	TROPC 5 AL1 - CDO		C	4	1.F FE	39,738,073	89.182	39,347,038	44,120,180	38,769,747		(1,131,297)			0.527	2.542	JAJO	50,366	681,508	07/26/2018.	07/15/2036.
898203 AA 2	TFINS 2017-2 A1 - CDO		C	4	1.D FE	14,234,500	93.930	13,643,333	14,525,000	14,255,896		(1,656)			1.809	1.995	MJSD	8,027	356,287	10/02/2017.	09/20/2039.
898203 AB 0	TFINS 2017-2 A2 - CDO		C	4	1.D FE	6,507,200	94.039	6,244,196	6,640,000	6,441,779		(59,236)			3.580	2.367	MJSD	7,263	236,256	10/02/2017.	09/20/2039.
89820U AB 0	TFINS 181 A2 - CDO		C	4	1.D FE	4,156,949	93.172	3,912,226	4,198,939	4,099,853		(60,647)			4.050	2.263	MJSD	472	168,239	04/12/2018.	03/30/2039.
89820X AA 6	TRUPS FINANCIALS NOTE SECURITIZATION 202			4,5	1.C FE	11,000,000	100.000	11,000,000	11,000,000	11,000,000					3.000	3.044	JAJO	15,583		11/24/2020.	07/15/2041.
89821J AA 6	TFINS 2019-1 A1 - CDO		C	4	1.C FE	58,929,318	98.456	58,019,461	58,929,318	58,929,318		(0)			2.264	2.290	FMAN	222,397	1,850,229	02/08/2019.	02/02/2039.
89822P AA 1	TRUPS FINANCIALS NOTE SECURITIZATION 202			4	1.C FE	15,000,000	100.000	15,000,000	15,000,000	15,000,000					3.321	3.369	JAJO	206,179		07/15/2020.	04/15/2040.
90253@ AA 1	UA PASS THROUGH TRUST, SERIES A1				3.B	15,046,515	100.890	15,031,926	14,899,322	15,008,818		(7,664)			4.870	4.733	MON	32,249	717,339	03/10/2017.	02/15/2032.
90272* AA 0	UHC (SENIOR NOTE) CONTROL PASS-THROUGH T			4	1.C	3,862,605	105.370	4,070,026	3,862,605	3,861,894		(304)			3.500	3.500	MON	11,266	134,517	05/21/2013.	05/15/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
903329 AC 4	USCAP 1 A2 - CDO			4	1.D FE	14,821,361	96.700	14,829,751	15,335,833	14,928,055		32,699			1.094	1.590	FMAN.	27,972	317,353	09/07/2018.	05/01/2034.
90342W AA 5	USCAP V A1 - CDO			4	1.F FE	2,874,021	86.059	2,979,955	3,462,676	2,862,238		(36,564)			0.504	2.780	JAJO..	3,879	57,334	03/30/2017.	10/10/2040.
90352W AA 2	STEAM 2018-1 A1 - RMBS			2	1.F FE	3,912,816	102.886	4,025,725	3,912,820	3,912,861		30			3.783	3.813	MON...	2,467	145,066	05/02/2018.	04/27/2048.
90352W AB 0	STEAM 2018-1 A2 - ABS			4	1.F FE	6,999,752	102.659	7,186,135	7,000,000	6,999,918		104			4.611	4.656	MON...	5,380	322,770	05/02/2018.	04/27/2048.
90390K AB 0	USCAP II A2 - CDO			4	1.C FE	6,026,168	97.020	5,936,643	6,118,989	6,037,494		5,348			0.964	1.299	FMAN.	9,835	116,650	09/06/2019.	08/01/2034.
91823A AG 6	VBTOW 181 C - ABS			2	1.F FE	10,000,000	102.733	10,273,321	10,000,000	10,000,129		71			3.413	3.437	MON...	15,169	341,300	02/12/2018.	02/18/2048.
91823G AA 6	VCO 181 A - CDO			4	1.A FE	42,580,711	99.819	42,591,942	42,669,328	42,585,880		(7,961)			1.718	1.889	JAJO..	148,681	1,209,428	01/15/2019.	07/20/2030.
91823G AC 2	VCO 181 B - CDO			4	1.C FE	12,499,501	100.849	12,606,164	12,500,000	12,500,141		1,547			4.979	5.009	JAJO..	122,746	622,375	08/03/2018.	07/20/2030.
91841# AA 6	VIRGINIA (LAFAYETTE IN) CONTROL PASS - T			4	1.D Z	3,664,744	101.168	3,707,535	3,664,744	3,664,744					3.250	3.250	MON...	5,294	122,743	12/04/2019.	08/15/2021.
91841@ AA 8	VIRGINIA (LAFAYETTE, IN) CONTROL PASS- T			4	1.B	5,728,000	108.127	6,193,510	5,728,000	5,728,000					3.250	3.250	MON...	15,513	191,848	12/04/2019.	08/15/2036.
91845# AA 2	VZ (SENIOR NOTE) CONTROL PASS-THROUGH TR			4	2.A	8,554,155	104.160	8,910,008	8,554,155	8,554,346		123			3.812	3.812	MON...	14,493	324,877	05/19/2015.	05/15/2035.
91854* AA 4	VZ (SENIOR NOTE) CONTROL PASS-THROUGH TR				2.B	8,912,001	102.610	9,144,604	8,912,001	8,912,008		(0)			3.620	3.620	MON...	14,338	321,542	08/17/2016.	08/15/2036.
91855* AA 3	VIRGINIA (PONCE, PR) CONTROL TRUST				1.B	15,000,000	113.870	17,080,500	15,000,000	15,000,000					4.350	4.350	MON...	29,000	652,500	03/29/2019.	04/15/2041.
92212K AA 4	VDC 2019-1 A2 - ABS			4	1.G FE	8,880,000	104.654	9,293,275	8,880,000	8,880,000		(0)			3.188	3.188	MON...	12,582	282,795	07/30/2019.	07/15/2044.
92257C AA 8	VCC 2019-1 A - CMBS			4	1.A FE	3,465,956	104.021	3,606,149	3,466,751	3,457,923		(739)			3.760	3.806	MON...	10,862	126,875	03/11/2019.	03/25/2049.
92257L AB 6	VCC 171 AFX - CMBS			4	1.A FE	429,447	100.159	430,245	429,562	428,420		(6,820)			3.000	4.198	MON...	1,074	5,470	05/08/2017.	05/25/2047.
92331D AQ 1	VENTR 28AR BFR - CDO			4	1.C FE	10,409,000	100.047	10,413,926	10,409,000	10,409,000					3.250	3.263	JAJO..	66,719	58,261	08/04/2020.	10/22/2029.
92915Q AE 3	VOYA 2017-3 A1B - CDO		C	4	1.A FE	7,000,000	99.684	6,977,893	7,000,000	6,944,425		15,122			1.568	3.907	JAJO..	22,262	187,764	06/13/2017.	07/22/2030.
92916X AL 1	INGIM 2013-3 2RR - CDO			4	1.C FE	1,967,500	98.259	1,965,182	2,000,000	1,974,458		3,590			1.918	2.156	JAJO..	7,884	61,443	12/10/2018.	10/20/2031.
92917T AG 0	VOYA 182 COM - CDO			4	2.C FE	21,739,444	86.144	21,309,879	24,737,571	21,916,620	326,580	(437,073)	1,095,597		3.810	3.810	JAJO..	137,231	1,452,575	05/17/2018.	07/15/2031.
92917W AN 8	VOYA 184 A2B - CDO			4	1.A FE	3,500,000	100.066	3,502,304	3,500,000	3,500,000					4.490	4.515	JAJO..	33,176	157,150	12/17/2018.	01/15/2032.
93147# AA 3	WALGREENS (MARICOPA AZ) CONTROL PASS THR				2.B	2,869,069	106.195	3,046,794	2,869,069	2,869,073		0			4.510	4.510	MON...	5,751	128,715	10/19/2016.	10/31/2034.
94353W AA 3	WAAV 171 A - ABS			4	2.B FE	6,836,468	97.033	6,633,639	6,836,490	6,836,632		103			3.844	3.844	MON...	11,680	260,386	11/08/2017.	11/15/2042.
94354K AA 8	WAAV 191 A - ABS			4	2.A FE	5,146,448	97.516	5,018,818	5,146,674	5,146,531		68			3.597	3.825	MON...	8,228	184,087	09/30/2019.	09/15/2044.
94945P AA 3	WLKRG 2017-A A - RMBS			4	1.F FE	4,217,265	101.803	4,293,751	4,217,693	4,216,572		(216)			2.820	2.848	MON...	5,286	113,411	06/15/2017.	06/15/2033.
95058X AC 2	WEN 2015-1 A23 - RMBS			2	2.B FE	20,434,466	101.463	20,909,622	20,608,125	20,506,585		18,995			4.497	4.649	MJSD.	41,189	926,133	02/23/2017.	06/15/2045.
95058X AE 8	WEN 2018-1 A22 - RMBS			2	2.B FE	7,419,651	106.109	8,234,058	7,760,000	7,484,172		27,424			3.884	4.510	MJSD.	13,395	301,204	10/11/2018.	03/16/2048.
95058X AG 3	WEN 2019-1 A21 - RMBS			2	2.B FE	24,125,000	105.953	25,561,161	24,125,000	24,125,000					3.783	3.783	MJSD.	40,562	910,875	06/13/2019.	06/15/2049.
95168W AR 8	WSTC 2014-2 ABR - CDO			4	1.A FE	1,308,168	99.929	1,307,240	1,308,168	1,308,243		87			2.724	2.719	JAJO..	7,424	15,810	10/24/2017.	01/16/2027.
96033D AA 8	WESTR 171 A - RMBS			4	1.A FE	2,259,075	100.350	2,269,730	2,261,814	2,258,584		(1,195)			3.050	3.048	MON...	5,749	63,026	03/30/2017.	12/20/2030.
96033D AB 6	WESTR 171 B - RMBS			4	1.F FE	677,537	99.281	673,663	678,544	677,326		(454)			4.050	4.046	MON...	2,290	25,113	03/30/2017.	12/20/2030.
96033W AA 6	WESTR 181 A - RMBS			4	1.A FE	1,950,749	101.207	1,977,767	1,954,185	1,950,729		(827)			3.380	3.380	MON...	5,504	62,301	04/19/2018.	12/20/2031.
96033W AB 4	WESTR 181 B - RMBS			4	1.D FE	2,722,179	99.510	2,722,451	2,735,858	2,728,817		506			3.580	3.839	MON...	8,162	92,370	04/19/2018.	12/20/2031.
96034L AA 9	WESTR 201 A - RMBS			4	1.A FE	7,139,725	102.196	7,306,109	7,149,119	7,144,924		5,199			2.713	2.766	MON...	16,163	76,186	07/08/2020.	03/20/2034.
96042@ AA 4	WESTKIN PORTFOLIO (LAS & FLP) LEASE-BACK			4	1.D FE	9,522,568	98.120	9,251,033	9,428,285	9,517,511		(1,324)			6.050	5.964	MON...	25,352	568,651	12/06/2018.	11/15/2038.
965249 AH 8	WITEH IX B2R - CDO			4	1.A FE	20,000,000	100.154	20,030,778	20,000,000	20,000,000					3.570	3.585	JAJO..	146,767	714,000	06/29/2017.	07/17/2026.
96525W AC 7	WITEH 10 B2 - CDO			4	1.B FE	10,000,000	100.803	10,080,338	10,000,000	10,000,000					4.070	4.090	JAJO..	83,661	407,000	03/19/2015.	04/19/2027.
96928* CQ 8	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				2.B	2,689,552	119.361	3,210,286	2,689,552	2,689,561		(0)			6.660	6.660	MON...	7,961	178,211	12/16/2009.	06/15/2033.
96928* CR 6	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				2.B	3,659,436	120.305	4,402,476	3,659,437	3,659,449		(0)			6.660	6.660	MON...	10,832	242,600	12/23/2009.	05/15/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
96928* CX 3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				1.B	10,104,781	129.217	12,926,853	10,003,980	10,069,781		(1,949)			6.190	6.120	MON	49,884	617,081	03/18/2010.	01/15/2035.
96928* DA 2	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				1.B	10,372,566	119.420	12,254,837	10,262,001	10,323,300		(2,373)			5.370	5.296	MON	24,492	547,227	06/01/2010.	08/15/2031.
96928* DE 4	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				2.C	10,731,951	105.844	11,254,425	10,633,081	10,682,601		(3,050)			5.800	5.728	MON	10,279	612,788	06/22/2010.	01/25/2029.
96928* DJ 3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				1.B	7,257,869	118.220	8,580,280	7,257,869	7,257,884		(1)			5.250	5.250	MON	16,935	378,388	09/28/2010.	09/15/2031.
96928* DZ 7	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				1.C	8,356,584	116.345	9,633,938	8,280,483	8,320,271		(2,169)			5.600	5.531	MON	20,609	460,325	04/28/2011.	10/15/2029.
96928* EN 3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				1.B	7,428,048	113.789	8,362,224	7,348,915	7,397,431		(1,559)			4.160	4.095	MON	13,587	303,949	01/06/2012.	02/15/2034.
96928* EZ 6	WILLIAM BLAIR & COMPANY CONTROL PASS - T				4.B	11,177,053	94.181	10,526,699	11,177,052	11,177,075		(1)			5.040	5.040	MON	25,037	561,382	08/17/2012.	09/15/2033.
96928* FH 5	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				2.B	6,113,134	108.599	6,638,802	6,113,135	6,113,149		(2)			6.170	6.170	MON	16,764	370,419	04/03/2013.	04/15/2025.
96928* FK 8	WILLIAM BLAIR & CO. CONTROL PASS - THROU			4	1.B	8,322,505	123.869	10,308,967	8,322,505	8,322,962		287			5.930	5.929	MON	21,934	491,300	05/15/2013.	11/15/2032.
96928* FQ 5	WILLIAM BLAIR & CO. CONTROL PASS - THROU				1.B	8,225,308	112.466	9,250,689	8,225,308	8,225,318		(0)			4.010	4.010	MON	14,659	327,851	12/20/2013.	09/15/2033.
96928* FV 4	WILLIAM BLAIR & COMPANY CONTROL PASS - T				1.C	8,790,667	107.590	9,457,838	8,790,660	8,790,679		1			4.090	4.090	MON	15,979	358,631	09/30/2014.	09/15/2044.
96928* FX 0	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				1.B	18,056,619	112.655	20,341,755	18,056,619	18,056,642		(1)			4.010	4.010	MON	32,181	720,801	12/23/2014.	02/15/2036.
96928* FY 8	WILLIAM BLAIR & COMPANY CONTROL PASS - T				2.B	5,969,000	106.200	6,339,073	5,969,000	5,969,009		(0)			4.510	4.510	MON	11,965	267,820	02/11/2015.	01/15/2035.
96928@ AA 3	WILLIAM BLAIR CONTROL SERIES 2004 PASS T				1.B	2,454,143	102.993	2,527,589	2,454,143	2,454,143					4.000	4.000	MON	4,363	94,613	10/31/2013.	06/15/2023.
96930@ AA 9	WILLIAM BLAIR & CO, WALGREEN CO (FRANKLI				2.B	4,850,424	105.243	5,104,732	4,850,424	4,850,428		(0)			4.370	4.370	MON	9,421	210,921	09/11/2015.	08/15/2035.
97063Q AA 0	WESTF 2017-A A - ABS			4	1.G FE	7,727,099	86.709	6,705,803	7,733,682	7,728,961		317			4.690	4.750	MON	16,120	355,625	07/28/2017.	08/15/2042.
97064E AA 6	WESTF 2018-A A - ABS			4	1.F FE	7,642,338	86.303	6,595,889	7,642,717	7,642,731		169			4.750	4.797	MON	16,135	358,339	08/16/2018.	09/15/2043.
97064F AA 3	WESTF 2020-A A - ABS			4	1.F FE	13,304,488	87.980	11,705,454	13,304,676	13,304,613		124			3.228	3.228	MON	19,088	335,885	02/18/2020.	03/15/2045.
974153 AB 4	WSTOP 201 A2 - RMBS			2	2.B FE	10,500,000	102.027	10,712,835	10,500,000	10,500,000					2.841	2.841	MJSD	50,546		10/09/2020.	12/05/2050.
979888 AC 8	WDMNT 2018-4 A2 - CDO			4	1.A FE	11,500,000	99.041	11,389,720	11,500,000	11,499,061		369			1.668	1.677	JAJO	38,906	320,129	03/29/2018.	04/22/2030.
97988L AC 9	WDMNT 185 A2 - CDO			4	1.A FE	8,000,000	99.343	7,947,423	8,000,000	7,992,444		(1,538)			1.815	1.844	JAJO	27,020	232,279	07/20/2018.	07/25/2030.
97988P AN 6	WDMNT 171R A1R - CDO			4	1.A FE	15,000,000	100.230	15,034,500	15,000,000	15,000,000					2.218	2.224	JAJO	68,381		09/30/2020.	10/19/2020.
97988Q AA 2	WDMNT 2017-2 A - CDO			4	1.A FE	3,000,000	99.652	2,989,560	3,000,000	2,998,453		(640)			2.018	2.051	JAJO	12,443	95,222	05/25/2017.	07/18/2028.
97988Q AC 8	WDMNT 2017-2 B - CDO			4	1.C FE	5,000,000	99.606	4,980,304	5,000,000	4,996,547		(1,674)			2.568	2.597	JAJO	26,391	186,739	05/25/2017.	07/18/2028.
97988W AA 9	WDMNT 207 A1A - CDO		C	2	1.A FE	17,000,000	100.000	17,000,000	17,000,000	17,000,000					2.129	2.159	JAJO			11/20/2020.	01/15/2032.
98625L AJ 1	YCLO 5 C2 - CDO			4	1.F FE	8,500,000	100.878	8,574,645	8,500,000	8,502,546		734			5.093	5.120	JAJO	82,973	432,905	08/20/2018.	10/22/2031.
98875L AA 7	ZAIS5 V A1 - CDO			4	1.A FE	7,742,338	99.499	7,771,943	7,811,075	7,799,878		(1,627)			1.767	1.864	JAJO	29,903	225,986	09/23/2016.	10/16/2028.
98875N AC 9	ZAIS9 9 B1 - CDO		C	4	1.C FE	2,200,000	99.709	2,193,595	2,200,000	2,197,506		131			2.218	2.232	JAJO	9,896	73,510	06/19/2018.	07/20/2031.
98875N AJ 4	ZAIS9 9 B2 - CDO		C	4	1.C FE	19,000,000	100.788	19,149,688	19,000,000	19,000,558		2,037			3.540	4.862	JAJO	181,141	918,460	06/19/2018.	07/21/2031.
98876N AN 4	ZAIS 13 A2B - CDO		C	4	1.A FE	4,000,000	100.897	4,035,884	4,000,000	4,000,000					3.930	3.949	JAJO	33,187	179,907	07/29/2019.	07/15/2032.
98877G AA 6	ZCCP 2019-1 A1 - CDO		C	4	1.A FE	24,488,750	99.724	24,432,302	24,500,000	24,481,253		(7,497)			2.080	2.093	JAJO	109,005	793,188	03/04/2020.	07/16/2031.
98877G AC 2	ZCCP 2019-1 A2 - CDO		C	4	1.A FE	34,046,875	99.724	39,889,620	40,000,000	34,939,816		892,941			1.870	5.573	JAJO	160,000	744,176	05/07/2020.	07/16/2031.
98877G AE 8	ZCCP 2019-1 A3 - CDO		C	4	1.A FE	5,820,000	100.709	6,042,554	6,000,000	5,848,714		28,714			3.714	4.465	JAJO	46,425	167,130	03/26/2020.	07/16/2031.
98878C AA 4	ZCCP 181 A1 - CDO			4	1.A FE	30,000,000	99.293	29,787,996	30,000,000	30,000,000					2.000	2.008	JAJO	128,342	942,941	11/29/2018.	01/16/2031.
98878C AC 0	ZCCP 181 A2 - CDO			4	1.A FE	7,870,000	99.530	7,962,386	8,000,000	7,912,384		22,189			1.790	2.149	JAJO	30,631	234,371	02/07/2019.	01/16/2031.
98886M AY 0	ZAIS1 1R 2AR - CDO			4	1.C FE	24,000,000	100.040	24,009,528	24,000,000	24,000,000					4.798	4.826	JAJO	243,099	1,151,520	09/18/2018.	04/15/2028.
98886Y AS 7	ZAIS2 2 A2R - CDO			4	1.A FE	20,000,000	99.635	19,927,038	20,000,000	19,994,308		(3,832)			2.065	2.103	JAJO	76,855	631,670	04/10/2017.	07/27/2026.
98887T AB 4	ZAIS6 6 A2 - CDO		C	4	1.A FE	10,750,000	99.818	10,730,383	10,750,000	10,745,188		1,967			1.737	1.755	JAJO	40,455	309,344	04/02/2018.	07/16/2029.
98887T AC 2	ZAIS6 6 B - CDO		C	4	1.C FE	42,750,000	99.426	42,504,598	42,750,000	42,751,326		2,326			2.237	2.242	JAJO	207,191	1,447,495	05/03/2017.	07/16/2029.
98944P AB 3	ZCAP 2018-1 A - ABS			4	2.C FE	5,340,916	91.983	4,986,617	5,421,232	5,345,672		(7,749)			4.605	5.275	MON	11,095	249,648	09/28/2018.	10/15/2038.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98955R AB 5	OR II A1F - CDO		C	4	1.A FE	10,000,000	100.773	10,077,342	10,000,000	10,000,000					3.440	3.455	JAJO..	67,844	294,311	11/08/2019.	01/21/2031.
G4301U AF 1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A			4	3.A FE	6,116,557	92.449	5,691,072	6,155,877	6,120,844		4,527			4.000	4.390	MON...	10,944	246,412	11/15/2017.	11/15/2037.
G7256K AB 0	PROP 2017-1 A - ABS			4	2.B FE	3,654,718	76.000	2,779,244	3,656,900	3,649,788		300			5.300	5.315	MON...	8,614	195,263	02/10/2017.	03/15/2042.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						7,781,733,518	XXX	7,945,244,341	8,012,413,789	7,786,448,061	994,568	2,244,186	18,691,474	0	XXX	XXX	XXX	27,329,259	235,167,355	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						24,244,312,197	XXX	26,262,068,581	24,813,783,303	24,276,530,963	695,984	28,617,085	30,039,392	0	XXX	XXX	XXX	189,924,596	905,571,935	XXX	XXX
Hybrid Securities - Issuer Obligations																					
084423 80 5	W. R. BERKLEY CORP			2	2.C FE	6,860,513	26.820	12,277,123	11,444,000	6,722,325		(138,188)			5.100	8.891	MJSD.	1,621	437,733	03/19/2020.	12/30/2059.
808513 BJ 3	CHARLES SCHWAB CORP			2	2.B FE	10,000,000	104.750	10,475,000	10,000,000	10,000,000					4.000	4.000	MJSD.	22,222		12/08/2020.	12/29/2049.
92978A AA 0	WACHOVIA CAPITAL TRUST III			2	2.B FE	4,000,000	101.250	4,050,000	4,000,000	4,000,000					5.570	5.650	MJSD.	10,521	225,884	01/25/2006.	03/29/2049.
949746 NL 1	WELLS FARGO & CO			1,2,5	2.B FE	2,090,400	132.803	2,656,066	2,000,000	2,084,572		(2,260)			5.950	5.547	JD.....	5,289	119,000	01/16/2019.	12/01/2086.
4299999. Hybrid Securities - Issuer Obligations						22,950,913	XXX	29,458,189	27,444,000	22,806,897	0	(140,447)	0	0	XXX	XXX	XXX	39,653	782,617	XXX	XXX
4899999. Total - Hybrid Securities						22,950,913	XXX	29,458,189	27,444,000	22,806,897	0	(140,447)	0	0	XXX	XXX	XXX	39,653	782,617	XXX	XXX
Unaffiliated Bank Loans - Acquired																					
00216C AD 5	AQ Sunshine, Inc./Term Loan 3/19			5	3.B PL	1,114,345	98.750	1,119,711	1,133,885	1,119,752		3,501			7.000	6.679	JAJO..	1,102	96,803	10/29/2020.	04/15/2025.
00216C AE 3	AQ SUNSHINE, INC. - DELAYED DRAW TERM LO			5	3.B PL	109,002	100.000	109,002	109,002	109,002					7.000	7.095	JAJO..			12/30/2020.	04/15/2025.
00216C AF 0	AQ SUNSHINE, INC. - TERM LOAN B			5	3.B PL	80,103	97.776	78,321	80,103	80,103					7.000	7.095	JAJO..		6,343	11/30/2020.	04/15/2025.
00228* AA 4	AMERICAN TECHNOLOGIES LLC - TERM LOAN			5	3.B PL	2,222,153	100.000	2,222,153	2,222,153	2,222,153					6.500	6.594	JAJO..		127,875	07/30/2020.	07/31/2026.
00452# AA 7	Accommodations Plus Technologies LLC/Ter			5	2.C PL	2,490,169	99.005	2,465,380	2,490,169	2,490,169		(0)			10.250	10.389	MJSD.	20,707	205,032	09/30/2020.	05/11/2024.
00797* AA 5	Aero Operating LLC/Term Loan 1/20			5	3.A PL	441,068	100.000	441,068	441,068	441,068					8.000	8.115	MJSD.	2,940	44,096	02/06/2020.	02/07/2026.
00797* AB 3	Aero Operating LLC/Delayed Draw Term Loa			5	3.A PL	126,540	100.000	126,540	126,540	126,540					8.000	8.113	FMAN.	4,624	5,101	04/03/2020.	02/07/2026.
00843@ AA 7	AffiniPay Midco, LLC/Term Loan 2/20			5	3.A PL	749,274	100.000	749,274	749,274	749,274					6.250	6.339	FMAN.	650	58,408	02/27/2020.	03/02/2026.
01370# AA 4	Alcami Corporation/First Lien Term Loan			5	5.A FE	1,336,808	97.292	1,337,385	1,374,609	1,349,215		5,896			4.397	4.918	JAJO..	839	75,466	07/12/2018.	07/14/2025.
02254G AE 3	Alvogen			5	4.C FE	7,600,000	95.500	7,640,000	8,000,000	7,685,406		85,406			6.250	7.812	MON...	1,389	473,755	02/14/2020.	12/31/2023.
03979* AA 9	U.S. Metals Bidco Ltd			5	3.A PL	3,098,910	100.000	3,098,910	3,098,910	3,098,910					8.250	8.366	JAJO..	148,030	108,495	07/16/2020.	07/20/2026.
04685Y AK 5	Athenahealth, Inc./First Lien Term Loan			5	4.B FE	804,846	99.725	900,627	903,110	818,488		13,463			4.648	5.515	FMAN.	2,915	51,956	03/19/2020.	02/11/2026.
05365@ AA 4	Avetta, LLC/Term Loan 4/18			5	3.C PL	2,008,844	97.983	2,008,576	2,049,918	2,024,293		8,141			6.250	6.762	FMAN.	1,779	143,656	02/11/2019.	04/10/2024.
05365@ AD 8	Avetta, LLC/Second Amendment Tranche B T			5	3.C PL	1,567,781	98.104	1,567,781	1,598,089	1,577,776		6,451			6.500	7.028	MJSD.	1,387	111,992	05/24/2019.	04/10/2024.
05464# AA 2	Axiom Merger Sub Inc./Facility B Term Lo			5	3.B PL	1,335,333	96.391	1,335,333	1,385,335	1,347,721		7,582			6.250	5.458	JAJO..	19,656	96,851	04/04/2019.	04/08/2026.
06683@ AA 7	BANYAN SOFTWARE HOLDINGS, LLC - TERM LOA			5	3.B PL	419,926	100.000	419,926	419,926	419,926					7.714	7.821	JAJO..		11,211	10/29/2020.	10/30/2026.
07384D AC 6	Belk Inc			5	5.B FE	4,855,771	34.893	3,878,101	11,114,266	4,855,771		426,728	3,495,505		7.750	17.983	MON...	43,068	910,356	10/29/2019.	07/31/2025.
07386* AA 7	Bearcat Buyer, Inc./First Lien Term Loan			5	4.B PL	2,050,532	97.287	2,050,532	2,107,719	2,062,654		8,671			5.250	5.364	JAJO..	1,537	119,931	07/05/2019.	07/09/2026.
07386* AB 5	Bearcat Buyer, Inc./First Lien Delayed D			5	4.B PL	437,671	100.000	437,671	437,671	437,671					5.250	5.324	MJSD.	319	16,917	11/02/2020.	07/09/2026.
07386* AD 1	Bearcat Buyer, Inc./2019 Incremental Fir			5	4.B PL	339,951	97.750	339,951	347,776	341,451		1,217			5.250	5.341	JAJO..	4,678	15,123	09/11/2019.	07/09/2026.
09523@ AA 5	Blue Angel Buyer 1, LLC/First Amendment			5	3.B PL	171,258	99.500	170,402	171,258	171,258					5.250	5.091	JAJO..	1,923	9,434	02/19/2020.	01/02/2026.
09523C AC 6	BLUE ANGEL BUYER 1 LLC				3.B PL	43,511	99.500	43,293	43,511	43,511					5.000	6.585	JAJO..	30	2,358	12/30/2019.	01/02/2026.
09523C AD 4	Blue Angel Buyer 1, LLC/Term Loan 12/18			5	5.A	303,742	99.500	307,606	309,152	305,543		943			5.000	5.398	JAJO..	215	17,800	01/02/2019.	01/02/2026.
10483* AA 3	Bragg Live Food Products LLC/Term Loan 3			5	2.C PL	3,773,793	96.814	3,773,793	3,898,005	3,818,800		33,939			6.750	6.740	MJSD.	66,510	283,764	03/07/2019.	03/11/2024.
104830 ZZ 0	BRAGG LIVE FOOD PRODUCTS LLC - TERM LOAN			5	2.C Z	233,603	100.000	233,603	233,603	233,603					8.000	8.115	MJSD.		25,483	12/25/2020.	12/28/2025.
12702# AA 0	BakeMark Holdings, Inc./Term Loan 08/17			5	4.A PL	2,305,737	97.000	2,305,737	2,377,048	2,340,390		14,480			6.250	6.990	FMAN.	27,716	129,688	08/17/2017.	08/14/2023.
12713@ AA 9	CST Buyer Company/Tranche B Term Loan 03			5	2.C PL	346,441	88.000	304,868	346,441	346,441					7.000	7.093	FMAN.	2,425	22,757	10/03/2019.	10/03/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12721# AA 7	CVP Holdco, Inc./Delayed Draw Term Loan			5	3.C PL	356,911	100.000	356,911	356,911	356,911					6.250	6.366	FMAN.	1,423	17,098	12/23/2020.	10/31/2025.
12721# AB 5	CVP Holdco, Inc./Term Loan 10/19			5	3.C PL	688,778	100.000	688,778	688,778	688,778					6.250	6.366	FMAN.	4,305	52,224	10/30/2019.	10/31/2025.
13054P AW 2	CALIFORNIA PIZZA KITCHEN, INC. - LOAN (S			5	4.B Z	199,607	75.000	186,594	248,792	200,776		1,168			14.000	21.032	FMAN.		12,966	12/22/2020.	05/23/2025.
13119D AF 9	Term Loan B : Callaway Golf			5	4.A FE		98.000								4.730	7.377	JAJO..	2,338	4,586	12/14/2018.	01/04/2026.
14886M AM 3	Checkout Holdings			5	4.B PL	91,684	74.900	120,476	160,849	91,684		6,216	66,853		8.500	15.111	FMAN.	2,019	12,698	02/15/2019.	02/15/2023.
14886M AN 1	Checkout Holding Dip - Catalina Last Out			5	5.C PL	49,948	23.000	58,937	256,249	49,948		849	63,059		2.000	10.386	FMAN.	1,479	27,746	12/30/2020.	08/15/2023.
15644G A# 1	CENTRIC BRANDS 1LEXIT TL L+1000 10/09/20			5	4.C PL	3,259,361	90.000	3,451,088	3,834,542	3,285,821		26,460			10.000	14.328	JAJO..			10/09/2020.	10/09/2025.
15644G B* 4	CENTRIC BRANDS INC. - REVOLVING LOAN (FIRST LIEN)			5	4.B Z	189,724	100.000	189,724	189,724	189,724							JAJO..			10/09/2025.	10/09/2025.
16117L BW 8	CHARTER COMMUNICATIONS OPERATING, LLC			5	2.C FE	3,345,510	99.556	3,941,605	3,959,184	3,424,967		83,818			2.160	5.731	JAJO..	46,301	60,639	03/19/2020.	04/30/2025.
16384Y AF 4	Term Loan B : Chemours			5	3.B FE		97.375								1.990	4.589	JAJO..	6,783	3,115	12/11/2018.	04/03/2025.
18512# AC 3	Clearwater Analytics, LLC/Fourth Amendme			5	2.C PL	112,939	100.000	112,939	112,939	112,939					7.250	7.340	JAJO..	114	9,332	12/02/2019.	10/31/2025.
18512# AD 1	Clearwater Analytics, LLC/Third Amendmen			5	2.C PL	619,269	97.500	619,269	635,148	626,796		5,131			7.250	8.191	JAJO..	640	62,688	07/03/2019.	10/31/2025.
18512# AE 9	CLEARWATER ANALYTICS, LLC - INCREMENTAL			5	2.C PL	1,038,317	100.000	1,038,317	1,038,317	1,038,317					7.250	7.350	JAJO..		27,249	10/26/2020.	10/31/2025.
20602* AA 8	CGP Buyer LLC/Term Loan 7/19			5	2.B PL	1,871,224	97.833	1,871,224	1,912,665	1,880,677		7,269			5.500	5.991	FMAN.	1,461	127,480	08/20/2019.	08/20/2025.
20602* AB 6	Concert Golf Partners Holdco LLC/Delayed			5	2.B PL	152,731	99.000	151,203	152,731	152,731					5.500	5.576	JAJO..	117	8,923	08/05/2020.	08/20/2025.
21257@ AC 8	Convey Health Solutions, Inc./Term Loan			5	2.C PL	1,593,521	100.000	1,593,521	1,593,521	1,593,521					6.250	6.341	MJSD.	16,919	98,121	09/03/2019.	09/04/2026.
21257@ AE 4	Convey Health Solutions, Inc./2020 Incre			5	2.C PL	187,199	100.000	187,199	187,199	187,199					10.000	10.138	MJSD.	4,639	15,322	04/07/2020.	09/04/2026.
22526@ AA 5	Creation Holdings Inc./Term Loan 8/19			5	2.C PL	779,293	97.500	779,293	799,275	783,896		3,504			6.750	7.344	MJSD.	749	63,427	08/14/2019.	08/15/2025.
22526@ AB 3	Creation Holdings Inc./Delayed Draw Term			5	2.C PL	150,623	100.000	150,623	150,623	150,623					6.750	6.843	JAJO..	141	8,906	05/01/2020.	08/15/2025.
23361* AA 3	DRB Holdings, LLC/Initial Term Loan 10/1			5	3.A PL	3,546,357	97.494	3,546,357	3,637,500	3,595,560		15,718			6.500	7.057	FMAN.	60,579	263,044	10/06/2017.	10/06/2023.
23361* AB 1	DRB HOLDINGS, LLC - TERM LOAN			5	3.A Z	812,026	100.000	812,026	812,026	812,026					6.500	6.594	JAJO..		10,026	12/17/2020.	10/06/2023.
23363# AB 5	DRS Holdings III, Inc./Term Loan 11/19			5	3.C PL	679,371	100.000	679,371	679,371	679,371					6.750	6.845	MJSD.	637	48,568	11/01/2019.	11/01/2025.
23918Y AC 2	DAVITA INC			5	2.C FE		99.750								4.994	5.317	MON...	1,745		12/20/2018.	06/24/2021.
24360@ AA 0	DecoPac, Inc./Initial Term Loan (First L			5	3.B PL	3,525,391	94.000	3,382,238	3,598,125	3,555,761		11,334			5.250	5.678	MJSD.	525	201,365	09/29/2017.	09/30/2024.
24702N BE 9	Term Loan B : Dell Intl			5	2.C FE	4,007,750	100.012	4,508,310	4,507,769	4,068,741		69,262			2.750	5.119	MJSD.		100,258	03/19/2020.	09/19/2025.
25403# AN 6	DILIGENT CORPORATION (FKA DIAMOND MERGER			5	5.B GI	2,805,900	97.500	2,735,753	2,805,900	2,805,900					7.250	7.356	FMAN.	2,825	159,625	08/03/2020.	08/04/2025.
255110 ZZ 4	DYNAMIC NC AEROSPACE HOLDINGS, LLC - TER			5	2.C Z	490,168	100.000	490,168	490,168	490,168					8.750	8.875	MJSD.		11,029	12/29/2020.	12/30/2026.
26887@ AA 9	EP WEALTH ADVISORS, LLC - TERM LOAN			5	1.F PL	507,399	100.000	507,399	507,399	507,399					6.250	6.341	MJSD.		31,130	09/03/2020.	09/04/2026.
26887@ AB 7	EP WEALTH ADVISORS, LLC - DELAYED DRAW T			5	1.F PL	122,388	100.000	122,388	122,388	122,388					6.250	6.341	MJSD.	892	2,968	11/23/2020.	09/04/2026.
286110 ZZ 7	ELEMICA PARENT, INC. - AMENDMENT NO. 1 T			5	3.B Z	132,805	100.000	132,805	132,805	132,805					7.000	7.102	MJSD.		9,362	12/11/2020.	09/18/2025.
28619* AB 0	Elemica Parent, Inc./Term Loan 9/19			5	3.B PL	1,178,510	97.500	1,178,510	1,208,729	1,185,003		5,304			6.500	7.088	MJSD.	31,244	106,243	09/18/2019.	09/18/2025.
286220 ZZ 4	ELEMICA PARENT, INC. - DELAYED DRAW TERM			5	3.B Z	236,909	100.000	236,909	236,909	236,909					1.000	1.014	MJSD.		3,462	12/14/2020.	09/18/2025.
28622@ AA 5	ELEVATION SERVICES PARENT HOLDINGS, LLC			5	3.A Z	180,137	100.000	180,137	180,137	180,137					6.500	6.593	MJSD.		10,508	12/17/2020.	12/18/2026.
29427* AA 2	Goldcup 17308 AB/USD Term Loan 10/18			5	3.B PL	1,406,941	97.750	1,406,941	1,439,326	1,418,639		5,730			6.750	7.283	JAJO..	9,715	93,876	10/09/2018.	10/09/2024.
29668# AA 6	ESSENTIAL SERVICES HOLDING CORPORATION -			5	3.B PL	2,620,013	100.000	2,620,013	2,620,013	2,620,013					6.750	6.844	FMAN.	24,563	82,955	11/13/2020.	11/16/2026.
29668# AB 4	ESSENTIAL SERVICES HOLDING CORPORATION -			5	3.B PL	747,007	100.000	747,007	747,007	747,007					6.750	6.844	FMAN.	6,399	9,338	11/24/2020.	11/16/2026.
30282# AA 0	FWR Holding Corporation/Initial Term Loa			5	3.C PL	1,900,084	97.514	1,900,084	1,948,530	1,925,521		9,102			1.500	1.982	MJSD.	36,823	110,910	12/24/2020.	08/21/2023.
30282# AB 8	FWR Holding Corporation/Initial Delayed			5	3.C PL	259,412	100.000	259,412	259,412	259,308		24			1.500	1.537	MJSD.	4,902	14,186	12/24/2020.	08/21/2023.
30282# AC 6	FWR Holding Corporation/Delayed Draw Ter			5	3.C PL	410,268	99.979	410,268	410,352	410,303		20			1.500	1.526	MJSD.	7,754	25,475	12/24/2020.	08/21/2023.
30282# AD 4	FWR Holding Corporation/New Delayed Draw			5	5.B GI	245,566	100.000	245,566	245,566	245,566					1.500	1.519	JAJO..	4,640	22,959	12/24/2020.	08/21/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
30282# AG 7	FWR Holding Corporation/Delayed Draw Ter			5	3.C PL	244,326	100.000	244,326	244,326	244,326					1.500	1.519	JAJO	4,617	13,907	12/24/2020.	08/21/2023.
30282# AH 5	FWR Holding Corporation/Delayed Draw Ter			5	3.C PL	326,594	100.000	326,594	326,594	326,594					1.500	1.519	FMAN	6,175	18,590	12/24/2020.	08/21/2023.
30282# AJ 1	FWR Holding Corporation/Second Amendment			5	3.C PL	864,445	100.000	864,445	864,445	864,445					1.500	1.521	MJSD	11,978	33,034	12/24/2020.	08/21/2023.
31528# AA 2	Ferraro Fine Foods Corp./Term Loan 05/18			5	2.C PL	1,245,169	99.250	1,261,051	1,270,580	1,257,346		3,998			5.250	5.667	MJSD	926	71,316	05/09/2018.	05/09/2024.
31528# AC 8	Ferraro Fine Foods Corp./Incremental Ter			5	2.C PL	68,830	99.250	69,354	69,878	69,337		398			5.250	5.027	FMAN	51	4,035	12/04/2018.	05/09/2024.
31528# AD 6	Ferraro Fine Foods Corp./Second Amendmen			5	2.C PL	378,191	99.250	381,070	383,950	380,090		1,336			5.250	5.151	FMAN	280	21,620	05/10/2019.	05/09/2024.
32007U BW 8	FDC TL 1L USD			5	3.B FE		96.000								4.269	5.728	JAJO	8,785		12/27/2018.	07/10/2022.
35041@ AA 3	Foundation Risk Partners, Corp./Term Loa			5	3.B PL	969,812	97.467	969,812	995,018	982,003		4,718			5.750	6.336	MJSD	795	61,675	11/10/2017.	11/10/2023.
35041@ AB 1	Foundation Risk Partners, Corp./First Am			5	3.B PL	526,124	98.000	526,124	536,861	530,749		2,215			5.750	5.496	FMAN	429	33,277	08/09/2018.	11/10/2023.
35041@ AC 9	Foundation Risk Partners, Corp./First Am			5	3.B PL	741,263	99.395	741,255	745,769	743,167		943			5.750	5.247	FMAN	596	46,203	06/02/2020.	11/10/2023.
35041@ AD 7	Foundation Risk Partners, Corp./Second A			5	3.B PL	2,777,937	99.000	2,788,904	2,817,075	2,792,249		8,996			5.750	6.167	MJSD	2,250	164,630	06/01/2020.	11/10/2023.
35041@ AG 0	Foundation Risk Partners, Corp./Third Am			5	3.B PL	528,418	99.000	523,133	528,418	528,418					5.750	5.826	FMAN	5,811	20,237	09/01/2020.	11/10/2023.
35921# AA 6	Frontline Technologies Intermediate Hold			5	3.C PL	4,763,607	96.634	4,763,606	4,929,533	4,846,874		31,509			6.250	7.012	JAJO	57,340	289,638	10/29/2019.	09/18/2023.
35921@ AC 4	Frontline Technologies Intermediate Hold			5	3.C PL	606,394	100.000	606,394	606,394	606,394					6.250	6.339	MJSD	7,054	35,629	08/15/2019.	09/18/2023.
36147@ AA 4	GB Auto Service, Inc./First Amendment De			5	4.A PL	468,673	100.000	468,673	468,673	468,673					7.000	7.104	MJSD	803	27,508	12/15/2020.	10/19/2024.
36221@ AA 3	GPM Investments, LLC/Term Loan 2/20			5	3.A PL	985,468	100.000	985,468	985,468	985,468					6.250	6.337	MJSD	855	76,778	02/28/2020.	03/01/2027.
36221@ AB 1	GPM INVESTMENTS, LLC - DELAYED DRAW TERM			5	3.A PL	386,133	100.000	386,133	386,133	386,133					6.250	6.337	MJSD		16,525	10/02/2020.	03/01/2027.
362266 ZZ 4	GSO Facility TL L+200 10/11/2023			5	1.D Z	58,653,000	100.000	58,800,000	58,800,000	58,710,629		32,290			2.280	2.367	FMAN	186,211	1,837,477	03/29/2019.	10/11/2023.
36850@ AB 9	Gehl Foods, LLC/Term Loan 1/18			5	3.C PL	3,049,118	97.220	3,049,118	3,136,324	3,088,664		16,892			8.750	9.450	MJSD	71,144	224,253	11/30/2020.	01/25/2024.
39341# AA 0	Green Street Parent, LLC and Green Stree			5	3.A PL	5,806,500	98.000	5,806,500	5,925,000	5,829,347		17,991			5.519	5.937	MJSD	4,542	377,049	08/27/2019.	08/27/2026.
40348# AA 1	GUTTER BUYER INC			5	3.A PL	849,982	99.819	861,364	862,926	850,581		630			7.250	7.755	MJSD		12,944	10/16/2020.	03/06/2025.
40406# AD 4	HAI Acquisition Corporation/Term Loan 10			5	2.C PL	3,372,448	97.487	3,372,448	3,459,375	3,407,591		13,986			6.500	7.039	FMAN	12,526	262,935	11/01/2017.	11/01/2024.
404122 BB 8	HCA INC TRANCHE B-13 TERM LOAN			5	2.C FE	1,742,356	99.911	1,978,188	1,979,950	1,768,879		28,200			1.924	4.243	MJSD	3,240	26,878	03/19/2020.	03/18/2026.
41781@ AA 5	Harvey Tool Company, LLC/Term Loan 10/17			5	3.A PL	2,813,715	97.999	2,813,715	2,871,173	2,837,867		9,210			5.750	6.181	MJSD	2,293	177,966	10/12/2017.	10/14/2024.
41781@ AB 3	Harvey Tool Company, LLC/Delayed Term Lo			5	3.A PL	722,612	100.000	722,612	722,612	722,612					5.750	5.835	MJSD	577	44,790	01/02/2019.	10/14/2024.
41902@ AA 9	Sigma Electric Manufacturing Corporation			5	3.A PL	2,007,316	97.992	2,007,316	2,048,449	2,027,006		10,773			7.250	7.770	FMAN	42,385	156,762	10/31/2017.	10/31/2023.
41902@ AB 7	Sigma Electric Manufacturing Corporation			5	3.A PL	745,675	99.000	745,675	753,207	748,082		2,347			7.250	7.628	MJSD	758	51,416	09/04/2019.	10/31/2023.
43289D AE 3	HILTON WORLDWIDE FINANCE TL B2 **A&E**			5	2.C FE		96.875								4.260	5.055	JAJO	11,066		12/21/2018.	10/25/2023.
44903L AD 1	Hygiena Borrower LLC/First Amendment Inc			5	3.B PL	474,304	99.500	479,669	482,080	477,475		1,602			5.000	5.542	FMAN	2,410	24,187	08/17/2018.	02/28/2023.
44961* AB 1	Implus Footcare, LLC/Initial Term Loan 0			5	3.B PL	887,669	86.000	765,258	889,835	889,488		1,075			8.750	8.940	MJSD	28,762	77,634	09/30/2020.	04/30/2024.
45004K AC 0	IRI Holdings, Inc./Term Loan 11/18			5	4.C FE	1,819,125	98.750	1,814,531	1,837,500	1,824,389		2,853			4.397	3.803	FMAN	1,122	96,147	11/09/2018.	12/01/2025.
45259# AA 7	IMPACT SALES TL L+650 06/27/2023 MD			5	2.B Z	5,602,083	101.762	5,602,083	5,505,083	5,553,614		(20,185)			8.370	8.086	MJSD	1,283	500,745	06/27/2018.	06/27/2023.
45321* AA 5	Implus Footcare, LLC/Spenco Incremental			5	3.B Z	138,131	99.757	138,131	138,468	138,414		167			14.000	14.255	MJSD	2,031	12,081	09/30/2020.	04/30/2024.
45763F AN 8	Inmar, Inc./Initial Term Loan (First Lie			5	4.C FE	3,296,654	98.036	3,402,008	3,470,162	3,356,054		35,657			5.000	6.170	MJSD	2,410	185,956	04/09/2019.	05/01/2024.
46126# AA 6	IntraPac International LLC/U.S. Term Loa			5	3.B PL	1,421,795	97.750	1,421,795	1,454,522	1,431,047		4,933			5.970	6.434	JAJO	1,213	98,604	01/07/2019.	01/11/2026.
46603X A@ 0	IVY HILL XV L+215 CLASS A TL 05/15/2029			5	1.D Z	40,000,000	100.000	40,000,000	40,000,000	40,000,000					2.380	2.413	FMAN	121,644	1,313,767	04/17/2019.	05/15/2029.
46611V AT 2	JBS USA, LLC			5	3.B FE		96.500								5.230	6.393	JAJO	700		12/27/2018.	10/30/2022.
48234K AC 6	Term Loan B : K&N Engineering			5	5.B FE	3,424,330	90.143	3,568,548	3,958,763	3,550,549		131,033			5.750	10.096	JAJO		203,466	02/13/2020.	10/20/2023.
48240@ AA 5	K2 Insurance Services, LLC/Term Loan 7/1			5	2.C PL	4,635,056	97.358	4,635,056	4,760,833	4,672,920		26,182			6.000	6.676	JAJO	3,967	310,430	07/01/2019.	07/01/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
48240@ AB 3	K2 Insurance Services, LLC/Delayed Draw			5	2.C PL	823,567	98.000	807,095	823,567	823,567					6.000	6.074	FMAN.	986	28,433	09/25/2020.	07/01/2024.
48773# AA 8	Kellermeyer Bergensons Services, LLC/Ter			5	4.A PL	352,797	99.000	352,797	356,361	353,377		543			7.500	7.180	FMAN.	4,232	28,255	11/07/2019.	11/07/2026.
48773# AB 6	Kellermeyer Bergensons Services, LLC/202			5	4.A PL	78,399	100.000	78,399	78,399	78,399					7.500	7.605	JAJO..	1,356	5,662	01/09/2020.	11/07/2026.
48773# AC 4	KELLERMEYER BERGENSONS SERVICES, LLC - 2			5	4.A PL	20,439	100.000	20,439	20,439	20,439					7.500	7.605	FMAN.		918	10/30/2020.	11/07/2026.
48881# AB 5	Kene Acquisition, Inc./Term Loan 8/19			5	3.B PL	1,183,293	98.000	1,189,626	1,213,904	1,189,418		4,643			5.250	5.745	FMAN.	885	68,551	08/08/2019.	08/10/2026.
48881# AC 3	Kene Acquisition, Inc./Delayed Draw Term			5	3.B PL	203,020	99.500	202,005	203,020	203,020					5.250	5.323	MJSD.	148	12,484	02/06/2020.	08/10/2026.
50541# AA 5	Laboratories Bidco LLC/Term Loan 9/19			5	3.B PL	455,542	100.000	455,542	455,542	455,542					7.000	7.094	MJSD.	8,104	34,181	10/03/2019.	06/25/2024.
50541# AB 3	Laboratories Bidco LLC/Second Amendment			5	3.B PL	72,172	97.500	70,368	72,172	72,172					7.000	7.099	MJSD.	1,284	4,360	04/01/2020.	06/25/2024.
50541# AC 1	LABORATORIES BIDCO LLC - THIRD AMENDMENT			5	3.B PL	462,559	100.000	462,559	462,559	462,559					7.000	7.095	MJSD.		11,564	10/29/2020.	06/25/2024.
538030 A* 8	LivaNova USA Inc			5	1.G PL	714,572	100.000	714,572	714,572	714,572					7.500	7.606	MJSD.	2,829	48,680	06/16/2020.	06/30/2025.
55371* AU 9	MRI Software LLC/Term Loan 2/20			5	4.A PL	681,653	99.250	676,541	681,653	681,653					6.500	6.225	FMAN.	615	48,647	10/07/2020.	02/10/2026.
55371* AY 1	MRI SOFTWARE LLC - SECOND AMENMENT TERM			5	4.A PL	5,513	99.250	5,472	5,513	5,513					6.500	6.592	FMAN.	77		10/29/2020.	02/10/2026.
55418# AA 4	Mac Lean-Fogg Company/Term Loan 12/18			5	3.B PL	1,632,639	98.930	1,632,639	1,650,293	1,637,657		2,692			5.150	4.339	MJSD.	1,180	94,424	12/17/2018.	12/22/2025.
55418# AB 2	Mac Lean-Fogg Company/Delayed Draw Term			5	3.B PL	193,555	100.000	193,555	193,555	193,555					5.150	5.224	JAJO..	161	8,179	12/29/2020.	12/22/2025.
57810J AC 2	Amynta Agency Borrower Inc./Incremental			5	4.C FE	922,895	96.500	890,593	922,895	922,865		8			4.647	4.241	FMAN.	596	48,088	12/20/2018.	02/28/2025.
59509# AA 6	Micromeritics Instrument Corp./Term Loan			5	2.B PL	390,868	100.000	390,868	390,868	390,868					6.000	6.085	JAJO..	326	25,726	12/18/2019.	12/18/2025.
59511F AB 0	MICRON TECHNOLOGY INC TL B			5	2.C FE		99.500								1.960	4.298	JAJO..	7,015		11/30/2018.	04/26/2022.
60367* AA 9	Ministry Brands, LLC/Delayed Draw Term L			5	3.C PL	2,355,414	93.500	2,202,312	2,355,414	2,343,294		6,486			5.000	5.355	FMAN.	11,777	115,444	02/12/2018.	12/02/2022.
60367* AB 7	Ministry Brands, LLC/Incremental Term Lo			5	3.C PL	265,230	98.993	265,230	267,928	266,733		639			5.000	5.313	JAJO..	1,340	13,132	04/18/2018.	12/02/2022.
60367* AD 3	Ministry Brands, LLC/Delayed Draw Term L			5	5.B GI	51,812	93.500	48,444	51,812	51,810		1			5.000	4.529	MJSD.	259	2,539	03/28/2019.	12/02/2022.
620111 ZZ 0	NCWS INTERMEDIATE, INC. - CLOSING DATE T			5	3.A Z	288,750	100.000	288,750	288,750	288,750					7.500	7.610	MJSD.		8,297	12/28/2020.	12/29/2026.
62929# AA 2	NM GRC Holdco, LLC/Term Loan 1/18			5	5.C PL	2,849,449	97.153	2,768,330	2,849,449	2,849,449					8.500	8.618	MJSD.	3,356	184,561	12/31/2020.	02/09/2024.
62929# AB 0	NM GRC Holdco, LLC/Delayed Draw Term Loa			5	5.C PL	791,979	98.759	782,147	791,979	791,979					8.500	8.618	MJSD.	17,138	51,304	12/31/2020.	02/09/2024.
62931* AA 2	NMC Skincare Intermediate Holdings II, L			5	3.C PL	560,005	98.250	563,350	573,384	564,715		2,365			6.000	5.810	JAJO..	478	35,425	10/29/2018.	10/31/2024.
62931* AC 8	NMC Skincare Intermediate Holdings II, L			5	3.C PL	193,164	97.500	188,335	193,164	193,164					6.000	5.383	JAJO..	161	12,235	02/20/2020.	10/31/2024.
62937N AW 7	NRG ENERGY INC TL B			5	2.C FE		97.750								4.249	4.869	MJSD.	2,260		12/11/2018.	06/30/2023.
62976# AE 6	NSM Insurance Group, LLC/Dollar Term Loa			5	3.A PL	4,068,148	98.226	3,995,985	4,068,148	4,068,148					7.000	7.098	MJSD.	3,955	233,749	04/06/2020.	05/11/2026.
64027* AA 3	NELIPAK HOLDINGS US TL L+425 07/02/2026			5	3.A PL	1,214,468	97.000	1,202,076	1,239,253	1,219,790		3,758			5.250	5.655	FMAN.	12,080	57,192	07/02/2019.	07/02/2026.
64027* AB 1	NELIPAK HOLDING INC TL L+425 07/02/2026			5	3.A PL	180,994	97.000	179,147	184,688	181,745		568			5.250	5.260	JAJO..	1,800	8,523	08/07/2019.	07/02/2026.
65716@ AA 4	NORTH AMERICAN SCIENCE ASSOCIATES, INC			5	2.C PL	385,160	100.000	385,160	385,160	385,160					7.250	7.355	MJSD.		19,928	12/29/2020.	09/15/2026.
657200 ZZ 7	NORTH AMERICAN SCIENCE ASSOCIATES, INC			5	2.C Z	55,804	100.000	55,804	55,804	55,804					7.250	7.356	MJSD.		163	12/29/2020.	09/15/2026.
67008* AA 9	TERM LOAN - LX191049			5	2.C Z	563,046	100.000	563,046	563,046	563,046					6.750	6.847	MJSD.		14,076	12/01/2020.	12/01/2026.
67096@ AA 0	OMH-HealthEdge Holdings, LLC/Term Loan 9			5	2.A PL	339,257	100.000	339,257	339,257	339,257					6.250	6.336	FMAN.	294	22,971	10/23/2019.	10/24/2025.
67113@ AB 7	OTG Management, LLC/Fourth Amendment DDT			5	4.B PL	246,032	83.923	222,446	265,058	260,639		6,842			10.000	12.751	JAJO..	368	37,387	02/26/2020.	08/26/2021.
67113H AD 7	OTG Management, LLC/Delayed Draw Term Lo			5	3.B	853,768	97.712	854,063	874,063	870,078		6,194			10.000	10.821	FMAN.	1,214	98,763	10/10/2018.	08/26/2021.
69323* AA 3	BakeMark Holdings, Inc./Additional Term			5	4.A PL	1,269,825	98.040	1,269,825	1,295,211	1,282,255		5,117			6.250	6.747	FMAN.	15,102	70,665	05/09/2018.	08/14/2023.
69345Y AB 0	PFC ACQUISITION CORP			5	5.A FE	6,146,131	87.083	5,565,632	6,391,181	6,196,207		40,428			6.730	7.532	MJSD.	12,356	477,060	10/07/2019.	03/01/2026.
69398* AD 7	PDI TA Holdings, Inc./First Lien Term Lo			5	5.A	5,495,824	99.889	5,495,824	5,501,923	5,497,774		1,148			5.514	5.100	JAJO..	65,900	255,661	03/18/2019.	10/24/2024.
70451H AF 6	PAYSIMPLE, INC. - ADDITIONAL DELAYED DRA			5	3.B PL	765,298	97.500	746,165	765,298	765,298					5.650	5.732	FMAN.		32,638	12/22/2020.	08/23/2025.
70470@ AA 0	POLYMER SOLUTIONS GRP L+625 07/31/22 MD			5	3.B PL	2,229,227	100.000	2,229,227	2,229,227	2,229,021		439			8.000	8.103	MON...	108,681	198,592	02/01/2018.	07/31/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
70476X AJ 4	PetVet Care Centers, LLC/Second 2019 Del			5	4.B FE	370,313	100.125	370,775	370,313	370,313					5.250	5.324	MJSD.	270	20,591	12/26/2019.	02/14/2025.
70559@ AA 4	Pegasus Global Enterprise Holdings, LLC/			5	3.A PL	1,588,749	97.422	1,588,749	1,630,792	1,599,931		7,359			6.750	6.618	FMAN.	1,529	115,326	05/24/2019.	05/29/2025.
70559@ AB 2	Pegasus Global Enterprise Holdings, LLC/			5	3.A PL	475,309	100.000	475,309	475,309	475,309					6.750	6.845	MJSD.	446	22,699	06/24/2020.	05/29/2025.
70559@ AD 8	Pegasus Global Enterprise Holdings, LLC			5	3.A PL	477,024	100.000	477,024	477,024	477,024					6.250	6.338	FMAN.		26,411	06/23/2020.	05/29/2025.
70559@ AE 6	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC			5	3.A PL	446,834	100.000	446,834	446,834	446,834					7.250	7.349	FMAN.		31,113	10/15/2020.	05/29/2025.
70559@ AF 3	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC			5	3.A PL	16,591	100.000	16,591	16,591	16,591					7.250	7.349	FMAN.		781	10/28/2020.	05/29/2025.
71571E AD 1	PES HOLDINGS LLC PHIENE PIK-TERM C-EXIT				6. *	65,776	3.500	65,776	1,879,314	65,776			275,987		5.810	6.310	MJSD.		72,392	01/31/2020.	12/31/2022.
71639# AA 4	PetIQ, LLC/Term Loan 01/18			5	3.C PL	3,261,807	97.494	3,261,807	3,345,643	3,302,226		21,993			6.000	6.638	MJSD.	2,788	203,592	07/08/2019.	07/08/2025.
71667* AA 3	Petroleum Service Group LLC/Delayed Draw			5	3.B PL	55,102	99.000	54,551	55,102	55,102					6.250	6.340	MJSD.	115	7,916	03/23/2020.	07/23/2025.
71667* AB 1	Petroleum Service Group LLC/Term Loan 7/			5	3.B PL	2,701,598	97.773	2,701,598	2,763,141	2,716,422		13,758			6.250	6.769	JAJO.	35,791	188,959	07/23/2019.	07/23/2025.
74140# AA 0	Project Potter Buyer, LLC/Term Loan 4/20			5	3.C PL	1,360,742	100.000	1,360,742	1,360,742	1,360,742					9.250	9.377	JAJO.	1,748	129,059	04/22/2020.	04/23/2027.
74140# AB 8	PROJECT POTTER BUYER, LLC - 2020 INCREME			5	3.C PL	300,534	100.000	300,534	300,534	300,534					9.250	9.377	JAJO.		13,804	10/28/2020.	04/23/2027.
74140# AC 6	PROJECT POTTER BUYER, LLC - TERM LOAN			5	3.C PL	341,599	100.000	341,599	341,599	341,599					9.250	9.377	JAJO.	439	15,760	11/17/2020.	04/23/2027.
74140# AD 4	PROJECT POTTER BUYER, LLC - DELAYED DRAW			5	3.C Z	115,860	100.000	115,860	115,860	115,860					1.000	1.014	JAJO.		2,089	12/22/2020.	04/23/2027.
74309# AA 7	PRODUCTION RESOURCE GROUP, L.L.C. - DELA			5	5.C PL	334,767	100.000	334,767	334,767	334,767					8.500	8.614	FMAN.		16,940	10/06/2020.	08/21/2024.
74309# AB 5	PRG 9/20 Last Out			5	5.C Z	1,171,875	100.000	1,171,875	1,171,875	1,171,875					6.500	6.589	FMAN.			10/06/2020.	08/21/2024.
74719# AA 1	Pyramid Management Advisors, LLC/Term Lo			5	3.A PL	1,457,679	100.000	1,457,679	1,457,679	1,457,679					8.000	8.132	FMAN.	1,620	105,760	12/31/2020.	07/15/2023.
74719# AB 9	Pyramid Management Advisors, LLC/Delayed			5	3.A PL	551,448	100.000	551,448	551,448	551,448					6.500	6.570	FMAN.	22,181	42,863	12/31/2020.	07/15/2023.
74719# AC 7	Pyramid Management Advisors, LLC/Delayed			5	3.A PL	125,501	100.000	125,501	125,501	125,501					8.000	8.058	JAJO.	139	10,042	12/31/2020.	07/15/2023.
74741@ AA 5	Olympia Acquisition, Inc./Term Loan 9/19			5	3.C PL	539,181	100.000	539,181	539,181	539,181					6.500	6.590	JAJO.	3,018	44,300	09/23/2019.	09/24/2026.
74966U AP 5	Term Loan B : Royalty Pharma			5	2.C FE		98.125					10,472			3.645	4.957	MON.	793		12/12/2018.	04/17/2023.
75000# AE 8	RSC Acquisition, Inc./Term Loan 10/19			5	3.C PL	630,059	98.500	629,147	638,728	631,507		1,317			6.500	6.827	FMAN.	6,915	38,223	10/01/2020.	10/30/2026.
75046T AB 0	Radius Aerospace, Inc./Term Loan 3/19			5	3.B PL	619,050	98.000	617,475	630,076	622,303		1,935			6.750	7.185	MJSD.	591	45,490	03/29/2019.	03/29/2025.
755110 ZZ 9	RAWLINGS SPORTING GOODS COMPANY, INC - T			5	3.B Z	846,975	100.000	846,975	846,975	846,975					8.500	8.620	MJSD.		23,292	12/30/2020.	12/31/2026.
75734@ AB 9	Reddy Ice Holdings, Inc./Term Loan 7/19			5	3.B PL	4,517,223	96.808	4,517,223	4,666,181	4,554,598		26,095			7.500	8.243	JAJO.	86,505	341,183	07/01/2019.	07/01/2025.
75734@ AC 7	Reddy Ice Holdings, Inc./Delayed Draw Te			5	3.B PL	306,645	100.000	306,645	306,645	306,645		(0)			7.500	7.601	MJSD.	5,685	18,645	03/17/2020.	07/01/2025.
76009W AT 7	RENT-A-CENTER, INC.			5	3.C FE	3,910,500	99.250	3,920,375	3,950,000	3,918,353		6,021			4.710	4.942	MJSD.		213,961	08/02/2019.	08/05/2026.
76252@ AA 1	Rialto Management Group, LLC/Term Loan 1			5	2.B PL	744,360	99.000	744,360	751,879	746,878		2,183			4.646	4.085	FMAN.	470	35,256	11/28/2018.	12/02/2024.
78249L AB 6	RUSSELL INVESTMENTS			5	3.C FE		97.500								4.895	6.231	MON.	2,039	2,256	12/21/2018.	04/14/2023.
78411E AC 2	SCSG EA Acquisition Company, Inc./Initia			5	4.C FE	1,773,439	97.000	1,764,344	1,818,912	1,797,307		8,401			4.500	5.043	MJSD.	21,302	91,691	09/06/2017.	09/01/2023.
78432@ AB 8	SFE Intermediate HoldCo LLC/Incremental			5	2.B PL	348,272	98.000	348,272	355,379	350,978		1,450			6.250	5.938	JAJO.	1,728	24,728	09/05/2018.	07/31/2024.
78433* AA 1	SG Acquisition, Inc./Term Loan 1/20			5	3.B PL	465,968	97.000	451,989	465,968	465,968					5.896	4.869	JAJO.	382	36,853	01/24/2020.	01/27/2027.
78435# AA 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD			5	3.A PL	457,454	100.000	457,454	457,454	457,319		76			7.250	7.375	MJSD.	8,497	57,059	01/02/2019.	09/01/2022.
78435# AB 3	SUMMIT COMPANIES 4A TL L+625 09/01/2022			5	3.A PL	4,975,211	99.060	4,928,900	4,975,671	4,970,765		3,015			7.250	7.313	MJSD.		486,908	11/05/2018.	09/01/2022.
78486@ AA 5	SSE BUYER INC.			5	1.G PL	287,599	100.000	287,599	287,599	287,599					10.220	10.364	MJSD.		25,136	06/29/2020.	06/30/2026.
78642# AA 4	SAFE HOME SECURITY INC. - TERM LOAN			5	2.C FE	575,978	100.000	575,978	575,978	575,978					8.250	8.360	FMAN.		29,482	08/03/2020.	08/04/2024.
79400@ AA 6	Saldon Holdings, Inc./First Amendment Te			5	3.B PL	342,219	99.000	342,219	345,675	343,058		654			6.650	6.952	MJSD.	319	23,967	08/29/2019.	03/13/2025.
79400@ AB 4	Saldon Holdings, Inc./Term Loan 3/19			5	3.B PL	2,084,317	97.500	2,084,317	2,137,761	2,100,409		9,335			6.650	5.774	MJSD.	1,974	148,221	03/11/2019.	03/13/2025.
80511@ AC 6	SAVATREE INC TL L+5.25 06/01/2022 MD			5	2.C PL	4,392,288	100.000	4,392,288	4,392,288	4,398,677		(4,629)			7.354	7.343	MJSD.	170,792	289,046	01/22/2019.	06/01/2022.
81389# AA 5	SecurAmerica, LLC/Term Loan 12/18			5	2.C PL	741,902	96.902	741,902	765,620	751,488		5,115			9.250	8.677	MJSD.	984	70,350	09/30/2020.	12/21/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
81389# AB 3	SecurAmerica, LLC/Delayed Draw Term Loan			5	2.C PL	288,743	100.000	288,743	288,743	288,743		0			9.250	9.363	FMAN.	371	26,567	09/30/2020.	12/21/2023.
81389# AC 1	SecurAmerica, LLC/Delayed Draw Term Loan			5	2.C PL	51,167	98.893	51,167	51,740	51,376		131			9.250	9.650	FMAN.	414	4,830	10/28/2020.	12/21/2023.
81389# AD 9	SecurAmerica, LLC/Delayed Draw Term Loan			5	2.C PL	32,563	100.000	32,563	32,563	32,563					9.250	9.375	FMAN.	109	5,434	10/21/2020.	12/21/2023.
81389# AE 7	SecurAmerica, LLC/Amendment No. 6 Term L			5	2.C PL	87,918	100.000	87,918	87,918	87,918					9.250	9.311	FMAN.	295	6,106	06/18/2020.	07/16/2021.
81389# AF 4	SECURAMERICA, LLC - TERM LOAN			5	2.C Z	283,692	100.000	283,692	283,692	283,692					9.250	9.376	MJSD.		10,343	11/23/2020.	12/21/2023.
81389# AG 2	SECURAMERICA, LLC - TRANCHE D			5	2.C Z	91,974	100.000	91,974	91,974	91,974					9.250	9.376	MJSD.		1,035	12/14/2020.	12/21/2023.
816307 A@ 1	SelectQuote, Inc./Term Loan 10/19			5	2.C PL	286,765	100.000	286,765	286,765	286,765					7.000	6.559	FMAN.	279	24,757	11/04/2019.	11/05/2024.
81683U AN 7	SEMINOLE TRIBE OF FLORIDA Term B Loans			5	2.B FE		97.250								1.970	4.779	JAJO..	2,166		12/28/2018.	07/06/2024.
84650# AA 1	SpareFoot, LLC/Incremental Term Loan 2/1			5	3.B PL	65,841	99.500	66,509	66,843	66,190		209			6.000	5.832	JAJO..	1,083	5,217	04/02/2019.	04/13/2024.
84650# AB 9	SpareFoot, LLC/First Lien ESS Incrementa			5	3.B PL	228,587	99.500	227,445	228,587	228,587					6.000	6.081	JAJO..	190	15,770	05/05/2020.	04/13/2024.
84650H AC 3	SpareFoot, LLC/Initial Term Loan 04/18			5	3.B PL	622,934	99.500	629,258	632,420	627,745		2,147			6.000	6.333	JAJO..	527	50,005	04/13/2018.	04/13/2024.
84650H AD 1	SpareFoot, LLC/Incremental Term Loan 8/1			5	3.B PL	118,493	99.500	119,696	120,297	119,224		344			6.000	6.387	MJSD.	1,950	9,592	08/31/2018.	04/13/2024.
84650H AF 6	SpareFoot, LLC/First Lien Bader Incremen			5	3.B PL	86,308	99.500	87,184	87,622	86,716		290			6.000	5.919	JAJO..	1,420	6,886	07/11/2019.	04/13/2024.
84650H AG 4	SpareFoot, LLC/First Lien StorSmart Incr			5	3.B PL	172,616	99.500	174,369	175,245	173,433		580			6.000	5.919	JAJO..	146	13,335	07/11/2019.	04/13/2024.
84650H AH 2	SpareFoot, LLC/First Lien SBOA Increment			5	3.B PL	89,617	99.500	90,527	90,982	90,007		312			6.000	5.972	JAJO..	1,475	7,151	09/11/2019.	04/13/2024.
84756# AA 4	Spectra Finance, LLC/Initial Term Loan 0			5	2.B PL	2,157,995	92.000	2,026,025	2,202,201	2,178,089		9,429			6.000	6.461	MJSD.	32,425	130,718	04/02/2018.	04/02/2024.
84967# AA 9	SPRING INSURANCE SOLUTIONS, LLC - INITIA			5	2.C Z	443,169	100.000	443,169	443,169	443,169					7.500	7.605	FMAN.	1,200	19,463	11/20/2020.	11/24/2025.
86738* AA 6	Sunk Rock Foundry Partners LP/Term Loan			5	3.A PL	1,167,523	97.992	1,167,523	1,191,448	1,178,981		5,980			7.250	7.769	FMAN.	1,200	80,756	10/31/2017.	10/31/2023.
86803@ AA 4	Sunshine Sub, LLC/Term Loan 5/18			5	3.A PL	1,601,979	98.000	1,601,979	1,634,672	1,618,283		7,113			5.750	6.162	FMAN.	17,853	84,074	05/25/2018.	05/27/2024.
86803@ AB 2	Sunshine Sub, LLC/Delayed Draw Term Loan			5	3.A PL	967,444	100.000	967,444	967,444	967,444					5.750	4.750	FMAN.	10,566	49,757	03/18/2019.	05/27/2024.
87298@ AA 4	TPG VIII Elf Purchaser, LLC/U.S. Term Lo			5	3.C PL	4,783,839	97.000	4,783,839	4,931,793	4,818,659		22,383			6.470	6.373	FMAN.	17,312	339,178	05/08/2019.	05/11/2026.
87296@ AA 6	TDG Group Holding Company/Term Loan 5/18			5	3.B PL	1,150,032	97.750	1,150,032	1,176,504	1,161,017		4,762			5.397	5.902	MJSD.	882	76,611	05/31/2018.	05/31/2024.
87296@ AB 4	TDG Group Holding Company/Delayed Draw T			5	3.B PL	400,017	98.875	400,017	404,568	401,735		864			5.397	5.697	MJSD.	303	26,344	08/10/2018.	05/31/2024.
87296@ AE 8	TDG Group Holding Company/Delayed Draw T			5	3.B PL	680,015	100.000	680,015	680,015	680,015					1.000	1.014	FMAN.	748	32,703	12/30/2020.	05/31/2024.
87300* AE 4	THG ACQUISITION, LLC - DELAYED TERM LOAN			5	3.A Z	17,505	100.000	17,505	17,505	17,505					1.000	1.015	MJSD.		219	12/30/2020.	12/02/2026.
87300* AB 0	THG Acquisition, LLC/Term Loan 12/19			5	5.B	420,805	99.500	418,701	420,805	420,805					6.750	6.846	MJSD.	7,277	32,884	12/01/2019.	12/02/2026.
87300* AC 8	THG Acquisition, LLC/Delayed Draw Term L			5	5.B	118,992	99.500	118,397	118,992	118,992					1.000	1.014	JAJO..	1,185	4,408	12/11/2020.	12/02/2026.
87300* AD 6	THG ACQUISITION, LLC - TERM LOAN			5	3.A Z	350,091	100.000	350,091	350,091	350,091					7.000	7.101	MJSD.		17,135	12/14/2020.	12/02/2026.
87304@ AA 6	SECOND AMENDMENT INCREMENTAL TERM LOAN -			5	3.B Z	150,144	100.000	150,144	150,144	150,144					6.500	6.592	FMAN.		8,738	12/01/2020.	08/30/2026.
88084@ AB 8	TerSera Therapeutics LLC/First Amendment			5	3.C PL	158,341	98.750	158,341	160,345	159,155		382			6.600	6.137	MJSD.	2,711	11,078	07/12/2018.	03/30/2025.
88084@ AC 6	TerSera Therapeutics LLC/Second Amendmen			5	3.C PL	151,187	98.750	151,187	153,101	152,106		457			6.600	6.868	MJSD.	2,589	10,564	09/27/2018.	03/30/2025.
88084@ AD 4	TerSera Therapeutics LLC/First Amendment			5	3.C PL	161,167	100.000	161,167	161,167	161,167					6.600	5.814	MJSD.	148	11,107	12/28/2018.	03/30/2025.
88084@ AE 2	TerSera Therapeutics LLC/Third Amendment			5	3.C PL	58,439	96.785	58,439	60,380	59,292		500			6.600	6.358	MJSD.	1,021	4,166	04/01/2019.	03/30/2025.
88233F AK 6	VST TL B3 1L USD			5	2.C FE	4,334,091	99.552	4,936,698	4,958,914	4,414,883		83,948			1.900	4.406	MON...	11,116	91,053	03/19/2020.	12/31/2025.
887110 ZZ 0	TIMECLOCK PLUS, LLC - DELAYED DRAW TERM			5	3.B Z	167,245	100.000	167,245	167,245	167,245					1.000	1.014	FMAN.		1,194	12/01/2020.	08/28/2026.
88732# AC 0	TimeClock Plus, LLC/Term Loan 8/19			5	4.C PL	776,886	98.000	776,886	792,740	779,926		2,409			6.500	6.970	FMAN.	716	53,363	08/30/2019.	08/28/2026.
89158* AC 7	Touchstone Acquisition, Inc./Term Loan 1			5	3.B PL	1,426,733	97.500	1,426,733	1,463,316	1,437,767		5,536			4.896	4.809	FMAN.	6,184	85,239	11/13/2018.	11/17/2025.
89158* AD 5	Touchstone Acquisition, Inc./First Lien			5	3.B PL	310,290	100.000	310,290	310,290	310,290					4.896	4.489	FMAN.	1,311	11,116	08/19/2020.	11/15/2025.
90343K AR 3	US Silica Company - Term Loan - Assignme			5	5.A FE	2,099,065	87.375	2,156,433	2,468,020	2,167,285		64,637			5.000	8.451	FMAN.		132,787	11/14/2019.	05/01/2025.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
90385P	AC 4	The Ultimus Group Midco, LLC/First Lien			5	4.A PL	1,114,704	97.000	1,103,330	1,137,453	1,120,625		3,551			5.500	5.917	MJSD.	869	73,131	09/16/2019.	02/01/2026.
90932R	AE 4	Term Loan B : United Air Lines			5	3.A FE	(0)	97.500								1.970	4.711	JAJO..	9,418	1,469	12/18/2018.	04/01/2024.
91136E	AJ 4	United Rentals (North America) 10/18			5	2.C FE		97.250								1.970	6.868	JAJO..	4,849		12/28/2018.	10/31/2025.
91727#	AA 5	Urology Management Associates, LLC/First			5	2.C PL	663,104	97.472	663,104	680,301	669,617		3,043			6.000	5.795	FMAN.	567	46,692	08/31/2018.	08/31/2024.
91830@	AD 5	VLS Recovery Services, LLC/Term Loan 10/			5	3.A PL	2,707,031	97.465	2,707,031	2,777,434	2,742,404		13,031			7.000	7.597	JAJO..	539	170,518	10/17/2017.	10/17/2023.
91830@	AF 0	VLS Recovery Services, LLC/Delayed Draw			5	3.A PL	461,232	98.750	461,232	467,070	463,855		1,195			7.000	7.368	JAJO..	91	28,675	08/01/2018.	10/17/2023.
91830@	AH 6	VLS Recovery Services, LLC/Second Amendm			5	3.A PL	394,223	87.333	356,613	408,337	399,171		3,405			7.000	7.996	FMAN.	79	25,069	07/01/2019.	10/17/2023.
91839*	AC 0	VPROP Operating, LLC/New Loan 11/17			5	6. PL		34.327								13.000	13.000	JAJO..	92,544		06/02/2020.	08/02/2021.
91839*	AE 6	VPROP OPERATING, LLC - TRANCHE A			5	6. PL	131,275	100.000	131,275	131,275	131,275					11.000	11.151	FMAN.		4,904	12/01/2020.	11/06/2024.
91839*	AF 3	VPROP OPERATING, LLC - TRANCHE B LOAN			5	6. PL	120,325	100.000	120,325	120,325	120,325					11.000	11.000	N/A.....		912	12/01/2020.	11/06/2024.
91839*	AG 1	VPROP OPERATING, LLC - TRANCHE C LOAN			5	6. Z	542,785	100.000	542,785	542,785	542,785					11.000	11.165	FMAN.			11/06/2020.	11/06/2024.
92215*	AA 6	VARDIMAN BLACK HOLDINGS, LLC - TERM LOAN			5	3.C Z	1,844,000	100.000	1,844,000	1,844,000	1,844,000					7.990	7.990	N/A.....		43,440	12/29/2020.	09/18/2025.
92840@	AC 3	VistaPharm, Inc./Term B-1 Loans 10/17			5	3.B PL	1,974,839	97.998	1,974,839	2,015,187	2,005,028		10,650			8.000	7.182	MJSD.	29,836	149,651	11/06/2017.	04/30/2022.
928432	A* 4	Visual Edge Technology, Inc./Term Loan 0			5	5.A PL	2,623,490	98.009	2,623,490	2,676,789	2,651,128		9,959			8.500	9.229	FMAN.	22,753	243,757	11/30/2020.	08/31/2022.
928432	A@ 2	Visual Edge Technology, Inc./Delayed Dra			5	5.A PL	2,929,090	98.381	2,929,090	2,977,280	2,953,720		9,143			8.500	9.142	FMAN.	25,307	271,119	11/30/2020.	08/31/2022.
92974*	AA 7	WSHP FC ACQUISITION 2A TL L+625 03/30/20			5	3.A PL	1,314,867	100.000	1,314,867	1,314,867	1,314,867					7.250	7.349	MJSD.	1,324	101,552	08/29/2019.	03/30/2024.
92974*	AC 3	WSHP FC Acquisition LLC/Third Amendment			5	3.A PL	393,453	100.000	393,453	393,453	393,453					7.250	7.390	FMAN.	7,308	30,388	10/30/2019.	03/30/2024.
92974*	AD 1	WSHP FC ACQUISITION 1A TL L+650 03/30/20			5	3.A PL	158,025	96.750	158,025	163,333	159,979		1,075			7.250	8.077	MJSD.	164	12,615	02/11/2019.	03/30/2024.
92974*	AE 9	WSHP FC ACQUISITION 1A DDTL L+625 03/30/			5	3.A PL	205,729	100.000	205,729	205,729	205,729					7.250	7.349	MJSD.	3,821	15,889	08/29/2019.	03/30/2024.
92975@	AA 4	TA/WEG Holdings, LLC/Term Loan 9/19			5	3.B PL	1,485,126	100.000	1,485,126	1,485,126	1,485,126					6.750	6.303	JAJO..	7,797	109,755	10/01/2019.	10/02/2025.
92975@	AB 2	TA/WEG Holdings, LLC/Initial Delayed Dra			5	3.B PL	782,964	100.000	782,964	782,964	782,964					5.750	5.830	MJSD.	7,943	31,926	12/30/2020.	10/02/2025.
929755	ZZ 2	TA/WEG HOLDINGS, LLC - DELAYED DRAW INCR			5	3.B Z	202,458	99.000	200,433	202,458	202,458					7.000	7.000	N/A.....		2,025	12/29/2020.	10/02/2025.
93279#	AA 3	WALNUT PARENT, INC. - INITIAL TERM LOAN			5	3.C PL	492,378	100.000	492,378	492,378	492,378					6.500	6.590	FMAN.		14,976	11/06/2020.	11/09/2027.
93710@	AA 2	Wash Multifamily Acquisition Inc./2019 I			5	4.C FE	5,837,484	98.500	5,837,484	5,926,380	5,882,761		32,668			5.750	5.789	FMAN.	29,193	386,478	08/01/2019.	05/16/2022.
95810D	AR 2	WESTERN DIGITAL TL B4 L+175 04/29/2023			5	2.C FE	2,745,155	99.775	2,984,989	2,991,721	2,812,494		109,271			1.900	4.604	MON...	6,018	64,141	03/19/2020.	04/29/2023.
96811*	AA 5	Wildcat BuyerCo, Inc./Term Loan 2/20			5	2.C PL	244,248	99.000	241,806	244,248	244,248					6.500	6.593	FMAN.	212	21,100	02/26/2020.	02/27/2026.
96811*	AB 3	Wildcat BuyerCo, Inc./Delayed Draw Term			5	2.C PL	46,523	99.000	46,058	46,523	46,523					6.500	6.593	FMAN.	40	2,752	05/26/2020.	02/27/2026.
98415D	A@ 3	XIFIN, Inc./Term Loan 02/20			5	3.A PL	322,563	97.000	312,886	322,563	322,563					6.750	6.447	FMAN.	5,358	28,090	02/05/2020.	02/06/2026.
98422B	AB 5	XPERI HOLDING CO 6/1/2025 TL B L+400			5	3.C FE	4,518,536	100.104	4,998,050	4,992,857	4,571,587		137,389			4.140	6.395	MON...		116,441	06/01/2020.	06/01/2025.
C3324#	AA 4	Entertainment Partners Canada ULC/Canadi		A	5	3.C PL	948,861	97.000	948,861	978,207	955,767		4,442			6.470	6.393	FMAN.	884	67,497	05/08/2019.	05/11/2026.
C4800#	AA 5	IntraPac Canada Corporation/Canadian Ter			5	3.B PL	724,485	97.750	724,485	741,161	728,618		2,225			5.970	6.452	JAJO..	618	50,244	01/07/2019.	01/11/2026.
G2757#	AA 8	Datix Bidco Limited/Facility B1 04/18			5	3.B PL	886,835	98.000	886,835	904,934	893,387		2,694			4.744	5.137	JAJO..	7,990	54,081	04/27/2018.	04/28/2025.
G2757@	AA 0	Datix Bidco Limited/Term Loan B3 5/19		D	5	3.B PL	889,144	98.500	889,144	902,685	892,789		2,295			4.744	4.749	JAJO..	7,970	53,947	05/28/2019.	04/28/2025.
G2757@	AB 8	Datix Bidco Limited/Term Loan B4 10/19		D	5	3.B PL	353,244	100.000	353,244	353,244	353,244					4.744	4.484	JAJO..	3,119	21,111	10/06/2019.	04/28/2025.
G7349*	AA 6	Radius Aerospace Europe Limited/U.K. Ter		D	5	3.B PL	401,611	100.000	401,611	401,611	401,611					6.750	6.319	MJSD.	377	36,898	11/13/2019.	03/29/2025.
L2324E	AE 1	Term Loan B : Delos Finance SaRL		D	5	2.B FE		97.750								3.200	4.651	JAJO..	35,109		12/20/2018.	10/01/2023.
N1603L	AD 9	BRIGBI TL B 1L USD			5	5.B FE	918,727	56.979	897,729	1,575,543	918,727		131,093	217,292		4.500	7.849	MJSD.		76,083	08/22/2019.	06/30/2024.
6499999.		Unaffiliated Bank Loans - Acquired					387,290,143	XXX	388,133,930	404,663,823	389,283,186	0	2,123,038	4,118,696	0	XXX	XXX	XXX	2,352,783	21,380,156	XXX	XXX
6599999.		Total - Unaffiliated Bank Loans					387,290,143	XXX	388,133,930	404,663,823	389,283,186	0	2,123,038	4,118,696	0	XXX	XXX	XXX	2,352,783	21,380,156	XXX	XXX

Totals

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
7699999. Total - Issuer Obligations						16,412,254,931	XXX	18,262,872,806	16,293,494,820	16,371,261,687	.....(99,930)	.....(631,815)	6,557,121	0	XXX	XXX	XXX	..182,871,892	..686,832,209	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,813,286,442	XXX	1,997,269,822	1,985,171,815	1,799,077,862	.....(198,654)	5,532,876	4,790,797	0	XXX	XXX	XXX	6,931,748	82,324,122	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						594,229,590	XXX	638,817,554	623,125,815	602,976,744	0	2,568,994	0	0	XXX	XXX	XXX	1,656,352	20,312,781	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						8,411,471,563	XXX	8,613,093,581	8,642,081,980	8,415,685,520	994,568	2,691,555	18,691,474	0	XXX	XXX	XXX	31,410,801	..257,372,872	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						387,290,143	XXX	388,133,930	404,663,823	389,283,186	0	2,123,038	4,118,696	0	XXX	XXX	XXX	2,352,783	21,380,156	XXX	XXX
8399999. Grand Total - Bonds						27,618,532,669	XXX	29,900,187,693	27,948,538,253	27,578,284,999	695,984	12,284,649	34,158,088	0	XXX	XXX	XXX	..225,223,576	1,068,222,139	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	4,384,964,037	1B	1,325,274,945	1C	2,331,596,745	1D	.2,913,625,907	1E	839,882,928	1F	2,505,629,897	1G	2,372,536,706
2A	2,924,116,147	2B	4,315,037,131	2C	2,648,171,476								
3A	286,052,042	3B	188,107,416	3C	245,677,822								
4A	53,509,762	4B	48,797,541	4C	82,679,030								
5A	26,779,641	5B	62,302,882	5C	7,495,907								
6	16,047,036												

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	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																				
00850L 20 3	AGRIBANK FCB			50,000.000	100.00		5,000,000	111.000	5,550,000	5,000,000	85,940	343,760					0		2.A FE	10/29/2013.
009522 ZA 4	AIRWAY THERAPEUTICS C	R		1,650,361.000	1.00	1.934	2,599,999	1.934	3,192,458	2,599,999							0		5.B GI	04/30/2020.
064058 AH 3	BANK OF NEW YORK MELLON CORP			5,000,000.000	1,000.00		5,000,000	110.625	5,531,250	5,000,000		78,986					0		2.A FE	05/12/2020.
064159 KJ 4	BANK OF NOVA SCOTIA		C	12,000,000.000	1,000.00		12,005,464	100.125	12,015,000	12,014,000	122,450	558,000			(2,892)		(2,892)		2.C FE	10/05/2017.
088555 ZC 4	BIDTELLECT SERIES B-1	R		161,308.000		11.390	124,207	11.390	1,837,298	124,207							0		5.B GI	08/25/2017.
088577 ZA 2	BEXION PHARMACEUTICALS B-1	R		8,948.000		19.817	139,994	19.817	177,326	139,994							0		5.B GI	12/28/2017.
088577 ZB 0	BEXION PHARMACEUTICALS B	R		10,092.000		19.817	199,997	19.817	199,997	199,997							0		5.B GI	09/10/2018.
088577 ZZ 7	BEXION PHARMACEUTICALS A-1	R		23,433.000		19.817	319,134	19.817	464,381	319,134							0		5.B GI	03/06/2017.
09069Z ZA 2	BIOWISH TECHNOLOGIES SERIES B	R		1,525,571.000		0.320	488,183	0.320	488,183	811,671				(323,488)			(323,488)		5.B GI	04/05/2017.
09069Z ZB 0	BIOWISH TECHNOLOGIES SERIES C	R		5,400,615.000		0.270	1,458,166	0.270	1,458,166	1,458,166						1,415,199	(1,415,199)		5.B GI	04/05/2017.
09069Z ZC 8	BIOWISH TECHNOLOGIES SERIES E	R		4,838,941.000		0.630	2,634,000	0.630	3,048,533	2,634,000							0		5.B GI	11/15/2018.
096444 ZZ 0	BLUE WATER VACCINE	R		82,101.000	1.00	6.090	499,995	6.090	499,995	499,995							0		5.B GI	07/01/2019.
173333 ZA 6	Iosant IoT, INC. B	R		998,403.000		1.002	1,000,000	1.002	1,000,000	1,000,000							0		5.B GI	11/05/2018.
173333 ZZ 1	LOSANT IoT INC SERIES A	R		1,070,173.000	25.00	1.002	700,000	1.002	1,071,885	700,000							0		5.B GI	08/02/2017.
23380Y AD 9	DAI-ICHI LIFE HOLDINGS INC		C	10,000,000.000	1,000.00		10,000,196	110.674	11,067,430	10,000,000	174,444	400,000			(31)		(31)		1.G FE	07/13/2016.
277777 ZZ 4	EIKONOKLASTESES THERAPEUTICS PFD	R		714,285.000		0.700	500,000	0.700	500,000	500,000							0		5.B GI	04/17/2020.
28852N 20 8	ELLINGTON FINANCIAL INC			218,806.000	25.00		5,171,414	22.685	4,963,614	5,171,414		368,802					0		2.B Z	03/25/2020.
292450 ZZ 9	ENABLE INJECTIONS SERIES B	R		499,597.000		5.490	2,443,030	5.490	2,742,788	2,443,030							0		5.B GI	10/17/2018.
29402T 2# 5	ENVEN ENERGY CORPORATION	R		781,899.500		12.340	9,450,613	12.340	9,648,640	9,862,803		1,403,220		(243,654)			(243,654)		5.C	12/31/2020.
333333 ZA 3	ECCRINE SYS SER B	R		5,619,203.000	2.00											3,381,074	(3,381,074)		5.B GI	06/29/2018.
333333 ZB 1	ECCRINE SYSTEM B-2	R		1,163,370.000	1.00											700,000	(700,000)		5.B GI	10/04/2019.
371877 ZA 2	GENETESIS SERIES B	R		135,739.000	10.00	8.023	1,088,993	8.023	1,088,993	1,088,999				(5)			(5)		5.B GI	04/21/2020.
371877 ZZ 7	GENETESIS A-2	R		286,741.000		8.023	2,169,999	8.023	2,300,437	2,169,999							0		5.B GI	05/31/2018.
374444 ZZ 3	Get Me Mears Group Series E PFD	R		664,113.000	25.00	100.000	664,113	100.000	664,113	664,113							0		4.B Z	09/02/2020.
378999 ZZ 2	GLOBAL COOLING INC SERIES B	R		6,147.000		122.000	749,934	122.000	749,934	750,000							0		5.B GI	12/07/2018.
404280 BP 3	HSBC HOLDINGS PLC		C	5,000,000.000	1,000.00		5,000,000	112.000	5,600,000	5,000,000	88,472	325,000					0		2.C FE	03/19/2018.
451662 ZZ 6	Ideal Implants Series B	R		920,461.000		4.777	4,367,653	4.777	4,397,042	4,387,814							0		5.B GI	10/21/2020.
48128B AG 6	JPMORGAN CHASE & CO			11,960,000.000	1,000.00		8,984,828	103.125	12,333,750	8,956,900	229,233	287,303			27,928		27,928		2.B FE	03/18/2020.
499188 ZZ 6	KNOPP BIOSCIENCES LLC C	R		8,615,377.000		1.340	8,378,078	1.340	11,544,605	8,378,078				45,834			45,834		5.B GI	02/14/2019.
55261F AH 7	M&T BANK CORP			6,290,000.000	1,000.00		6,567,687	109.000	6,856,100	6,648,950	53,727	322,363			(41,177)		(41,177)		2.C FE	01/02/2018.
59156R BT 4	METLIFE INC			12,000,000.000	1,000.00		12,001,065	114.625	13,755,000	12,000,000	207,583	705,000			2		2		2.B FE	03/20/2018.
609300 ZZ 4	MONELION SERIES C	R		67,620.000	50.00	51.760	3,499,998	51.760	3,499,998	3,499,998							0		4.B Z	05/10/2019.
61686Z ZZ 1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%	R		5,120.931		5.048	25,853	5.048	25,853	25,853		1,231					0		5.B GI	01/03/2020.
65557C AN 3	NORDEA BANK ABP		C	8,000,000.000	1,000.00		7,924,429	109.375	8,750,000	7,931,250	133,389	490,000			2,612		2,612		2.B FE	10/15/2014.
665859 AQ 7	NORTHERN TRUST CORP			5,305,000.000	1,000.00		5,436,175	109.125	5,789,081	5,493,094	61,008	244,030			(19,883)		(19,883)		2.A FE	12/21/2017.
693475 AQ 8	PNC FINANCIAL SERVICES GROUP INC			21,069,000.000	1,000.00		22,004,202	108.875	22,938,874	22,404,353	175,575	1,053,450			(139,283)		(139,283)		2.B FE	01/04/2018.
714239 ZB 9	PERMIAN HOLDINGS INC	R		28,050.000												70,125	(70,125)		5.B GI	11/01/2016.
722470 ZZ 7	PINE BROOK PD CAYMAN /PINE BROOK 7%	R		502,452.329	100.00		50,245,233	99.250	49,868,394	50,245,233	904,422	3,514,263					0		2.C Z	09/25/2018.
743099 ZZ 9	PRG III LLC CLASS A UNITS			4,219.000	25.00	45.110	180,784	45.110	190,319	180,784							0		4.B Z	10/06/2020.

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	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
743315 AU 7	PROGRESSIVE CORP			7,500,000.000	1,000.00		7,500,363	104.000	7,800,000	7,500,000	118,698	403,125			(152)		(152)		2.A FE	03/09/2018.
808513 BD 6	CHARLES SCHWAB CORP			7,000,000.000	1,000.00		7,000,000	111.375	7,796,250	7,000,000	31,354	220,524					0		2.B FE	04/27/2020.
857477 60 8	STATE STREET CORP			19,800.000	25.00		357,602	28.330	560,934	357,602		21,901					0		2.B FE	03/19/2020.
857477 85 5	STATE STREET CORP			2,665.000	25.00		45,334	28.910	77,045	45,334		2,673					0		2.B FE	03/19/2020.
857477 BA 0	STATE STREET CORP			12,045,000.000	1,000.00		10,520,077	105.500	12,707,475	10,508,050	30,113	677,531			12,342		12,342		2.A FE	03/20/2020.
88429@ 12 2	THIRD POLE, INC	R		139,300.000		29.730	3,435,459	29.730	4,141,389	3,438,097				4,943			4,943		5.B GI	05/14/2020.
88429Z ZZ 6	THIRD POLE SERIES B TRANCHE 1 - MBS	R		44,184.000	25.00	33.000	1,458,072	33.000	1,458,072	1,462,500							0		5.B GI	12/27/2018.
89832Q AF 6	TRUIST FINANCIAL CORP			29,500,000.000	1,000.00		29,500,000	114.250	33,703,750	29,500,000							0		2.B FE	06/16/2020.
90187B 50 7	TWO HARBORS INVESTMENT CORP			85,762.000	25.00	22.800	1,157,787	22.800	1,955,374	1,157,787		71,750					0		5.B GI	03/20/2020.
90187B 70 5	TWO HARBORS INVESTMENT CORP			397,931.000	25.00	23.980	3,333,421	23.980	9,542,385	3,333,421	187,246	557,247					0		5.B GI	03/23/2020.
94988U 65 6	WELLS FARGO & CO			250,000.000	25.00		4,750,000	26.560	6,640,000	4,750,000		263,670					0		2.B FE	03/19/2020.
950810 70 5	WESBANCO INC			320,000.000	25.00		8,000,000	28.010	8,963,200	8,000,000		141,000					0		2.C FE	08/04/2020.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							276,081,531	XXX	311,155,312	277,356,619	2,603,654	12,454,829	0	(516,370)	(160,534)	5,566,398	(6,243,302)	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
009522 ZZ 9	AIRWAY THERAPEUTICS B	R		2,173,047.000		2.021	3,579,320	2.021	4,390,641	3,579,320							0		5.B GI	03/01/2018.
04686J 30 9	ATHENE HOLDING LTD		C	80,000.000	25.00		1,984,000	27.960	2,236,800	1,984,000		70,479					0		2.C FE	06/12/2020.
08888# 12 2	BIDTELLECT, INC	R		294,985.000						3							0		5.B GI	06/30/2015.
10924B AA 5	BRIGHTHOUSE HOLDINGS, LLC	R		17,000,000.000			18,598,557	100.509	17,086,584	18,690,000	288,528	1,105,000			(25,154)		(25,154)		2.C FE	01/23/2018.
14387R 40 1	CAROLINA FIRST MORTGAGE LOAN TRUST	R		112.000	100,000.00		16,193,237	155,000.000	17,360,000	17,171,000	207,667	1,246,000			(496,340)		(496,340)		1.F FE	01/09/2019.
759351 70 3	REINSURANCE GROUP OF AMERICA INC			200,000.000	25.00		4,987,177	27.800	5,560,000	5,000,000		310,000					0		2.B FE	08/14/2012.
G16252 26 7	BROOKFIELD INFRASTRUCTURE PARTNERS LP		C	200,000.000	25.00		5,000,000	26.660	5,332,000	5,000,000		59,792					0		2.C FE	09/14/2020.
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							50,342,292	XXX	51,966,025	51,424,323	496,194	2,791,271	0	0	(521,495)	0	(521,495)	0	XXX	XXX
8999999. Total - Preferred Stocks							326,423,823	XXX	363,121,337	328,780,942	3,099,848	15,246,101	0	(516,370)	(682,029)	5,566,398	(6,764,796)	0	XXX	XXX

E11.1

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0	1E 0	1F 16,193,237	1G 10,000,196			
2A 33,456,616	2B 102,726,051	2C 107,400,941							
3A 0	3B 0	3C 0							
4A 0	4B 4,344,895	4C 0							
5A 0	5B 42,851,275	5C 9,450,613							
6 0									

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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																	
005111 10 9	ACUTUS MEDICAL ORD			299,995.064	8,642,858	28.810	8,642,858	4,999,999				3,642,859		3,642,859		07/19/2019.	
02376R 10 2	AMERICAN AIRLINES GROUP ORD			12.000	189	15.770	189	146			1	132	287	(155)		02/14/2019.	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD			68,260.000	576,797	8.450	576,797	671,166	15,017	64,164		(66,212)		(66,212)		12/16/2013.	
03676B 10 2	ANTERO MIDSTREAM ORD			20,000.000	154,200	7.710	154,200	52,073		22,448		100,376	87,268	13,108		09/22/2020.	
03676C 10 0	ANTERIX ORD			46,213.000	1,737,609	37.600	1,737,609	924,260				(259,255)		(259,255)		07/16/2015.	
037347 10 1	ANWORTH MORTGAGE ASSET REIT ORD			371,450.000	1,006,630	2.710	1,006,630	419,739	18,573	89,148		505,172	806,047	(300,875)		10/31/2015.	
03762U 10 5	APOLLO COMM REAL EST FIN REIT ORD			120,071.000	1,341,193	11.170	1,341,193	1,177,897	42,025	187,311		(66,039)	788,866	(854,906)		09/01/2016.	
05352A 10 0	AVANTOR ORD			270.000	7,601	28.150	7,601	7,331				270		270		12/05/2020.	
055622 10 4	BP ADR EACH REPSTNG SIX ORD		C	82,500.000	1,692,900	20.520	1,692,900	1,440,450		154,275		215,635	1,636,285	(1,420,650)		05/30/2012.	
0556EL 10 9	BP MIDSTREAM PARTNERS UNT			19,000.000	201,400	10.600	201,400	302,701		25,194		(88,264)		(88,264)		05/26/2020.	
09062X 10 3	BIOGEN ORD			3,500.000	857,010	244.860	857,010	980,192				(181,545)		(181,545)		07/24/2015.	
09069Z ZE 4	Biowish Tech Intl Warrants	R		48,000.000	10,080	0.210	10,080	10,080						0		05/15/2020.	
09628D 10 4	BLUESTEM GROUP ORD			2,071.000	518	0.250	518	476		957		41		41		12/31/2014.	
126650 10 0	CVS HEALTH ORD			160,000.000	10,928,000	68.300	10,928,000	9,721,315		285,000		86,785		86,785		02/28/2020.	
130540 ZZ 3	CALIFORNIA PIZZA KITCHENS			15,316.000	168,476	11.000	168,476	168,476						0		11/23/2020.	
156440 ZZ 5	Centric Brands Inc			17,442.000	182,571	10.467	182,571	182,571						0		10/09/2020.	
156504 30 0	CENTURY COMMUNITIES ORD			13,557.000	593,525	43.780	593,525	217,454				222,742		222,742		12/10/2014.	
18885T 30 6	CLIPPER REALTY ORD			558,067.000	3,934,372	7.050	3,934,372	4,765,892		212,065		(1,981,138)		(1,981,138)		07/27/2015.	
226344 20 8	CRESTWOOD EQUITY PARTNERS UNT			93,252.000	1,769,923	18.980	1,769,923	394,456		174,848		1,375,467	1,573,615	(198,148)		03/06/2020.	
22662X 10 0	CRIMSON WINE GROUP ORD			831.000	4,446	5.350	4,446	5,132				(1,704)		(1,704)		02/26/2013.	
22758A 10 5	CROSSAMERICA PARTNERS UNT			8,000.000	137,360	17.170	137,360	127,322		3,675		10,038		10,038		12/04/2020.	
23130Q 10 7	CURIOSITYSTREAM CL A ORD	R		149,750.000	2,089,013	13.950	2,089,013	1,677,200				411,813		411,813		10/15/2020.	
23204G 10 0	CUSTOMERS BANCORP ORD			333,115.000	6,056,031	18.180	6,056,031	3,730,888				941,380	2,816,817	(1,875,437)		12/19/2018.	
23311P 10 0	DCP MIDSTREAM UNT			10,000.000	185,200	18.520	185,200	40,700		18,720		177,626	230,335	(52,709)		02/12/2020.	
25470M 10 9	DISH NETWORK CL A ORD			30,000.000	970,200	32.340	970,200	950,700				(93,900)		(93,900)		03/22/2018.	
28852N 10 9	ELLINGTON FINANCIAL ORD			1,258,539.000	18,676,719	14.840	18,676,719	6,951,998	125,854	1,548,101		8,480,151	10,114,193	(1,634,041)		03/18/2020.	
292480 10 0	ENABLE MIDSTREAM PARTNERS COM UNT			10,000.000	52,600	5.260	52,600	25,700		8,097		45,002	91,262	(46,261)		02/20/2020.	
29250N 10 5	ENBRIDGE ORD		C	15,075.000	482,249	31.990	482,249	467,928		36,890		(117,284)		(117,284)		12/20/2018.	
29273V 10 0	ENERGY TRANSFER UNT			1,689,504.000	10,441,135	6.180	10,441,135	7,782,283		1,728,516		2,658,852	13,407,942	(10,749,090)		06/03/2020.	
293639 10 0	ENTERCOM COMMUNICATIONS CL A ORD			635,835.000	1,570,512	2.470	1,570,512	1,087,278		12,717		871,094	2,250,856	(1,379,762)		05/08/2018.	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT			241,000.000	4,721,190	19.590	4,721,190	5,703,211		332,638		(1,019,122)		(1,019,122)		05/29/2020.	
29414J 10 7	ENVIVA PARTNERS UNT			8,500.000	386,070	45.420	386,070	247,987		24,608		68,935		68,935		08/09/2019.	
29415C 10 1	EOS ENERGY ENTERPRISES CL A ORD			820,558.025	15,393,669	18.760	15,393,669	8,763,586				6,630,083		6,630,083		12/10/2020.	
294600 10 1	EQUITRANS MIDSTREAM ORD			24,400.000	196,176	8.040	196,176	214,300		7,320		(18,124)		(18,124)		06/17/2020.	
33938J 10 6	FLEXION THERAPEUTICS ORD			158,850.000	1,833,129	11.540	1,833,129	1,953,855				(1,455,066)		(1,455,066)		03/28/2018.	
35180X 10 5	FRANCHISE GROUP ORD			686,114.000	20,892,171	21.880	20,892,171	16,316,378	295,584	207,681		4,575,793		4,575,793		08/05/2020.	
354613 10 1	FRANKLIN RESOURCES ORD			110,850.000	2,770,142	24.990	2,770,142	2,255,798	31,038	119,718		922,272	1,032,014	(109,742)		09/29/2015.	
359678 10 9	FULL HOUSE RESORTS ORD			19,069.000	74,941	3.930	74,941	21,929				11,060		11,060		05/30/2008.	

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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	For eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
371927 10 4	GENESIS ENERGY CL A UNT			10,000.000	62,100	6.210	62,100	39,200		10,000		37,007	179,527	(142,520)		01/23/2020.	
375558 10 3	GILEAD SCIENCES ORD			13,428.000	782,315	58.260	782,315	872,551		27,684		(90,236)		(90,236)		04/14/2014.	
38741L 10 7	GRANITE POINT MORTGAGE TRUST ORD			97,607.000	975,094	9.990	975,094	494,867	43,923	60,516		272,511	1,091,433	(818,923)		11/02/2017.	
389375 10 6	GRAY TELEVISION ORD			615,298.000	11,007,681	17.890	11,007,681	9,321,906				(1,496,528)		(1,496,528)		03/06/2020.	
404139 10 7	HC2 HOLDINGS ORD			307,421.000	1,002,192	3.260	1,002,192	725,514				335,089		335,089		12/24/2015.	
428103 10 5	HESS MIDSTREAM CL A ORD			18,000.000	352,260	19.570	352,260	378,132		29,518		(51,908)		(51,908)		06/05/2020.	
442496 10 5	HOWARD BANCORP ORD			103,900.000	1,227,059	11.810	1,227,059	1,103,418				265,984	792,757	(526,773)		03/01/2018.	
52472M 10 1	LEGACY HOUSING ORD			94,282.000	1,424,601	15.110	1,424,601	1,131,384				(144,251)		(144,251)		12/14/2018.	
53804F 10 3	DANIMER SCIENTIFIC, INC	SS		175,000.000	4,114,250	23.510	4,114,250	1,496,381				2,617,869		2,617,869		12/28/2020.	
55272X 10 2	MFA FINANCIAL REIT ORD			25,000.000	97,250	3.890	97,250	38,750	1,875	6,250		40,250	134,250	(94,000)		10/31/2015.	
55336V 10 0	MPLX COM UNT			20,000.000	433,000	21.650	433,000	243,924		52,938		273,465	322,462	(48,998)		05/05/2020.	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT			13,000.000	551,720	42.440	551,720	465,112		43,669		86,051	294,652	(208,600)		12/18/2020.	
58503F 50 2	PHENIXFIN CORPORATION			49,372.000	1,397,721	28.310	1,397,721	573,900				823,821		823,821		11/13/2017.	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD			242,483.000	26,476,719	109.190	26,476,719	18,442,765		510,116		(324,096)		(324,096)		03/12/2020.	
65506L 10 5	NOBLE MIDSTREAM PARTNERS UNT			10,000.000	104,200	10.420	104,200	35,000		11,815		66,728	202,964	(136,237)		02/14/2020.	
682143 10 2	OMEROS ORD			96,171.000	1,373,803	14.285	1,373,803	769,368				18,753		18,753		10/02/2009.	
682680 10 3	ONEOK ORD			13,000.000	498,940	38.380	498,940	385,223		32,725		56,795	268,343	(211,548)		12/18/2020.	
68620A 20 3	ORGANOVO HOLDINGS, INC			8,000.000	98,400	12.300	98,400	41,680				41,488		41,488		12/17/2012.	
69343T 10 7	PJT PARTNERS CL A ORD			8,690.000	653,923	75.250	653,923	201,121		1,738		261,743		261,743		10/01/2015.	
718549 20 7	PHILLIPS 66 PARTNERS COM UNT			12,000.000	316,920	26.410	316,920	277,505		34,125		(64,395)	273,743	(338,138)		11/17/2020.	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT			421,500.000	3,473,160	8.240	3,473,160	2,225,520		230,130		1,277,119	3,523,616	(2,246,497)		03/06/2020.	
73754Y 10 0	POTBELLY ORD			100,000.000	440,000	4.400	440,000	228,000				299,000	281,000	18,000		07/10/2014.	
75574U 10 1	READY CAPITAL ORD			330,879.000	4,119,444	12.450	4,119,444	4,189,156	115,808	428,157		(768,231)		(768,231)		04/14/2020.	
76155G 20 6	REVOLUTION LIGHTING TECHNOLOGIES ORD			730,815.000	80,390	0.110	80,390	36,541				43,849		43,849		05/03/2016.	
780259 10 7	ROYAL DUTCH SHELL ADR REP 2 CL B ORD		C	102,000.000	3,428,220	33.610	3,428,220	2,470,440		195,126		(172,371)	2,516,350	(2,688,720)		09/28/2015.	
811054 40 2	EW SCRIPPS CL A ORD			27,776.000	424,695	15.290	424,695	295,998		5,555		128,697		128,697		03/05/2020.	
816120 30 7	SELECT INTERIOR CONCEPTS CL A ORD			1,010,194.000	7,222,887	7.150	7,222,887	2,091,102				7,179,397	9,038,154	(1,858,757)		12/20/2019.	
81617J 30 1	SELECT ENERGY SERVICES CL A ORD			1,650,264.000	6,766,082	4.100	6,766,082	6,337,014				(1,628,980)	6,919,388	(8,548,368)		12/27/2018.	
822634 10 1	SHELL MIDSTREAM PARTNERS UNT			13,000.000	131,040	10.080	131,040	122,980		22,310		2,233	126,179	(123,946)		09/29/2020.	
85571B 10 5	STARWOOD PROPERTY REIT			15,000.000	289,500	19.300	289,500	301,350	7,200	28,800		(83,400)		(83,400)		10/31/2015.	
86765K 10 9	SUNOCO UNT			15,000.000	431,700	28.780	431,700	458,661		45,815		(25,609)		(25,609)		06/03/2020.	
87901J 10 5	TEGNA ORD			100,000.000	1,395,000	13.950	1,395,000	1,466,920	7,000	28,000		(274,000)		(274,000)		10/03/2019.	
87969B 10 1	TELOS ORD			62,500.000	2,061,250	32.980	2,061,250	1,062,500				998,750		998,750		11/19/2020.	
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD			315,983.000	2,012,812	6.370	2,012,812	1,203,895	53,717	230,668		677,054	3,283,914	(2,606,860)		02/06/2018.	
90290N 10 9	USA COMPRESSION PARTNERS COM UNT			134,721.000	1,832,206	13.600	1,832,206	769,456		278,189		810,513	1,390,410	(579,898)		06/15/2020.	
918390 ZZ 1	VPROP Operating			8,467.000	798,958	94.361	798,958	798,958						0		11/06/2020.	
92556V 10 6	VIATRIS ORD			100,000.000	1,874,000	18.740	1,874,000	1,585,500				288,500		288,500		11/16/2020.	
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT			19,000.000	262,580	13.820	262,580	68,655		27,679		348,390	434,499	(86,109)		06/03/2020.	

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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	For eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
98390M 10 3	XPERI HOLDING ORD			887,671.000	18,552,324	20.900	18,552,324	12,242,575		88,767		6,309,749		6,309,749		06/02/2020.	
D18190 89 8	DEUTSCHE BANK N ORD		C	37,200.000	405,480	10.900	405,480	303,180				116,064		116,064		03/30/2017.	
G491BT 10 8	INVESCO ORD			245,000.000	4,270,350	17.430	4,270,350	3,539,977		134,075		662,859		662,859		03/06/2020.	
G79441 10 4	SEACO ORD		C	1,043,750.000	313	0.001	313	0				(522)		(522)		02/12/2009.	
G9001E 12 8	LIBERTY LATIN AMERICA CL C ORD			125,000.000	1,386,250	11.090	1,386,250	1,180,000				447,500	1,493,750	(1,046,250)		01/02/2018.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					235,347,591	XXX	235,347,591	164,776,924	757,613	7,828,456	0	46,268,626	67,403,177	(21,134,551)	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																	
001743 AE 3	AMMC 18 SUB	R		16,205,000.000	6,169,279	38.070	6,169,279	6,169,279	102,053	1,729,328		2,982,627	7,317,137	(4,334,510)		04/20/2016.	
001747 AE 4	AMMC XI SN	R		13,825,000.000	6,190,778	44.780	6,190,778	4,373,285	200,104	901,234		1,480,719	1,293,034	187,685		09/15/2016.	
001748 AD 4	AMMC XIV SN	R		7,000,000.000	1,749,111	24.987	1,749,111	1,749,111	443,997	443,762		1,787,763	3,280,352	(1,492,589)		06/12/2014.	
00175N AC 2	AMMC 15 SN	R		28,700,000.000	8,738,866	30.449	8,738,866	8,672,435	216,334	1,375,521		1,100,895	4,517,275	(3,416,380)		02/12/2020.	
00176B AF 0	AMMC 13 SN	R		12,180,000.000	2,846,320	23.369	2,846,320	2,182,656	1,002,084	601,751		5,851,542	6,170,804	(319,262)		11/21/2013.	
00176E AE 7	AMMC XII SN	R		8,400,000.000	2,722,843	32.415	2,722,843	2,498,160	593,429	669,140		1,903,150	2,403,521	(500,371)		04/10/2013.	
00176K AC 7	AMMC 16 SN	R		9,240,000.000	3,333,312	36.075	3,333,312	2,951,256	60,631	491,863		2,240,073	3,053,641	(813,568)		02/26/2016.	
00176N AG 2	AMMC 22 SUB	R	C	21,840,000.000	12,353,637	56.564	12,353,637	12,695,133	311,144	2,112,891		2,557,586	3,720,597	(1,163,011)		03/08/2018.	
00176Q AC 4	AMMC 19 SN	R		19,495,000.000	6,553,283	33.615	6,553,283	6,553,283	459,620	2,453,342		6,591,260	10,114,942	(3,523,682)		10/07/2016.	
00176R AC 2	AMMC 23 SUB	R	C	14,570,000.000	12,549,942	86.135	12,549,942	12,297,080	177,085	464		252,398		252,398		10/15/2020.	
00177C AC 4	AMMC 20 SN	R	C	17,010,000.000	7,368,137	43.316	7,368,137	7,498,008	215,825	1,668,699		5,163,739	7,272,886	(2,109,147)		03/08/2017.	
00179T AB 7	AMMC 21 SN	R		4,273,500.000	2,431,622	56.900	2,431,622	2,300,425	44,569	479,788		1,388,526	1,513,674	(125,148)		09/14/2017.	
050000 ZZ 4	AUGMEDIX INC PFD	R		500,000.000	1,500,000	3.000	1,500,000	1,500,000						0		09/28/2020.	
081543 ZB 9	BENCHMARK ACQUISITION CO	R		400.000										0		02/13/2007.	
088555 ZB 6	BIDTELLECT $6.78 6/29/2025	R		294,985.000				0						0		06/30/2015.	
08888Z 13 6	BIDTELLECT $.01 6/26/2027	R		116,726.000	1,099,559	9.420	1,099,559	80,541				1,019,018		1,019,018		08/25/2017.	
133999 ZA 3	CGL HOLDINGS V CLASS A	R		5,515.593	5,515,041	999.900	5,515,041	5,515,225						0		06/27/2019.	
133999 ZB 1	CGL HOLDINGS VI CLASS B	R		983.000	983,393	1,000.400	983,393	983,401						0		06/27/2019.	
133999 ZZ 8	CGL HOLDINGS II CORPORATION	R		8,050.000	32,061,938	3,982.849	32,061,938	8,050,000				1,330,538		1,330,538		04/21/2015.	
13499Z ZA 4	CRANEMERE UK HOLDINGS IV LIMITED (VOTIN	R	C	3,677,808.000	4,515,980	1.228	4,515,980	4,515,980						0		12/29/2020.	
13499Z ZB 2	CRANEMERE UK HOLDINGS IV LIMITED (NON-V	R	C	3,677,808.000	4,515,980	1.228	4,515,980	4,515,980						0		12/29/2020.	
23359* 10 9	DTV AMERICA CORPORATION			1,333,333.000	1,333,333	1.000	1,333,333	1,333,333						0		06/30/2015.	
29402T 10 9	ENVEN ENERGY CORPORATION	R		860,000.000	8,539,800	9.930	8,539,800	8,566,417				(3,070,200)		(3,070,200)		06/19/2019.	
313360 ZZ 5	FEDERAL HOME LOAN BANK CINCINNATI-R	RF		559,200.000	55,920,000	100.000	55,920,000	55,920,000		1,218,110				0		02/27/2020.	
404129 ZB 7	HC2 BROADCASTING 08/07/2023	R		12,495.000	461,315	36.920	461,315	443,854						0		08/07/2018.	
404129 ZC 5	HC2 BROADCASTING HOLDINGS INC	R		12,245.000	1,836,750	150.000	1,836,750	1,836,750						0		08/07/2018.	
404129 ZD 3	HC2 Station Group 10/24/2024	R		30,000.000	1,278,900	42.630	1,278,900	1,278,900						0		10/24/2019.	
451662 ZA 1	IDEAL IMPLANTS 5.50 10/16/2023	R		276,137.000	611,019	2.213	611,019	674,722				(18,409)		(18,409)		10/20/2020.	
462651 ZZ 6	IRACORE INTERNATIONAL, INC	R		1,176.000	237,552	202.000	237,552	237,552				64,680	250,488	(185,808)		04/11/2017.	
477700 ZA 9	JOBSON MEDICAL LLC	R		133,349.910										0		03/20/2012.	
606366 ZZ 8	MOD Pizza	R		25,012.000	4,097,416	163.818	4,097,416	3,499,929				597,487		597,487		05/01/2019.	
63733Z ZZ 0	NATIONAL REALTY	R		6,000.000	6,000,000	1,000.000	6,000,000	6,000,000						0		12/09/2020.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
69345V 10 0	PLH GROUP, INC			950,000.000	11,400,000	12.000	11,400,000	5,244,000				9,718,500	7,343,500	2,375,000		10/10/2018.	
695114 ZZ 4	PACIFICORP	R		3,829.000	2,872	0.750	2,872	38				1,876	19,107	(17,231)		02/15/2019.	
714239 ZA 1	PERMIAN HOLDINGS INC	R		28,050.000									70,125	(70,125)		11/01/2016.	
715999 ZZ 4	PHILADEPHIA ENERGY CLASS A	R		82,707.000									10,338	(10,338)		08/07/2018.	
828166 ZA 9	Silac Inc			1,000,000.000									200,000	(200,000)		11/01/2019.	
828166 ZZ 4	Silac Inc	R		14,224,829.000	11,379,863	0.800	11,379,863	7,800,000						0		11/01/2019.	
88606X 10 0	TBOLT 2018 G	R	C	29.000	1,168,990	40,310.000	1,168,990	2,175,000	373,158	59,933		(91,307)	3,519,624	(3,610,930)		07/20/2018.	
88607B AA 5	TBOLT 2019 E	R	C	7,200,000.000	2,160,000	30.000	2,160,000	2,160,000		1,183,258		548,892	5,315,517	(4,766,625)		10/31/2019.	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					229,626,832	XXX	229,626,832	192,271,735	4,200,034	15,389,084	0	43,401,353	67,386,562	(23,985,209)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
03612* 10 4	ANNUITY INVESTORS LIFE INSURANCE CO			20,000.000	343,271,691	17,163.585	343,271,691	175,055,121		34,000,000		(6,040,237)		(6,040,237)		11/13/1995.	
36352@ 10 6	GALIC BROTHERS INC			100.000				9,966,361						0		11/12/1993.	
56313@ 10 2	MANHATTAN NATIONAL HOLDING CORP			100.000	9,193,324	91,933.240	9,193,324	55,021,217				(3,666,993)		(3,666,993)		09/30/2008.	
83070# 10 7	SKIPJACK MARINA CORPORATION			1,000.000				10,000						0		10/01/1999.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					352,465,015	XXX	352,465,015	240,052,699	0	34,000,000	0	(9,707,231)	0	(9,707,231)	0	XXX	XXX
Common Stocks - Closed-End Funds																	
486606 10 6	KAYNE ANDERSON ENRGY INF			492,096.000	2,829,552	5.750	2,829,552	1,786,308		398,598		1,019,839	5,045,184	(4,025,345)		12/21/2018.	
89147L 88 6	TORTOISE ENERGY INFR CORP NAV CF			123,676.000	2,485,888	20.100	2,485,888	1,266,442		269,614		2,364,748	8,748,903	(6,384,155)		12/27/2018.	
89148B 20 0	TORTOISE MIDSTREAM ENERGY CF			9,128.000	187,946	20.590	187,946	77,962		27,110		109,983	922,477	(812,493)		07/24/2018.	
9699999. Total - Common Stocks - Closed-End Funds					5,503,385	XXX	5,503,385	3,130,713	0	695,322	0	3,494,570	14,716,563	(11,221,994)	0	XXX	XXX
9799999. Total - Common Stock					822,942,824	XXX	822,942,824	600,232,070	4,957,647	57,912,862	0	83,457,318	149,506,302	(66,048,984)	0	XXX	XXX
9899999. Total Common and Preferred Stock					1,149,366,646	XXX	1,186,064,161	929,013,012	8,057,495	73,158,962	0	82,940,948	155,072,700	(72,813,781)	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G
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 D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
38382A 3P 8	GNR 2019-140 SE - CMO/RMBS		05/21/2020	BMO Capital Markets		3,251,029		23,457
38382C K5 9	GNR 2020-017 PS - CMO/RMBS		05/15/2020	JP Morgan		6,091,814		
38382C M3 2	GNR 2020-017 QS - CMO/RMBS		05/15/2020	JP Morgan		2,709,956		
38382C YR 6	GNR 2020-018 SW - CMO/RMBS		05/13/2020	Amherst Pierpont Securities		14,057,275		306,663
38382D UT 4	GNR 2020-031 ST - CMO/RMBS		06/04/2020	JP Morgan		4,619,282		77,217
38382D VF 3	GNR 2020-031 HS - CMO/RMBS		05/21/2020	JP Morgan		2,361,496		20,941
38382F BU 7	GNR 2020-077 SU - CMO/RMBS		06/18/2020	Amherst Securities Group LLC		4,053,471		8,873
38382F BW 3	GNR 2020-077 SQ - CMO/RMBS		05/07/2020	Amherst Securities Group LLC		5,116,484		42,973
38382F NZ 3	GNR 2020-062 JS - CMO/RMBS		06/08/2020	BMO Capital Markets		5,689,688		73,088
38382G BE 1	GNR 2020-086 US - CMO/RMBS		06/16/2020	Amherst Securities Group LLC		6,665,000		70,592
38382G BH 4	GNR 2020-086 KS - CMO/RMBS		06/08/2020	Amherst Securities Group LLC		4,525,047		28,403
38382G CT 7	GNR 2020-086 SK - CMO/RMBS		07/24/2020	Amherst Securities Group LLC		6,767,098		38,341
38382K WV 1	GNR 2020-146 LI - CMO/RMBS		10/22/2020	JP MORGAN SECURITIES LLC		5,943,906		87,806
38382L JB 8	GNR 2020-176 SQ - CMO/RMBS		11/13/2020	Amherst Securities Group LLC		2,455,078		16,042
38382M CJ 6	GNR 2020-189 SN - CMO/RMBS		12/02/2020	Amherst Securities Group LLC		2,398,011		14,080
0599999.	Total - Bonds - U.S. Government					76,704,636	0	808,475
Bonds - All Other Government								
500630 BX 5	KOREA DEVELOPMENT BANK	C	10/01/2020	CS FIRST BOSTON CORP		6,960,884	7,000,000	62,417
1099999.	Total - Bonds - All Other Government					6,960,884	7,000,000	62,417
Bonds - U.S. Special Revenue and Special Assessment								
196480 GC 5	COLORADO HSG & FIN AUTH		01/17/2020	RBC CAPITAL MARKETS		1,000,000	1,000,000	
196480 GD 3	COLORADO HSG & FIN AUTH		01/17/2020	RBC CAPITAL MARKETS		1,300,000	1,300,000	
20775C 6L 3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		01/30/2020	CITIGROUP		2,205,000	2,205,000	
3137FW WC 0	FHR 5020 AI - CMO/RMBS		09/15/2020	CANTOR FITZGERALD + CO		2,135,625		40,479
3140JX EE 4	FN BO2832 - RMBS		02/28/2020	Amherst Securities Group LLC		8,858,131	8,673,813	7,951
3140QC PN 0	FN CA4928 - RMBS		02/28/2020	Bank of America Merrill Lynch		15,178,300	14,853,382	13,616
45201Y YL 5	ILLINOIS HSG DEV AUTH REV - MBS		04/01/2020	Capitalization of Interest		29,929	29,929	
57419T GS 4	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		02/05/2020	MORGAN STANLEY CO		3,000,000	3,000,000	
575832 P4 6	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ		07/13/2020	EXCHANGE		585,000	585,000	6,772
575832 R2 8	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ		07/13/2020	EXCHANGE		1,770,000	1,770,000	20,490
60416Q HS 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/20/2020	Adjustment		(9,000,000)	(9,000,000)	
60416Q HS 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		11/01/2020	RBC CAPITAL MARKETS		9,000,000	9,000,000	
60416S 5C 0	MINNESOTA ST HSG FIN AGY		01/24/2020	RBC CAPITAL MARKETS		1,750,000	1,750,000	
64966W EZ 6	NEW YORK N Y CITY HSG DEV CORP REV		02/05/2020	Jefferies		7,000,000	7,000,000	
64971X ST 6	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		09/28/2020	EXCHANGE		2,892,678	2,930,000	53,839
64971X SU 3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		09/28/2020	EXCHANGE		5,005,418	5,070,000	93,161
91743P DD 4	UTAH HSG CORP		10/05/2020	Stifel, Nicolaus & Co., Inc		4,697,550	4,500,000	8,313
91743P DE 2	UTAH HSG CORP		03/13/2020	Stifel, Nicolaus & Co., Inc		4,666,635	4,500,000	9,625
92812U Q8 4	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		01/29/2020	Bank of America Merrill Lynch		20,758,950	20,758,950	18,078
97689Q EL 6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		03/20/2020	RBC CAPITAL MARKETS		2,776,968	2,805,000	6,272
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					85,610,184	82,731,074	278,595
Bonds - Industrial and Miscellaneous								
000823 AA 2	ABPCI II A1 - CDO	C	05/07/2020	RAYMOND JAMES & ASSOCIATES INC		1,927,500	2,000,000	4,535
000844 AA 8	ABPCI 8 A1A - CDO	C	03/10/2020	BARCLAYS CAPITAL INC FIXED INC		20,000,000	20,000,000	
00085K AA 1	ABPCI A1A - CDO		04/28/2020	PIPR		9,187,500	10,000,000	8,999
00085U AA 9	ABPCI 4 A1A - CDO	C	04/28/2020	PIPR		11,310,000	12,000,000	9,773

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
001055 BJ 0	AFLAC INC		03/30/2020	WELLS FARGO SECURITIES LLC		9,974,200	10,000,000	
00176B AM 5	AMMC 13R B3R - CDO		04/24/2020	Direct		6,587	6,587	
00176C AN 1	AMMC XII AR - CDO		04/06/2020	CANTOR FITZGERALD + CO		5,377,500	6,000,000	20,539
00176J AK 2	AMMC 16R AR - CDO		03/17/2020	CANTOR FITZGERALD + CO		19,125,000	20,000,000	111,863
00176R AC 2	AMMC 23 SUB - CDO	C	11/13/2020	SG AMERICAS SECURITIES, LLC		(13,141,080)	(15,570,000)	
00180A AA 7	AMSR 20SFR1 A - CMBS		03/04/2020	GOLDMAN		22,999,154	23,000,000	
00206R MF 6	AT&T INC		12/07/2020	CORPORATE ACTION		41,287,562	40,264,050	
00255U AA 3	AASET 201 A - ABS		02/03/2020	GOLDMAN		8,999,843	9,000,000	
00910G A* 4	AMAZON AIR CARGO (SAN BERNARDINO, CA)		01/09/2020	AFG Private Placement		6,471,740	6,471,740	
00910G A@ 2	AMAZON AIR CARGO (SAN BERNARDINO, CA)		01/09/2020	AFG Private Placement		7,460,973	7,460,973	
01447Y AB 0	ALESC 1 A2 - CDO		03/24/2020	PERFORMANCE TRUST CAPITAL PARTNERS		19,325,541	26,115,597	133,709
01448T AA 2	ALESC V A1 - CDO	C	08/20/2020	Bank of America Merrill Lynch		106,916	110,496	149
02152A AS 8	CWALT 2007-16CB 4A1 - CMO/RMBS		04/06/2020	CITIGROUP		3,124,130	4,919,890	2,392
02343U AH 8	AMCOR FINANCE (USA) INC		04/23/2020	EXCHANGE		7,987,278	8,000,000	158,000
024836 AG 3	AMERICAN CAMPUS COMMUNITIES OPERATING PA		06/09/2020	DEUTSCHE BANK SECURITIES, INC		8,965,520	9,000,000	
030506 AA 7	AMERICAN WOODMARK CORP		03/17/2020	Stifel, Nicolaus & Co., Inc		5,730,000	6,000,000	3,250
03329L AS 0	ANCHF 2R AR - CDO		01/17/2020	GREENSLEDGE CAPITAL MARKETS LLC		5,000,000	5,000,000	
03330E AJ 3	ANCHF 3R A1R - CDO		12/24/2020	GREENSLEDGE CAPITAL MARKETS LLC		6,250,000	6,250,000	
03330P AJ 8	ANCHF BR - CDO		09/17/2020	GREENSLEDGE CAPITAL MARKETS LLC		8,000,000	8,000,000	
034863 AV 2	ANGLO AMERICAN CAPITAL PLC	C	03/30/2020	RBC CAPITAL MARKETS		12,988,170	13,000,000	
03665A AA 5	ANTR 172 A - CDO		03/19/2020	DEUTSCHE BANK SECURITIES, INC		4,646,875	5,000,000	27,444
03665J AA 6	ANTR 171 A - CDO	C	03/25/2020	WELLS FARGO SECURITIES LLC		13,950,000	15,000,000	97,464
03666L AA 0	ANTR 201 A1 - CDO	C	09/18/2020	BNP Paribas		8,000,000	8,000,000	
038413 AA 8	AQFIT 20A A - ABS		08/19/2020	KEYBANK CAPITAL MARKETS INC		7,998,522	8,000,000	
03879X AA 7	ARCLO 2018-FL1 A - CDO		12/10/2020	WELLS FARGO SECURITIES LLC		9,989,063	10,000,000	10,040
03879Y AA 5	ARCLO 2019-FL1 A - CDO	C	12/16/2020	WELLS FARGO SECURITIES LLC		3,502,188	3,500,000	382
05329W AQ 5	AUTONATION INC		05/19/2020	Bank of America Merrill Lynch		4,973,950	5,000,000	
053332 AZ 5	AUTOZONE INC		03/26/2020	JP Morgan		22,984,590	23,000,000	
05492A AJ 0	BFNS 2017-1	C	09/10/2020	PIPR		52,250,000	52,250,000	249,264
05492K AA 7	BDS 2019-FL4 A - CDO	C	11/06/2020	Various		14,526,563	15,000,000	20,526
05492X AA 9	BDS 20FL6 A - CDO	C	12/08/2020	WELLS FARGO SECURITIES LLC		5,007,813	5,000,000	4,803
05541T AN 1	BGC PARTNERS INC		07/10/2020	GOLDMAN		4,392,708	4,400,000	972
05550G AA 5	BMMC 2019-1 A1 - CDO	C	04/28/2020	PIPR		5,066,875	5,500,000	8,632
05565E BL 8	BMW US CAPITAL LLC		04/06/2020	Bank of America Merrill Lynch		2,995,620	3,000,000	
05580M 50 4	B. RILEY FINANCIAL INC		03/20/2020	B.RILEY & CO., LLC		17,712	26,775	
05580M 70 2	B. RILEY FINANCIAL, INC		03/20/2020	B.RILEY & CO., LLC		6,572	10,925	
05586A AA 6	BSPRT 2018-FL4 A - CDO		12/16/2020	CITIGROUP		2,584,334	2,598,953	262
05587T AA 4	BSPRT 2019-FL5 A - CDO		12/16/2020	WELLS FARGO SECURITIES LLC		22,013,750	22,000,000	2,399
05949C KX 3	BOAMS 2005-J 4A1 - CMO/RMBS		06/04/2020	Amherst Securities Group LLC		1,719,432	1,910,484	1,125
05949C PP 5	BOAMS 2005-L 4A1 - CMO/RMBS		06/02/2020	Amherst Securities Group LLC		4,452,895	4,705,838	1,442
05950P AF 0	BAFC 2006-H 2A3 - CMO/RMBS		09/01/2020	Direct		544	544	
059523 AX 8	BAFC 075 7A1 - CMO/RMBS		01/01/2020	Direct			5,280	
05954D AL 0	BAFC 2007-E 6A1 - CMO/RMBS		12/01/2020	Direct		184	184	
05969A AA 3	BANCORP INC		08/10/2020	PIPR		10,000,000	10,000,000	
05973B AA 5	BANC 19CRE6 A - CMBS		03/23/2020	Amherst Securities Group LLC		7,305,833	8,446,049	4,117
06652K AB 9	BANKUNITED INC		06/04/2020	Bank of America Merrill Lynch		7,922,960	8,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
06652V AA 7	BANNER CORP		06/25/2020	Bank of America Merrill Lynch		6,000,000	6,000,000	
06760N AA 4	BMM 171 A1 - CDO		04/28/2020	PIPR		4,756,250	5,000,000	6,220
071813 BW 8	BAXTER INTERNATIONAL INC		03/24/2020	Various		7,508,575	7,500,000	
07325V AE 4	BAYV 07A 1A4 - RMBS		03/23/2020	Amherst Securities Group LLC		13,127,520	15,628,000	67,146
07331Q AJ 6	BOMFT 16SPL2 B3 - CMO/RMBS		03/23/2020	Amherst Securities Group LLC		6,160,000	7,000,000	28,875
07331Q AM 9	BOMFT 16SPL2 B4 - CMO/RMBS		03/23/2020	Amherst Securities Group LLC		8,752,331	11,078,900	45,700
07331U AM 0	BOMFT 17SPL5 B4 - CMO/RMBS		03/23/2020	Amherst Securities Group LLC		5,850,000	7,800,000	30,713
07332H AJ 5	BOMFT 16SPL1 B3 - RMBS		03/25/2020	Amherst Securities Group LLC		9,880,380	10,978,200	46,122
07332H AL 0	BOMFT 16SPL1 B4 - RMBS		03/23/2020	Amherst Securities Group LLC		4,541,157	5,374,150	21,347
07384M 4K 5	BSARM 2004-10 231 - CMO/RMBS		05/01/2020	CREDIT SUISSE SECURITIES (USA)		2,794,151	2,996,407	1,341
081437 AR 6	BEMIS COMPANY INC		04/23/2020	EXCHANGE		3,995,421	4,000,000	4,000
084659 AS 0	BERKSHIRE HATHAWAY ENERGY CO		03/20/2020	WELLS FARGO SECURITIES LLC		22,970,330	23,000,000	
084659 AU 5	BERKSHIRE HATHAWAY ENERGY CO		03/25/2020	WELLS FARGO SECURITIES LLC		8,998,560	9,000,000	
088555 ZE 0	BIDTELLECT INC 10.00 06/30/2022		12/01/2020	Various		236,057	236,057	
08888# AA 4	BIDTELLECT, INC		12/01/2020	Various		168,467	168,467	
09261L AA 6	BLACKSTONE / GSO SECURED LENDING FUND		07/08/2020	CITIGROUP		11,948,520	12,000,000	
09261L AB 4	BLACKSTONE / GSO SECURED LENDING FUND		11/23/2020	CITIGROUP		22,988,560	23,000,000	30,611
093662 AH 7	BLOCK FINANCIAL LLC		08/04/2020	JP Morgan		9,968,700	10,000,000	
09748R AA 6	BOJA 201 A2 - ABS		09/29/2020	BARCLAYS CAPITAL INC FIXED INC		8,000,000	8,000,000	
10240# AA 3	BOWHUNTER HOLDINGS, LLC		12/17/2020	AFG Private Placement		984,046	984,046	
11044M AA 4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE		11/17/2020	CITIGROUP		4,000,000	4,000,000	
11133T AD 5	BROADRIDGE FINANCIAL SOLUTIONS INC		03/20/2020	CITIGROUP		5,176,787	6,097,000	51,168
11135F AH 4	BROADCOM INC		04/06/2020	JP Morgan		9,955,500	10,000,000	
11271L AE 2	BROOKFIELD FINANCE INC	C	04/07/2020	DEUTSCHE BANK SECURITIES, INC		6,993,210	7,000,000	
121579 AH 9	BURLINGTON COAT FACTORY WAREHOUSE CORP		04/13/2020	JP Morgan		1,500,000	1,500,000	
12327F AA 5	BJETS 201 A - ABS		10/21/2020	Bank of America Merrill Lynch		7,999,884	8,000,000	
12479R AE 7	CAUTO 171 A2 - ABS		01/09/2020	CREDIT SUISSE SECURITIES (USA)		827,707	813,471	2,645
12510H AB 6	CAUTO 4 A2 - ABS		01/15/2020	CREDIT SUISSE SECURITIES (USA)		5,999,006	6,000,000	
12510H AC 4	CAUTO 4 A3 - ABS		01/15/2020	CREDIT SUISSE SECURITIES (USA)		6,245,597	6,250,000	
12529E AA 4	CFMT 20HB2 A - CMO/RMBS		04/17/2020	CREDIT SUISSE SECURITIES (USA)		9,999,989	10,000,000	
12529F AA 1	CFMT 20HB3 A - CMO/RMBS		05/08/2020	BARCLAYS CAPITAL INC FIXED INC		9,999,987	10,000,000	
12529L AA 8	CFMT 20HB4 A - RMBS		12/11/2020	NOMURA SECURITIES/FIXED INCOME		44,999,978	45,000,000	
12530M AA 3	SORT 201 A1 - RMBS		07/14/2020	GOLDMAN		9,998,618	10,000,000	
12530M AB 1	SORT 201 A2 - RMBS		07/14/2020	GOLDMAN		9,995,330	10,000,000	
125491 AN 0	CI FINANCIAL CORP	C	12/10/2020	Bank of America Merrill Lynch		14,980,950	15,000,000	
12563L AS 6	CLIF 203 A - ABS		10/02/2020	DEUTSCHE BANK SECURITIES, INC		3,999,176	4,000,000	
12641P AR 5	CSMC 2009-R 2A6 - CMO/RMBS		05/01/2020	Direct			38,493	
12641P BC 7	CSMC 2009-R 4A6 - CMO/RMBS		09/01/2020	Direct			11,243	
12641P BR 4	CSMC 2009-R 6A6 - CMO/RMBS		07/01/2020	Direct			385	
12641P CK 8	CSMC 2009-R 9A5 - CMO/RMBS		12/01/2020	Direct			722	
12641Q AJ 1	CSMC 2009-7R 4A5 - CMO/RMBS		12/01/2020	Direct			7,710	
12641Q AS 1	CSMC 2009-7R 5A5 - CMO/RMBS		08/01/2020	Direct			3,005	
12641Q AW 2	CSMC 2009-7R 6A1 - CMO/RMBS		08/01/2020	Direct			1	
12641Q AY 8	CSMC 2009-7R 6A3 - CMO/RMBS		10/01/2020	Direct			23,094	
12641Q CS 9	CSMC 2009-7R 125 - CMO/RMBS		05/01/2020	Direct			9,973	
12641Q CZ 3	CSMC 2009-7R 134 - CMO/RMBS		09/01/2020	Direct			1,710	

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12648H BB 0	CSMC TRUST 2014 - IVR2 - CMO		03/31/2020	Amherst Securities Group LLC		3,087,962	3,150,983	330
12648T AQ 2	CSMC 2014-IVR3 B1 - CMO/RMBS		03/31/2020	Amherst Securities Group LLC		4,302,750	4,327,095	501
126673 DR 0	CWL 2004-7 MF2 - RMBS		06/17/2020	CREDIT SUISSE SECURITIES (USA)		4,927,973	4,819,534	11,058
12667F VN 2	CWALT 2004-24CB 1A1 - CMO/RMBS		04/03/2020	CANTOR FITZGERALD + CO		15,124,127	15,133,640	15,188
126694 MH 8	CWHL 2005-HYB7 6A1 - CMO/RMBS		04/08/2020	CREDIT SUISSE SECURITIES (USA)		4,348,587	5,435,734	6,199
12669F A8 6	CWHL 2004-11 2A1 - CMO/RMBS		03/23/2020	Amherst Securities Group LLC		4,576,278	5,649,726	14,013
12669G GH 8	CWHL 04HYB8 8A1 - CMO/RMBS		03/23/2020	Amherst Securities Group LLC		3,612,068	4,418,432	9,794
12724@ AA 6	CVS MICHIGAN CTL 4.05 01/15/2035		03/30/2020	AFG Private Placement		9,227,000	9,139,000	
134999 ZD 6	CRANEMERE UK HLDGS	D	12/31/2020	Capitalized Interest		254,408	254,408	
143099 ZA 0	Carlyle MMCF II SPV Class A-1 Term Loan		11/03/2020	AFG Private Placement		50,000,000	50,000,000	
14576A AA 0	CARS MTI-1 L.P. - ABS		11/18/2020	GOLDMAN		13,994,205	14,000,000	
14576A AB 8	CARS MTI-1 L.P. - ABS		11/18/2020	GOLDMAN		1,499,092	1,500,000	
14576A AC 6	CARS MTI-1 L.P. - ABS		11/18/2020	GOLDMAN		2,248,640	2,250,000	
15201P AA 7	CENTERSTATE BANK CORP		05/21/2020	Stifel, Nicolaus & Co., Inc		19,000,000	19,000,000	
15672V AA 4	CERB 25 ATR - CDO	C	12/22/2020	BARCLAYS CAPITAL INC FIXED INC		495,000	500,000	1,816
15673F AA 8	CERB A1 - CDO	C	05/07/2020	PIPR		11,272,500	12,000,000	26,164
15673K AA 7	CERB 20 A - CDO	C	06/26/2020	Amherst Securities Group LLC		689,080	700,000	4,166
15674H AA 3	CERB 29 A - CDO	C	10/16/2020	WELLS FARGO SECURITIES LLC		6,500,000	6,500,000	
156777 ZZ 0	CERBERUS SWC II TL L+225 11/20/2026		12/21/2020	AFG Private Placement		5,684,211	5,684,211	
16159W AC 8	CHASE 191 A3 - CMO/RMBS		01/14/2020	Amherst Securities Group LLC		9,984,077	9,752,456	14,222
161630 BA 5	CHASE 2007-A1 101 - CMO/RMBS		05/28/2020	Amherst Securities Group LLC		443,589	458,194	
16372# AA 0	TCF NATIONAL BANK		02/10/2020	AFG Private Placement		6,750,000	6,750,000	
166754 AW 1	CHEVRON PHILLIPS CHEMICAL COMPANY LLC		03/24/2020	MIZUHO SECURITIES USA INC		27,997,760	28,000,000	
17025R AA 3	CWHL 2007-HY4 1A1 - CMO/RMBS		04/15/2020	CREDIT SUISSE SECURITIES (USA)		2,649,067	3,196,456	5,379
17307G ED 6	CMLTI 04HYB2 3A - CMO/RMBS		01/10/2020	KEYBANK CAPITAL MARKETS INC		1,832,500	1,837,092	3,035
17323M AE 5	CMLTI 15A B3 - CMO/RMBS		03/26/2020	Amherst Securities Group LLC		9,607,835	10,572,583	38,326
173333 ZB 4	LOSANT LOT INC 8.00 05/29/2022		06/01/2020	PRIVATE PLACEMENT		250,000	250,000	
174610 AV 7	CITIZENS FINANCIAL GROUP INC		09/30/2020	EXCHANGE		36,000,000	36,000,000	
193051 AA 7	COLD 20ICE5 A - CMBS		10/22/2020	GOLDMAN		12,500,000	12,500,000	
19687Y AA 3	COLT 2020-RPL1 A1 - RMBS		10/06/2020	CREDIT SUISSE SECURITIES (USA)		35,999,957	36,000,000	52,809
23316# AA 5	DEA (NASHVILLE TN) CTL 3.228 08/05/2040		08/12/2020	AFG Private Placement		9,550,000	9,550,000	
23355L AK 2	DXC TECHNOLOGY CO		04/14/2020	Bank of America Merrill Lynch		9,979,100	10,000,000	
233599 ZC 6	DTV AMERICA 14.00 PIK 06/18/2021		07/31/2020	Various		1,352,438	1,352,438	
24460R AA 1	DPATH A1 - CDO	C	03/05/2020	GREENSLEDGE CAPITAL MARKETS LLC		14,000,000	14,000,000	
24703D BB 6	DELL INTERNATIONAL LLC		04/03/2020	JP Morgan		998,630	1,000,000	
24703D BC 4	DELL INTERNATIONAL LLC		04/03/2020	JP Morgan		1,995,240	2,000,000	
25216A AA 2	DEXT ABS 2020-1 LLC - ABS		10/28/2020	CREDIT SUISSE SECURITIES (USA)		2,999,937	3,000,000	
254687 FP 6	WALT DISNEY CO		03/19/2020	CITIGROUP		22,974,700	23,000,000	
254687 FQ 4	WALT DISNEY CO		03/19/2020	CITIGROUP		42,879,600	43,000,000	
26209X AC 5	HONK 202 A2 - RMBS		10/29/2020	BARCLAYS CAPITAL INC FIXED INC		5,000,000	5,000,000	
26746* AA 2	DYAL III ISSUER B - ABS		06/23/2020	AFG Private Placement		4,087,235	4,087,235	
26746@ AA 0	DYAL III ISSUER A - ABS		06/23/2020	AFG Private Placement		7,112,765	7,112,765	
26848* AA 9	EDX/GE VII CTL 3.29 01/15/2030		01/03/2020	AFG Private Placement		3,299,000	3,299,000	
26875P AU 5	EOG RESOURCES INC		04/08/2020	CITIGROUP		2,998,800	3,000,000	
26884L AH 2	EQT CORP		01/24/2020	Various		9,844,375	10,000,000	2,552
278865 BE 9	ECOLAB INC		03/20/2020	CREDIT SUISSE SECURITIES (USA)		19,981,200	20,000,000	

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30069L AC 2	XAN 2019-RSO7 AS - CDO	C	10/01/2020	CREDIT SUISSE SECURITIES (USA)		989,688	1,000,000	825
30259R AE 5	FMMSR 20GT1 A - CMO/RMBS		12/10/2020	CREDIT SUISSE SECURITIES (USA)		3,498,650	3,500,000	
302637 AG 8	FSKMM 1R A1R - CDO		12/14/2020	BARCLAYS CAPITAL INC FIXED INC		15,000,000	15,000,000	
302637 AJ 2	FSKMM 1R A2R - CDO		12/14/2020	BARCLAYS CAPITAL INC FIXED INC		2,250,000	2,250,000	
302637 AL 7	FSKMM 1R B1R - CDO		12/14/2020	BARCLAYS CAPITAL INC FIXED INC		5,000,000	5,000,000	
30288R AG 5	FREMF 2016-K54 C - CMBS		03/26/2020	Amherst Securities Group LLC		3,279,566	3,819,000	12,888
30300S AU 6	FREMF 2020-K737 C - CMBS		03/23/2020	Amherst Securities Group LLC		3,750,000	5,000,000	11,383
30300Y AU 3	FREMF 2017-K67 C - CMBS		03/26/2020	Amherst Securities Group LLC		4,109,375	5,000,000	16,429
31428X BZ 8	FEDEX CORP		04/03/2020	JP Morgan		14,963,700	15,000,000	
31429# AA 2	FEDEX CHINO CONTROL PASS-THRU TRUST,SERI		07/15/2020	AFG Private Placement		9,717,821	9,717,821	
31429# AB 0	FEDEX CHINO CONTROL PASS-THRU TRUST,SERI		07/15/2020	AFG Private Placement		2,915,346	2,915,346	
31737V AA 4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A		07/20/2020	BARCLAYS CAPITAL INC FIXED INC		14,880,489	15,000,000	
31847R AG 7	FIRST AMERICAN FINANCIAL CORP		05/08/2020	JP Morgan		6,971,440	7,000,000	
319383 AD 7	FIRST BUSEY CORP		05/28/2020	PIPR		8,000,000	8,000,000	
320209 AB 5	FIRST FINANCIAL BANCORP		04/24/2020	Stifel, Nicolaus & Co., Inc		10,000,000	10,000,000	
32055Y AA 0	FIRST INTERSTATE BANCSYSTEM INC		05/13/2020	PIPR		8,000,000	8,000,000	
337158 AJ 8	FIRST HORIZON BANK		04/23/2020	MORGAN STANLEY CO		25,000,000	25,000,000	
33766N AJ 3	FIRST BANK 4.50 FIXED TO FLOAT 9/1/2030		08/31/2020	SANDLER O'NEILL & PARTNERS, LP		7,000,000	7,000,000	
337738 AU 2	FISERV INC		03/20/2020	Various		10,066,532	11,019,000	88,039
337930 AD 3	FLAGSTAR BANCORP INC		10/23/2020	RAYMOND JAMES & ASSOCIATES INC		8,000,000	8,000,000	
33830J AB 1	FIVE GUYS FDG LLC - ABS		05/12/2020	RW Baird		1,950,263	1,985,000	3,772
33938X AB 1	FLEX LTD	C	05/08/2020	CITIGROUP		10,951,820	11,000,000	
34955Y AN 9	FCBSL B2R2 - CDO		08/05/2020	GOLDMAN		24,000,000	24,000,000	
34960J AS 4	FCO 6RR ATR - CDO		04/28/2020	PIPR		12,155,000	13,000,000	20,258
34961J AC 8	FCO IX A1T - CDO		04/28/2020	PIPR		11,702,500	12,400,000	81,512
34961J AS 3	FCO A1FR2 - CDO		08/04/2020	Natixis		36,000,000	36,000,000	
34961P AL 4	FORTRESS CREDIT BSL V LIMITED		09/14/2020	MITSUBISHI UFJ SECURITIES		16,000,000	16,000,000	
34961W AC 9	FCO 11 A1T - CDO		04/28/2020	PIPR		11,025,000	12,000,000	13,434
34961W AU 9	FCO BFR - CDO		08/18/2020	Natixis		8,700,000	8,700,000	
35824# AA 4	FRESNO COUNTY (ROWELL BUILDING) CONTROL		06/02/2020	AFG Private Placement		9,082,644	9,000,000	
360271 AM 2	FULTON FINANCIAL CORP		02/25/2020	PIPR		10,000,000	10,000,000	
361448 BF 9	GATX CORP		05/08/2020	CITIGROUP		8,980,830	9,000,000	
36165V AQ 9	GCIC CLO II LLC - CDO		12/15/2020	WELLS FARGO SECURITIES LLC		20,000,000	20,000,000	
36166N AB 9	GE CAPITAL FUNDING LLC		05/06/2020	GOLDMAN		9,000,000	9,000,000	
36185N 6N 5	GMACM 2005-AR2 2A - CMO/RMBS		04/07/2020	CREDIT SUISSE SECURITIES (USA)		7,105,260	7,870,140	6,906
36198# AA 0	GE HUNTSVILLE 2020A LEASE-BACKED PASS-TH		12/30/2020	EXCHANGE		13,406,109	13,406,109	
36200@ AA 8	GE HUNTSVILLE 2020B LEASE-BACKED PASS-TH		12/30/2020	AFG Private Placement		3,164,109	3,164,109	
362341 DP 1	GSR 2005-6F 1A5 - CMO/RMBS		04/21/2020	CREDIT SUISSE SECURITIES (USA)		1,427,472	1,422,139	4,563
362341 SG 5	GSR 2005-AR6 B1 - CMO/RMBS		12/03/2020	Amherst Securities Group LLC		11,948,776	13,184,908	7,112
362341 XE 4	GSR 2005-AR7 5A1 - CMO/RMBS		07/01/2020	Direct			161	
36255# AA 0	GSO STONE STREET LLC		10/14/2020	AFG Private Placement		6,492,563	6,492,563	
36655L AD 7	GRMML 182 A2R - CDO		10/16/2020	RAYMOND JAMES & ASSOCIATES INC		1,195,141	1,225,000	5,611
369550 BL 1	GENERAL DYNAMICS CORP		03/23/2020	WELLS FARGO SECURITIES LLC		24,788,000	25,000,000	
369550 BM 9	GENERAL DYNAMICS CORP		03/23/2020	WELLS FARGO SECURITIES LLC		24,736,750	25,000,000	
38147U AC 1	GOLDMAN SACHS BDC INC		02/06/2020	Bank of America Merrill Lynch		3,496,850	3,500,000	
38173M AA 0	GOLUB CAPITAL BDC INC		09/29/2020	JP Morgan		10,991,200	11,000,000	
381741 AC 1	GCBDC A1 - CDO		08/07/2020	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000	

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38176P AC 6	GOCAP 44 A2A - CDO	C	06/02/2020	CREDIT SUISSE SECURITIES (USA)		5,707,500	6,000,000	12,204
38177K AA 0	GOCAP A1 - CDO	C	06/30/2020	WELLS FARGO SECURITIES LLC		26,000,000	26,000,000	
38522H AA 9	GACM 20FL2 A - CDO	C	05/29/2020	GOLDMAN		9,000,000	9,000,000	
390905 AC 1	GREAT SOUTHERN BANCORP INC		06/10/2020	SANDLER O'NEILL & PARTNERS, LP		8,000,000	8,000,000	
39809L AA 2	GSTNE 19FL2 A - CDO	C	12/16/2020	Various		27,899,609	28,000,000	3,167
400522 ZZ 4	Gryphon Mezz Fund II 6.50 12/14/2028		12/18/2020	AFG Private Placement		4,078,960	4,078,960	
406216 BL 4	HALLIBURTON CO		02/19/2020	MIZUHO SECURITIES USA INC		13,996,360	14,000,000	
411707 AH 5	HNGRY 201 A - RMBS		11/13/2020	BARCLAYS CAPITAL INC FIXED INC		12,000,000	12,000,000	
42824C BF 5	HEWLETT PACKARD ENTERPRISE CO		04/06/2020	CITIGROUP		6,987,190	7,000,000	
43133K AA 3	HILDENE COMMUNITY FUNDING CDO LTD. - CDO	C	10/23/2020	SANDLER O'NEILL & PARTNERS, LP		30,000,000	30,000,000	
43133W AA 7	HILDENE TRUPS SECURITIZATION 2020-3 LTD	C	06/30/2020	PIPR		40,000,000	40,000,000	
432748 AE 1	HILLTOP HOLDINGS INC		05/07/2020	PIPR		9,000,000	9,000,000	
43285H AA 6	HGVT 20A A - ABS		06/02/2020	Bank of America Merrill Lynch		2,499,839	2,500,000	
433674 AA 6	HLSS HOLDINGS, LLC - ABS		12/14/2020	CREDIT SUISSE SECURITIES (USA)		7,499,981	7,500,000	
436106 AC 2	HOLLYFRONTIER CORP		09/14/2020	Bank of America Merrill Lynch		12,977,120	13,000,000	
43722* AA 5	HOME DEPOT SOUTH WINDSOR CONTROL PASS-TH		05/15/2020	AFG Private Placement		6,809,511	6,809,511	
43722* AA 5	HOME DEPOT SOUTH WINDSOR CTL 3.37 11/15/		08/15/2020	AFG Private Placement		3,190,489	3,190,489	
440407 AA 2	HORIZON BANCORP INC		06/17/2020	Stifel, Nicolaus & Co., Inc		3,000,000	3,000,000	
444859 BN 1	HUMANA INC		03/23/2020	JP Morgan		17,961,840	18,000,000	
446413 AN 6	HUNTINGTON INGALLS INDUSTRIES INC		03/26/2020	JP Morgan		9,999,600	10,000,000	
446413 AP 1	HUNTINGTON INGALLS INDUSTRIES INC		03/26/2020	JP Morgan		7,999,680	8,000,000	
44891A BJ 5	HYUNDAI CAPITAL AMERICA		04/02/2020	RBC CAPITAL MARKETS		2,996,580	3,000,000	
44891A BK 2	HYUNDAI CAPITAL AMERICA		04/02/2020	RBC CAPITAL MARKETS		2,997,570	3,000,000	
45254N NT 0	IMM 2005-3 M1 - RMBS		09/25/2020	KEYBANK CAPITAL MARKETS INC			2,273	
45660L V9 7	INDX 2005-AR31 1A1 - CMO/RMBS		08/01/2020	Direct			1,172	
45669A AD 6	INDA 2007-AR1 2A1 - CMO/RMBS		10/01/2020	Direct			1,984	
458140 BQ 2	INTEL CORP		03/20/2020	JP Morgan		17,964,900	18,000,000	
458140 BR 0	INTEL CORP		03/20/2020	JP Morgan		32,932,350	33,000,000	
46187V AA 7	IHSFR 18SFR3 A - ABS		03/25/2020	CANTOR FITZGERALD + CO		3,512,603	4,096,330	1,843
46187X AA 3	IHSFR 18SFR4 A - RMBS		10/19/2020	PERFORMANCE TRUST CAPITAL PARTNERS		11,963,079	13,218,872	3,977
462613 AN 0	IPALCO ENTERPRISES INC		04/08/2020	JP Morgan		3,996,360	4,000,000	
466247 PW 7	JPMMT 05A3 2A1 - CMO/RMBS		03/23/2020	Amherst Securities Group LLC		1,081,703	1,283,921	3,318
466247 QP 1	JPMMT 05A3 7A1 - CMO/RMBS		03/01/2020	Direct			1,309	
46634F AU 7	JPMRR 2010-2 3A1 - CMO/RMBS		06/01/2020	Direct			1	
472321 AH 1	JMAC 2008-R2 2A3 - CMO/RMBS		11/01/2020	JEFFRIES & CO			447	
472321 AK 4	JMAC 2008-R2 3A2 - CMO/RMBS		12/01/2020	Direct			63,751	
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		04/01/2020	Direct			1,110	
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		12/01/2020	Direct			11,241	
47232D CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		11/25/2020	Direct			3,556	
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		10/01/2020	Direct			34,502	
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		11/01/2020	Direct			15,754	
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020	Direct			6,327	
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		12/01/2020	Direct			12,525	
47232D EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R5		12/01/2020	Direct			24,021	
47232D ET 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2020	Direct			36,751	
47232D FE 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		12/01/2020	Direct			26,819	

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47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		11/01/2020	Direct			958	
47232V CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		11/01/2020	Direct			4,826	
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/01/2020	Direct			1,806	
47232V DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		11/01/2020	Direct			38,354	
47232V DE 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		08/01/2020	Direct			33,683	
47232V DM 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		08/01/2020	Direct			1,812	
47232V DQ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		07/01/2020	Direct			22	
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020	Direct			244	
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020	Direct			1,171	
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020	Direct			12	
47232V GA 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		11/01/2020	Direct			2,394	
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020	Direct			3,945	
48252A AA 9	KKR GROUP FINANCE CO VI LLC		04/14/2020	CITIGROUP		9,961,100	10,000,000	114,583
48669R AB 7	KCAP F3C B - CDO		08/18/2020	RAYMOND JAMES & ASSOCIATES INC		1,455,000	1,500,000	6,899
500630 BX 5	KOREA DEVELOPMENT BANK	C	10/01/2020	CS FIRST BOSTON CORP		(6,960,884)	(7,000,000)	(62,417)
50196@ AA 5	LCN NORTH AMERICAN FUND III-D LP		11/13/2020	AFG Private Placement		2,153,697	2,153,697	
52532X AE 5	LEIDOS INC		05/07/2020	CITIGROUP		3,948,640	4,000,000	
53946J AA 2	LNCR 2019-CRE2 A - CDO/CMBS	C	06/02/2020	WELLS FARGO SECURITIES LLC		7,979,297	8,250,000	6,021
53946M AA 5	LNCR 18CRE1 A - CDO	C	03/24/2020	JP Morgan		10,220,625	11,500,000	6,447
548661 DU 8	LOWE'S COMPANIES INC		03/24/2020	JP Morgan		32,840,940	33,000,000	
55282L AA 4	MF1 19FL2 A - CDO	C	06/18/2020	MORGAN STANLEY CO		6,870,938	7,000,000	6,816
55283A AA 7	MCA FUND III HOLDING LLC - ABS		11/09/2020	BARCLAYS CAPITAL INC FIXED INC		19,992,214	19,988,317	4,954
55312H AC 3	MMCAP 17 B - CDO		03/25/2020	PERFORMANCE TRUST CAPITAL PARTNERS		3,738,281	7,250,000	10,539
56577D AA 4	MRNON 2018-1 A1 - CDO	C	06/26/2020	Amherst Securities Group LLC		16,776,881	17,500,000	65,800
56577G AA 7	MRNON 201 A - CDO	C	11/20/2020	MORGAN STANLEY CO		13,000,000	13,000,000	
56577H AA 5	MRNON 191 A1A - CDO	C	12/10/2020	MORGAN STANLEY CO		4,998,438	5,000,000	17,391
571903 BD 4	MARRIOTT INTERNATIONAL INC		04/14/2020	Bank of America Merrill Lynch		4,999,800	5,000,000	
58003U AA 6	MF1 20FL4 A - CDO	C	10/28/2020	JP Morgan		32,000,000	32,000,000	
58003U AC 2	MF1 20FL4 AS - CDO	C	10/28/2020	JP Morgan		12,000,000	12,000,000	
58278L AA 4	MCREIF SUBREIT, LLC		11/06/2020	PIPR		8,000,000	8,000,000	
58551V AA 0	MWST 202 A - CMO/RMBS		12/14/2020	Jefferies		22,500,000	22,500,000	
59319W AA 9	MF1 20FL3 A - CMBS		06/12/2020	CREDIT SUISSE SECURITIES (USA)		32,000,000	32,000,000	
59319W AB 7	MF1 20FL3 AS - CMBS		06/12/2020	CREDIT SUISSE SECURITIES (USA)		7,000,000	7,000,000	
59408T AA 8	MICHAEL KORS (USA) INC		04/16/2020	Citigroup (SSB)		7,469,000	9,700,000	182,144
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		12/30/2020	AFG Private Placement		18,624,000	18,624,000	
615369 AS 4	MOODY'S CORP		03/20/2020	Bank of America Merrill Lynch		37,957,060	38,000,000	
628778 AB 8	NBT BANCORP INC		06/16/2020	Stifel, Nicolaus & Co., Inc		8,000,000	8,000,000	
62955M AA 4	NRZ FHT EXCESS LLC - ABS		11/12/2020	CITIGROUP		5,499,871	5,500,000	
62957H AH 8	NABORS INDUSTRIES INC		12/01/2020	EXCHANGE		2,705,641	2,816,000	
62960N AA 5	NXTC 201 A - CDO		12/04/2020	WELLS FARGO SECURITIES LLC		18,000,000	18,000,000	
63862X AA 0	NHLT 201 A - RMBS		09/21/2020	CREDIT SUISSE SECURITIES (USA)		6,999,996	7,000,000	
63946T AA 9	NB Direct Access Ins SPB Senior 5.00 07/		10/13/2020	Various		1,108,276	1,108,276	
65540E BR 9	NMRR 141R 3A8 - CMO/RMBS		03/23/2020	Amherst Securities Group LLC		13,866,666	16,606,785	22,949
655664 AU 4	NORDSTROM INC		04/08/2020	MORGAN STANLEY CO		1,500,000	1,500,000	
666807 BS 0	NORTHROP GRUMMAN CORP		03/19/2020	JP Morgan		22,907,770	23,000,000	
667339 AA 3	NORTHWEST BANCSHARES INC		09/02/2020	PIPR		8,000,000	8,000,000	

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67021C AP 2	NSTAR ELECTRIC CO		03/23/2020	MIZUHO SECURITIES USA INC		10,939,720	11,000,000	
67098A AM 1	OBX 19INV1 A12 - CMO/RMBS		03/24/2020	Amherst Securities Group LLC		19,482,180	21,292,000	59,144
67103H AJ 6	O'REILLY AUTOMOTIVE INC		03/25/2020	JP Morgan		12,994,670	13,000,000	
67108B BS 3	OZLMF A2RFR - CDO	C	11/18/2020	CITIGROUP		10,000,000	10,000,000	
67113A AP 5	OBX 19EXP3 1A8 - CMO/RMBS		03/27/2020	WELLS FARGO SECURITIES LLC		1,429,693	1,427,462	4,163
67114* AA 0	ORCC FINANCING IV LLC		12/14/2020	AFG Private Placement		13,111,111	13,111,111	
67181D AA 9	OAKIG 201 A1 - CMBS		11/06/2020	CREDIT SUISSE SECURITIES (USA)		6,499,743	6,500,000	
67181D AB 7	OAKIG 201 A2 - CMBS		11/06/2020	CREDIT SUISSE SECURITIES (USA)		6,497,282	6,500,000	
674135 EM 6	OAK 1999-A M2 - ABS		08/01/2020	Direct		8,474	8,474	
67448Q AC 5	OBX 19EXP1 1A3 - CMO/RMBS		03/27/2020	Amherst Securities Group LLC		7,617,161	7,655,438	25,518
675234 AB 4	OCEANFIRST FINANCIAL CORP		04/29/2020	PIPR		10,000,000	10,000,000	
681936 BM 1	OMEGA HEALTHCARE INVESTORS INC		10/07/2020	JP Morgan		4,912,450	5,000,000	
68233J BS 2	ONCOR ELECTRIC DELIVERY COMPANY LLC		03/17/2020	SMBC SECURITIES INC		17,980,380	18,000,000	
68621T AA 0	ORIGIN BANCORP INC		10/08/2020	STEPHENS		8,000,000	8,000,000	
68622B AA 8	ORIGIN BANK		02/06/2020	STEPHENS		13,000,000	13,000,000	
691204 AA 9	OR A1L - CDO	C	03/13/2020	Various		19,840,000	20,000,000	
691205 AA 6	OWL ROCK TECHNOLOGY FINANCE CORP		09/16/2020	GOLDMAN		7,835,000	7,250,000	130,500
691205 AC 2	OWL ROCK TECHNOLOGY FINANCE CORP		09/16/2020	GOLDMAN		13,907,040	14,000,000	
691205 AE 8	OWL ROCK TECHNOLOGY FINANCE CORP		12/10/2020	GOLDMAN		4,966,600	5,000,000	
69120L AA 1	ORTF A - CDO	C	11/24/2020	MITSUBISHI UFJ SECURITIES		20,895,000	21,000,000	
69121K AD 6	OWL ROCK CAPITAL CORP		07/16/2020	Bank of America Merrill Lynch		7,940,320	8,000,000	
693436 AA 5	PLPTRU 201 A - RMBS		12/02/2020	MESIROW FINANCIAL		7,539,600	17,913,043	
693436 AA 5	PLPTRU 201 A - RMBS		12/31/2020	Direct		74,860	74,860	
69346T AA 2	PFP 2019-5 A - CDO		12/03/2020	Amherst Securities Group LLC		2,508,162	2,533,497	1,557
69346W AA 5	PFP 2019-6 A - CMBS	C	12/03/2020	WELLS FARGO SECURITIES LLC		1,236,719	1,250,000	824
69352P AQ 6	PPL CAPITAL FUNDING INC		04/01/2020	JP Morgan		7,997,280	8,000,000	
693656 AB 6	PVH CORP		07/06/2020	BARCLAYS CAPITAL INC FIXED INC		9,962,500	10,000,000	
693684 AA 0	PSMC 201 A1 - CMO/RMBS		01/24/2020	WELLS FARGO SECURITIES LLC		19,424,531	19,000,000	53,569
69478X AE 5	PACIFIC PREMIER BANCORP INC		06/09/2020	Stifel, Nicolaus & Co., Inc		8,000,000	8,000,000	
69546T AA 0	PAGAYA AI DEBT SELECTION TRUST 2020-3 -		10/21/2020	CREDIT SUISSE SECURITIES (USA)		8,999,919	9,000,000	
700658 AA 5	PARK NATIONAL CORP		08/17/2020	PIPR		11,500,000	11,500,000	
70163Q AA 6	PARLI A - CDO	C	07/16/2020	SG AMERICAS SECURITIES, LLC		7,000,000	7,000,000	
70215# AA 8	PARTSTAT (VARIAN 2020 I) 3.25 03/15/2030		03/17/2020	AFG Private Placement		11,497,000	11,497,000	
704699 AC 1	PEAPACK-GLADSTONE FINANCIAL CORP		12/11/2020	PIPR		3,000,000	3,000,000	
70469F AC 7	PEAKS 3 A1 - CDO	C	04/28/2020	Various		14,583,750	15,500,000	4,526
70469Q AL 3	PEAKS 1 A2R - CDO		04/28/2020	PIPR		9,139,733	9,827,670	2,622
70469X AN 4	PEAKS 2R 1AR - CDO	C	07/21/2020	PIPR		12,880,000	14,000,000	12,556
70806U AA 0	PNTPK 2 A1 - CDO	C	12/24/2020	GREENSLEDGE CAPITAL MARKETS LLC		9,000,000	9,000,000	
70806U AE 2	PNTPK 2 B1 - CDO	C	12/24/2020	GREENSLEDGE CAPITAL MARKETS LLC		2,000,000	2,000,000	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		11/12/2020	AFG Private Placement		10,793,651	10,793,651	
70932A AC 7	PENNYMAC CORP		04/03/2020	NOMURA SECURITIES/FIXED INCOME		8,535,000	12,000,000	253,000
709599 BJ 2	PENSKE TRUCK LEASING CO LP		04/01/2020	JP Morgan		14,951,400	15,000,000	
71424# AA 3	PERMIAN HOLDCO 2, INC		09/30/2020	Various		5,895	5,895	
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		09/30/2020	Various		3,035	3,035	
71429M AC 9	PERRIGO FINANCE UNLIMITED CO	C	06/16/2020	WELLS FARGO SECURITIES LLC		9,917,000	10,000,000	
718546 AV 6	PHILLIPS 66		04/07/2020	MIZUHO SECURITIES USA INC		6,996,220	7,000,000	

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72303# AA 7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		11/20/2020	AFG Private Placement		7,940,744	7,940,744	
74331C AA 6	PROG 20SFR1 A - ABS		03/04/2020	BARCLAYS CAPITAL INC FIXED INC		16,499,452	16,500,000	
74331C AB 4	PROG 20SFR1 B - ABS		03/04/2020	BARCLAYS CAPITAL INC FIXED INC		4,499,945	4,500,000	
74340X BL 4	PROLOGIS LP		02/06/2020	EXCHANGE		2,992,932	3,000,000	1,823
743874 AC 3	PFMT 201 A2 - CMO/RMBS		02/14/2020	Amherst Securities Group LLC		6,592,422	6,500,000	13,542
74387L AC 5	PFMT 191 A2 - CMO/RMBS		03/04/2020	Amherst Securities Group LLC		8,052,902	7,863,700	3,296
74928U BV 8	RBSSP 2009-12 162 - CMO/RMBS		03/23/2020	Amherst Securities Group LLC		25,443,210	31,218,662	102,402
749389 AA 0	RCKT 201 A1 - CMO/RMBS		03/27/2020	CANTOR FITZGERALD + CO		18,808,322	19,694,578	
749574 AC 3	RFMSI 2006-SA2 2A1 - CMO/RMBS		09/01/2020	Direct			254	
74958X AF 1	RFMSI 2007-SA2 4A - CMO/RMBS		04/07/2020	CREDIT SUISSE SECURITIES (USA)		1,914,831	2,100,603	2,355
74969B AA 7	RMF BUYOUT ISSUANCE TRUST 2020-2 - ABS		06/19/2020	NOMURA SECURITIES/FIXED INCOME		35,989,646	36,000,000	
74969M AA 3	RMF PROPRIETARY ISSUANCE TRUST, SERIES 2		04/24/2020	NOMURA SECURITIES/FIXED INCOME		18,000,000	18,000,000	
754730 AG 4	RAYMOND JAMES FINANCIAL INC		03/26/2020	JP Morgan		7,973,440	8,000,000	
75574W AE 7	RCMT 18FL2 C - CDO		10/14/2020	Amherst Securities Group LLC		2,496,875	2,500,000	2,987
75575J AA 3	RCMT 2020-FL4 A - CMBS		06/19/2020	JP Morgan		14,000,000	14,000,000	
758075 AC 9	REDWOOD TRUST INC		03/20/2020	NOMURA SECURITIES/FIXED INCOME		3,820,000	7,000,000	33,910
75970E AD 9	RENASANT CORP		08/31/2020	PIPR		7,250,000	7,250,000	
76042E AA 7	REPS 20A A - ABS		10/06/2020	CREDIT SUISSE SECURITIES (USA)		5,998,960	6,000,000	
76110H T9 0	RALI 2005-QA2 NB2 - CMO/RMBS		11/01/2020	Direct			250,203	
76971E AA 2	RBIT 20HB1 A1 - ABS		10/14/2020	NOMURA SECURITIES/FIXED INCOME		31,999,958	32,000,000	
77340R AS 6	ROCKIES EXPRESS PIPELINE LLC		01/16/2020	MITSUBISHI UFJ SECURITIES		6,991,600	7,000,000	
77587A AU 0	RMRK B2R - CDO	C	09/17/2020	MIZUHO SECURITIES USA INC		8,000,000	8,000,000	
77588E AA 5	ROMARK CREDIT FUNDING I LTD. - CDO	C	01/30/2020	GREENSLEDGE CAPITAL MARKETS LLC		10,000,000	10,000,000	
778296 AD 5	ROSS STORES INC		04/02/2020	JP Morgan		11,937,600	12,000,000	
78355H KQ 1	RYDER SYSTEM INC		04/02/2020	MITSUBISHI UFJ SECURITIES		14,997,150	15,000,000	
784054 AB 4	SCFET 201 A2 - ABS		08/11/2020	Bank of America Merrill Lynch		16,499,215	16,500,000	
78410B AJ 4	SCOF 2R AR - CDO		04/07/2020	RAYMOND JAMES & ASSOCIATES INC		4,787,500	5,000,000	35,549
78454* AA 5	SMIF 2018 FINANCE LLC		02/12/2020	AFG Private Placement		2,037,000	2,037,000	
78472J AA 1	SPART 20T1 AT1 - RMBS		10/23/2020	CREDIT SUISSE SECURITIES (USA)		2,499,921	2,500,000	
78472J AE 3	SPART 20T2 AT2 - RMBS		10/23/2020	CREDIT SUISSE SECURITIES (USA)		11,997,702	12,000,000	
785592 AW 6	SABINE PASS LIQUEFACTION LLC		05/05/2020	MORGAN STANLEY CO		4,987,200	5,000,000	
805564 EM 9	SAST 1999-3 BFA - RMBS		12/01/2020	Direct		6,595	6,595	
808513 BC 8	CHARLES SCHWAB CORP		03/20/2020	CREDIT SUISSE SECURITIES (USA)		18,973,020	19,000,000	
81748K AA 0	SEMT 202 A1 - CMO/RMBS		02/13/2020	MORGAN STANLEY CO		23,567,813	23,000,000	44,722
81748M AA 6	SEMT 201 A1 - CMO/RMBS		01/08/2020	WELLS FARGO SECURITIES LLC		17,901,954	17,500,000	27,222
817743 AA 5	SPRO 191 A2 - ABS		01/22/2020	BARCLAYS CAPITAL INC FIXED INC		6,363,281	6,250,000	76,157
83546D AF 5	SONIC 181 A2 - ABS		03/17/2020	EXCHANGE		9,926,309	9,855,250	31,962
83546D AL 2	SONIC CAPITAL LLC., SERIES 2020-1 - ABS		02/03/2020	Various		7,122,500	7,000,000	8,224
83546D AM 0	SONIC CAPITAL LLC - ABS		06/15/2020	EXCHANGE		18,551,532	17,456,250	46,611
843395 AB 0	SOUTHERN NATIONAL BANCORP OF VIRGINIA IN		08/20/2020	JANNEY MONTGOMERY SCOTT		4,000,000	4,000,000	
84470P AD 1	SOUTHSIDE BANCSHARES INC		11/06/2020	PIPR		7,500,000	7,500,000	
844741 BF 4	SOUTHWEST AIRLINES CO		02/05/2020	BARCLAYS CAPITAL INC FIXED INC		14,920,200	15,000,000	
85917A AC 4	STERLING BANCORP		10/28/2020	PIPR		7,500,000	7,500,000	
860630 AG 7	STIFEL FINANCIAL CORP		05/13/2020	Stifel, Nicolaus & Co., Inc		11,914,200	12,000,000	
863579 VW 5	SARM 2005-17 5A2 - CMO/RMBS		10/25/2020	J.P. Morgan Securities LLC			130	
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS		07/10/2020	Amherst Securities Group LLC		52,377,171	55,425,578	12,989
871829 BL 0	SYSCO CORP		03/30/2020	GOLDMAN		2,993,760	3,000,000	

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871829 BP 1	SYSCO CORP		03/30/2020	Bank of America Merrill Lynch		9,993,100	10,000,000	
87227R QE 7	TCF NATIONAL BANK		05/01/2020	MORGAN STANLEY CO		7,000,000	7,000,000	
872280 A# 9	TCG BDC SER 2020 SR NT 4.50 12/31/2024		12/10/2020	AFG Private Placement		5,000,000	5,000,000	
87240P AA 9	TCP 1 A1 - CDO	C	07/23/2020	Various		11,583,594	12,000,000	66,012
87244G AA 5	CHMML 2 A - CDO		03/10/2020	RAYMOND JAMES & ASSOCIATES INC		2,940,000	3,000,000	13,204
87264A BC 8	T-MOBILE USA INC		04/02/2020	DEUTSCHE BANK SECURITIES, INC		29,987,100	30,000,000	
87275Q AA 5	TRTX 18FL2 A - CMBS		03/19/2020	Amherst Securities Group LLC		34,505,991	35,897,000	11,548
880451 AZ 2	TENNESSEE GAS PIPELINE COMPANY LLC		02/19/2020	CITIGROUP		13,972,140	14,000,000	
883556 CF 7	THERMO FISHER SCIENTIFIC INC		03/23/2020	JP Morgan		7,000,000	7,000,000	
883556 CG 5	THERMO FISHER SCIENTIFIC INC		03/23/2020	JP Morgan		7,000,000	7,000,000	
88522R AB 0	TMST 2006-5 A2 - CMO/RMBS		08/25/2020	Direct		19,620	19,620	
89413A AA 9	TRAP IX A1 - CDO		11/06/2020	PERFORMANCE TRUST CAPITAL PARTNERS		7,065,692	7,845,321	1,667
89641J AN 6	TRNTS B2R - CDO		12/15/2020	CREDIT SUISSE SECURITIES (USA)		5,000,000	5,000,000	
89657A AC 0	TRL 2020-1 A - ABS		10/14/2020	WELLS FARGO SECURITIES LLC		4,498,916	4,500,000	
89657B AA 2	TRL 191 A1 - ABS		03/31/2020	CANTOR FITZGERALD + CO		23,701,970	25,485,989	40,565
89657B AC 8	TRL 192 A2 - ABS		03/11/2020	CANTOR FITZGERALD + CO		3,877,500	4,000,000	8,956
89690E AG 2	TRMF 171 A2 - ABS		03/16/2020	CANTOR FITZGERALD + CO		4,012,500	4,000,000	1,245
89707W AB 4	TROPC 2004-3 A2L - CDO		05/11/2020	PERFORMANCE TRUST CAPITAL PARTNERS		24,905,424	30,328,086	49,509
89707W AC 2	TROPC 2004-3 A3L - CDO		05/11/2020	PERFORMANCE TRUST CAPITAL PARTNERS		24,579,900	31,000,000	58,322
89820X AA 6	TRUPS FINANCIALS NOTE SECURITIZATION 202		11/24/2020	Bank of America Merrill Lynch		11,000,000	11,000,000	
89822P AA 1	TRUPS FINANCIALS NOTE SECURITIZATION 202		07/15/2020	Bank of America Merrill Lynch		15,000,000	15,000,000	
898402 AA 0	TRUSTMARK CORP		11/18/2020	MORGAN STANLEY CO		4,000,000	4,000,000	
90187B AA 9	TWO HARBORS INVESTMENT CORP		03/25/2020	SEAPORT		1,110,000	2,000,000	25,000
90253@ AA 1	UA PASS THROUGH TRUST, SERIES A1		08/15/2020	Direct		182,476	182,476	
902788 AA 6	UMB FINANCIAL CORP		09/14/2020	Bank of America Merrill Lynch		14,000,000	14,000,000	
90378@ AA 1	USFS Jerome, ID CTL		07/07/2020	AFG Private Placement		4,165,000	4,165,000	
90985F AH 9	UNITED COMMUNITY BANKS INC		06/12/2020	US BANCORP		12,000,000	12,000,000	
911312 BX 3	UNITED PARCEL SERVICE INC		03/19/2020	Bank of America Merrill Lynch		22,975,850	23,000,000	
911312 BY 1	UNITED PARCEL SERVICE INC		03/19/2020	Bank of America Merrill Lynch		17,932,140	18,000,000	
911365 BE 3	UNITED RENTALS (NORTH AMERICA) INC		03/13/2020	GOLDMAN		4,040,000	4,000,000	1,306
915271 AC 4	UNIVEST FINANCIAL CORP		07/29/2020	US BANCORP		4,000,000	4,000,000	
92331D AQ 1	VENTR BFR - CDO		08/04/2020	Jefferies		10,409,000	10,409,000	
92343V FM 1	VERIZON COMMUNICATIONS INC		10/07/2020	EXCHANGE		1,612,030	1,577,591	
92580# AA 9	VICOF II LCSS TL 5.50 08/16/2027 - ABS		07/13/2020	AFG Private Placement		17,500,000	17,500,000	
928563 AD 7	VMWARE INC		04/02/2020	JP Morgan		4,997,450	5,000,000	
928563 AE 5	VMWARE INC		04/02/2020	JP Morgan		22,988,730	23,000,000	
928668 BF 8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		05/06/2020	GOLDMAN		6,994,820	7,000,000	
929227 R5 7	WAMU 03AR5 A6 - CMO/RMBS		03/23/2020	Amherst Securities Group LLC		7,268,260	8,890,837	26,767
92922F 3N 6	WAMU 2005-AR12 1A8 - CMO/RMBS		06/02/2020	CREDIT SUISSE SECURITIES (USA)		1,391,611	1,439,753	463
92927X AC 8	WAMU 2007-HY6 2A1 - CMO/RMBS		04/07/2020	CREDIT SUISSE SECURITIES (USA)		3,241,049	3,750,942	2,938
929328 AF 9	WSFS FINANCIAL CORP		12/03/2020	PIPR		5,000,000	5,000,000	
92977Y BW 0	WMLT 2005-B 2A4 - CMO/RMBS		07/20/2020	CREDIT SUISSE SECURITIES (USA)		433,488	470,383	1,086
92979D AC 9	WMLT 2007-A 2A1 - CMO/RMBS		05/12/2020	Amherst Securities Group LLC		5,099,020	5,475,457	8,083
92981# AA 4	WEC 99J-73 LLC		09/25/2020	AFG Private Placement		2,255,789	2,208,742	
92981@ AA 6	WEC 99J-58 LLC		09/25/2020	AFG Private Placement		1,496,749	1,465,533	
92982# AA 3	WEC 99J-22 LLC		09/25/2020	AFG Private Placement		1,966,240	1,925,232	

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92982* AA 7	WEC 99J-27 LLC		09/25/2020	AFG Private Placement		2,121,123	2,076,877	
92982@ AA 5	WEC 2000B-CSF-11 LLC		09/25/2020	AFG Private Placement		1,539,270	1,507,167	
92983* AA 6	WEC 99J-4 LLC		09/25/2020	AFG Private Placement		1,411,422	1,381,986	
92983@ AA 4	WEC 99J-72 LLC		09/25/2020	AFG Private Placement		2,026,843	1,984,572	
94986M AF 9	WFMBS 2007-AR10 2A3 - CMO/RMBS		05/05/2020	Amherst Securities Group LLC		2,634,092	3,192,839	2,294
95002K AA 1	WFMBS 201 A1 - CMO/RMBS		02/14/2020	WELLS FARGO SECURITIES LLC		14,166,250	14,000,000	30,333
95763P EF 4	WESTERN ALLIANCE BANK		05/20/2020	PIPR		12,000,000	12,000,000	
96034L AA 9	WESTR 201 A - RMBS		07/08/2020	Amherst Securities Group LLC		7,989,488	8,000,000	
96524V A# 3	WHITEHORSE FINANCE INC SENIOR NOTE A		12/04/2020	AFG Private Placement		5,000,000	5,000,000	
96524V A@ 5	WHITEHORSE SENIOR UNSECURED NOTES		10/20/2020	AFG Private Placement		7,000,000	7,000,000	
97064F AA 3	WESTF 20A A - ABS		02/18/2020	Bank of America Merrill Lynch		13,999,803	14,000,000	
974153 AB 4	WSTOP 201 A2 - RMBS		10/09/2020	BARCLAYS CAPITAL INC FIXED INC		10,500,000	10,500,000	
97988P AN 6	WOODMONT 2017-1 TRUST - CDO		09/30/2020	WELLS FARGO SECURITIES LLC		15,000,000	15,000,000	
97988W AA 9	WDMNT 207 A1A - CDO	C	11/20/2020	CITIGROUP		17,000,000	17,000,000	
98877G AA 6	ZCCP 191 A1 - CDO	C	03/04/2020	Amherst Securities Group LLC		11,988,750	12,000,000	61,544
98877G AC 2	ZCCP 2019-1 A2 - CDO	C	05/07/2020	Various		34,046,875	40,000,000	222,710
98877G AE 8	ZCCP 191 A3 - CDO	C	03/26/2020	Amherst Securities Group LLC		5,820,000	6,000,000	45,806
G3427* AA 0	GCPF LOAN FUNDING D CLASS A		02/13/2020	AFG Private Placement		12,500,000	12,500,000	
G8655* AA 2	TPG PARTNER HOLDINGS, L.P.		09/10/2020	AFG Private Placement		6,000,000	6,000,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					3,979,321,412	4,087,318,691	3,773,975
Bonds - Hybrid Securities								
084423 80 5	W. R. BERKLEY CORP		03/19/2020	Various		6,860,513	11,444,000	
48128B AG 6	JPMORGAN CHASE & CO		03/18/2020	Various			11,960,000	
48128B AG 6	JPMORGAN CHASE & CO		04/01/2020	Various		(8,956,900)		
808513 BJ 3	CHARLES SCHWAB CORP		12/08/2020	CREDIT SUISSE SECURITIES (USA)		10,000,000	10,000,000	
949746 NL 1	WELLS FARGO & CO		04/01/2020	EXCHANGE		2,086,832	2,000,000	34,708
4899999.	Total - Bonds - Hybrid Securities					9,990,444	35,404,000	34,708
Bonds - Unaffiliated Bank Loans								
00216C AD 5	AQ Sunshine, Inc./Term Loan 3/19		06/22/2020	DIRECT		103,905	103,905	
00216C AE 3	AQ SUNSHINE, INC. - DELAYED DRAW TERM LO		12/30/2020	DIRECT		109,002	109,002	
00216C AF 0	AQ SUNSHINE, INC. - TERM LOAN B		11/06/2020	DIRECT		80,265	80,265	
00228* AA 4	AMERICAN TECHNOLOGIES LLC - TERM LOAN		07/31/2020	Ares Capital Management		2,227,723	2,227,723	
00452# AA 7	Accommodations Plus Technologies LLC/Ter		09/30/2020	Various		11,295	11,295	
00797* AA 5	Aero Operating LLC/Term Loan 1/20		02/06/2020	Ares Capital Management		445,058	445,058	
00797* AB 3	Aero Operating LLC/Delayed Draw Term Loa		04/03/2020	Ares Capital Management		127,364	127,364	
00843@ AA 7	AffiniPay Midco, LLC/Term Loan 2/20		02/27/2020	Ares Capital Management		753,039	753,039	
02254G AE 3	Alvogen		02/14/2020	Jefferies		7,600,000	8,000,000	
03979* AA 9	U.S. Metals Bidco Ltd		07/16/2020	Ares Capital Management		3,106,677	3,106,677	
04685Y AK 5	Athenahealth, Inc./First Lien Term Loan		04/01/2020	Ares Capital Management		399,829	490,588	
06683@ AA 7	BANYAN SOFTWARE HOLDINGS, LLC - TERM LOA		10/29/2020	Ares Capital Management		419,926	419,926	
07386* AB 5	Bearcat Buyer, Inc./First Lien Delayed D		11/02/2020	DIRECT		299,434	299,434	
09523@ AA 5	Blue Angel Buyer 1, LLC/First Amendment		02/19/2020	Ares Capital Management		172,552	172,552	
104830 ZZ 0	BRAGG LIVE FOOD PRODUCTS LLC - TERM LOAN		12/25/2020	Ares Capital Management		233,603	233,603	
12721# AA 7	CVP Holdco, Inc./Delayed Draw Term Loan		12/23/2020	Ares Capital Management		229,076	229,076	
13054P AW 2	CALIFORNIA PIZZA KITCHEN, INC. - LOAN (S		12/22/2020	PAYMENT IN KIND		199,607	248,792	
15644G B* 4	CENTRIC BRANDS INC. - REVOLVING LOAN (FIRST LIEN)		10/09/2020	EXCHANGE		255,443	255,443	

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14886M AN 1	Checkout Holding Dip - Catalina Last Out		12/30/2020	Various		19,188	27,636	
15644G A# 1	TERM LOAN - LX190215		10/09/2020	EXCHANGE		3,259,361	3,834,542	
16117L BW 8	CHARTER COMMUNICATIONS OPERATING, LLC		03/19/2020	Various		3,371,378	3,989,796	
18512# AE 9	CLEARWATER ANALYTICS, LLC - INCREMENTAL		10/26/2020	Ares Capital Management		1,040,919	1,040,919	
20602* AB 6	Concert Golf Partners Holdco LLC/Delayed		08/05/2020	Ares Capital Management		153,336	153,336	
21257@ AE 4	Convey Health Solutions, Inc./2020 Incre		04/07/2020	Ares Capital Management		188,613	188,613	
22526@ AB 3	Creation Holdings Inc./Delayed Draw Term		05/01/2020	Ares Capital Management		151,761	151,761	
23361* AB 1	DRB HOLDINGS, LLC - TERM LOAN		12/17/2020	DIRECT		812,026	812,026	
24521T AB 2	Del Monte Foods Inc - First Lien Initial		02/01/2020	CITIGROUP		(1,804)	(2,116)	
24702N BE 9	Term Loan B : Dell Intl		03/19/2020	Various		5,814,391	6,383,960	
25403# AN 6	DILIGENT CORPORATION (FKA DIAMOND MERGER		08/03/2020	Ares Capital Management		2,820,000	2,820,000	
255110 ZZ 4	DYNAMIC NC AEROSPACE HOLDINGS, LLC - TER		12/29/2020	DIRECT		490,168	490,168	
26887@ AA 9	EP WEALTH ADVISORS, LLC - TERM LOAN		09/03/2020	Ares Capital Management		509,949	509,949	
26887@ AB 7	EP WEALTH ADVISORS, LLC - DELAYED DRAW T		11/23/2020	DIRECT		122,388	122,388	
286110 ZZ 7	ELEMICA PARENT, INC. - AMENDMENT NO. 1 T		12/11/2020	DIRECT		132,805	132,805	
286220 ZZ 4	ELEMICA PARENT, INC. - DELAYED DRAW TERM		12/14/2020	DIRECT		236,909	236,909	
28622@ AA 5	ELEVATION SERVICES PARENT HOLDINGS, LLC		12/17/2020	DIRECT		180,137	180,137	
29668# AA 6	ESSENTIAL SERVICES HOLDING CORPORATION -		11/13/2020	DIRECT		2,620,013	2,620,013	
29668# AB 4	ESSENTIAL SERVICES HOLDING CORPORATION -		11/24/2020	DIRECT		747,007	747,007	
30282# AA 0	FWR Holding Corporation/Initial Term Loa		12/24/2020	PAYMENT IN KIND		10,707	10,707	
30282# AB 8	FWR Holding Corporation/Initial Delayed		12/24/2020	PAYMENT IN KIND		1,425	1,425	
30282# AC 6	FWR Holding Corporation/Delayed Draw Ter		12/24/2020	PAYMENT IN KIND		2,255	2,255	
30282# AD 4	FWR Holding Corporation/New Delayed Draw		12/24/2020	Various		248,980	248,980	
30282# AG 7	FWR Holding Corporation/Delayed Draw Ter		12/24/2020	PAYMENT IN KIND		1,343	1,343	
30282# AH 5	FWR Holding Corporation/Delayed Draw Ter		12/24/2020	PAYMENT IN KIND		1,795	1,795	
30282# AJ 1	FWR Holding Corporation/Second Amendment		12/24/2020	Various		870,966	870,966	
35041@ AC 9	Foundation Risk Partners, Corp./First Am		06/02/2020	Ares Capital Management		1,417	1,417	
35041@ AD 7	Foundation Risk Partners, Corp./Second A		06/01/2020	Ares Capital Management		918,562	918,562	
35041@ AG 0	Foundation Risk Partners, Corp./Third Am		09/01/2020	Ares Capital Management		531,464	531,464	
36147@ AA 4	GB Auto Service, Inc./First Amendment De		12/15/2020	Ares Capital Management		469,062	469,062	
36221@ AA 3	GPM Investments, LLC/Term Loan 2/20		02/27/2020	Ares Capital Management		992,914	992,914	
36221@ AB 1	GPM INVESTMENTS, LLC - DELAYED DRAW TERM		10/02/2020	DIRECT		386,133	386,133	
36850@ AB 9	Gehl Foods, LLC/Term Loan 1/18		11/30/2020	CAPITALIZED INTEREST		45,604	45,604	
40348# AA 1	GUTTER BUYER INC		10/16/2020	AFG Private Placement		852,113	865,089	
404122 BB 8	HCA INC TRANCHE B-13 TERM LOAN		03/19/2020	WELLS FARGO SECURITIES LLC		1,755,589	1,994,987	
44961* AB 1	Implus Footcare, LLC/Initial Term Loan 0		09/30/2020	Various		23,554	23,554	
45321* AA 5	Implus Footcare, LLC/Spenco Incremental		09/30/2020	Various		3,665	3,665	
48234K AC 6	Term Loan B : K&N Engineering		02/13/2020	KEYBANK CAPITAL MARKETS INC		3,460,000	4,000,000	
48240@ AB 3	K2 Insurance Services, LLC/Delayed Draw		09/25/2020	Ares Capital Management		823,567	823,567	
48773# AB 6	Kellermeyer Bergensons Services, LLC/202		01/09/2020	Ares Capital Management		79,191	79,191	
48773# AC 4	KELLERMEYER BERGENSONS SERVICES, LLC - 2		10/30/2020	DIRECT		20,518	20,518	
48881# AC 3	Kene Acquisition, Inc./Delayed Draw Term		02/06/2020	Ares Capital Management		146,279	146,279	
50541# AB 3	Laboratories Bidco LLC/Second Amendment		04/01/2020	Ares Capital Management		72,535	72,535	
50541# AC 1	LABORATORIES BIDCO LLC - THIRD AMENDMENT		10/29/2020	Ares Capital Management		462,559	462,559	
538030 A* 8	LivaNova USA Inc		06/16/2020	Ares Capital Management		714,572	714,572	
55371* AU 9	MRI Software LLC/Term Loan 2/20		10/07/2020	Ares Capital Management		686,777	686,777	

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55371* AY 1	MRI SOFTWARE LLC - SECOND AMENMENT TERM		10/29/2020	DIRECT		5,527	5,527	
55418# AB 2	Mac Lean-Fogg Company/Delayed Draw Term		12/29/2020	DIRECT		78,125	78,125	
61506U AB 0	Montreign Resort Casino		02/01/2020	MORGAN STANLEY CO		(4,341)	(5,077)	
620111 ZZ 0	NCWS INTERMEDIATE, INC. - CLOSING DATE T		12/28/2020	Ares Capital Management		288,750	288,750	
62929# AA 2	NM GRC Holdco, LLC/Term Loan 1/18		12/31/2020	Various		2,871,133	2,871,133	
62929# AB 0	NM GRC Holdco, LLC/Delayed Draw Term Loa		12/31/2020	Various		797,991	797,991	
62931* AC 8	NMC Skincare Intermediate Holdings II, L		02/20/2020	Ares Capital Management		154,560	154,560	
62976# AE 6	NSM Insurance Group, LLC/Dollar Term Loa		04/06/2020	Ares Capital Management		4,088,897	4,088,897	
65716@ AA 4	NORTH AMERICAN SCIENCE ASSOCIATES, INC		12/29/2020	Ares Capital Management		385,160	385,160	
657200 ZZ 7	NORTH AMERICAN SCIENCE ASSOCIATES, INC		12/29/2020	DIRECT		55,804	55,804	
67008* AA 9	TERM LOAN - LX191049		12/01/2020	Ares Capital Management		563,046	563,046	
67113@ AB 7	OTG Management, LLC/Fourth Amendment DDT		02/26/2020	Ares Capital Management		88,244	88,244	
70451H AF 6	PAYSIMPLE, INC. - ADDITIONAL DELAYED DRA		12/22/2020	Ares Capital Management		767,216	767,216	
70559@ AB 2	Pegasus Global Enterprise Holdings, LLC/		06/24/2020	Ares Capital Management		478,265	478,265	
70559@ AD 8	Pegasus Global Enterprise Holdings, LLC		06/23/2020	Ares Capital Management		478,220	478,220	
70559@ AE 6	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC		10/15/2020	Ares Capital Management		447,954	447,954	
70559@ AF 3	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC		10/28/2020	DIRECT		16,591	16,591	
71571E AD 1	PES HOLDINGS LLC PHIENE PIK-TERM C-EXIT		02/28/2020	AFG Private Placement		40,605	107,801	
71667* AA 3	Petroleum Service Group LLC/Delayed Draw		03/23/2020	Ares Capital Management		55,519	55,519	
74140# AA 0	Project Potter Buyer, LLC/Term Loan 4/20		04/22/2020	Ares Capital Management		1,367,580	1,367,580	
74140# AB 8	PROJECT POTTER BUYER, LLC - 2020 INCREME		10/28/2020	Ares Capital Management		300,534	300,534	
74140# AC 6	PROJECT POTTER BUYER, LLC - TERM LOAN		11/17/2020	DIRECT		341,599	341,599	
74140# AD 4	PROJECT POTTER BUYER, LLC - DELAYED DRAW		12/22/2020	DIRECT		115,860	115,860	
74309# AA 7	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		09/22/2020	Ares Capital Management		334,767	334,767	
74309# AB 5	PRG 9/20 Last Out		10/06/2020	EXCHANGE		1,171,875		
74719# AA 1	Pyramid Management Advisors, LLC/Term Lo		12/31/2020	CAPITALIZED INTEREST		4,654	4,654	
74719# AB 9	Pyramid Management Advisors, LLC/Delayed		12/31/2020	Various		555,602	555,602	
74719# AC 7	Pyramid Management Advisors, LLC/Delayed		12/31/2020	CAPITALIZED INTEREST		401	401	
74719# AC 7	Pyramid Management Advisors, LLC/Delayed		01/01/2020	Ares Capital Management		(126,700)	(126,700)	
75000# AE 8	RSC Acquisition, Inc./Term Loan 10/19		10/01/2020	Ares Capital Management		158,879	158,879	
755110 ZZ 9	RAWLINGS SPORTING GOODS COMPANY, INC - T		12/30/2020	DIRECT		846,975	846,975	
75734@ AC 7	Reddy Ice Holdings, Inc./Delayed Draw Te		03/17/2020	Ares Capital Management		309,743	309,743	
78433* AA 1	SG Acquisition, Inc./Term Loan 1/20		01/24/2020	Ares Capital Management		505,767	505,767	
78435# AA 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD		02/01/2020	EXCHANGE		461,875	462,086	
78486@ AA 5	SSE Buyer, Inc		06/29/2020	Ares Capital Management		289,773	289,773	
78642# AA 4	SAFE HOME SECURITY INC. - TERM LOAN		08/03/2020	DIRECT		575,978	575,978	
81389# AA 5	SecurAmerica, LLC/Term Loan 12/18		09/30/2020	Various		11,904	11,904	
81389# AB 3	SecurAmerica, LLC/Delayed Draw Term Loan		09/30/2020	Various		70,276	70,276	
81389# AC 1	SecurAmerica, LLC/Delayed Draw Term Loan		10/28/2020	Various		824	824	
81389# AD 9	SecurAmerica, LLC/Delayed Draw Term Loan		10/21/2020	Various		33,089	33,089	
81389# AE 7	SecurAmerica, LLC/Amendment No. 6 Term L		06/18/2020	Various		89,346	89,346	
81389# AF 4	SECURAMERICA, LLC - TERM LOAN		11/23/2020	Ares Capital Management		284,403	284,403	
81389# AG 2	SECURAMERICA, LLC - TRANCHE D		12/14/2020	DIRECT		91,974	91,974	
84650# AB 9	SpareFoot, LLC/First Lien ESS Incrementa		05/05/2020	Ares Capital Management		230,315	230,315	
84967# AA 9	SPRING INSURANCE SOLUTIONS, LLC - INITIA		11/20/2020	DIRECT		443,169	443,169	
87296@ AE 8	TDG Group Holding Company/Delayed Draw T		12/30/2020	Ares Capital Management		479,414	479,414	
87300* AC 8	THG Acquisition, LLC/Delayed Draw Term L		12/11/2020	Ares Capital Management		119,175	119,175	

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87300* AD 6	THG ACQUISITION, LLC - TERM LOAN		12/14/2020	DIRECT		350,091	350,091	
87300* AE 4	THG ACQUISITION, LLC - DELAYED TERM LOAN		12/30/2020	DIRECT		17,505	17,505	
87304@ AA 6	SECOND AMENDMENT INCREMENTAL TERM LOAN -		12/01/2020	Ares Capital Management		150,520	150,520	
88233F AK 6	VST TL B3 1L USD		03/19/2020	Various		4,358,030	4,986,305	
887110 ZZ 0	TIMECLOCK PLUS, LLC - DELAYED DRAW TERM		12/01/2020	DIRECT		167,245	167,245	
89158* AD 5	Touchstone Acquisition, Inc./First Lien		08/19/2020	Ares Capital Management		311,068	311,068	
90343K AR 3	US Silica Company - Term Loan - Assignme		03/01/2020	BARCLAYS CAPITAL INC FIXED INC		(2,162)	(2,558)	
91839* AC 0	VPROP Operating, LLC/New Loan 11/17		06/02/2020	Various		252,963	252,963	
91839* AE 6	VPROP OPERATING, LLC - TRANCHE A		12/01/2020	CAPITALIZED INTEREST		131,275	131,275	
91839* AF 3	VPROP OPERATING, LLC - TRANCHE B LOAN		12/01/2020	PIK BUY		120,325	120,325	
91839* AG 1	VPROP OPERATING, LLC - TRANCHE C LOAN		11/06/2020	EXCHANGE		542,785	542,785	
92215* AA 6	VARDIMAN BLACK HOLDINGS, LLC - TERM LOAN		12/29/2020	DIRECT		1,844,000	1,844,000	
928432 A* 4	Visual Edge Technology, Inc./Term Loan 0		11/30/2020	Various		34,054	34,054	
928432 A@ 2	Visual Edge Technology, Inc./Delayed Dra		11/30/2020	Various		37,875	37,875	
92975@ AB 2	TA/WEG Holdings, LLC/Initial Delayed Dra		12/30/2020	Ares Capital Management		785,952	785,952	
929755 ZZ 2	TA/WEG HOLDINGS, LLC - DELAYED DRAW INCR		12/29/2020	DIRECT		202,458	202,458	
93279# AA 3	WALNUT PARENT, INC. - INITIAL TERM LOAN		11/06/2020	DIRECT		492,378	492,378	
95810D AR 2	WESTERN DIGITAL TL B4 L+175 04/29/2023		03/19/2020	JP Morgan		1,740,000	2,000,000	
96811* AA 5	Wildcat BuyerCo, Inc./Term Loan 2/20		02/26/2020	Ares Capital Management		246,094	246,094	
96811* AB 3	Wildcat BuyerCo, Inc./Delayed Draw Term		05/26/2020	Ares Capital Management		46,875	46,875	
98415D A@ 3	XIFIN, Inc./Term Loan 02/20		02/05/2020	Ares Capital Management		325,000	325,000	
98422B AB 5	XPERI HOLDING CO 6/1/2025 TL B L+400		06/01/2020	Bank of America Merrill Lynch		5,430,000	6,000,000	
BL3105 27 9	PES Ref & Mktg		03/23/2020	AFG Private Placement			873,876	
8299999.	Total - Bonds - Unaffiliated Bank Loans					91,336,528	95,666,700	0
8399997.	Total - Bonds - Part 3					4,249,924,088	4,308,120,465	4,958,170
8399998.	Total - Bonds - Summary Item from Part 5					1,513,058,069	1,519,595,710	1,255,061
8399999.	Total - Bonds					5,762,982,157	5,827,716,176	6,213,231
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
009522 ZA 4	AIRWAY THERAPEUTICS		04/30/2020	AFG Private Placement	277,784.000	500,000		
23281# 12 4	CYPRIUM PARALLEL INVESTORS V LP		08/13/2020	AFG Private Placement	14,290.450	2,442,648		
277777 ZZ 4	EIKONOKLASTESES THERAPEUTICS PFD		04/17/2020	AFG Private Placement	714,285.000	500,000		
28852N 20 8	ELLINGTON FINANCIAL INC		03/25/2020	Various	18,806.000	171,414		
29402T 2# 5	ENVEN ENERGY CORPORATION		12/31/2020	Capitalized Interest	107,063.500	1,403,220		
371877 ZA 2	GENETESIS SERIES B		04/21/2020	AFG Private Placement	41,943.000	336,501		
374444 ZZ 3	Get Me Mears Group Series E PFD		09/02/2020	AFG Private Placement	664,113.000	664,113		
451662 ZZ 6	Ideal Implants Series B		10/21/2020	AFG Private Placement	256,819.000	1,223,617		
48128B AG 6	JPMORGAN CHASE & CO		04/01/2020	Various	11,960,000.000	17,913,800		87,109
61686Z ZZ 1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%		01/03/2020	Capitalized Interest	243.854	1,231		
743099 ZZ 9	PRG III LLC CLASS A UNITS		10/06/2020	EXCHANGE	4,219.000	180,784		
808513 BD 6	CHARLES SCHWAB CORP		04/27/2020	CREDIT SUISSE SECURITIES (USA)	7,000,000.000	7,000,000		
857477 60 8	STATE STREET CORP		03/19/2020	Strategas Securities LLC	19,800.000	357,602		
857477 85 5	STATE STREET CORP		03/19/2020	Strategas Securities LLC	2,665.000	45,334		
857477 BA 0	STATE STREET CORP		03/20/2020	Various	7,045,000.000	5,508,050		107,962
88429@ 12 2	THIRD POLE, INC		05/14/2020	AFG Private Placement	49,000.000	1,456,551		
89832Q AF 6	TRUIST FINANCIAL CORP		06/16/2020	RBC CAPITAL MARKETS	29,500,000.000	29,500,000		
90187B 50 7	TWO HARBORS INVESTMENT CORP		03/20/2020	SEAPORT	400,000.000	5,400,000		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
90187B 70 5	TWO HARBORS INVESTMENT CORP		03/23/2020	Various	476,958.000	4,520,454		
94988U 65 6	WELLS FARGO & CO		03/19/2020	PIPR	250,000.000	4,750,000		
950810 70 5	WESBANCO INC		08/04/2020	Stifel, Nicolaus & Co., Inc	320,000.000	8,000,000		
G16252 26 7	BROOKFIELD INFRASTRUCTURE PARTNERS LP	C	09/14/2020	MORGAN STANLEY CO	200,000.000	5,000,000		
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred					96,875,319	XXX	195,070
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred								
04686J 30 9	ATHENE HOLDING LTD	C	06/12/2020	Bank of America Merrill Lynch	80,000.000	1,984,000		
064058 AH 3	BANK OF NEW YORK MELLON CORP		05/12/2020	CREDIT SUISSE SECURITIES (USA)	5,000,000.000	5,000,000		
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred					6,984,000	XXX	0
8999997.	Total - Preferred Stocks - Part 3					103,859,319	XXX	195,070
8999998.	Total - Preferred Stocks - Summary Item from Part 5					13,415,201	XXX	
8999999.	Total - Preferred Stocks					117,274,520	XXX	195,070
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
005111 10 9	ACUTUS MEDICAL ORD		08/10/2020	EXCHANGE	299,995.064	4,999,999	XXX	
03676B 10 2	ANTERO MIDSTREAM ORD		09/22/2020	VE CAPITAL	7,000.000	42,422	XXX	
050000 ZZ 4	AUGMEDIX INC PFD		09/28/2020	AFG Private Placement	500,000.000	1,500,000	XXX	
05352A 10 0	AVANTOR ORD		12/05/2020	NON-CASH BROKER	270.000	7,331	XXX	
0556EL 10 9	BP MIDSTREAM PARTNERS UNT		05/26/2020	VE CAPITAL	7,000.000	102,344	XXX	
09069Z ZE 4	Biowish Tech Intl Warrants		05/15/2020	AFG Private Placement	48,000.000	10,080	XXX	
126650 10 0	CVS HEALTH ORD		02/28/2020	Various	70,000.000	4,155,115	XXX	
130540 ZZ 3	CALIFORNIA PIZZA KITCHENS		11/23/2020	EXCHANGE	15,316.000	168,476	XXX	
156440 ZZ 5	Centric Brands Inc		10/09/2020	EXCHANGE	17,442.000	182,571	XXX	
226344 20 8	CRESTWOOD EQUITY PARTNERS UNT		03/06/2020	Various	178,977.000	4,061,338	XXX	
22758A 10 5	CROSSAMERICA PARTNERS UNT		12/04/2020	VE CAPITAL	8,000.000	127,322	XXX	
23130Q 10 7	CURIOSITYSTREAM CL A ORD		10/16/2020	CORPORATE ACTION	504,268.000	5,647,802	XXX	
23311P 10 0	DCP MIDSTREAM UNT		02/12/2020	VE CAPITAL	4,000.000	90,969	XXX	
28852N 10 9	ELLINGTON FINANCIAL ORD		03/18/2020	PIPR	200,000.000	907,740	XXX	
292480 10 0	ENABLE MIDSTREAM PARTNERS COM UNT		02/20/2020	VE CAPITAL	5,000.000	48,711	XXX	
29273V 10 0	ENERGY TRANSFER UNT		06/03/2020	Various	268,000.000	2,952,329	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT		05/29/2020	Various	221,000.000	5,177,112	XXX	
29415C 10 1	EOS ENERGY ENTERPRISES CL A ORD		12/10/2020	EXCHANGE	820,558.025	8,763,586	XXX	
294600 10 1	EQUITRANS MIDSTREAM ORD		06/17/2020	EXCHANGE	24,400.000	214,300	XXX	
35180X 10 5	FRANCHISE GROUP ORD		08/05/2020	AFG Private Placement	653,155.000	16,215,084	XXX	
371927 10 4	GENESIS ENERGY UNT		01/23/2020	VE CAPITAL	2,000.000	40,780	XXX	
389375 10 6	GRAY TELEVISION ORD		03/06/2020	WOLFE TRAHAN SECURITIES	100,000.000	1,456,220	XXX	
428103 10 5	HESS MIDSTREAM CL A ORD		06/05/2020	VE CAPITAL	7,000.000	154,688	XXX	
53804F 10 3	Live Oak Acquisition CL A ORD		12/28/2020	JEFFERIES	175,000.000	1,496,381	XXX	
55336V 10 0	MPLX COM UNT		05/05/2020	VE CAPITAL	9,000.000	201,938	XXX	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		12/18/2020	VE CAPITAL	6,000.000	320,230	XXX	
63733Z ZZ 0	NATIONAL REALTY		12/09/2020	AFG Private Placement	6,000.000	6,000,000	XXX	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD		03/12/2020	Various	59,010.000	5,288,605	XXX	
65506L 10 5	NOBLE MIDSTREAM PARTNERS UNT		02/14/2020	VE CAPITAL	7,000.000	160,757	XXX	
682680 10 3	ONEOK ORD		12/18/2020	VE CAPITAL	8,000.000	332,138	XXX	
718549 20 7	PHILLIPS 66 PARTNERS COM UNT		11/17/2020	VE CAPITAL	5,000.000	223,578	XXX	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		03/06/2020	Various	415,000.000	5,600,122	XXX	
75574U 10 1	READY CAPITAL ORD		04/14/2020	DIVIDEND REINVESTMENT	23,162.000	142,678	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
811054 40 2	EW SCRIPPS CL A ORD		03/05/2020	THE BENCHMARK COMPANY, LLC	50,000.000	532,830	XXX	
822634 10 1	SHELL MIDSTREAM PARTNERS UNT		09/29/2020	VE CAPITAL	4,000.000	73,096	XXX	
86765K 10 9	SUNOCO UNT		06/03/2020	VE CAPITAL	11,000.000	334,909	XXX	
87969B 10 1	TELOS ORD		11/19/2020	B.RILEY & CO., LLC	262,500.000	4,462,500	XXX	
90290N 10 9	USA COMPRESSION PARTNERS COM UNT		06/15/2020	VE CAPITAL	16,000.000	258,504	XXX	
918390 ZZ 1	VPROP Operating		11/06/2020	EXCHANGE	16,934.000	798,958	XXX	
92556V 10 6	VIATRIS ORD		11/16/2020	CORPORATE ACTION	100,000.000	1,585,500	XXX	
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT		06/03/2020	VE CAPITAL	7,000.000	112,409	XXX	
98390M 10 3	XPERI HOLDING ORD		06/02/2020	EXCHANGE	887,671.680	12,242,584	XXX	
G491BT 10 8	INVESCO ORD		03/06/2020	Various	180,000.000	2,438,791	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					99,632,825	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
00175N AC 2	AMMC 15 SN - CDO		02/12/2020	CREDIT SUISSE SECURITIES (USA)	21,700,000.000	9,900,625	XXX	
00176R AC 2	AMMC 23 SUB - CDO	C	11/13/2020	SG AMERICAS SECURITIES, LLC	15,570,000.000	26,282,160	XXX	
13499Z ZA 4	CRANEMERE UK HOLDINGS IV LIMITED (VOTIN	C	12/29/2020	EXCHANGE	3,677,808.000	4,515,980	XXX	
13499Z ZB 2	CRANEMERE UK HOLDINGS IV LIMITED (NON-V	C	12/29/2020	EXCHANGE	3,677,808.000	4,515,980	XXX	
313360 ZZ 5	FEDERAL HOME LOAN BANK CINCINNATI-R		02/27/2020	AFG Private Placement	40,000.000	4,000,000	XXX	
451662 ZA 1	IDEAL IMPLANTS 5.50 10/16/2023		10/20/2020	AFG Private Placement	77,044.000	188,887	XXX	
606366 ZZ 8	MOD Pizza		09/01/2020	Reclassification		3,499,929	XXX	
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					52,903,563	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other								
56313@ 10 2	MANHATTAN NATIONAL HOLDING CORPORATION		09/10/2019	CAPITAL CONTRIBUTION		3,000,000	XXX	
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					3,000,000	XXX	0
9799997.	Total - Common Stocks - Part 3					155,536,388	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					58,860,161	XXX	
9799999.	Total - Common Stocks					214,396,549	XXX	0
9899999.	Total - Preferred and Common Stocks					331,671,069	XXX	195,070
9999999.	Total - Bonds, Preferred and Common Stocks					6,094,653,227	XXX	6,408,301

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
312931 A6 5	FH A84529 - RMBS	..	12/01/2020.	Paydown		9,486	9,486	9,612	9,564		(78)		(78)		9,486			0	251	02/01/2039.
31371K LU 3	FN 254239 - RMBS	..	12/01/2020.	Paydown		995	995	1,151	1,094		(100)		(100)		995			0	35	03/01/2032.
31388T QZ 9	FN 614372 - RMBS	..	12/01/2020.	Paydown		1,367	1,367	1,564	1,495		(128)		(128)		1,367			0	52	01/01/2032.
31416K WP 9	FN AA2453 - RMBS	..	12/01/2020.	Paydown		6,708	6,708	6,799	6,842		(135)		(135)		6,708			0	83	02/01/2039.
36296J FT 7	GN 692378 - RMBS	..	12/01/2020.	Paydown		7,319	7,319	7,409	7,385		(66)		(66)		7,319			0	115	02/15/2039.
36296T DP 5	GN 700410 - RMBS	..	12/01/2020.	Paydown		1,050	1,050	1,078	1,079		(30)		(30)		1,050			0	35	03/15/2039.
38373W 5C 8	GNR 0233C PG - CMO/RMBS	..	01/01/2020.	Paydown		308,777	308,777	325,964	316,787		(8,010)		(8,010)		308,777			0	1,673	05/20/2032.
478045 AA 5	JOHN SEVIER COMBINED CYCLE GENERATION LL	..	07/15/2020.	Paydown		71,374	71,374	71,374	71,376		(2)		(2)		71,374			0	3,302	01/15/2042.
649085 AA 5	NEW VALLEY GENERATION II - ABS	..	05/01/2020.	Maturity @ 100.00		240,566	240,566	281,056	243,758		(3,192)		(3,192)		240,566			0	6,702	05/01/2020.
64908P AA 1	NEW VALLEY GENERATION III - ABS	..	01/15/2020.	Paydown		442,253	442,253	442,253	442,524		(271)		(271)		442,253			0	22,692	01/15/2021.
690353 RX 7	US INTERNATIONAL DEVELOPMENT FINANCE COR	..	08/27/2020.	Paydown		172,762	172,762	172,762	172,774		(12)		(12)		172,762			0	7,671	02/27/2027.
690353 XM 4	US INTERNATIONAL DEVELOPMENT FINANCE COR	..	12/15/2020.	Paydown		457,143	457,143	457,143	457,146		(3)		(3)		457,143			0	11,327	12/15/2030.
83190A AB 9	SBA 523402 - MBS	..	12/02/2020.	Paydown		1,581,545	1,581,769	1,758,977	1,817,767		(236,222)		(236,222)		1,581,545			0	51,102	09/20/2034.
841215 AA 4	SOUTHAVEN COMBINED CYCLE GENERATION LLC	..	08/15/2020.	Paydown		418,380	418,380	418,380	418,401		(21)		(21)		418,380			0	16,091	08/15/2033.
0599999.	Total - Bonds - U.S. Government					3,719,724	3,719,948	3,955,521	3,967,993	0	(248,269)	0	(248,269)	0	3,719,724	0	0	0	121,131	XXX
Bonds - U.S. States, Territories and Possessions																				
20772J 5K 4	CONNECTICUT ST	..	10/19/2020.	GLOBAL REINSURANCE		6,268,550	5,000,000	5,748,400	5,617,724		(37,968)		(37,968)		5,579,756		688,794	688,794	267,225	10/01/2030.
20772J EM 0	CONNECTICUT ST	..	10/19/2020.	GLOBAL REINSURANCE		2,074,220	2,000,000	2,000,000	2,000,000				0		2,000,000		74,220	74,220	59,332	04/15/2022.
373384 SU 1	GEORGIA ST	..	10/19/2020.	GLOBAL REINSURANCE		5,536,557	4,395,000	4,656,371	4,567,092		(13,343)		(13,343)		4,553,750		982,807	982,807	208,587	10/01/2028.
419791 YU 6	HAWAII ST	..	10/19/2020.	GLOBAL REINSURANCE		18,997,800	15,000,000	17,808,600	16,836,654		(185,597)		(185,597)		16,651,057		2,346,743	2,346,743	990,975	02/01/2027.
452152 GR 6	ILLINOIS ST	..	10/19/2020.	Various		4,843,752	4,800,000	4,843,100	4,809,461		(5,423)		(5,423)		4,804,037		39,715	39,715	342,240	07/01/2021.
574193 GK 8	MARYLAND ST	..	10/19/2020.	GLOBAL REINSURANCE		6,016,065	5,370,000	5,300,888	5,331,312		3,690		3,690		5,335,002		681,063	681,063	182,938	08/01/2027.
57582P WK 2	MASSACHUSETTS (COMMONWEALTH OF)	..	12/01/2020.	Call @ 100.00		4,000,000	4,000,000	4,063,863	4,013,287		(6,222)		(6,222)		4,007,066		(7,066)	(7,066)	168,000	12/01/2021.
594610 6Q 5	MICHIGAN ST	..	11/01/2020.	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	82,800	11/01/2020.
594612 BC 6	MICHIGAN ST	..	10/19/2020.	GLOBAL REINSURANCE		4,207,720	4,000,000	3,987,040	3,993,167		795		795		3,993,962		213,758	213,758	111,333	05/15/2026.
594612 BS 1	MICHIGAN ST	..	10/19/2020.	GLOBAL REINSURANCE		3,686,690	3,500,000	3,500,000	3,500,000				0		3,500,000		186,690	186,690	110,991	12/01/2026.
605580 5X 3	MISSISSIPPI ST	..	10/19/2020.	GLOBAL REINSURANCE		15,315,971	11,430,000	13,535,021	12,999,634		(94,550)		(94,550)		12,905,084		2,410,888	2,410,888	579,520	11/01/2034.
605581 FF 9	MISSISSIPPI ST	..	10/19/2020.	GLOBAL REINSURANCE		17,507,890	14,200,000	14,200,000	14,200,000				0		14,200,000		3,307,890	3,307,890	555,994	10/01/2032.
686053 BN 8	OREGON SCH BRDS ASSN	..	10/19/2020.	GLOBAL REINSURANCE		2,721,504	2,215,000	2,625,816	2,486,619		(30,874)		(30,874)		2,455,745		265,759	265,759	98,687	06/30/2028.
68608K NF 1	OREGON ST	..	10/19/2020.	GLOBAL REINSURANCE		14,482,600	10,000,000	12,987,000	12,642,704		(79,004)		(79,004)		12,563,700		1,918,900	1,918,900	718,077	08/01/2038.
70914P LY 6	PENNSYLVANIA (COMMONWEALTH OF)	..	02/15/2020.	Maturity @ 100.00		3,000,000	3,000,000	3,000,870	3,000,030		(30)		(30)		3,000,000			0	66,750	02/15/2020.
70914P PE 6	PENNSYLVANIA (COMMONWEALTH OF)	..	07/15/2020.	Call @ 100.00		4,000,000	4,000,000	3,984,320	3,998,971		1,029		1,029		4,000,000			0	170,000	07/15/2020.
70914P PF 3	PENNSYLVANIA (COMMONWEALTH OF)	..	07/15/2020.	Call @ 100.00		4,290,000	4,290,000	4,311,665	4,291,525		(1,525)		(1,525)		4,290,000			0	195,195	07/15/2021.
76222R RH 7	RHODE ISLAND ST & PROVIDENCE PLANTATIONS	..	10/19/2020.	GLOBAL REINSURANCE		3,842,809	3,515,000	3,515,000	3,515,000				0		3,515,000		327,809	327,809	132,448	11/01/2031.
93974C PL 8	WASHINGTON ST	..	10/19/2020.	GLOBAL REINSURANCE		23,033,160	18,000,000	20,926,980	20,050,572		(143,269)		(143,269)		19,907,302		3,125,858	3,125,858	1,178,439	08/01/2029.
93974C RF 9	WASHINGTON ST	..	10/19/2020.	GLOBAL REINSURANCE		5,775,244	4,345,000	5,181,108	4,964,320		(28,457)		(28,457)		4,935,863		839,381	839,381	269,079	08/01/2033.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					151,600,532	125,060,000	138,176,042	134,818,070	0	(620,747)	0	(620,747)	0	134,197,323	0	17,403,209	17,403,209	6,488,609	XXX
Bonds - U.S. Political Subdivisions of States																				
057507 HU 2	BAKERSFIELD CALIF CITY SCH DIST	..	05/01/2020.	Direct		165,000	165,000	165,000	165,000				0		165,000			0	7,244	05/01/2026.
05914F JP 6	BALTIMORE CNTY MD	..	10/19/2020.	GLOBAL REINSURANCE		12,501,779	10,330,000	11,640,257	11,069,165		(77,977)		(77,977)		10,991,188		1,510,591	1,510,591	444,362	11/01/2026.
05914F JS 0	BALTIMORE CNTY MD	..	10/19/2020.	GLOBAL REINSURANCE		16,746,276	12,925,000	14,558,849	14,026,064		(74,803)		(74,803)		13,951,261		2,795,015	2,795,015	605,967	11/01/2029.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
108151 T2 7	BRIDGEPORT CONN	..	08/15/2020.	Maturity @ 100.00		1,990,000	1,990,000	1,990,000	1,990,000				0		1,990,000			0	109,987	08/15/2020.
121637 4M 1	BURLINGTON CNTY N J	..	12/15/2020.	Maturity @ 100.00		1,085,000	1,085,000	1,103,044	1,087,108		(2,108)		(2,108)		1,085,000			0	51,972	12/15/2020.
121637 4N 9	BURLINGTON CNTY N J	..	12/22/2020.	Call @ 100.00		1,115,000	1,115,000	1,133,319	1,117,163		(2,163)		(2,163)		1,115,000			0	57,289	12/15/2021.
214489 BE 5	COOK CNTY ILL SCH DIST NO 105	..	01/15/2020.	Direct		175,000	175,000	175,000	175,000				0		175,000			0	10,344	01/15/2023.
215723 JU 2	COOK CNTY ILL CMNTY HIGH SCH DIST NO 219	..	12/01/2020.	Maturity @ 100.00		210,000	210,000	210,000	210,000				0		210,000			0	11,550	12/01/2020.
215723 KT 3	COOK CNTY ILL CMNTY HIGH SCH DIST NO 219	..	12/01/2020.	Maturity @ 100.00		1,340,000	1,340,000	1,340,000	1,340,000				0		1,340,000			0	73,700	12/01/2020.
235308 QK 2	DALLAS TEX INDPT SCH DIST	..	02/15/2020.	Maturity @ 100.00		4,000,000	4,000,000	4,050,000	4,000,821		(821)		(821)		4,000,000			0	89,000	02/15/2020.
25476F KZ 0	DISTRICT COLUMBIA	..	06/01/2020.	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	52,700	06/01/2020.
283734 NF 4	EL PASO TEX	..	08/15/2020.	Call @ 100.00		2,915,000	2,915,000	2,915,000	2,915,000				0		2,915,000			0	140,590	08/15/2022.
401784 YV 9	GUILFORD CNTY N C	..	10/19/2020.	GLOBAL REINSURANCE		2,580,850	2,500,000	2,500,000	2,500,000				0		2,500,000		80,850	80,850	111,463	03/01/2032.
412486 4W 9	HARFORD CNTY MD	..	07/01/2020.	Call @ 100.00		4,000,000	4,000,000	4,096,480	4,005,871		(5,871)		(5,871)		4,000,000			0	188,000	07/01/2021.
438670 6D 8	HONOLULU HAWAII CITY & CNTY	..	10/19/2020.	GLOBAL REINSURANCE		5,497,000	5,000,000	5,000,000	5,000,078		(8)		(8)		5,000,069		496,931	496,931	163,695	10/01/2031.
438670 WF 4	HONOLULU HAWAII CITY & CNTY	..	12/01/2020.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	45,000	12/01/2021.
438670 WG 2	HONOLULU HAWAII CITY & CNTY	..	12/01/2020.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	47,500	12/01/2022.
438670 WH 0	HONOLULU HAWAII CITY & CNTY	..	12/01/2020.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	50,000	12/01/2023.
442331 QM 9	HOUSTON TEX	..	03/02/2020.	Direct		430,000	430,000	528,852	431,527		(1,527)		(1,527)		430,000			0	27,047	03/01/2032.
442331 SP 0	HOUSTON TEX	..	03/01/2020.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	23,055	03/01/2021.
442331 SQ 8	HOUSTON TEX	..	03/01/2020.	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	48,110	03/01/2022.
447025 JL 2	HUNTSVILLE ALA	..	12/03/2020.	Call @ 100.00		2,465,000	2,465,000	2,465,000	2,465,000				0		2,465,000			0	117,175	09/01/2021.
592112 LR 5	METROPOLITAN GOVT NASHVILLE & DAVIDSON	..	10/19/2020.	GLOBAL REINSURANCE		4,212,376	3,700,000	3,700,000	3,700,000				0		3,700,000		512,376	512,376	151,571	08/01/2027.
602245 UM 2	MILWAUKEE CNTY WIS	..	12/01/2020.	Paydown		166,308	166,312	230,517	206,625		(40,317)		(40,317)		166,308			0	11,376	12/01/2028.
602245 ZA 3	MILWAUKEE CNTY WIS	..	10/19/2020.	GLOBAL REINSURANCE		2,089,980	2,000,000	2,000,000	2,000,000				0		2,000,000		89,980	89,980	68,229	12/01/2030.
613340 Y9 3	MONTGOMERY CNTY MD	..	11/01/2020.	Call @ 100.00		14,120,000	14,120,000	12,033,770	12,744,721		108,376		108,376		12,853,097		1,266,903	1,266,903	423,600	11/01/2028.
613340 Z5 0	MONTGOMERY CNTY MD	..	11/01/2020.	Call @ 100.00		5,000,000	5,000,000	3,876,500	4,141,175		41,188		41,188		4,182,363		817,637	817,637	150,000	11/01/2032.
618027 BK 1	MORRIS CNTY N J IMPT AUTH LEASE REV	..	10/19/2020.	GLOBAL REINSURANCE		1,390,590	1,380,000	1,380,000	1,380,000				0		1,380,000		10,590	10,590	33,195	06/15/2021.
631294 3X 1	NASHUA N H	..	10/19/2020.	GLOBAL REINSURANCE		1,255,093	1,185,000	1,185,000	1,185,000				0		1,185,000		70,093	70,093	47,777	01/15/2023.
64966H HA 1	NEW YORK N Y	..	03/02/2020.	Direct		390,000	390,000	424,577	391,295		(1,295)		(1,295)		390,000			0	25,315	03/01/2021.
660393 L2 3	NORTH LAS VEGAS NEV	..	06/01/2020.	Maturity @ 100.00		2,375,000	2,375,000	2,375,000	2,375,000				0		2,375,000			0	64,980	06/01/2020.
68583R BR 2	OREGON CMNTY COLLEGE DISTS - MBS	..	06/30/2020.	Paydown		1,858,926	1,858,926	2,229,633	1,992,799		(133,873)		(133,873)		1,858,926			0	50,563	06/30/2023.
799017 KX 5	SAN MATEO CALIF UN HIGH SCH DIST	..	10/19/2020.	GLOBAL REINSURANCE		936,548	875,000	875,000	875,000				0		875,000		61,548	61,548	30,444	09/01/2023.
799017 KY 3	SAN MATEO CALIF UN HIGH SCH DIST	..	10/19/2020.	GLOBAL REINSURANCE		1,095,460	1,000,000	1,000,000	1,000,000				0		1,000,000		95,460	95,460	36,493	09/01/2024.
801495 C7 5	SANTA CLARA CALIF UNI SCH DIST	..	07/01/2020.	Maturity @ 100.00		2,000,000	2,000,000	1,970,000	1,998,011		1,989		1,989		2,000,000			0	83,000	07/01/2020.
833119 XK 1	SNOHOMISH CNTY WASH SCH DIST NO 002 EVER	..	10/19/2020.	GLOBAL REINSURANCE		6,416,822	6,320,000	4,631,612	5,674,050		123,706		123,706		5,797,756		619,066	619,066	63,642	12/01/2023.
849067 R2 1	SPOKANE WASH	..	12/01/2020.	Maturity @ 100.00		1,250,000	1,250,000	1,250,000	1,250,000				0		1,250,000			0	57,038	12/01/2020.
849067 R3 9	SPOKANE WASH	..	12/01/2020.	Call @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	70,695	12/01/2021.
87122N EY 1	SYCAMORE OHIO CMNTY SCH DIST	..	12/01/2020.	Maturity @ 100.00		150,000	150,000	150,000	150,000				0		150,000			0	7,275	12/01/2020.
882722 KF 7	TEXAS ST	..	10/19/2020.	GLOBAL REINSURANCE		7,444,100	5,000,000	6,315,900	6,070,107		(30,269)		(30,269)		6,039,838		1,404,262	1,404,262	289,643	04/01/2039.
882722 VN 8	TEXAS ST	..	10/19/2020.	GLOBAL REINSURANCE		9,899,463	7,315,000	8,514,367	8,298,962		(33,141)		(33,141)		8,265,822		1,633,641	1,633,641	359,536	04/01/2040.
882723 7T 0	TEXAS ST	..	10/19/2020.	GLOBAL REINSURANCE		3,424,980	3,000,000	3,000,000	3,000,235		(21)		(21)		3,000,214		424,766	424,766	110,912	10/01/2029.
882723 7U 7	TEXAS ST	..	10/19/2020.	GLOBAL REINSURANCE		3,487,530	3,000,000	3,000,000	3,000,249		(23)		(23)		3,000,226		487,304	487,304	114,062	10/01/2030.
882723 7V 5	TEXAS ST	..	10/19/2020.	GLOBAL REINSURANCE		2,279,720	2,000,000	2,000,000	2,000,175		(16)		(16)		2,000,160		279,560	279,560	78,141	10/01/2031.
882723 7W 3	TEXAS ST	..	10/19/2020.	GLOBAL REINSURANCE		2,271,620	2,000,000	2,000,000	2,000,180		(16)		(16)		2,000,164		271,456	271,456	79,191	10/01/2032.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
882723 PU 7	TEXAS ST	..	10/19/2020.	GLOBAL REINSURANCE		3,297,330	3,000,000	3,000,000	3,000,000				0		3,000,000		297,330	297,330	107,825	10/01/2026.
882723 PV 5	TEXAS ST	..	10/19/2020.	GLOBAL REINSURANCE		2,193,980	2,000,000	2,000,000	2,000,000				0		2,000,000		193,980	193,980	75,033	10/01/2027.
882723 PW 3	TEXAS ST	..	10/19/2020.	GLOBAL REINSURANCE		4,921,155	4,500,000	4,500,000	4,500,000				0		4,500,000		421,155	421,155	173,077	10/01/2028.
882723 PX 1	TEXAS ST	..	10/19/2020.	GLOBAL REINSURANCE		2,623,743	2,410,000	2,410,000	2,410,000				0		2,410,000		213,743	213,743	93,451	10/01/2029.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					153,266,629	138,140,238	139,422,678	139,341,382	0	(128,990)	0	(128,990)	0	139,212,392	0	14,054,237	14,054,237	5,331,811	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
00164T AA 6	AMCEST 2007 A A28 - ABS	..	07/15/2020.	Paydown		458,988	458,988	481,416	476,218		(17,230)		(17,230)		458,988			0	26,346	01/15/2028.
040484 DU 8	ARIZONA BRD REGENTS UNIV ARIZ SYS REV	..	08/01/2020.	Maturity @ 100.00		1,260,000	1,260,000	1,260,000	1,260,000				0		1,260,000			0	66,881	08/01/2020.
040484 DV 6	ARIZONA BRD REGENTS UNIV ARIZ SYS REV	..	08/01/2020.	Call @ 100.00		2,740,000	2,740,000	2,740,000	2,740,000				0		2,740,000			0	149,549	08/01/2021.
041083 VB 9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M	..	12/01/2020.	Paydown		995,165	995,165	995,165	995,165		0		0		995,165			0	15,572	07/01/2043.
072031 AM 9	BAY AREA WTR SUPPLY & CONSV AGY CALIF RE	..	10/19/2020.	GLOBAL REINSURANCE		2,212,960	2,000,000	2,000,000	2,000,000				0		2,000,000		212,960	212,960	66,465	10/01/2025.
09089T AY 7	BIRMINGHAM ALA COML DEV AUTH REV	..	11/19/2020.	Call @ 100.00		340,000	340,000	340,000	340,000				0		340,000			0	19,130	04/01/2022.
123550 HN 8	BUTLER CNTY OHIO HOSP FACS REV	..	10/19/2020.	GLOBAL REINSURANCE		4,296,516	3,920,000	3,920,000	3,919,963		(3)		(3)		3,919,960		376,556	376,556	120,017	11/15/2029.
123550 HU 2	BUTLER CNTY OHIO HOSP FACS REV	..	10/19/2020.	GLOBAL REINSURANCE		2,209,020	2,000,000	2,052,540	2,043,331		(3,845)		(3,845)		2,039,486		169,534	169,534	74,222	11/15/2035.
123550 HV 0	BUTLER CNTY OHIO HOSP FACS REV	..	10/19/2020.	GLOBAL REINSURANCE		2,199,320	2,000,000	2,047,540	2,039,219		(3,476)		(3,476)		2,035,742		163,578	163,578	74,222	11/15/2036.
123550 HW 8	BUTLER CNTY OHIO HOSP FACS REV	..	10/19/2020.	GLOBAL REINSURANCE		1,089,900	1,000,000	1,021,270	1,017,552		(1,554)		(1,554)		1,015,998		73,902	73,902	37,111	11/15/2037.
130333 CA 3	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R	..	08/03/2020.	Paydown		1,555,319	1,555,319	1,555,319	1,555,238		80		80		1,555,319			0	28,202	02/01/2042.
130333 CB 1	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R	..	02/03/2020.	Various		2,951,475	2,951,475	2,944,097	2,945,592		5,883		5,883		2,951,475			0	14,226	02/01/2042.
13034P UH 8	CALIFORNIA HSG FIN AGY REV	..	12/22/2020.	Call @ 100.00		3,475,000	3,475,000	3,475,000	3,474,915		(5)		(5)		3,474,910		90	90	107,317	08/01/2025.
13077C TM 6	CALIFORNIA ST UNIV REV	..	10/19/2020.	GLOBAL REINSURANCE		1,231,686	900,000	1,171,602	1,103,389		(12,255)		(12,255)		1,091,134		140,552	140,552	55,976	11/01/2030.
155751 CR 9	CENTRAL VALLEY SUPPORT SVCS JT PWRS AGY	..	09/01/2020.	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	49,260	09/01/2020.
163103 UG 7	CHELAN CNTY WASH PUB UTIL DIST NO 001 CO	..	12/16/2020.	Call @ 100.00		2,034,081	2,000,000	2,000,000	2,000,000				0		2,000,000			0	139,168	07/01/2021.
163103 UJ 1	CHELAN CNTY WASH PUB UTIL DIST NO 001 CO	..	10/19/2020.	GLOBAL REINSURANCE		1,085,340	1,000,000	1,000,000	1,000,000				0		1,000,000		85,340	85,340	50,739	07/01/2023.
167725 AE 0	CHICAGO ILL TRAN AUTH SALES & TRANSFER	..	12/01/2020.	Call @ 100.00		285,000	285,000	297,825	287,927		(1,359)		(1,359)		286,568		(1,568)	(1,568)	19,214	12/01/2021.
190760 HS 0	COBB-MARIETTA GA COLISEUM & EXHIBIT HALL	..	10/19/2020.	GLOBAL REINSURANCE		7,314,035	6,490,000	6,453,461	6,461,822		1,768		1,768		6,463,590		850,445	850,445	324,825	07/01/2030.
19625A AQ 5	COLONY TEX LOC DEV CORP SALES TAX	..	10/19/2020.	GLOBAL REINSURANCE		489,588	435,000	435,000	435,000				0		435,000		54,588	54,588	16,288	10/01/2025.
196479 F9 5	COLORADO HSG & FIN AUTH - MBS	..	12/01/2020.	Paydown		2,773,958	2,773,958	2,856,567	2,881,115		(107,157)		(107,157)		2,773,958			0	66,311	03/01/2048.
196479 V4 8	COLORADO HSG & FIN AUTH - MBS	..	12/01/2020.	Paydown		4,395,547	4,395,547	4,524,556	4,511,613		(116,066)		(116,066)		4,395,547			0	59,435	11/01/2048.
196479 XM 6	COLORADO HSG & FIN AUTH	..	11/02/2020.	Call @ 100.00		200,000	200,000	200,000	200,001		(1)		(1)		200,000		(0)	(0)	4,051	11/01/2027.
196480 EX 1	COLORADO HSG & FIN AUTH	..	12/01/2020.	Paydown		260,529	260,529	260,529	260,529		0		0		260,529			0	4,027	01/01/2050.
196480 GC 5	COLORADO HSG & FIN AUTH	..	05/01/2020.	Direct		55,000	55,000	55,000					0		55,000			0	642	11/01/2033.
196480 GD 3	COLORADO HSG & FIN AUTH	..	11/02/2020.	Direct		275,000	275,000	275,000					0		275,000			0	3,485	11/01/2036.
19648F NS 9	COLORADO HEALTH FACS AUTH REV	..	10/19/2020.	GLOBAL REINSURANCE		2,760,232	2,610,000	2,610,000	2,610,000				0		2,610,000		150,232	150,232	71,987	11/01/2029.
19648F NT 7	COLORADO HEALTH FACS AUTH REV	..	10/19/2020.	GLOBAL REINSURANCE		5,899,355	5,500,000	5,500,000	5,500,000				0		5,500,000		399,355	399,355	169,289	11/01/2034.
19668Q DW 2	COLORADO ST BLDG EXCELLENT SCHS TODAY	..	03/15/2020.	Call @ 100.00		1,100,000	1,100,000	1,100,000	1,100,000				0		1,100,000			0	28,292	03/15/2020.
199112 HV 8	COLUMBUS GA BLDG AUTH LEASE REV	..	01/01/2020.	Call @ 100.00		1,770,000	1,770,000	1,764,938	1,768,497				0		1,768,497		1,503	1,503	44,693	01/01/2023.
199112 HW 6	COLUMBUS GA BLDG AUTH LEASE REV	..	01/01/2020.	Call @ 100.00		1,860,000	1,860,000	1,854,439	1,857,948				0		1,857,948		2,052	2,052	48,360	01/01/2024.
19923P AX 6	COLUMBUS IND MULTI-HIGH SCH BLDG CORP	..	01/15/2020.	Direct		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	82,575	07/15/2022.
19923P AY 4	COLUMBUS IND MULTI-HIGH SCH BLDG CORP	..	01/15/2020.	Direct		1,980,000	1,980,000	1,980,000	1,980,000				0		1,980,000			0	55,490	07/15/2023.
20281P BQ 4	COMMONWEALTH FING AUTH PA REV	..	06/04/2020.	Direct		475,000	475,000	553,693	477,254		(2,254)		(2,254)		475,000			0	13,633	06/01/2027.
235416 3W 2	DALLAS TEX WTRWKS & SWR SYS REV	..	10/19/2020.	GLOBAL REINSURANCE		2,187,580	2,000,000	2,000,000	2,000,000				0		2,000,000		187,580	187,580	61,299	10/01/2024.
235416 3X 0	DALLAS TEX WTRWKS & SWR SYS REV	..	10/19/2020.	GLOBAL REINSURANCE		1,661,280	1,500,000	1,500,000	1,500,000				0		1,500,000		161,280	161,280	48,337	10/01/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
249218 AJ 7	DENVER COLO PUB SCHS CTFS PARTN	..	12/15/2020.	Paydown		258,538	258,538	258,538	258,547		(9)		(9)		258,538			0	16,595	12/15/2026.
25477P NF 8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL	..	12/15/2020.	Paydown		344,090	344,091	344,091	344,091		(1)		(1)		344,090			0	5,472	06/15/2045.
264416 AN 8	DUKE UNIV N C REV	..	10/19/2020.	GLOBAL REINSURANCE		17,319,366	11,980,000	16,072,916	15,216,557		(108,719)		(108,719)		15,107,838		2,211,528	2,211,528	735,872	04/01/2037.
29270C YR 0	ENERGY NORTHWEST WASH ELEC REV	..	10/19/2020.	GLOBAL REINSURANCE		2,665,750	2,500,000	2,500,000	2,500,000				0		2,500,000		165,750	165,750	100,848	07/01/2023.
296122 UT 9	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA	..	12/01/2020.	Call @ 100.00		589,906	589,905	589,905	589,905				0		589,905		0	0	9,535	11/01/2038.
299398 BH 9	EVANSVILLE IND REDEV AUTH REDEV LEASE RE	..	08/01/2020.	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	117,000	02/01/2021.
312909 3W 2	FHR 1250 J - CMO/RMBS	..	12/01/2020.	Paydown		1,269	1,269	1,302	1,257		12		12		1,269			0	60	05/15/2022.
312915 QG 9	FHR 1491 I - CMO/RMBS	..	12/01/2020.	Paydown		12,581	12,581	13,338	12,679		(98)		(98)		12,581			0	591	04/15/2023.
313398 P7 8	FHR 2334F TD - CMO/RMBS	..	12/01/2020.	Paydown		15,787	15,787	16,516	16,095		(308)		(308)		15,787			0	565	07/15/2031.
313399 PS 0	FHR 2347C VP - CMO/RMBS	..	03/01/2020.	Paydown		3,148	3,148	3,325	3,144		4		4		3,148			0	33	03/15/2020.
31339D 2V 9	FHR 2418 MB - CMO/RMBS	..	12/01/2020.	Paydown		26,319	26,319	28,022	26,502		(183)		(183)		26,319			0	983	02/15/2022.
31339D QZ 4	FHR 2416D PG - CMO/RMBS	..	12/01/2020.	Paydown		111,825	111,825	119,994	112,526		(700)		(700)		111,825			0	4,176	02/15/2022.
3133N3 U9 3	FH RE6008 - RMBS	..	12/01/2020.	Paydown		19,445,483	19,445,483	19,769,285	19,750,266		(304,783)		(304,783)		19,445,483			0	272,698	11/01/2049.
3133N3 VG 6	FH RE6015 - RMBS	..	12/01/2020.	Paydown		16,546,175	16,546,175	16,786,612	16,771,729		(225,554)		(225,554)		16,546,175			0	217,562	09/01/2049.
3133N3 VN 1	FH RE6021 - RMBS	..	03/20/2020.	Various		37,897,047	37,897,047	38,026,438	38,021,913		(7,374)		(7,374)		38,014,539		(117,492)	(117,492)	356,481	11/01/2049.
3133T3 BU 1	FHR 1644 K - CMO/RMBS	..	12/01/2020.	Paydown		13,115	13,115	14,342	13,338		(223)		(223)		13,115			0	554	12/15/2023.
3133TB 4G 2	FHR 1991 PG - CMO/RMBS	..	12/01/2020.	Paydown		15,492	15,492	16,064	15,667		(175)		(175)		15,492			0	598	09/15/2027.
3133TC HE 1	FHR 2018 PG - CMO/RMBS	..	12/01/2020.	Paydown		6,204	6,204	6,547	6,366		(162)		(162)		6,204			0	247	01/15/2028.
3133TD 3A 2	FHR 2037 HB - CMO/RMBS	..	12/01/2020.	Paydown		11,911	11,911	13,027	12,476		(565)		(565)		11,911			0	679	03/15/2028.
3133TH S8 1	FHR 2118 PE - CMO/RMBS	..	12/01/2020.	Paydown		23,972	23,972	25,169	24,585		(613)		(613)		23,972			0	1,021	01/15/2029.
3133TS F2 4	FHR 2303 CK - CMO/RMBS	..	12/01/2020.	Paydown		22,290	22,290	23,019	22,635		(345)		(345)		22,290			0	969	04/15/2031.
3133TU S7 4	FHR 2357B QH - CMO/RMBS	..	12/01/2020.	Paydown		11,843	11,843	12,420	12,205		(362)		(362)		11,843			0	519	09/15/2031.
31358F M5 5	FNR 1991-12 H - CMO/RMBS	..	12/01/2020.	Paydown		348	348	366	324		24		24		348			0	13	02/25/2021.
31358G 5J 2	FNR 9165 Z - CMO/RMBS	..	12/01/2020.	Paydown		2,902	2,902	3,163	2,897		5		5		2,902			0	97	06/25/2021.
31358K DY 1	FNR 1991-G36 ZB - CMO/RMBS	..	11/25/2020.	Paydown		1,357	1,357	1,575	1,357		(0)		(0)		1,357			0	29	11/25/2021.
31358N H3 9	FNR G9229 J - CMO/RMBS	..	12/01/2020.	Paydown		15,548	15,548	15,731	15,444		104		104		15,548			0	765	07/25/2022.
31358N M5 8	FNR 92119 Z - CMO/RMBS	..	12/01/2020.	Paydown		10,237	10,237	10,325	10,716		(479)		(479)		10,237			0	524	07/25/2022.
31358P EE 3	FNR 92117 M - CMO/RMBS	..	12/01/2020.	Paydown		10,558	10,558	11,330	10,510		48		48		10,558			0	482	07/25/2022.
31358Q ZE 8	FNR G9259 D - CMO/RMBS	..	12/01/2020.	Paydown		2,220	2,220	2,373	2,211		9		9		2,220			0	82	10/25/2022.
31358R Y7 2	FNR 1992-G66 KB - CMO/RMBS	..	12/01/2020.	Paydown		24,008	24,008	26,051	24,098		(90)		(90)		24,008			0	1,060	12/25/2022.
31359D H5 5	FNR 93155 PJ - CMO/RMBS	..	12/01/2020.	Paydown		49,942	49,942	55,291	50,706		(764)		(764)		49,942			0	2,298	09/25/2023.
31359H NW 0	FNR 1994-63 PK - CMO/RMBS	..	12/01/2020.	Paydown		11,458	11,458	12,661	11,679		(221)		(221)		11,458			0	517	04/25/2024.
31359H QP 2	FNR 9476 KA - CMO/RMBS	..	12/01/2020.	Paydown		3,721	3,721	3,752	3,383		338		338		3,721			0	168	04/25/2024.
31359L ZF 5	FNR 9519 ED - CMO/RMBS	..	12/01/2020.	Paydown		4,276	4,276	4,569	4,276		0		0		4,276			0	178	01/25/2022.
31359N 2W 0	FNR 9719A PG - CMO/RMBS	..	12/01/2020.	Paydown		15,270	15,270	16,455	15,456		(185)		(185)		15,270			0	757	04/18/2027.
31359V GF 4	FNR 1999-1 PJ - CMO/RMBS	..	12/01/2020.	Paydown		57,404	57,404	61,048	59,303		(1,899)		(1,899)		57,404			0	2,525	02/25/2029.
3137BL AR 9	FMMV M-036 A - CMBS	..	12/15/2020.	Call @ 100.00		505,000	505,000	518,888	511,838		(337)		(337)		511,502		(6,502)	(6,502)	13,117	12/15/2029.
313921 JK 5	FNR 0157B PD - CMO/RMBS	..	12/01/2020.	Paydown		11,714	11,714	12,352	12,109		(395)		(395)		11,714			0	514	10/25/2031.
31392B SC 1	FNR 026D L - CMO/RMBS	..	12/01/2020.	Paydown		34,539	34,539	35,916	35,132		(593)		(593)		34,539			0	1,606	01/25/2032.
31392C EM 2	FNW 2002-W2 AF5 - CMO/RMBS	..	12/01/2020.	Paydown		25,775	25,775	24,754	24,187		1,589		1,589		25,775			0	1,132	06/25/2032.
31392E PC 8	FNR 0258F PG - CMO/RMBS	..	12/01/2020.	Paydown		77,227	77,227	81,395	79,830		(2,603)		(2,603)		77,227			0	2,969	09/25/2032.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31392H FC 2	FNR 0297E SR - CMO/RMBS	..	12/30/2020.	Direct				392,506	(1,296)				0		(1,296)		1,296	1,296		01/25/2033.
31392K 5C 6	FHR 2455 GK - CMO/RMBS	..	12/01/2020.	Paydown		75,112	75,112	79,875	78,241		(3,129)		(3,129)		75,112			0	3,176	05/15/2032.
31392K LR 5	FHR 2450A PH - CMO/RMBS	..	12/01/2020.	Paydown		209,930	209,930	224,041	211,238		(1,308)		(1,308)		209,930			0	7,933	05/15/2022.
31392M 5R 9	FHR 2448R TX - CMO/RMBS	..	12/01/2020.	Paydown		79,733	79,733	83,754	82,572		(2,838)		(2,838)		79,733			0	2,327	05/15/2032.
31393X VH 7	FNW 2004-W3 A6 - CMO/RMBS	..	12/01/2020.	Paydown		1,032,041	1,032,040	988,824	1,019,377		12,664		12,664		1,032,041			0	36,928	05/25/2034.
3140JX EE 4	FN BO2832 - RMBS	..	12/01/2020.	Paydown		5,118,511	5,118,511	5,227,280			(139,180)		(139,180)		5,118,511			0	36,632	09/01/2049.
3140K0 EL 8	FN BO4638 - RMBS	..	12/01/2020.	Paydown		4,110,839	4,110,839	4,117,905	4,117,459		(6,620)		(6,620)		4,110,839			0	71,177	11/01/2049.
3140QB N5 3	FN CA4011 - RMBS	..	12/01/2020.	Paydown		12,793,033	12,793,033	12,994,718	12,979,502		(186,469)		(186,469)		12,793,033			0	167,034	08/01/2049.
3140QC DT 0	FN CA4613 - RMBS	..	12/01/2020.	Paydown		14,619,444	14,619,444	14,850,919	14,836,427		(216,983)		(216,983)		14,619,444			0	208,542	11/01/2049.
3140QC PN 0	FN CA4928 - RMBS	..	12/01/2020.	Paydown		6,595,708	6,595,708	6,739,989			(141,595)		(141,595)		6,595,708			0	68,250	01/01/2050.
31418D HY 1	FN MA3846 - RMBS	..	03/27/2020.	Various		23,129,967	22,836,460	22,905,186	22,903,057		(5,528)		(5,528)		22,897,529		232,438	232,438	222,681	11/01/2049.
31418D JW 3	FN MA3876 - RMBS	..	12/01/2020.	Paydown		7,268,666	7,268,666	7,286,837	7,285,736		(17,071)		(17,071)		7,268,666			0	119,580	12/01/2049.
34074M JB 8	FLORIDA HSG FIN CORP REV - MBS	..	05/01/2020.	Various		5,145,245	5,145,245	5,145,245	5,145,245		(0)		(0)		5,145,245		0	0	57,513	07/01/2041.
34074M JC 6	FLORIDA HSG FIN CORP REV - MBS	..	05/01/2020.	Various		4,157,859	4,157,859	4,157,859	4,157,859		(1)		(1)		4,157,859		0	0	46,664	07/01/2041.
34074M KA 8	FLORIDA HSG FIN CORP REV	..	10/01/2020.	Direct		115,000	115,000	115,000	115,000				0		115,000			0	4,683	07/01/2027.
34074M LW 9	FLORIDA HSG FIN CORP REV	..	10/01/2020.	Direct		265,000	265,000	265,000	265,000				0		265,000			0	8,631	07/01/2030.
34074M ND 9	FLORIDA HSG FIN CORP REV - MBS	..	12/01/2020.	Paydown		1,492,230	1,492,230	1,492,230	1,492,230		(0)		(0)		1,492,230			0	29,219	07/01/2037.
34074M PF 2	FLORIDA HSG FIN CORP REV - MBS	..	12/01/2020.	Paydown		829,331	829,331	829,331	829,376		(45)		(45)		829,331			0	13,828	01/01/2043.
347622 CJ 9	FORT LAUDERDALE FLA SPL OBLIG	..	10/19/2020.	GLOBAL REINSURANCE		9,748,752	9,190,000	9,190,000	9,190,000				0		9,190,000		558,752	558,752	426,986	01/01/2023.
347622 CK 6	FORT LAUDERDALE FLA SPL OBLIG	..	10/19/2020.	Various		3,232,710	3,000,000	3,000,000	3,000,000				0		3,000,000		232,710	232,710	149,136	01/01/2024.
41980U AB 7	HAWAII ST DEPT BUSINESS ECONOMIC DEV & T	..	07/01/2020.	Paydown		101,840	101,840	101,835	101,840				0		101,840			0	3,302	01/01/2031.
436212 EC 4	HOLLYWOOD FLA WTR & SWR REV	..	10/01/2020.	Maturity @ 100.00		500,000	500,000	500,000	500,000				0		500,000			0	28,530	10/01/2020.
438701 RD 8	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS.	..	07/01/2020.	Call @ 100.00		4,500,000	4,500,000	4,500,000	4,500,000				0		4,500,000			0	222,435	07/01/2023.
438701 RE 6	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS.	..	07/01/2020.	Call @ 100.00		1,000,000	1,000,000	1,116,630	1,008,426		(8,426)		(8,426)		1,000,000			0	51,930	07/01/2024.
438701 WY 6	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS.	..	10/19/2020.	GLOBAL REINSURANCE		1,715,175	1,500,000	1,500,000	1,499,970		3		3		1,499,973		215,202	215,202	71,526	07/01/2027.
438701 WZ 3	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS.	..	10/19/2020.	GLOBAL REINSURANCE		2,760,717	2,395,000	2,395,000	2,394,945		4		4		2,394,950		365,767	365,767	120,430	07/01/2028.
443730 FT 8	HUDSON CNTY N J IMPT AUTH LEASE REV	..	02/03/2020.	Direct		135,000	135,000	141,642	135,100		(100)		(100)		135,000			0	8,964	02/01/2024.
45201L VF 9	ILLINOIS HSG DEV AUTH	..	12/17/2020.	Call @ 100.00		1,580,000	1,580,000	1,580,000	1,580,000				0		1,580,000			0	61,838	07/01/2033.
45201L VN 2	ILLINOIS HSG DEV AUTH	..	10/19/2020.	GLOBAL REINSURANCE		829,049	775,000	775,000	775,000				0		775,000		54,049	54,049	36,320	07/01/2024.
45201Y F2 8	ILLINOIS HSG DEV AUTH REV	..	11/02/2020.	Call @ 100.00		6,480,000	6,480,000	6,480,000	6,480,013		(41)		(41)		6,479,971		29	29	335,393	08/01/2029.
45201Y X6 9	ILLINOIS HSG DEV AUTH REV	..	10/01/2020.	Call @ 100.00		45,000	45,000	45,000	45,002		(1)		(1)		45,001		(1)	(1)	1,856	10/01/2038.
45201Y YL 5	ILLINOIS HSG DEV AUTH REV - MBS	..	12/01/2020.	Paydown		1,072,688	1,061,463	1,028,513	1,032,024		40,665		40,665		1,072,688			0	24,234	06/01/2043.
45203L CT 8	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE	..	12/01/2020.	Various		125,698	125,507	125,507	125,867		(168)		(168)		125,698			0	2,167	09/01/2034.
452227 FP 1	ILLINOIS ST SALES TAX REV	..	10/19/2020.	GLOBAL REINSURANCE		6,944,770	7,000,000	7,000,000	7,000,000				0		7,000,000		(55,230)	(55,230)	190,988	06/15/2024.
452227 FT 3	ILLINOIS ST SALES TAX REV	..	10/19/2020.	GLOBAL REINSURANCE		11,361,240	12,000,000	12,396,640	12,315,941		(11,181)		(11,181)		12,304,760		(943,520)	(943,520)	413,440	06/15/2036.
452227 GM 7	ILLINOIS ST SALES TAX REV	..	10/19/2020.	GLOBAL REINSURANCE		3,118,482	3,350,000	2,967,464	3,060,148		14,006		14,006		3,074,154		44,327	44,327	106,083	06/15/2032.
454624 U4 7	INDIANA BD BK REV	..	07/15/2020.	Maturity @ 100.00		3,055,000	3,055,000	3,121,874	3,059,671		(4,671)		(4,671)		3,055,000			0	106,896	07/15/2020.
45462T GE 6	INDIANA BD BK REV	..	10/19/2020.	GLOBAL REINSURANCE		1,090,010	1,000,000	1,000,000	1,000,014		(5)		(5)		1,000,009		90,001	90,001	42,413	08/01/2033.
45506D 6K 6	INDIANA ST FIN AUTH REV	..	10/19/2020.	GLOBAL REINSURANCE		3,247,648	3,020,000	3,020,000	3,020,000				0		3,020,000		227,648	227,648	86,167	03/01/2030.
45506D 6L 4	INDIANA ST FIN AUTH REV	..	10/19/2020.	GLOBAL REINSURANCE		5,610,626	5,205,000	5,205,000	5,205,000				0		5,205,000		405,626	405,626	150,938	03/01/2031.
462467 NW 7	IOWA FIN AUTH SINGLE FAMILY MTG REV	..	12/01/2020.	Call @ 100.00		1,170,000	1,170,000	1,170,000	1,170,000				0		1,170,000			0	22,366	02/01/2042.
462467 VV 0	IOWA FIN AUTH SINGLE FAMILY MTG REV	..	05/26/2020.	Direct		1,865,000	1,865,000	1,865,000	1,864,917		83		83		1,865,000			0	43,887	07/01/2038.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
47770V AX 8	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ..	..	10/19/2020.	GLOBAL REINSURANCE		2,935,390	2,785,000	2,785,000	2,785,000				0		2,785,000		150,390	150,390	117,123	01/01/2023.
47770V AZ 3	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ..	..	10/19/2020.	GLOBAL REINSURANCE		12,655,764	10,050,000	10,858,824	10,680,735		(32,749)		(32,749)		10,647,986		2,007,778	2,007,778	592,106	01/01/2035.
485429 CX 0	KANSAS ST DEV FIN AUTH REV	..	03/02/2020.	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			67,800	67,800	03/01/2022.
491189 FW 1	KENTUCKY ASSET / LIABILITY COMMN GEN FD	..	10/19/2020.	GLOBAL REINSURANCE		5,142,550	5,000,000	5,000,000	5,000,000				0		5,000,000		142,550	142,550	147,945	04/01/2022.
49130T PC 4	KENTUCKY HSG CORP HSG REV	..	08/26/2020.	Call @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	97,065	01/01/2021.
49130T PR 1	KENTUCKY HSG CORP HSG REV	..	08/26/2020.	Direct		330,000	330,000	345,015	330,480		(480)		(480)		330,000			0	7,518	07/01/2033.
49130T PS 9	KENTUCKY HSG CORP HSG REV	..	04/06/2020.	Call @ 100.00		3,045,000	3,045,000	3,045,000	3,045,000				0		3,045,000			0	30,888	11/01/2041.
49130T PT 7	KENTUCKY HSG CORP HSG REV	..	04/06/2020.	Call @ 100.00		5,255,000	5,255,000	5,255,000	5,255,000				0		5,255,000			0	53,813	11/01/2041.
542690 W3 2	LONG ISLAND PWR AUTH N Y ELEC SYS REV	..	05/01/2020.	Maturity @ 100.00		2,500,000	2,500,000	2,498,350	2,499,970		30		30		2,500,000			0	60,625	05/01/2020.
555555 ZZ 7	GUTTER BUYER/ENGLERT L 625 03/06/2025	..	12/31/2020.	Direct		40,000	40,000	39,600	39,963		37		37		40,000			0	1,922	03/06/2025.
56052E 5X 2	MAINE ST HSG AUTH MTG PUR	..	11/18/2020.	Call @ 100.00		2,300,000	2,300,000	2,300,000	2,300,000				0		2,300,000			0	88,881	11/15/2027.
561851 GE 0	MANATEE CNTY FLA PUB UTILS REV	..	10/01/2020.	Call @ 100.00		1,235,000	1,235,000	1,235,000	1,235,000				0		1,235,000			0	75,965	10/01/2021.
561851 GF 7	MANATEE CNTY FLA PUB UTILS REV	..	10/01/2020.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	63,510	10/01/2022.
57419R D6 9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG	..	08/31/2020.	Direct		1,425,000	1,425,000	1,475,602	1,427,599		(2,599)		(2,599)		1,425,000			0	15,107	09/01/2047.
57419R L7 8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG	..	08/31/2020.	Call @ 100.00		2,385,000	2,385,000	2,385,000	2,384,945		18		18		2,384,964		36	36	22,926	09/01/2037.
57419R PL 3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG	..	08/31/2020.	Direct		625,000	625,000	625,000	625,000				0		625,000			0	5,178	09/01/2040.
57419R YY 5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG	..	08/31/2020.	Direct		185,000	185,000	185,000	184,998		2		2		185,000			0	120	09/01/2032.
57429L AL 0	MARYLAND ST TRANSN AUTH LTD OBLIG REV	..	07/01/2020.	Direct		905,000	905,000	988,879	908,535		(3,535)		(3,535)		905,000			0	58,644	07/01/2022.
575832 UF 5	MASSACHUSETTS ST COLLEGE BLDG AUTH PRO	..	05/01/2020.	Maturity @ 100.00		1,015,000	1,015,000	1,015,000	1,015,000				0		1,015,000			0	24,807	05/01/2020.
575832 UG 3	MASSACHUSETTS ST COLLEGE BLDG AUTH PRO..	..	07/13/2020.	EXCHANGE		2,355,000	2,355,000	2,355,000	2,355,000				0		2,355,000			0	95,415	05/01/2025.
57583P ES 4	MASSACHUSETTS (COMMONWEALTH OF)	..	12/15/2020.	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	234,250	12/15/2020.
57586N RP 8	MASSACHUSETTS ST HSG FIN AGY	..	11/02/2020.	Call @ 100.00		15,000	15,000	15,000	15,000				0		15,000			0	274	12/01/2023.
57586N RQ 6	MASSACHUSETTS ST HSG FIN AGY	..	11/02/2020.	Direct		45,000	45,000	45,000	45,000				0		45,000			0	969	12/01/2027.
57586N RR 4	MASSACHUSETTS ST HSG FIN AGY	..	11/02/2020.	Direct		10,000	10,000	10,000	10,000				0		10,000			0	250	12/01/2032.
57586N UR 0	MASSACHUSETTS ST HSG FIN AGY - MBS	..	12/15/2020.	Paydown		103,923	103,937	104,342	104,234		(311)		(311)		103,923			0	2,613	01/15/2046.
57604T AD 8	MASSACHUSETTS ST TRANSN FD REV	..	10/19/2020.	GLOBAL REINSURANCE		1,627,350	1,140,000	1,456,658	1,389,697		(8,984)		(8,984)		1,380,713		246,637	246,637	57,711	06/01/2040.
58607E BV 5	MEMPHIS CTR CITY REV FIN CORP TENN REV	..	11/01/2020.	Call @ 100.00		1,195,000	1,195,000	1,195,000	1,195,000				0		1,195,000			0	46,247	11/01/2020.
592041 XV 4	MET GOVT NASHVILLE & DAVIDSON CNTY TENN	..	10/19/2020.	GLOBAL REINSURANCE		6,174,410	5,500,000	5,390,910	5,403,331		3,433		3,433		5,406,764		767,646	767,646	186,937	10/01/2036.
592195 AR 2	METROPOLITAN NASHVILLE ARPT AUTH TENN	..	07/01/2020.	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	55,370	07/01/2020.
59259Y CG 2	METROPOLITAN TRANSN AUTH N Y REV	..	11/15/2020.	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	108,080	11/15/2020.
59334H FU 4	MIAMI-DADE CNTY FLA HSG FIN AUTH MULTIFA	..	12/01/2020.	Paydown		226,739	226,739	226,739	226,748		(9)		(9)		226,739			0	4,418	11/01/2038.
59447P CQ 2	MICHIGAN FIN AUTH REV	..	09/01/2020.	Maturity @ 100.00		500,000	500,000	558,415	505,550		(5,550)		(5,550)		500,000			0	27,480	09/01/2020.
59465M D2 8	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV	..	10/01/2020.	Direct		300,000	300,000	300,000	300,000				0		300,000			0	12,291	04/01/2021.
59465M W9 2	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV	..	10/01/2020.	Call @ 100.00		1,760,000	1,760,000	1,760,000	1,760,031		(18)		(18)		1,760,013		(13)	(13)	63,045	10/01/2033.
60416Q FW 9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP	..	12/01/2020.	Paydown		736,376	736,376	717,967	719,805		16,571		16,571		736,376			0	12,579	09/01/2041.
60416Q GK 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP	..	12/01/2020.	Paydown		1,083,077	1,083,077	1,083,077	1,083,077		(0)		(0)		1,083,077			0	19,156	08/01/2046.
60416Q GM 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP	..	12/01/2020.	Paydown		295,574	295,574	257,740	248,757		46,817		46,817		295,574			0	4,931	10/01/2046.
60416Q HA 5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP	..	12/01/2020.	Paydown		2,712,662	2,712,662	2,712,662	2,712,658		4		4		2,712,662			0	57,112	03/01/2048.
60416Q HE 7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP	..	12/01/2020.	Paydown		3,616,237	3,616,238	3,604,542	3,604,863		11,374		11,374		3,616,237			0	59,574	09/01/2048.
60416Q HG 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP	..	12/01/2020.	Paydown		2,784,624	2,784,624	2,784,624	2,784,624		(0)		(0)		2,784,624			0	45,258	11/01/2048.
60416Q HJ 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP	..	12/01/2020.	Paydown		2,483,342	2,483,342	2,483,342	2,483,342		0		0		2,483,342			0	39,928	01/01/2049.
60416Q HL 1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP	..	12/01/2020.	Paydown		2,893,751	2,893,752	2,893,752	2,893,752		(0)		(0)		2,893,751			0	40,747	03/01/2049.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
60416Q HN 7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP ..	..	12/01/2020.	Call @ 100.00		422,410	422,410	422,410	422,410				0		422,410			0	9,993	06/01/2049.
60416Q HS 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP ..	..	12/01/2020.	Paydown		955,244	955,244	955,244			(0)		(0)		955,244			0	231,403	12/01/2049.
60416S 5C 0	MINNESOTA ST HSG FIN AGY	..	12/01/2020.	Direct		205,000	205,000	205,000					0		205,000			0	2,348	01/01/2035.
606092 EP 5	MISSOURI JT MUN ELEC UTIL COMMN PWR	..	01/01/2020.	Maturity @ 100.00		2,225,000	2,225,000	2,225,000	2,225,000				0		2,225,000			0	62,612	01/01/2020.
60636A BB 8	MISSOURI ST HEALTH & EDL FACS AUTH EDL F	..	10/19/2020.	GLOBAL REINSURANCE		1,951,139	1,880,000	1,880,000	1,880,000				0		1,880,000		71,139	71,139	66,751	11/15/2021.
60636A BC 6	MISSOURI ST HEALTH & EDL FACS AUTH EDL F	..	10/19/2020.	GLOBAL REINSURANCE		2,550,489	2,375,000	2,375,000	2,375,000				0		2,375,000		175,489	175,489	86,530	11/15/2022.
60636A EF 6	MISSOURI ST HEALTH & EDL FACS AUTH EDL F	..	10/19/2020.	GLOBAL REINSURANCE		25,175,920	22,000,000	21,993,520	21,996,450		392		392		21,996,841		3,179,079	3,179,079	864,136	02/15/2027.
60636W NY 7	MISSOURI ST HWYS & TRANSN COMMN ST RD	..	05/01/2020.	Maturity @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	58,288	05/01/2020.
60636Y MJ 7	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS.	..	12/01/2020.	Paydown		57,737	57,737	57,737	57,736		0		0		57,737			0	784	01/01/2040.
60636Y ML 2	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS.	..	12/01/2020.	Paydown		2,834,645	2,834,645	2,834,645	2,834,646		(1)		(1)		2,834,645			0	9,721	10/01/2036.
60637B FA 3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY	..	12/01/2020.	Paydown		170,547	170,547	170,547	170,547		(0)		(0)		170,547			0	3,231	08/01/2036.
60637B ML 1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY	..	12/01/2020.	Paydown		2,303,551	2,303,551	2,228,685	2,319,804		(16,253)		(16,253)		2,303,551			0	32,324	06/01/2044.
613549 KN 3	MONTGOMERY CNTY OHIO REV	..	10/19/2020.	GLOBAL REINSURANCE		3,659,285	3,260,000	3,339,088	3,309,002		(9,390)		(9,390)		3,299,612		359,673	359,673	165,445	05/01/2029.
613741 BY 2	MONTGOMERY CNTY VA ECONOMIC DEV AUTH	..	06/01/2020.	Maturity @ 100.00		2,400,000	2,400,000	2,400,000	2,400,000				0		2,400,000			0	37,116	06/01/2020.
613741 BZ 9	MONTGOMERY CNTY VA ECONOMIC DEV AUTH	..	10/19/2020.	GLOBAL REINSURANCE		1,454,782	1,430,000	1,430,000	1,430,000				0		1,430,000		24,782	24,782	41,596	06/01/2021.
613741 CA 3	MONTGOMERY CNTY VA ECONOMIC DEV AUTH	..	10/19/2020.	GLOBAL REINSURANCE		1,109,369	1,090,000	1,090,000	1,090,000				0		1,090,000		19,369	19,369	33,150	06/01/2022.
645913 AA 2	NEW JERSEY ECONOMIC DEV AUTH ST PENSION	..	10/19/2020.	GLOBAL REINSURANCE		9,022,915	7,250,000	9,272,913	8,570,912		(93,785)		(93,785)		8,477,127		545,788	545,788	634,013	02/15/2029.
645913 AY 0	NEW JERSEY ECONOMIC DEV AUTH ST PENSION	..	02/15/2020.	Maturity @ 100.00		8,000,000	8,000,000	6,206,400	7,965,983		34,017		34,017		8,000,000			0		02/15/2020.
64613A BC 5	NEW JERSEY ST HSG & MTG FIN AGY REV	..	10/01/2020.	Call @ 100.00		130,000	130,000	130,000	130,000		2		2		130,002		(2)	(2)	3,325	10/01/2032.
647200 2G 8	NEW MEXICO MTG FIN AUTH - MBS	..	12/01/2020.	Paydown		300,822	300,822	300,822	299,766		1,056		1,056		300,822			0	3,470	08/01/2035.
647200 4S 0	NEW MEXICO MTG FIN AUTH	..	12/01/2020.	Call @ 100.00		910,000	910,000	910,000	910,000				0		910,000			0	15,262	09/01/2040.
64966N AA 5	NEW YORK N Y CITY HSG DEV CORP MILITARY	..	12/01/2020.	Paydown		425,000	425,000	443,942	427,516		(2,516)		(2,516)		425,000			0	18,590	12/01/2021.
64971Q 7Q 0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	..	09/28/2020.	EXCHANGE		7,898,096	8,000,000	7,850,880	7,892,328		5,768		5,768		7,898,096			0	327,000	11/01/2030.
64971W MG 2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	..	10/19/2020.	GLOBAL REINSURANCE		9,063,516	8,400,000	8,502,312	8,454,858		(9,003)		(9,003)		8,445,854		617,662	617,662	341,348	08/01/2026.
64972C BD 4	NEW YORK N Y CITY HSG DEV CORP MULTIFAM	..	12/15/2020.	Paydown		34,338	34,338	34,338	34,338		(0)		(0)		34,338			0	573	06/15/2036.
64972C M6 7	NEW YORK N Y CITY HSG DEV CORP MULTIFAM	..	12/01/2020.	Paydown		235,251	235,251	235,251	235,552		(301)		(301)		235,251			0	3,891	10/01/2046.
64986D EN 1	NEW YORK ST ENVIRONMENTAL FACS CORP ST C	..	10/19/2020.	GLOBAL REINSURANCE		7,965,930	7,000,000	7,000,000	6,999,804		(4)		(4)		6,999,800		966,130	966,130	207,835	06/15/2030.
64986D EQ 4	NEW YORK ST ENVIRONMENTAL FACS CORP ST C	..	10/19/2020.	GLOBAL REINSURANCE		3,408,030	3,000,000	3,000,000	2,999,904		(2)		(2)		2,999,903		408,127	408,127	94,139	06/15/2032.
649883 QD 0	NEW YORK ST MTG AGY HOMEOWNER MTG REV	..	04/01/2020.	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	91,225	04/01/2020.
649883 TM 7	NEW YORK ST MTG AGY HOMEOWNER MTG REV	..	04/01/2020.	Direct		1,625,000	1,625,000	1,632,057	1,625,221		(221)		(221)		1,625,000			0	34,149	10/01/2027.
649902 2E 2	NEW YORK STATE DORMITORY AUTHORITY	..	10/19/2020.	GLOBAL REINSURANCE		13,206,306	10,360,000	12,316,441	11,759,451		(102,571)		(102,571)		11,656,880		1,549,426	1,549,426	599,690	03/15/2033.
649902 T2 9	NEW YORK STATE DORMITORY AUTHORITY	..	10/19/2020.	GLOBAL REINSURANCE		24,003,722	19,835,000	23,989,524	22,740,893		(189,615)		(189,615)		22,551,278		1,452,444	1,452,444	1,193,957	03/15/2030.
64990C ZV 6	NEW YORK STATE DORMITORY AUTHORITY	..	10/19/2020.	GLOBAL REINSURANCE		3,292,530	3,000,000	3,000,000	2,999,935		3		3		2,999,938		292,592	292,592	147,381	07/01/2034.
64990C ZW 4	NEW YORK STATE DORMITORY AUTHORITY	..	10/19/2020.	GLOBAL REINSURANCE		7,540,820	7,000,000	7,000,000	6,999,832		5		5		6,999,837		540,983	540,983	363,818	07/01/2039.
650035 UY 2	NEW YORK ST URBAN DEV CORP REV	..	03/15/2020.	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	46,100	03/15/2020.
658207 MA 0	NORTH CAROLINA HSG FIN AGY	..	12/01/2020.	Direct		465,000	465,000	465,000	465,000				0		465,000			0	18,523	01/01/2030.
658207 NZ 4	NORTH CAROLINA HSG FIN AGY	..	12/01/2020.	Direct		215,000	215,000	215,000	215,000				0		215,000			0	8,710	01/01/2026.
658909 SU 1	NORTH DAKOTA ST HSG FIN AGY	..	11/02/2020.	Call @ 100.00		1,710,000	1,710,000	1,705,212	1,707,088		454		454		1,707,542		2,458	2,458	61,080	07/01/2038.
662903 MF 7	NORTH TEX MUN WTR DIST TEX WTR SYS REV	..	09/03/2020.	Call @ 100.00		2,355,000	2,355,000	2,355,000	2,355,000				0		2,355,000			0	102,301	09/01/2021.
67178K AA 8	OAK RIDGE TENN INDL DEV BRD LEASE REV	..	12/15/2020.	Paydown		73,633	73,633	69,083	70,307		3,326		3,326		73,633			0	3,231	12/15/2032.
677377 2P 7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV	..	12/01/2020.	Call @ 100.00		3,135,000	3,135,000	3,135,000	3,135,001		(0)		(0)		3,135,001		(1)	(1)	52,268	11/01/2041.
67755C C7 2	OHIO ST BLDG AUTH	..	04/01/2020.	Call @ 100.00		1,190,000	1,190,000	1,201,626	1,190,408		(408)		(408)		1,190,000			0	30,524	10/01/2022.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
677561 JU 7	OHIO ST HOSP FAC REV	..	10/19/2020.	GLOBAL REINSURANCE		4,595,560	4,000,000	4,000,000	3,999,862		3		3		3,999,865		595,695	595,695	192,400	01/01/2043.
67756Q XK 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV	..	12/01/2020.	Call @ 100.00		550,000	550,000	550,000	550,002		6		6		550,007		(7)	(7)	18,125	09/01/2038.
677581 DZ 0	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ	..	12/15/2020.	Maturity @ 100.00		13,000,000	13,000,000	13,000,000	13,000,000				0		13,000,000			0	649,220	12/15/2020.
678553 AN 8	OKLAHOMA CITY OKLA ECONOMIC DEV TR TAX	..	10/19/2020.	GLOBAL REINSURANCE		1,271,112	1,200,000	1,200,000	1,200,000				0		1,200,000		71,112	71,112	40,854	03/01/2023.
678553 AP 3	OKLAHOMA CITY OKLA ECONOMIC DEV TR TAX	..	10/19/2020.	GLOBAL REINSURANCE		2,864,511	2,700,000	2,700,000	2,700,000				0		2,700,000		164,511	164,511	98,042	03/01/2024.
678553 AQ 1	OKLAHOMA CITY OKLA ECONOMIC DEV TR TAX	..	10/19/2020.	GLOBAL REINSURANCE		1,606,854	1,515,000	1,515,000	1,515,000				0		1,515,000		91,854	91,854	58,447	03/01/2025.
678553 AR 9	OKLAHOMA CITY OKLA ECONOMIC DEV TR TAX	..	10/19/2020.	GLOBAL REINSURANCE		1,061,570	1,000,000	1,000,000	1,000,000				0		1,000,000		61,570	61,570	40,845	03/01/2026.
67908P AZ 9	OKLAHOMA ST CAPITOL IMPT AUTH REV	..	10/19/2020.	GLOBAL REINSURANCE		6,288,500	5,000,000	6,127,450	5,752,786		(47,352)		(47,352)		5,705,435		583,065	583,065	364,650	07/01/2030.
684273 GX 7	ORANGE CNTY CALIF LOC TRANSN AUTH SALES	..	02/15/2020.	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	55,630	02/15/2021.
684273 GY 5	ORANGE CNTY CALIF LOC TRANSN AUTH SALES	..	02/15/2020.	Call @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	72,663	02/15/2022.
68607D NA 9	OREGON ST DEPT TRANSN HWY USER TAX REV	..	11/15/2020.	Maturity @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	69,495	11/15/2020.
68607H 5A 0	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS	..	05/01/2020.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	23,935	05/01/2020.
68607H 5B 8	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS	..	05/01/2020.	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	49,370	05/01/2021.
68607H 5C 6	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS	..	05/01/2020.	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	51,370	05/01/2022.
68607H 5E 2	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS	..	05/01/2020.	Call @ 100.00		6,000,000	6,000,000	6,438,180	6,018,494		(18,494)		(18,494)		6,000,000			0	163,110	05/01/2024.
68607H 5V 4	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS	..	06/29/2020.	Call @ 100.00		755,000	755,000	755,000	755,000				0		755,000			0	25,533	05/01/2022.
686087 MP 9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	..	10/01/2020.	Direct		1,455,000	1,455,000	1,455,000	1,455,000				0		1,455,000			0	42,774	07/01/2033.
686087 ZL 4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	..	07/01/2020.	Direct		265,000	265,000	265,000	264,995		5		5		265,000			0	5,168	07/01/2038.
686430 ER 6	ORLANDO FLA CMNTY REDEV AGY TAX INCREMEN	..	09/01/2020.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	65,600	09/01/2021.
686430 EZ 8	ORLANDO FLA CMNTY REDEV AGY TAX INCREMEN	..	09/01/2020.	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	63,100	09/01/2020.
70869P FN 2	PENNSYLVANIA ECONOMIC DEV FING AUTH REV	..	06/15/2020.	Maturity @ 100.00		1,725,000	1,725,000	1,725,000	1,725,000				0		1,725,000			0	44,859	06/15/2020.
708797 AN 5	PENNSYLVANIA HSG FIN AGY SPL LTD OBLIG M	..	12/01/2020.	Paydown		87,520	94,922	94,922	94,983		(7,463)		(7,463)		87,520			0	1,527	08/01/2035.
70879Q CC 5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M	..	12/31/2020.	Call @ 100.00		20,000	20,000	20,000	20,001		(1)		(1)		20,000		(0)	(0)	776	10/01/2038.
70917R A7 0	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV	..	04/01/2020.	Maturity @ 100.00		500,000	500,000	500,000	500,000				0		500,000			0	12,795	04/01/2020.
709235 ZR 9	PENNSYLVANIA ST UNIV	..	10/19/2020.	GLOBAL REINSURANCE		7,055,940	6,000,000	6,000,000	6,000,023		(1)		(1)		6,000,022		1,055,918	1,055,918	242,964	09/01/2037.
71884A UZ 0	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX	..	07/01/2020.	Maturity @ 100.00		1,540,000	1,540,000	1,540,000	1,540,000				0		1,540,000			0	63,248	07/01/2020.
71884A VP 1	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX	..	07/01/2020.	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	82,140	07/01/2020.
71884A YD 5	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX	..	10/19/2020.	GLOBAL REINSURANCE		1,570,794	1,435,000	1,406,300	1,415,892		1,806		1,806		1,417,698		153,096	153,096	62,532	07/01/2027.
71884A YH 6	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX	..	10/19/2020.	GLOBAL REINSURANCE		4,332,800	4,000,000	4,000,000	4,000,158		(21)		(21)		4,000,138		332,662	332,662	207,584	07/01/2035.
73474T AC 4	PORT MORROW ORE TRANSMISSION FACS REV	..	10/19/2020.	GLOBAL REINSURANCE		5,555,300	5,000,000	4,995,800	4,997,630		307		307		4,997,937		557,363	557,363	191,023	09/01/2025.
736746 XT 0	PORTLAND ORE URBAN RENEWAL & REDEV	..	10/19/2020.	GLOBAL REINSURANCE		4,788,866	4,685,000	4,685,000	4,685,000				0		4,685,000		103,866	103,866	153,224	06/15/2022.
756872 HT 7	RED RIV ED FIN CORP TEX ED REV	..	10/19/2020.	GLOBAL REINSURANCE		946,594	850,000	924,256	878,175		(6,690)		(6,690)		871,486		75,108	75,108	46,514	03/15/2025.
76221R UF 8	RHODE ISLAND HSG & MTG FIN CORP	..	11/16/2020.	Call @ 100.00		345,000	345,000	345,000	345,000				0		345,000			0	13,295	10/01/2027.
76221T AN 9	RHODE ISLAND HSG & MTG FIN CORP REV	..	10/01/2020.	Call @ 100.00		2,010,000	2,010,000	2,010,000	2,010,000				0		2,010,000			0	61,500	10/01/2023.
76221T DH 9	RHODE ISLAND HSG & MTG FIN CORP REV	..	10/30/2020.	Call @ 100.00		295,000	295,000	295,000	295,000				0		295,000			0	8,650	10/01/2039.
76221T EW 5	RHODE ISLAND HSG & MTG FIN CORP REV	..	11/16/2020.	Call @ 100.00		3,010,000	3,010,000	3,010,000	3,010,000				0		3,010,000			0	128,816	10/01/2027.
768874 SE 0	RIVERSIDE CALIF ELEC REV	..	10/19/2020.	GLOBAL REINSURANCE		1,515,686	1,370,000	1,654,508	1,459,143		(24,828)		(24,828)		1,434,314		81,372	81,372	93,718	10/01/2022.
768874 SH 3	RIVERSIDE CALIF ELEC REV	..	10/01/2020.	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	60,150	10/01/2020.
769076 UF 5	RIVERSIDE CALIF WTR REV	..	10/19/2020.	GLOBAL REINSURANCE		5,019,736	3,515,000	4,527,461	4,329,418		(36,119)		(36,119)		4,293,299		726,437	726,437	228,827	10/01/2033.
783186 NE 5	RUTGERS ST UNIV N J	..	05/01/2020.	Call @ 100.00		1,300,000	1,300,000	1,300,000	1,300,000				0		1,300,000			0	25,324	05/01/2020.
786106 GN 8	SACRAMENTO CNTY CALIF	..	08/17/2020.	Call @ 100.00		3,565,000	3,565,000	3,920,324	3,611,474		(17,362)		(17,362)		3,594,112		(29,112)	(29,112)	273,792	08/15/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
795681 GJ 8	SALT LAKE CNTY UTAH MUN BLDG AUTH LEASE	..	12/01/2020.	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	95,600	12/01/2020.
80168N EP 0	SANTA CLARA VY CALIF TRANSN AUTH SALES	..	10/19/2020.	GLOBAL REINSURANCE		20,875,253	16,285,000	19,860,450	18,759,424		(212,520)		(212,520)		18,546,904		2,328,349	2,328,349	1,004,752	04/01/2032.
835574 BT 0	SONOMA CNTY CALIF PENSION OBLIG	..	12/01/2020.	Direct		365,000	365,000	391,010	367,497		(2,497)		(2,497)		365,000			0	18,506	12/01/2022.
835574 CB 8	SONOMA CNTY CALIF PENSION OBLIG	..	12/01/2020.	Direct		435,000	435,000	467,864	436,591		(1,591)		(1,591)		435,000			0	26,100	12/01/2029.
83755N FY 3	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY	..	08/12/2020.	Direct		655,000	655,000	655,000	655,008		(8)		(8)		655,000			0	13,077	11/01/2035.
838530 MQ 3	SOUTH JERSEY PORT CORP N J REV	..	01/01/2020.	Maturity @ 100.00		1,805,000	1,805,000	1,877,218	1,805,000				0		1,805,000			0	55,522	01/01/2020.
84247P JA 0	SOUTHERN CALIF PUB PWR AUTH REV	..	10/19/2020.	GLOBAL REINSURANCE		5,969,378	5,360,000	5,360,000	5,360,000				0		5,360,000		609,378	609,378	261,857	07/01/2025.
845040 JU 9	SOUTHWEST HIGHER ED AUTH INC TEX REV	..	10/19/2020.	GLOBAL REINSURANCE		2,654,100	2,500,000	2,500,000	2,500,000				0		2,500,000		154,100	154,100	94,920	10/01/2028.
870000 HH 2	SWARTHMORE BORO AUTH PA COLLEGE REV	..	09/15/2020.	Maturity @ 100.00		700,000	700,000	700,000	700,000				0		700,000			0	20,650	09/15/2020.
880558 GG 0	TENNESSEE ST SCH BD AUTH	..	10/19/2020.	GLOBAL REINSURANCE		2,153,960	2,000,000	2,000,000	2,000,018		(8)		(8)		2,000,010		153,950	153,950	70,683	11/01/2035.
88213A CB 9	TEXAS A & M UNIV REVS	..	10/19/2020.	GLOBAL REINSURANCE		2,313,940	2,000,000	2,000,000	2,000,000				0		2,000,000		313,940	313,940	64,035	05/15/2034.
88213A DZ 5	TEXAS A & M UNIV REVS	..	10/19/2020.	GLOBAL REINSURANCE		14,310,790	13,000,000	13,298,160	13,200,858		(22,765)		(22,765)		13,178,092		1,132,698	1,132,698	481,600	05/15/2037.
88213A KH 7	TEXAS A & M UNIV REVS	..	10/19/2020.	GLOBAL REINSURANCE		2,779,675	2,500,000	2,500,000	2,499,985		(3)		(3)		2,499,982		279,693	279,693	73,898	05/15/2030.
88213A KJ 3	TEXAS A & M UNIV REVS	..	10/19/2020.	GLOBAL REINSURANCE		3,330,090	3,000,000	3,000,000	2,999,980		(3)		(3)		2,999,977		330,113	330,113	91,460	05/15/2031.
88213A KK 0	TEXAS A & M UNIV REVS	..	10/19/2020.	GLOBAL REINSURANCE		1,104,000	1,000,000	1,000,000	999,993		(1)		(1)		999,992		104,008	104,008	31,415	05/15/2032.
882750 NE 8	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE	..	12/01/2020.	Call @ 100.00		430,000	430,000	429,761	429,991		9		9		430,000			0	10,456	07/01/2041.
88275F NU 9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	..	12/01/2020.	Call @ 100.00		325,000	325,000	325,000	325,569		(53)		(53)		325,517		(517)	(517)	6,066	09/01/2039.
88275F PA 1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	..	12/01/2020.	Paydown		167,720	167,720	158,181	158,359		9,361		9,361		167,720			0	1,765	09/01/2047.
88275F PY 9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	..	12/01/2020.	Call @ 100.00		975,000	975,000	975,000	972,317		412		412		972,729		2,271	2,271	27,157	09/01/2033.
882806 CL 4	TEXAS TECH UNIV REVS IAM COML PAPER NTS	..	10/19/2020.	GLOBAL REINSURANCE		528,807	515,000	515,000	515,000				0		515,000		13,807	13,807	21,047	08/15/2023.
882806 CM 2	TEXAS TECH UNIV REVS IAM COML PAPER NTS	..	10/19/2020.	GLOBAL REINSURANCE		514,220	500,000	500,000	500,000				0		500,000		14,220	14,220	21,612	08/15/2024.
882806 FW 7	TEXAS TECH UNIV REVS IAM COML PAPER NTS	..	10/19/2020.	GLOBAL REINSURANCE		3,372,960	3,000,000	3,000,000	3,000,026		(10)		(10)		3,000,016		372,944	372,944	134,620	02/15/2031.
882806 FX 5	TEXAS TECH UNIV REVS IAM COML PAPER NTS	..	10/19/2020.	GLOBAL REINSURANCE		1,678,485	1,500,000	1,500,000	1,500,013		(5)		(5)		1,500,008		178,477	178,477	67,840	02/15/2032.
898365 AK 7	TRUSTEES BOSTON COLLEGE	..	10/19/2020.	GLOBAL REINSURANCE		1,073,520	1,000,000	1,000,000	1,000,000				0		1,000,000		73,520	73,520	50,297	07/01/2023.
914072 K3 6	UNIVERSITY ARK UNIV REV	..	10/19/2020.	GLOBAL REINSURANCE		7,591,343	7,065,000	7,065,000	7,064,966		(9)		(9)		7,064,957		526,385	526,385	240,937	09/15/2030.
914072 K5 1	UNIVERSITY ARK UNIV REV	..	10/19/2020.	GLOBAL REINSURANCE		1,105,190	1,030,000	1,030,000	1,029,994		(1)		(1)		1,029,993		75,197	75,197	37,065	09/15/2032.
914072 K6 9	UNIVERSITY ARK UNIV REV	..	10/19/2020.	GLOBAL REINSURANCE		4,049,761	3,785,000	3,785,000	3,784,977		(5)		(5)		3,784,972		264,789	264,789	138,276	09/15/2033.
914119 F5 6	UNIVERSITY CINCINNATI OHIO GEN RCPTS	..	10/19/2020.	GLOBAL REINSURANCE		3,164,520	3,000,000	3,000,000	3,000,009		(14)		(14)		2,999,994		164,526	164,526	104,649	06/01/2042.
91412G E9 2	UNIVERSITY CALIF REVS	..	10/19/2020.	GLOBAL REINSURANCE		8,373,375	7,500,000	7,500,000	7,500,377		(11)		(11)		7,500,366		873,009	873,009	247,160	05/15/2039.
91412G QG 3	UNIVERSITY CALIF REVS	..	10/19/2020.	GLOBAL REINSURANCE		4,390,680	4,000,000	4,000,000	4,000,000				0		4,000,000		390,680	390,680	113,189	05/15/2025.
91412G QH 1	UNIVERSITY CALIF REVS	..	10/19/2020.	GLOBAL REINSURANCE		4,511,960	4,000,000	4,000,000	4,000,000				0		4,000,000		511,960	511,960	118,013	05/15/2026.
91412G XC 4	UNIVERSITY CALIF REVS	..	10/19/2020.	GLOBAL REINSURANCE		4,539,960	4,000,000	4,000,000	4,000,207		(24)		(24)		4,000,184		539,776	539,776	122,801	05/15/2026.
91425M CD 7	UNIVERSITY DEL REV	..	10/19/2020.	GLOBAL REINSURANCE		10,802,400	7,500,000	9,714,600	9,495,205		(50,002)		(50,002)		9,445,202		1,357,198	1,357,198	425,285	11/01/2040.
91428L FM 3	UNIVERSITY HAWAII REV	..	10/28/2020.	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	93,762	10/01/2021.
91428L FN 1	UNIVERSITY HAWAII REV	..	10/28/2020.	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	147,092	10/01/2022.
91428L FP 6	UNIVERSITY HAWAII REV	..	10/28/2020.	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	151,930	10/01/2023.
91428L FQ 4	UNIVERSITY HAWAII REV	..	10/28/2020.	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	156,767	10/01/2024.
914301 7Q 3	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE	..	10/19/2020.	GLOBAL REINSURANCE		5,322,350	5,000,000	5,000,000	5,000,937		(148)		(148)		5,000,789		321,561	321,561	205,522	02/15/2033.
914440 KZ 4	UNIVERSITY MASS BLDG AUTH PROJ REV	..	10/19/2020.	GLOBAL REINSURANCE		5,873,670	5,500,000	5,292,040	5,440,370		16,015		16,015		5,456,385		417,285	417,285	210,008	11/01/2022.
914713 P2 2	UNIVERSITY N C CHAPEL HILL REV	..	10/19/2020.	GLOBAL REINSURANCE		5,069,795	4,350,000	4,350,000	4,349,952		2		2		4,349,953		719,841	719,841	127,840	12/01/2036.
914714 CG 3	UNIVERSITY N C CHAPEL HILL UNIV N C HOSP	..	02/01/2020.	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	22,870	02/01/2020.
914729 SW 9	UNIVERSITY NORTH TEX UNIV REV	..	10/19/2020.	GLOBAL REINSURANCE		2,823,127	2,525,000	2,525,000	2,524,784		11		11		2,524,795		298,332	298,332	98,471	04/15/2032.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
914760 8A 4	UNIVERSITY OKLA REVS	..	10/19/2020.	GLOBAL REINSURANCE		2,702,791	2,410,000	2,410,000	2,409,940		4		4		2,409,944		292,847	292,847	111,723	07/01/2029.
914760 8C 0	UNIVERSITY OKLA REVS	..	10/19/2020.	GLOBAL REINSURANCE		4,107,398	3,660,000	3,660,000	3,659,894		6		6		3,659,900		447,498	447,498	179,186	07/01/2031.
914760 8D 8	UNIVERSITY OKLA REVS	..	10/19/2020.	GLOBAL REINSURANCE		2,018,304	1,800,000	1,800,000	1,799,944		3		3		1,799,947		218,357	218,357	90,464	07/01/2032.
91476P FF 0	UNIVERSITY OKLA REVS	..	10/19/2020.	GLOBAL REINSURANCE		1,339,914	1,270,000	1,270,000	1,270,000				0		1,270,000		69,914	69,914	65,875	07/01/2033.
914805 FA 9	UNIVERSITY PITTSBURGH PA HIGHER ED	..	10/19/2020.	GLOBAL REINSURANCE		9,444,320	8,000,000	8,000,000	7,999,870		(2)		(2)		7,999,868		1,444,452	1,444,452	319,228	09/15/2036.
915137 5R 0	UNIVERSITY TEX UNIV REVS IAM COML PAPER	..	10/19/2020.	GLOBAL REINSURANCE		11,744,165	8,830,000	10,082,624	9,857,994		(30,150)		(30,150)		9,827,844		1,916,321	1,916,321	498,565	08/15/2046.
915217 RY 1	UNIVERSITY VA UNIV REVS	..	10/19/2020.	GLOBAL REINSURANCE		1,556,419	995,000	1,371,020	1,306,958		(8,578)		(8,578)		1,298,381		258,038	258,038	69,915	09/01/2039.
915217 SB 0	UNIVERSITY VA UNIV REVS	..	10/19/2020.	GLOBAL REINSURANCE		1,589,407	1,155,000	1,353,579	1,322,064		(4,246)		(4,246)		1,317,818		271,589	271,589	65,450	09/01/2040.
91528N AA 9	UNM SANDOVAL REGL MED CTR INC COLO REV	..	07/20/2020.	Direct		335,000	335,000	335,000	335,000				0		335,000			0	15,075	07/20/2036.
91743P DD 4	UTAH HSG CORP	..	12/23/2020.	Various		222,910	222,910	232,696			(4,811)		(4,811)		222,910			0	5,141	02/21/2050.
91743P DE 2	UTAH HSG CORP	..	12/21/2020.	Paydown		218,324	218,324	226,408			(8,586)		(8,586)		218,324			0	4,398	03/21/2050.
92778L BK 5	VIRGINIA COMWLTH UNIV HEALTH SYS AUTH RE	..	10/19/2020.	GLOBAL REINSURANCE		4,362,720	4,000,000	4,000,000	4,000,000				0		4,000,000		362,720	362,720	200,616	01/01/2024.
927793 TC 3	VIRGINIA COMWLTH TRANSN BRD TRANSN REV	..	10/19/2020.	GLOBAL REINSURANCE		15,682,503	12,155,000	14,784,184	14,200,649		(79,045)		(79,045)		14,121,605		1,560,898	1,560,898	603,327	05/15/2035.
928075 FT 2	VIRGINIA PORT AUTH COMWLTH PORT FD REV	..	10/19/2020.	GLOBAL REINSURANCE		2,407,433	2,250,000	2,250,000	2,250,000				0		2,250,000		157,433	157,433	94,185	07/01/2023.
928075 FU 9	VIRGINIA PORT AUTH COMWLTH PORT FD REV	..	10/19/2020.	GLOBAL REINSURANCE		3,835,650	3,500,000	3,500,000	3,500,000				0		3,500,000		335,650	335,650	153,335	07/01/2024.
92812U K4 9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	..	04/01/2020.	Direct		4,290,000	4,290,000	3,753,100	4,285,969		4,031		4,031		4,290,000			0	100,948	01/01/2038.
92812U Q3 5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	..	12/01/2020.	Paydown		1,189,063	1,189,063	1,189,063	1,188,217		846		846		1,189,063			0	33,729	12/25/2043.
92812U Q4 3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	..	12/01/2020.	Paydown		2,057,962	2,057,962	2,057,962	2,057,962		0		0		2,057,962			0	42,389	10/25/2037.
92812U Q6 8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	..	12/01/2020.	Paydown		1,026,073	1,026,073	1,026,073	1,026,007		66		66		1,026,073			0	19,184	06/25/2041.
92812U Q7 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	..	12/25/2020.	Paydown		2,203,977	2,197,281	2,197,281	2,194,819		9,158		9,158		2,203,977			0	35,740	10/25/2049.
92812U Q8 4	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	..	12/28/2020.	Call @ 100.00		1,612,617	1,612,617	1,612,617					0		1,612,617			0	33,107	12/25/2049.
92812U XA 1	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	..	12/01/2020.	Paydown		438,481	438,481	472,463	464,016		(25,535)		(25,535)		438,481			0	10,573	03/25/2038.
92812U XB 9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	..	12/01/2020.	Paydown		320,157	320,157	344,969	345,843		(25,686)		(25,686)		320,157			0	12,717	03/25/2038.
92813T EE 6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP	..	12/01/2020.	Paydown		2,737,544	2,737,544	2,736,433	2,735,077		2,467		2,467		2,737,544			0	52,661	08/25/2042.
928172 UY 9	VIRGINIA ST PUB BLDG AUTH PUB FACS REV	..	08/01/2020.	Maturity @ 100.00		7,000,000	7,000,000	7,173,530	7,012,023		(12,023)		(12,023)		7,000,000			0	332,500	08/01/2020.
92817S XW 3	VIRGINIA ST PUB SCH AUTH	..	10/19/2020.	GLOBAL REINSURANCE		2,475,680	2,000,000	2,112,020	2,076,199		(4,519)		(4,519)		2,071,680		404,000	404,000	71,778	12/15/2030.
93730P AH 9	WASHINGTON BIOMEDICAL RESH FACS 3 WASH	..	07/01/2020.	Maturity @ 100.00		4,145,000	4,145,000	4,145,000	4,145,000				0		4,145,000			0	208,535	07/01/2020.
93976A AJ 1	WASHINGTON ST CONVENTION CTR	..	10/19/2020.	GLOBAL REINSURANCE		4,635,207	4,490,000	4,490,000	4,490,000				0		4,490,000		145,207	145,207	316,424	07/01/2021.
93978T B8 1	WASHINGTON ST HSG FIN COMMN	..	06/01/2020.	Direct		50,000	50,000	50,000	50,000		(0)		(0)		50,000			0	950	06/01/2037.
93978X EQ 9	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI	..	12/01/2020.	Call @ 100.00		1,160,000	1,160,000	1,160,000	1,151,825		135		135		1,151,960		8,040	8,040	19,186	09/01/2040.
93978X ER 7	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI	..	12/01/2020.	Call @ 100.00		1,515,000	1,515,000	1,512,525	1,515,000				0		1,515,000			0	26,552	05/01/2041.
940839 AT 0	WASHOE CNTY NEV HWY REV	..	02/03/2020.	Call @ 100.00		850,000	850,000	850,000	850,000				0		850,000			0	23,673	02/01/2021.
940839 AU 7	WASHOE CNTY NEV HWY REV	..	02/03/2020.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	29,100	02/01/2022.
95662M G5 3	WEST VIRGINIA ST HSG DEV FD	..	05/01/2020.	Maturity @ 100.00		1,200,000	1,200,000	1,200,000	1,200,000				0		1,200,000			0	19,932	05/01/2020.
95662M G6 1	WEST VIRGINIA ST HSG DEV FD	..	11/01/2020.	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	34,220	11/01/2020.
97689Q EL 6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME	..	09/01/2020.	Direct		315,000	315,000	311,852			13		13		315,000			0	5,513	09/01/2046.
977100 CR 5	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	..	10/19/2020.	GLOBAL REINSURANCE		3,119,640	3,000,000	3,000,000	3,000,000				0		3,000,000		119,640	119,640	106,401	05/01/2027.
977123 ZD 3	WISCONSIN ST EXTENDIBLE IAM COML PAPER	..	07/01/2020.	Call @ 100.00		6,345,000	6,345,000	6,345,000	6,345,000				0		6,345,000			0	310,905	07/01/2023.
97712D E5 1	WISCONSIN ST HEALTH & EDL FACS AUTH REV	..	10/19/2020.	GLOBAL REINSURANCE		2,725,279	2,520,000	2,476,202	2,479,216		1,248		1,248		2,480,464		244,815	244,815	103,880	08/15/2038.
97712D J6 4	WISCONSIN ST HEALTH & EDL FACS AUTH REV	..	10/19/2020.	GLOBAL REINSURANCE		6,893,317	6,115,000	6,176,028	6,166,699		(4,239)		(4,239)		6,162,460		730,857	730,857	226,934	11/15/2043.

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					949,890,964	884,501,984	912,355,251	890,180,139	0	(2,555,525)	0	(2,555,525)	0	903,492,086	0	46,364,796	46,364,796	31,030,119	XXX
Bonds - Industrial and Miscellaneous																				
000366	AA 2		AASET 2017-1 A - ABS		07/16/2020.	Paydown		644,625	644,625	644,621	644,632		(7)		(7)		644,625			0	11,596	05/16/2042.
000367	AA 0		AASET 2018-1 A - ABS		11/12/2020.	Various		2,871,698	2,994,997	2,998,273	3,009,991		9,710		9,710		3,019,700		(148,003)	(148,003)	82,083	01/16/2038.
00038R	AA 4		AASET 2019-2 A - ABS		12/16/2020.	Paydown		769,193	769,193	769,188	769,189		4		4		769,193			0	15,863	10/16/2039.
00077B	4W 0		AMAC 2002-9 A30 - CMO/RMBS		12/01/2020.	Paydown		2,440	2,440	2,461	2,342		98		98		2,440			0	105	12/25/2032.
000780	NL 6		AMAC 2003-12 2A - CMO/RMBS		12/01/2020.	Paydown		5,414	5,414	5,488	5,206		209		209		5,414			0	162	12/25/2033.
00100F	AC 9		ACIS 2014-3 A1F - CDO		11/02/2020.	Paydown		5,025,883	5,025,883	5,000,753	5,020,892		4,991		4,991		5,025,883			0	90,967	02/02/2026.
00102D	AC 2		ACIS 145 A2 - CDO		11/01/2020.	Paydown		4,541,441	4,541,441	4,541,441	4,541,441		(0)		(0)		4,541,441			0	130,594	11/02/2026.
001055	AJ 1		AFLAC INC		01/10/2020.	Call @ 100.00		4,170,283	4,000,000	3,991,320	3,997,970		22		22		3,997,992		2,008	2,008	234,727	02/15/2022.
001055	AP 7		AFLAC INC		10/19/2020.	GLOBAL REINSURANCE		16,532,385	15,000,000	14,940,300	14,966,945		4,697		4,697		14,971,643		1,560,742	1,560,742	533,542	03/17/2025.
001406	AA 5		DCAL 2015 A1 - ABS	D	12/15/2020.	Paydown		101,384	101,384	101,341	101,344		40		40		101,384			0	2,158	02/15/2040.
00175L	AE 2		AMMC 14R X - CDO		01/27/2020.	Paydown		24,100	24,100	24,100	24,101		(1)		(1)		24,100			0	182	07/25/2029.
00176B	AM 5		AMMC 13R B3R - CDO		10/26/2020.	Paydown		6,587	6,587	6,074	6,025		562		562		6,587			0	635	07/24/2029.
00176C	AL 5		AMMC XII X - CDO		11/10/2020.	Paydown		70,000	70,000	70,000	69,784		216		216		70,000			0	1,228	11/10/2030.
00176D	AE 9		AMMC 13R X - CDO		10/27/2020.	Paydown		31,500	31,500	31,500	31,499		1		1		31,500			0	500	07/24/2029.
00176D	AG 4		AMMC 13R A1R - CDO		07/24/2020.	Paydown		65,563	65,563	65,563	65,561		2		2		65,563			0	1,759	07/24/2029.
00176E	AJ 6		AMMC 12R FR - CDO		02/10/2020.	Paydown		4,479	4,479	4,265	3,969		510		510		4,479			0	230	11/10/2030.
00176J	AH 9		AMMC 16 XR - CDO		04/14/2020.	Paydown		40,000	40,000	40,000	38,787		1,213		1,213		40,000			0	454	04/16/2029.
00178L	AA 7		AMMC 21 X - CDO		02/03/2020.	Paydown		12,500	12,500	12,500	12,501		(1)		(1)		12,500			0	87	11/04/2030.
00180A	AA 7		AMSR 2020-SFR1 A - CMBS		09/01/2020.	Paydown		22,047	22,047	22,047			1		1		22,047			0	190	04/17/2037.
00182E	BF 5		ANZ NEW ZEALAND INTL LTD (LONDON BRANCH)	C	10/19/2020.	GLOBAL REINSURANCE		8,994,952	8,000,000	7,983,200	7,986,887		1,234		1,234		7,988,121		1,006,831	1,006,831	346,533	07/17/2027.
00182E	BJ 7		ANZ NEW ZEALAND INTL LTD (LONDON BRANCH)	C	10/19/2020.	GLOBAL REINSURANCE		7,899,430	7,000,000	6,975,990	6,980,111		1,736		1,736		6,981,847		917,583	917,583	300,533	01/21/2028.
00184@	AA 4		AMAZON (EUCLID OH) CONTROL PASS-THRU		12/31/2020.	Paydown		105,027	105,027	105,027	104,943		84		84		105,027			0	2,771	06/30/2039.
00191#	AA 3		AMAZON (TUCSON AZ) CONTROL PASS-THRU TRU		12/31/2020.	Paydown		115,040	115,040	115,040	114,895		145		145		115,040			0	3,617	08/31/2039.
00191@	AA 5		AMAZON (OKLAHOMA CITY OK)		12/31/2020.	Paydown		216,610	216,610	216,610	216,581		30		30		216,610			0	5,908	09/30/2039.
00192J	AA 4		APS 2016-1 1A - CMO/RMBS		12/01/2020.	Paydown		1,234,539	1,234,539	1,100,283	1,143,453		91,085		91,085		1,234,539			0	10,733	07/27/2057.
00193*	AA 5		AMAZON (TULSA OK) CONTROL PASS-THRU TRUS		12/31/2020.	Paydown		226,482	226,482	226,482	226,464		18		18		226,482			0	7,360	09/30/2039.
00195#	AA 9		AMAZON (TOLEDO OH) CONTROL PASS-THRU		12/31/2020.	Paydown		67,549	67,549	67,549	67,549				0		67,549			0	2,469	10/31/2040.
00206R	CE 0		AT&T INC		08/05/2020.	Tender Offer		4,517,040	4,000,000	3,987,840	3,994,475		726		726		3,995,201		4,799	4,799	595,040	03/11/2024.
00206R	DD 1		AT&T INC		08/05/2020.	Tender Offer		7,961,621	7,000,000	6,951,910	6,969,734		3,266		3,266		6,973,000		27,000	27,000	1,238,121	01/15/2025.
00206R	DQ 2		AT&T INC		12/07/2020.	CORPORATE ACTION		11,992,184	10,000,000	9,994,000	9,996,149		438		438		9,996,587		1,995,597	1,995,597	538,333	03/01/2027.
00206R	HL 9		AT&T INC		07/08/2020.	Call @ 100.00		1,053,587	1,000,000	982,970	996,040		976		976		997,016		2,984	2,984	92,810	01/15/2022.
00206R	HT 2		AT&T INC		12/07/2020.	CORPORATE ACTION		17,578,519	15,000,000	14,992,650	14,996,603		475		475		14,997,078		2,581,441	2,581,441	810,521	01/15/2026.
00206R	HW 5		AT&T INC		12/07/2020.	CORPORATE ACTION		11,716,859	10,000,000	9,961,500	9,972,924		3,141		3,141		9,976,065		1,740,794	1,740,794	498,222	02/15/2027.
00206R	MF 6		AT&T INC		12/08/2020.	CORPORATE ACTION		2,049	2,050	2,102			(0)		(0)		2,102		(53)	(53)		12/01/2033.
00214M	AA 1		ARLFR 1406 A1 - RMBS		12/15/2020.	Paydown		1,772,757	1,772,757	1,731,620	1,734,265		38,492		38,492		1,772,757			0	33,365	06/15/2044.
00217L	AA 0		AREIT 2019-CRE3 A - CDO/CMBS		10/19/2020.	GLOBAL REINSURANCE		10,844,173	11,000,000	11,000,000	11,000,000				0		11,000,000		(155,827)	(155,827)	164,502	09/16/2036.
00225#	AA 3		AMAZON (GRAND RAPIDS, MI) CONTROL PASS		12/31/2020.	Paydown		107,228	107,228	107,228	107,096		132		132		107,228			0	3,105	09/30/2039.
00255U	AA 3		AASET 2020-1 A - ABS		12/15/2020.	Paydown		442,228	442,228	442,220			12		12		442,228			0	6,543	01/17/2040.
00256D	AA 0		AASET 2019-1 A - ABS		12/15/2020.	Paydown		488,419	488,419	488,418	488,423		(4)		(4)		488,419			0	7,234	05/15/2039.
002824	BB 5		ABBOTT LABORATORIES		10/19/2020.	GLOBAL REINSURANCE		7,680,400	7,000,000	6,985,510	6,992,110		1,131		1,131		6,993,241		687,159	687,159	226,003	03/15/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
00287Y AQ 2	ABBVIE INC	..	10/19/2020.	GLOBAL REINSURANCE		11,068,480	10,000,000	9,940,450	9,964,074		4,898		4,898		9,968,971		1,099,509	1,099,509	335,000	05/14/2025.
00287Y BW 8	ABBVIE INC	..	10/19/2020.	GLOBAL REINSURANCE		7,729,764	7,000,000	6,998,250	6,998,267		121		121		6,998,387		731,377	731,377	204,089	11/21/2029.
00432C CW 9	ACCSS 2005-B A3 - ABS	..	10/25/2020.	Paydown		554,570	554,570	511,591	511,504		43,066		43,066		554,570			0	7,153	07/25/2035.
00436M AA 3	AALLC 181 A - RMBS	..	12/02/2020.	Paydown		1,055,316	1,055,316	1,055,050	1,054,988		328		328		1,055,316			0	25,729	12/02/2033.
004375 FG 1	ACCR 2006-1 A4 - RMBS	..	12/28/2020.	Paydown		4,573,387	4,573,387	3,920,312	4,169,622		403,765		403,765		4,573,387			0	40,376	04/25/2036.
00440E AR 8	CHUBB INA HOLDINGS INC	..	10/19/2020.	GLOBAL REINSURANCE		10,940,780	10,000,000	9,985,000	9,992,985		1,205		1,205		9,994,190		946,590	946,590	310,806	05/15/2024.
00440E AS 6	CHUBB INA HOLDINGS INC	..	10/19/2020.	GLOBAL REINSURANCE		11,009,590	10,000,000	9,998,300	9,999,300		100		100		9,999,400		1,010,190	1,010,190	344,750	03/15/2025.
00440E AV 9	CHUBB INA HOLDINGS INC	..	10/19/2020.	GLOBAL REINSURANCE		5,659,505	5,000,000	4,984,650	4,990,234		1,117		1,117		4,991,350		668,155	668,155	160,986	05/03/2026.
004421 HR 7	ACE 2004-HE3 M2 - RMBS	..	12/28/2020.	Paydown		270,171	270,172	218,196	199,501		70,671		70,671		270,171			0	3,985	11/25/2034.
00452P AD 9	ACIS 2015-6 A2 - CDO	..	11/01/2020.	Paydown		8,955,985	8,955,985	8,955,985	8,955,986		(0)		(0)		8,955,985			0	253,061	05/03/2027.
00507U AF 8	ACTAVIS FUNDING SCS	C	05/14/2020.	CORPORATE ACTION		5,351,000	5,000,000	4,981,150	4,990,749		703		703		4,991,451		359,549	359,549	79,674	06/15/2024.
00507U AS 0	ALLERGAN FUNDING SCS	C	05/14/2020.	CORPORATE ACTION		6,522,780	6,000,000	5,978,700	5,988,158		759		759		5,988,917		533,863	533,863	151,367	03/15/2025.
00507V AK 5	ACTIVISION BLIZZARD INC	..	10/19/2020.	GLOBAL REINSURANCE		9,103,592	8,000,000	7,969,120	7,978,376		2,319		2,319		7,980,695		1,122,897	1,122,897	297,689	09/15/2026.
006346 AS 9	ADMSO 181 A - ABS	..	12/15/2020.	Paydown		434,732	434,732	435,463	435,616		(884)		(884)		434,732			0	13,794	11/16/2048.
007036 GS 9	ARMT 2005-2 2A1 - CMO/RMBS	..	12/01/2020.	Paydown		174,117	174,117	162,909	155,082		19,035		19,035		174,117			0	4,435	06/25/2035.
007036 SE 7	ARMT 2005-9 5A1 - RMBS	..	12/28/2020.	Paydown		228,956	228,957	159,717	160,390		68,567		68,567		228,956			0	2,477	11/25/2035.
00703Q AD 4	ARMT 2006-3 A11 - RMBS	..	12/28/2020.	Paydown		829,056	829,056	504,087	848,429		6,021	25,395	(19,374)		829,056			0	10,988	08/25/2036.
00724F AC 5	ADOBE INC	..	10/19/2020.	GLOBAL REINSURANCE		8,849,360	8,000,000	7,914,240	7,953,030		6,866		6,866		7,959,896		889,464	889,464	316,333	02/01/2025.
00751Y AB 2	ADVANCE AUTO PARTS INC	..	09/17/2020.	Call @ 100.00		3,157,710	3,000,000	2,999,040	2,999,803		67		67		2,999,870		130	130	315,585	01/15/2022.
00817Y AQ 1	AETNA INC	..	10/19/2020.	GLOBAL REINSURANCE		7,672,154	7,000,000	6,970,670	6,984,637		2,338		2,338		6,986,975		685,179	685,179	227,306	11/15/2024.
008252 AN 8	AFFILIATED MANAGERS GROUP INC	..	10/19/2020.	GLOBAL REINSURANCE		20,729,551	18,625,000	18,461,933	18,529,926		12,460		12,460		18,542,386		2,187,164	2,187,164	793,115	08/01/2025.
00846U AL 5	AGILENT TECHNOLOGIES INC	..	10/19/2020.	GLOBAL REINSURANCE		7,588,567	7,000,000	6,952,120	6,953,346		3,370		3,370		6,956,715		631,852	631,852	210,146	09/15/2029.
009088 AA 3	AIR CANADA 2015-2 PASS THROUGH TRUSTS	C	12/15/2020.	Paydown		337,549	337,549	337,549	337,580		(30)		(30)		337,549			0	9,580	06/15/2029.
009088 AB 1	AIR CANADA 2015-2 PASS THROUGH TRUSTS	C	12/15/2020.	Paydown		216,995	216,995	216,996	217,019		(24)		(24)		216,995			0	6,774	06/15/2029.
009089 AA 1	AIR CANADA 2013-1 PASS THROUGH TRUST	C	11/15/2020.	Paydown		143,083	143,083	143,083	143,110		(27)		(27)		143,083			0	5,902	11/15/2026.
009090 AA 9	AIR CANADA 2015-1 PASS THROUGH TRUST	C	09/15/2020.	Paydown		651,362	651,362	651,362	651,460		(98)		(98)		651,362			0	23,449	09/15/2028.
009090 AB 7	AIR CANADA 2015-1 PASS THROUGH TRUST	C	09/15/2020.	Paydown		207,543	207,543	207,543	207,577		(33)		(33)		207,543			0	8,042	09/15/2024.
009098 A* 5	CTL - AMAZON FORT WORTH FUNDED	..	12/10/2020.	Paydown		272,103	272,103	272,103	272,103		(0)		(0)		272,103			0	5,146	11/10/2039.
00912X BF 0	AIR LEASE CORP	..	02/26/2020.	BARCLAYS CAPITAL INC FIXED INC		4,494,160	4,000,000	3,948,720	3,953,746		1,333		1,333		3,955,080		539,080	539,080	75,542	10/01/2028.
009158 AV 8	AIR PRODUCTS AND CHEMICALS INC	..	10/19/2020.	GLOBAL REINSURANCE		14,212,497	13,000,000	12,926,950	12,963,635		5,944		5,944		12,969,579		1,242,918	1,242,918	531,068	07/31/2024.
00928Q AR 2	AIRCASTLE LTD	..	02/26/2020.	Various		4,277,580	4,000,000	3,993,240	3,994,819		392		392		3,995,211		282,369	282,369	74,800	09/25/2023.
009363 AQ 5	AIRGAS INC	..	12/22/2020.	Call @ 100.00		5,565,600	5,000,000	4,990,250	4,990,933		1,820		1,820		4,992,752		7,248	7,248	827,690	07/15/2024.
00981@ AA 9	CHILDREN'S HOSPITAL MEDICAL CENTER OF AK	..	12/15/2020.	Paydown		31,175	31,175	31,486	31,485		(310)		(310)		31,175			0	1,082	08/15/2050.
013078 AA 8	ALBERTO-CULVER CO	..	06/01/2020.	Maturity @ 100.00		5,000,000	5,000,000	4,997,950	4,999,966		34		34		5,000,000			0	128,750	06/01/2020.
013817 AU 5	ALCOA INC	..	04/06/2020.	Call @ 100.00		4,080,600	4,000,000	3,994,840	3,999,729		114		114		3,999,842		158	158	238,450	08/15/2020.
01447Y AB 0	ALESC 1 A2 - CDO	..	10/15/2020.	Various		25,616,614	25,634,801	19,514,288	4,857,141		9,956,006		9,956,006		25,633,440		(16,827)	(16,827)	413,892	10/15/2033.
01448Q AA 8	ALESC IV A1 - CDO	..	10/30/2020.	Paydown		9,493,267	9,493,268	8,926,973	8,265,942		1,227,325		1,227,325		9,493,267			0	207,650	07/30/2034.
01448T AA 2	ALESC V A1 - CDO	C	12/23/2020.	Paydown		90,272	90,272	76,932	75,319		11,461		11,461		90,272			0	17,581	12/23/2034.
01448X AA 3	ALESC 6 A1 - CDO	..	09/23/2020.	Paydown		1,404,721	1,404,721	1,267,506	984,691		420,030		420,030		1,404,721			0	31,913	03/23/2035.
01448Y AB 9	ALESC VII A1B - CDO	..	12/23/2020.	Paydown		335,740	335,740	301,921	301,596		34,144		34,144		335,740			0	4,285	07/23/2035.
014495 AB 1	ALESC XIII A1 - CDO	..	06/23/2020.	Paydown									0					0	2,113	09/23/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
014498 AB 5	ALESC XIV A1 - CDO	..	12/23/2020.	Paydown		37,234	37,234	26,420	29,188		8,046		8,046		37,234			0	3,285	09/23/2037.
01449C AA 8	ALESC VIII A1A - CDO	..	12/23/2020.	Paydown		199,156	199,156	152,106	154,726		44,430		44,430		199,156			0	5,277	12/23/2035.
01449C AB 6	ALESC VIII A1B - CDO	..	12/23/2020.	Paydown		342,300	342,300	271,778	244,117		98,182		98,182		342,300			0	9,114	12/23/2035.
01449T AA 1	ALESC 9 A1 - CDO	..	12/23/2020.	Paydown		1,748,023	1,748,023	1,276,071	621,279		1,126,744		1,126,744		1,748,023			0	27,550	06/23/2036.
01449W AA 4	ALESC X A1 - CDO	..	12/23/2020.	Paydown		53,454	53,454	47,555	46,467		6,987		6,987		53,454			0	1,382	09/23/2036.
01450A AA 8	ALESC XI A1A - CDO	..	12/23/2020.	Paydown		453,514	453,514	341,270	185,192		268,323		268,323		453,514			0	5,207	12/23/2036.
01450B AA 6	ALESC XV A1 - CDO	..	12/23/2020.	Paydown		843,038	843,038	771,601	758,839		84,200		84,200		843,038			0	9,637	12/23/2037.
015271 AR 0	ALEXANDRIA REAL ESTATE EQUITIES INC	..	10/19/2020.	GLOBAL REINSURANCE		10,172,709	9,000,000	8,987,310	8,987,892		738		738		8,988,630		1,184,079	1,184,079	383,063	08/15/2031.
015271 AT 6	ALEXANDRIA REAL ESTATE EQUITIES INC	..	10/19/2020.	GLOBAL REINSURANCE		7,566,020	7,000,000	6,988,940	6,989,418		1,029		1,029		6,990,447		575,573	575,573	212,285	12/15/2029.
017175 AB 6	ALLEGHANY CORP	..	01/15/2020.	Call @ 100.00		8,189,200	8,000,000	7,970,480	7,997,663		125		125		7,997,788		2,212	2,212	339,200	09/15/2020.
01741R AF 9	ALLEGHENY TECHNOLOGIES INC	..	09/21/2020.	Stifel, Nicolaus & Co., Inc		884,000	850,000	859,401	854,065		(762)		(762)		853,303		30,697	30,697	74,003	08/15/2023.
01748T AB 7	ALLEGION PLC	C	10/19/2020.	GLOBAL REINSURANCE		10,947,550	10,000,000	10,155,110	10,152,339		(10,928)		(10,928)		10,141,410		806,140	806,140	371,389	10/01/2029.
018490 AN 2	ALLERGAN INC	..	05/14/2020.	CORPORATE ACTION		8,089,280	8,000,000	7,975,760	7,998,135		967		967		7,999,102		90,178	90,178	179,250	09/15/2020.
02146P AF 2	CWALT 2006-HY12 A5 - CMO/RMBS	..	12/01/2020.	Paydown		746,127	746,127	478,608	387,118		359,009		359,009		746,127			0	18,189	08/25/2036.
02146T AL 1	CWALT 2006-24CB A11 - CMO/RMBS	..	12/01/2020.	Paydown		103,957	111,295	67,155	102,137		1,820		1,820		103,957			0	4,399	08/25/2036.
02150V AA 3	CWALT 2007-HY7C A1 - RMBS	..	12/28/2020.	Paydown		171,814	167,232	135,124	167,331		4,483		4,483		171,814			0	1,271	08/25/2037.
02152A AS 8	CWALT 2007-16CB 4A1 - CMO/RMBS	..	12/25/2020.	Paydown		654,676	694,308	440,885			57,656		57,656		654,676			0	2,564	08/25/2037.
02315Q AA 6	AMBAC LSNI LLC	..	12/30/2020.	Paydown		4,490	4,490	4,501	4,490		0		0		4,490			0	169	02/12/2023.
02343U AC 9	AMCOR FINANCE (USA) INC	..	04/23/2020.	EXCHANGE		4,999,217	5,000,000	4,998,750	4,999,181		36		36		4,999,217			0	88,108	04/28/2026.
02343U AE 5	AMCOR FINANCE (USA) INC	..	04/23/2020.	EXCHANGE		7,987,278	8,000,000	7,984,720	7,986,874		404		404		7,987,278			0	158,000	05/15/2028.
023608 AG 7	AMEREN CORP	..	10/19/2020.	GLOBAL REINSURANCE		8,991,816	8,000,000	7,992,880	7,995,431		541		541		7,995,971		995,845	995,845	343,911	02/15/2026.
02364W BD 6	AMERICA MOVIL SAB DE CV	C	10/19/2020.	GLOBAL REINSURANCE		4,673,993	4,500,000	4,477,050	4,493,497		1,991		1,991		4,495,488		178,504	178,504	176,953	07/16/2022.
02376X AA 7	AMERICAN AIRLINES PASS THROUGH TRUST	..	10/01/2020.	Paydown		255,957	255,957	255,957	256,016		(59)		(59)		255,957			0	11,198	04/01/2024.
02377A AA 6	AMERICAN AIRLINES PASS THROUGH TRUST	..	10/01/2020.	Paydown		445,307	445,307	445,307	445,382		(75)		(75)		445,307			0	16,476	04/01/2028.
02377B AB 2	AMERICAN AIRLINES INC - ABS	..	10/19/2020.	Various		10,437,052	10,845,052	10,845,052	10,846,194		1,202		1,202		10,847,396		(410,345)	(410,345)	412,498	03/22/2029.
02377U AB 0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR	..	07/15/2020.	Paydown		297,539	297,539	297,539	297,602		(63)		(63)		297,539			0	14,728	07/15/2024.
024836 AD 0	AMERICAN CAMPUS COMMUNITIES OPERATING	..	10/19/2020.	GLOBAL REINSURANCE		10,731,410	10,000,000	9,991,200	9,993,458		582		582		9,994,039		737,371	737,371	336,319	11/15/2027.
024836 AE 8	AMERICAN CAMPUS COMMUNITIES OPERATING	..	10/19/2020.	GLOBAL REINSURANCE		10,737,920	10,000,000	9,970,400	9,972,559		3,058		3,058		9,975,617		762,303	762,303	438,167	07/15/2026.
0258M0 EL 9	AMERICAN EXPRESS CREDIT CORP	..	10/19/2020.	GLOBAL REINSURANCE		11,303,070	10,000,000	9,877,400	9,906,357		9,068		9,068		9,915,425		1,387,645	1,387,645	317,167	05/03/2027.
02660L AA 8	AHMA 2006-4 A11 - RMBS	..	12/28/2020.	Paydown		78,025	78,025	51,805	76,265		1,760		1,760		78,025			0	627	10/25/2046.
02660T AR 4	AHM 2004-1 4A - RMBS	..	12/01/2020.	Paydown		251,204	251,204	248,378	244,081		7,123		7,123		251,204			0	3,578	04/25/2044.
02660T CS 0	AHM 2004-4 4A - RMBS	..	12/01/2020.	Paydown		625,753	625,754	535,410	538,274		87,479		87,479		625,753			0	13,357	02/25/2045.
02660T DH 3	AHM 2005-1 6A - RMBS	..	12/01/2020.	Paydown		293,255	293,255	255,498	254,245		39,010		39,010		293,255			0	6,241	06/25/2045.
02660T EK 5	AHM 2005-2B 1A1 - RMBS	..	12/28/2020.	Paydown		613,123	613,123	573,845	562,191		50,932		50,932		613,123			0	6,924	09/25/2045.
02660T EQ 2	AHM 2005-2B 4A1 - RMBS	..	12/01/2020.	Paydown		270,878	270,878	232,325	234,331		36,547		36,547		270,878			0	4,415	09/25/2045.
02660V AE 8	AHMA 2005-1 311 - RMBS	..	12/28/2020.	Paydown		13,360	13,360	10,896	10,060		3,300		3,300		13,360			0	134	11/25/2035.
02665U AA 3	AH4R 2014-SFR2 A - RMBS	..	12/01/2020.	Paydown		400,915	400,915	404,211	402,855		(1,940)		(1,940)		400,915			0	9,871	10/17/2036.
02665X AA 7	AH4R 2014-SFR3 A - RMBS	..	12/01/2020.	Paydown		676,349	676,350	683,351	681,184		(4,835)		(4,835)		676,349			0	16,744	12/18/2036.
02666A AA 6	AH4R 2015-SFR1 A - RMBS	..	12/01/2020.	Paydown		789,137	789,137	795,871	793,927		(4,790)		(4,790)		789,137			0	17,711	04/17/2052.
02666B AA 4	AH4R 2015-SFR2 A - RMBS	..	12/01/2020.	Paydown		159,458	159,458	159,453	159,322		136		136		159,458			0	3,885	10/17/2052.
02666Q G7 2	AMERICAN HONDA FINANCE CORP	..	09/21/2020.	Maturity @ 100.00		9,000,000	9,000,000	8,973,080	8,997,878		2,122		2,122		9,000,000			0	348,750	09/21/2020.
026929 AA 7	AHM 2006-3 111 - RMBS	..	12/28/2020.	Paydown		464,010	464,010	363,668	455,021		8,989		8,989		464,010			0	3,768	12/25/2046.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
03063N AD 9	ACRE 2010-ART 2FX - CMBS		07/15/2020.	Paydown		6,000,000	6,000,000	5,999,982	6,000,000				0		6,000,000			0	173,401	01/14/2029.
03072S RC 1	AMSI 2004-FR1 A6 - RMBS		12/01/2020.	Paydown		202,565	202,565	196,488	196,193		6,372		6,372		202,565			0	5,745	05/25/2034.
03073E AJ 4	AMERISOURCEBERGEN CORP		06/18/2020.	Call @ 100.00		5,214,481	5,000,000	4,998,580	4,999,740		61		61		4,999,801		199	199	318,023	11/15/2021.
03073E AL 9	AMERISOURCEBERGEN CORP		10/19/2020.	GLOBAL REINSURANCE		4,353,620	4,000,000	3,988,600	3,994,611		924		924		3,995,535		358,085	358,085	126,178	05/15/2024.
03073E AM 7	AMERISOURCEBERGEN CORP		10/19/2020.	GLOBAL REINSURANCE		3,293,820	3,000,000	2,983,950	2,991,170		1,267		1,267		2,992,438		301,382	301,382	110,500	03/01/2025.
03076C AH 9	AMERIPRISE FINANCIAL INC		10/19/2020.	GLOBAL REINSURANCE		22,444,112	20,430,000	20,238,002	20,293,966		14,708		14,708		20,308,674		2,135,438	2,135,438	642,836	09/15/2026.
031162 BG 4	AMGEN INC		03/23/2020.	Call @ 100.00		5,147,600	5,000,000	4,987,100	4,997,813		330		330		4,998,143		1,857	1,857	202,836	06/15/2021.
032095 AJ 0	AMPHENOL CORP		10/19/2020.	GLOBAL REINSURANCE		19,901,250	18,000,000	17,985,600	17,985,825		925		925		17,986,750		1,914,500	1,914,500	558,600	02/15/2030.
03215P BN 8	AMRES 1997-1 A7 - RMBS		12/01/2020.	Paydown		43,568	43,568	43,520	43,343		225		225		43,568			0	1,914	03/25/2027.
03215P DM 8	AMRES 1998-1 A5 - RMBS		12/01/2020.	Paydown		460,879	460,879	461,167	460,088		791		791		460,879			0	21,373	10/25/2027.
03235T AA 5	ACEF 2014-1 A - CMO		11/20/2020.	Paydown		26,935	26,935	20,218	26,937		12,262	12,264	(2)		26,935			0	1,048	12/20/2024.
03330P AC 3	ANCHF 5 B - CDO		10/02/2020.	Call @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	337,000	04/25/2036.
03674X AF 3	ANTERO RESOURCES CORP		08/25/2020.	Tender Offer		1,903,500	2,400,000	996,000	2,281,053		7,738	1,292,790	(1,285,053)		996,000		1,404,000	1,404,000	(429,000)	06/01/2023.
036752 AL 7	ANTHEM INC		10/19/2020.	GLOBAL REINSURANCE		7,558,348	7,000,000	6,991,530	6,991,775		602		602		6,992,376		565,972	565,972	223,611	09/15/2029.
037389 AW 3	AON CORP		06/30/2020.	Call @ 100.00		11,123,187	11,000,000	11,002,320	11,000,615		(407)		(407)		11,000,208		(208)	(208)	535,687	09/30/2020.
037411 AZ 8	APACHE CORP		08/18/2020.	Tender Offer		3,007,731	2,917,000	2,907,111	2,914,521		663		663		2,915,184		1,816	1,816	138,132	04/15/2022.
037411 BE 4	APACHE CORP		05/21/2020.	GOLDMAN		4,027,500	4,500,000	4,493,025	4,494,337		410		410		4,494,747		(467,247)	(467,247)	219,297	10/15/2028.
037411 BF 1	APACHE CORP		05/21/2020.	Various		16,512,500	20,000,000	19,963,800	19,965,918		1,116		1,116		19,967,034		(3,454,534)	(3,454,534)	785,069	01/15/2030.
03765X AD 8	APID 22 A2B - CDO		03/12/2020.	Call @ 100.00		4,000,000	4,000,000	4,000,000	3,999,845		58		58		3,999,902		98	98	63,742	10/20/2027.
03766E AB 3	AASET 2016-2 A - ABS		02/18/2020.	Paydown		2,541,971	2,541,971	2,549,120	2,555,592		(13,621)		(13,621)		2,541,971			0	18,651	11/15/2041.
037833 AK 6	APPLE INC		03/24/2020.	CREDIT SUISSE SECURITIES (USA)		20,227,800	20,000,000	18,106,800	19,260,742		48,878		48,878		19,309,620		918,180	918,180	190,667	05/03/2023.
037833 AS 9	APPLE INC		03/26/2020.	MITSUBISHI UFJ SECURITIES		12,789,360	12,000,000	11,989,920	11,995,505		227		227		11,995,732		793,628	793,628	162,150	05/06/2024.
037833 BG 4	APPLE INC		10/19/2020.	GLOBAL REINSURANCE		16,729,920	15,000,000	14,947,800	14,970,249		4,103		4,103		14,974,351		1,755,569	1,755,569	448,000	05/13/2025.
037833 BY 5	APPLE INC		10/19/2020.	GLOBAL REINSURANCE		9,006,632	8,000,000	7,982,400	7,988,711		1,344		1,344		7,990,055		1,016,577	1,016,577	300,444	02/23/2026.
03789X AD 0	DIN 2019-1 A21 - RMBS		12/05/2020.	Paydown		55,000	55,000	55,020	55,017		(17)		(17)		55,000			0	2,307	06/07/2049.
03789X AE 8	DIN 2019-1 A22 - RMBS		12/05/2020.	Paydown		10,625	10,625	10,625	10,625				0		10,625			0	502	06/07/2049.
038222 AF 2	APPLIED MATERIALS INC		03/26/2020.	PERSHING DIV OF DLJ SEC LNDING		13,376,480	13,000,000	12,972,570	12,995,424		723		723		12,996,148		380,332	380,332	158,383	06/15/2021.
038370 AA 0	AQFIT 19A A - ABS		12/15/2020.	Paydown		2,914,513	2,914,513	2,914,060	2,913,902		610		610		2,914,513			0	57,839	07/16/2040.
038413 AA 8	AQFIT 2020-A A - ABS		12/17/2020.	Paydown		655,976	655,976	655,855			121		121		655,976			0	2,694	07/17/2046.
038779 AA 2	ARBYS 2015-1 A2 - ABS		08/28/2020.	Various		6,856,411	6,720,000	6,720,000	6,720,371		(371)		(371)		6,720,000			0	386,778	10/30/2045.
03879Y AA 5	ARCLO 19FL1 A - CDO	C	10/19/2020.	GLOBAL REINSURANCE		4,947,000	5,000,000	5,007,031	5,007,132		(2,662)		(2,662)		5,004,471		(57,471)	(57,471)	80,636	05/15/2037.
03880V AA 8	ARCLO 2019-FL2 A - CDO	C	10/19/2020.	GLOBAL REINSURANCE		28,602,700	29,000,000	29,000,000	29,000,000				0		29,000,000		(397,300)	(397,300)	480,093	09/15/2034.
03880V AC 4	ARCLO 2019-FL2 AS - CDO	C	10/19/2020.	GLOBAL REINSURANCE		7,335,750	7,500,000	7,500,000	7,500,000				0		7,500,000		(164,250)	(164,250)	140,204	09/15/2034.
038923 AN 8	ARBOR REALTY TRUST INC		11/30/2020.	144 EXCHANGES									0					0	230,243	11/01/2022.
039483 BB 7	ARCHER-DANIELS-MIDLAND CO		06/30/2020.	Call @ 100.00		1,156,219	1,125,000	1,133,201	1,126,195		(499)		(499)		1,125,695		(695)	(695)	73,069	03/01/2021.
04002Q AA 0	AREIT 18CRE2 A - CMBS		10/19/2020.	Various		3,624,101	3,628,301	3,628,301	3,628,301		0		0		3,628,301		(4,201)	(4,201)	39,404	11/16/2035.
04010L AR 4	ARES CAPITAL CORP		10/19/2020.	GLOBAL REINSURANCE		9,246,402	9,000,000	8,967,510	8,986,724		5,064		5,064		8,991,788		254,614	254,614	407,813	01/19/2022.
04010L AU 7	ARES CAPITAL CORP		10/19/2020.	GLOBAL REINSURANCE		18,537,606	18,000,000	17,985,780	17,991,992		1,977		1,977		17,993,969		543,637	543,637	750,750	02/10/2023.
04017T AE 9	ARES 31RR B - CDO	C	10/19/2020.	GLOBAL REINSURANCE		3,932,999	4,000,000	3,934,400	3,941,465		6,388		6,388		3,947,853		(14,854)	(14,854)	100,186	05/24/2030.
040555 CQ 5	ARIZONA PUBLIC SERVICE CO		10/19/2020.	GLOBAL REINSURANCE		7,543,718	7,000,000	6,993,560	6,996,922		519		519		6,997,441		546,277	546,277	198,022	06/15/2024.
04249@ AD 3	THE ARMY & AIR FORCE EXCHANGE SERVICE		12/15/2020.	Paydown		152,415	152,415	152,415	152,416		(0)		(0)		152,415			0	4,898	10/15/2024.
04544P AD 1	ABSHE 2006-HE5 A4 - RMBS		12/28/2020.	Paydown		1,045,841	1,045,841	679,599	806,470		239,371		239,371		1,045,841			0	8,394	07/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
04621X AM 0	ASSURANT INC	..	10/19/2020.	GLOBAL REINSURANCE		10,404,660	10,000,000	9,996,500	9,996,599		224		224		9,996,823		407,837	407,837	428,583	02/22/2030.
046265 AG 9	STERLING BANCORP	..	06/08/2020.	Maturity @ 100.00		18,000,000	18,000,000	18,000,000	18,000,000				0		18,000,000			0	315,000	06/08/2020.
046353 AL 2	ASTRAZENECA PLC	C	10/19/2020.	GLOBAL REINSURANCE		44,850,685	39,866,000	39,721,604	39,776,410		11,128		11,128		39,787,538		5,063,147	5,063,147	1,244,567	11/16/2025.
04685A 2E 0	ATHENE GLOBAL FUNDING	..	10/19/2020.	GLOBAL REINSURANCE		10,313,220	10,000,000	9,972,400	9,985,669		4,471		4,471		9,990,140		323,080	323,080	388,333	07/01/2022.
048269 AA 2	ATLANTIC CAPITAL BANCSHARES INC	..	09/30/2020.	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,004		(4)		(4)		5,000,000			0	312,500	09/30/2025.
048303 CF 6	ATLANTIC CITY ELECTRIC CO	..	10/19/2020.	GLOBAL REINSURANCE		7,471,555	7,000,000	6,996,990	6,998,674		212		212		6,998,886		472,669	472,669	267,750	09/01/2024.
048677 AA 6	ATLANTIC MARINE CORPS CMNTYS LLC	..	12/01/2020.	Direct		157,500	157,500	171,675	159,179		(1,679)		(1,679)		157,500			0	6,840	06/01/2022.
05178R AA 3	AURORA MILITARY HSG II LLC	..	12/15/2020.	Various		495,000	495,000	505,791	496,432		(949)		(949)		495,484		(484)	(484)	17,955	12/15/2020.
05178T AA 9	AURMIL 2011A I1 - ABS	..	07/15/2020.	Paydown		24,162	24,162	24,162	24,163		(1)		(1)		24,162			0	1,406	07/15/2034.
052769 AE 6	AUTODESK INC	..	10/19/2020.	GLOBAL REINSURANCE		9,037,512	8,000,000	7,949,760	7,961,111		3,692		3,692		7,964,803		1,072,710	1,072,710	236,444	06/15/2027.
05279@ AA 9	AUTOLIV CONTROL LEASE-BACKED PASS-THRU	..	12/15/2020.	Paydown		214,254	214,254	214,254	214,254		(0)		(0)		214,254			0	5,722	05/15/2034.
053015 AE 3	AUTOMATIC DATA PROCESSING INC	..	10/19/2020.	GLOBAL REINSURANCE		7,893,375	7,000,000	6,992,370	6,995,547		572		572		6,996,119		897,256	897,256	258,563	09/15/2025.
05348E BA 6	AVALONBAY COMMUNITIES INC	..	10/19/2020.	GLOBAL REINSURANCE		17,917,744	16,000,000	15,944,640	15,957,891		4,068		4,068		15,961,960		1,955,784	1,955,784	497,289	05/15/2027.
05367A AD 5	AVIATION CAPITAL GROUP CORP	..	02/27/2020.	TORONTO DOMINION BANK LONDON		9,450,720	9,000,000	9,000,000	9,000,000				0		9,000,000		450,720	450,720	246,375	04/06/2021.
05369A AD 3	AVIATION CAPITAL GROUP LLC	..	08/11/2020.	Various		16,360,556	15,800,000	15,584,646	15,620,243		11,554		11,554		15,631,797		728,759	728,759	697,469	08/01/2025.
05377R DQ 4	AESOP 193 A - ABS	..	10/19/2020.	GLOBAL REINSURANCE		12,220,850	12,000,000	11,999,785	11,999,811		78		78		11,999,890		220,961	220,961	235,213	03/20/2026.
053807 AQ 6	AVNET INC	..	04/30/2020.	Call @ 100.00		5,033,950	5,000,000	4,973,650	4,998,493		1,089		1,089		4,999,582		418	418	144,106	06/15/2020.
05409Q AA 6	AVON INTERNATIONAL OPERATIONS INC	..	11/02/2020.	Call @ 100.00		3,059,070	3,000,000	3,000,000	3,000,000				0		3,000,000			0	345,851	08/15/2022.
054303 BA 9	AVON PRODUCTS INC	C	09/22/2020.	GOLDMAN		6,382,500	6,000,000	5,989,680	5,996,728		688		688		5,997,416		385,084	385,084	429,333	03/15/2023.
05492A AC 5	BFNS 2017-1 A - CDO	C	09/10/2020.	Call @ 100.00		16,000,000	16,000,000	16,000,000	16,000,000				0		16,000,000			0	559,160	01/25/2029.
05492A AJ 0	BFNS AR - CDO	C	10/25/2020.	Paydown		2,505,995	2,505,995	2,505,995					0		2,505,995			0	22,136	01/25/2029.
05492E AE 3	BDS 2019-FL3 B - CDO	..	10/19/2020.	GLOBAL REINSURANCE		14,869,500	15,000,000	15,060,938	15,042,306		(21,533)		(21,533)		15,020,773		(151,273)	(151,273)	350,350	12/17/2035.
05492K AC 3	BDS 2019-FL4 AS - CDO	C	10/19/2020.	GLOBAL REINSURANCE		7,327,136	7,500,000	7,500,000	7,500,000				0		7,500,000		(172,864)	(172,864)	136,800	08/15/2036.
054968 AB 8	BFNS A - CDO	C	12/25/2020.	Paydown		152,908	152,908	152,143	152,266		641		641		152,908			0	5,727	03/25/2030.
05531F BJ 1	BB&T CORP	..	03/30/2020.	CREDIT SUISSE SECURITIES (USA)		6,954,500	7,000,000	6,994,820	6,995,241		358		358		6,995,599		(41,099)	(41,099)	83,417	03/16/2023.
05532E BB 0	BCAP 2009-RR10 151 - CMO/RMBS	..	05/27/2020.	Paydown		118,129	118,129	116,357	117,622		507		507		118,129			0	1,746	03/26/2036.
05532E CE 3	BCAP 2009-RR10 9A2 - CMO/RMBS	..	12/01/2020.	Paydown		264,931	293,041	84,300	240,658		24,273		24,273		264,931			0	11,475	06/26/2037.
05532M AG 2	BCAP 2009-RR15 4A2 - CMO/RMBS	C	11/01/2020.	Paydown		1,002,202	914,377	495,149	999,134		3,067		3,067		1,002,202			0	41,003	05/27/2036.
05532T AF 9	BCAP 2010-RR1 2A2 - CMO/RMBS	..	12/01/2020.	Paydown		1,621,237	1,621,237	705,238	1,143,774		477,464		477,464		1,621,237			0	37,672	06/27/2045.
05533G CN 7	BCAP 2010-RR9 6A1 - CMO/RMBS	C	07/28/2020.	Paydown		1,180,432	1,180,432	1,118,460	1,172,909		7,524		7,524		1,180,432			0	19,572	10/26/2035.
05533N AJ 3	BCAP 2010-RR12 1A9 - CMO/RMBS	C	12/01/2020.	Paydown		452,367	455,320	398,910	445,303		7,064		7,064		452,367			0	10,284	06/26/2037.
05535D BG 8	BCF 97R2 3B1 - CMO/RMBS	..	03/01/2020.	Paydown		176,105	176,105	146,577	171,508		4,597		4,597		176,105			0	12,327	05/25/2027.
05539B AD 6	BCAP 2012-RR3 1A4 - CMO/RMBS	..	11/27/2020.	Paydown		2,027,625	2,027,625	1,852,742	2,018,133		9,491		9,491		2,027,625			0	58,667	12/29/2037.
05540X BK 8	BCAP 2012-RR4 5A5 - CMO/RMBS	..	09/28/2020.	Paydown		801,074	801,074	744,999	801,074		(0)		(0)		801,074			0	9,670	05/27/2036.
05541C AZ 1	BCAP 2012-RR7 5A1 - CMO/RMBS	..	12/01/2020.	Paydown		6,414,806	6,414,806	5,580,881	6,317,053		97,753		97,753		6,414,806			0	134,328	03/26/2047.
05541D AU 0	BCAP 2012-RR8 4A3 - CMO/RMBS	..	12/21/2020.	Paydown		1,879,302	1,879,302	1,552,774	1,671,474		207,828		207,828		1,879,302			0	16,640	11/26/2036.
05541V AE 6	BG ENERGY CAPITAL PLC	C	10/19/2020.	GLOBAL REINSURANCE		7,236,341	7,000,000	7,338,170	7,072,103		(31,640)		(31,640)		7,040,463		195,878	195,878	283,111	10/15/2021.
055451 AX 6	BHP BILLITON FINANCE (USA) LTD	C	09/21/2020.	Tender Offer		6,294,400	5,000,000	5,000,000	5,000,000				0		5,000,000			0	1,463,150	10/19/2075.
05545J AJ 8	BCAP 15RR3 4A1 - CMO/RMBS	..	12/26/2020.	Paydown		769,794	769,795	687,042	718,985		50,810		50,810		769,794			0	5,805	02/25/2037.
05567Y AA 7	BNSF RAILWAY COMPANY 2005-4 PASS THROUGH	..	10/01/2020.	Paydown		233,799	233,799	233,799	233,889		(90)		(90)		233,799			0	11,613	04/01/2023.
05568D AA 2	BNSF 2006-3 CTF - ABS	..	10/01/2020.	Paydown		197,288	197,288	190,699	187,085		10,203		10,203		197,288			0	10,539	04/01/2024.
05570W AJ 7	BNPP 2009-1 A6 - CMO/RMBS	..	10/28/2020.	Paydown		4,449,197	4,449,197	3,920,855	4,412,410		36,787		36,787		4,449,197			0	108,823	08/27/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
05581J AA 2	BNSF RAILWAY COMPANY 2015 1 PASS THROUGH		10/19/2020.	Various		4,557,426	4,153,704	4,153,704	4,154,006		348		348		4,154,354		403,072	403,072	119,228	06/16/2028.
05584@ AA 9	BGS HUNTSVILLE 2016 CONTROL PASS-THRU		12/30/2020.	Various		13,910,494	13,910,493	13,910,493	13,910,502		(0)		(0)		13,910,502		(8)	(8)	476,547	08/15/2035.
05584A AA 8	HGVGI 17A A - RMBS		12/25/2020.	Paydown		573,609	573,609	573,463	573,443		165		165		573,609			0	10,907	05/25/2029.
05586* AA 9	BGS SPARTANBURG 2017 CONTROL PASS-THRU T		12/15/2020.	Paydown		357,080	357,080	357,080	357,080		(0)		(0)		357,080			0	9,237	07/15/2032.
05586A AA 6	BSPRT 2018-FL4 A - CDO		10/19/2020.	GLOBAL REINSURANCE		6,918,800	7,000,000	7,000,000	6,999,125		(23)		(23)		6,999,102		(80,302)	(80,302)	106,901	09/17/2035.
05587* AA 8	PVTPL FEDEX SPARKS - ABS		12/15/2020.	Paydown		326,013	326,013	326,013	326,018		(5)		(5)		326,013			0	9,005	03/15/2037.
05587T AA 4	BSPRT 2019-FL5 A - CDO		10/19/2020.	GLOBAL REINSURANCE		29,243,466	30,000,000	30,000,000	30,000,000				0		30,000,000		(756,534)	(756,534)	483,815	05/15/2029.
05588* AA 7	BGS HUNTERSVILLE 2017 CONTROL PASS-THRU		12/15/2020.	Paydown		272,696	272,696	272,696	272,697		(1)		(1)		272,696			0	7,876	05/15/2038.
05590# AA 9	BPHQ 2017 CONTROL PASS-THROUGH TRUST		12/15/2020.	Paydown		164,525	164,525	164,525	164,525		0		0		164,525			0	3,780	11/15/2032.
05600L AC 0	BMW FINANCE NV	C	10/19/2020.	GLOBAL REINSURANCE		28,924,938	27,000,000	27,000,000	27,000,000				0		27,000,000		1,924,938	1,924,938	908,438	08/14/2029.
05605G AJ 1	B2R 2015-2 B - RMBS		10/19/2020.	Various		9,988,274	10,000,000	10,299,830	10,035,965		(35,965)		(35,965)		10,000,000		(11,726)	(11,726)	429,925	11/18/2048.
05607Y AC 5	B2R 2015 - 1 A2 - RMBS		12/01/2020.	Paydown		7,694,663	7,694,663	7,715,493	7,701,156		(6,493)		(6,493)		7,694,663			0	147,423	05/15/2048.
058927 AG 9	BAFC 2006-A 3A2 - CMO/RMBS		12/01/2020.	Paydown		120,825	156,739	136,833	118,537		2,288		2,288		120,825			0	3,321	02/20/2036.
058931 AD 8	BAFC 2006-3 2A1 - CMO/RMBS		12/01/2020.	Paydown		694,457	726,037	592,127	676,379		18,078		18,078		694,457			0	27,633	03/25/2036.
058931 BL 9	BAFC 2006-3 5A8 - CMO/RMBS		12/01/2020.	Paydown		41,624	46,930	47,634	41,390		233		233		41,624			0	1,540	03/25/2036.
058933 AN 2	BAFC 2006-D 5A1 - CMO/RMBS		12/01/2020.	Paydown		836,608	837,145	802,613	835,470		1,138		1,138		836,608			0	18,987	05/20/2036.
05946X H7 1	BAFC 2005-H 3A1 - CMO/RMBS		12/22/2020.	Various		2,360,191	2,519,197	2,292,670	2,349,091		23,868		23,868		2,372,960		(12,769)	(12,769)	89,887	11/20/2035.
05946X XP 3	BAFC 2005-E 3A1 - CMO/RMBS		12/01/2020.	Paydown		324,698	327,993	320,668	325,370		47	719	(672)		324,698			0	3,959	05/20/2035.
05946X Y7 2	BAFC 2005-8 2A8 - CMO/RMBS		12/01/2020.	Paydown		403,429	427,767	429,674	403,715		(286)		(286)		403,429			0	14,018	01/25/2036.
05946X YV 9	BAFC 2005-F 2A1 - CMO/RMBS		12/01/2020.	Paydown		222,753	234,108	218,156	221,969		784		784		222,753			0	6,006	09/20/2035.
05948X T2 7	BOAMS 2004-A 2A2 - CMO/RMBS		12/01/2020.	Paydown		173,068	173,069	170,473	173,187		(118)		(118)		173,068			0	5,441	02/25/2034.
05949A H8 6	BOAMS 2005-A 2A1 - CMO/RMBS		12/01/2020.	Paydown		299,589	299,589	289,665	285,100		14,489		14,489		299,589			0	6,852	02/25/2035.
05949A H9 4	BOAMS 2005-A 2A2 - CMO/RMBS		12/01/2020.	Paydown		374,134	374,134	364,313	362,462		11,672		11,672		374,134			0	8,556	02/25/2035.
05949C GW 0	BOAMS 2005-8 A9 - CMO/RMBS		12/01/2020.	Paydown		268,909	283,241	230,430	267,969		939		939		268,909			0	9,788	09/25/2035.
05949C HM 1	BOAMS 2005-I 1A1 - CMO/RMBS		12/01/2020.	Paydown		148,987	162,370	147,081	149,953		2,743	3,709	(966)		148,987			0	3,922	10/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 - CMO/RMBS		12/01/2020.	Paydown		4,804	4,865	4,754	4,812		(8)		(8)		4,804			0	116	11/25/2035.
05949C KX 3	BOAMS 2005-J 4A1 - CMO/RMBS		12/01/2020.	Paydown		36,804	37,092	33,383			3,421		3,421		36,804			0	341	11/25/2035.
05949C PP 5	BOAMS 2005-L 4A1 - CMO/RMBS		12/01/2020.	Paydown		693,642	694,532	657,201			36,441		36,441		693,642			0	11,079	01/25/2036.
05950M AJ 9	BAFC 2006-G 3A3 - CMO/RMBS		12/01/2020.	Paydown		1,057,993	1,057,993	1,014,351	917,122		140,871		140,871		1,057,993			0	22,094	07/20/2036.
05950P AF 0	BAFC 2006-H 2A3 - CMO/RMBS		12/01/2020.	Paydown		678,272	746,808	654,164	661,623		16,648		16,648		678,272			0	19,233	09/20/2046.
05950T AC 9	BOAMS 2006-B 2A1 - CMO/RMBS		12/01/2020.	Paydown		184,072	198,309	119,141	180,301		3,771		3,771		184,072			0	5,320	11/20/2036.
05951F AB 0	BAFC 2007-1 T1B - RMBS		12/01/2020.	Paydown		11,399	13,142	11,475	11,220		179		179		11,399			0	622	01/25/2037.
05951K AN 3	BAFC 2006-7 A12 - CMO/RMBS		12/01/2020.	Paydown		507,755	524,286	508,676	505,930		1,825		1,825		507,755			0	21,925	09/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 - CMO/RMBS		12/01/2020.	Paydown		3,466	3,432	2,629	3,403		63		63		3,466			0	113	10/25/2036.
05951V AV 1	BAFC 2006-I 6A1 - CMO/RMBS		12/21/2020.	Paydown		327,160	327,068	269,653	318,679		8,481		8,481		327,160			0	3,178	12/20/2046.
059522 AA 0	BAFC 2007-C 6A1 - RMBS		12/21/2020.	Paydown		1,358,979	1,358,979	1,168,722	1,123,828		235,151		235,151		1,358,979			0	12,993	05/20/2047.
059522 AU 6	BAFC 2007-C 1A2 - CMO/RMBS		12/01/2020.	Paydown		941,203	982,679	900,653	943,759		5,363	7,919	(2,556)		941,203			0	24,435	05/20/2036.
059523 AX 8	BAFC 2007-5 7A1 - CMO/RMBS		12/01/2020.	Paydown			152,210	86,881	780		2,812	3,593	(780)					0	999	07/25/2047.
05952G AT 8	BAFC 2007-D 3A1 - CMO/RMBS		12/01/2020.	Paydown		315,478	318,495	312,124	316,209		(731)		(731)		315,478			0	9,350	06/20/2037.
05952G AV 3	BAFC 2007-D 3A3 - CMO/RMBS		12/01/2020.	Paydown		453,955	458,297	449,131	455,007		(1,052)		(1,052)		453,955			0	13,454	06/20/2037.
05952X AL 8	BAFC 10R4 2A4 - CMO/RMBS		01/01/2020.	Paydown		(28,463)							0				(28,463)	(28,463)	(131)	08/26/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
05953Y AH 4	BAFC 2007-4 A1B - RMBS		12/01/2020.	Paydown		67,805	77,831	25,658	66,639		1,166		1,166		67,805			0	2,646	05/26/2037.
05954D AL 0	BAFC 2007-E 6A1 - CMO/RMBS		11/01/2020.	Paydown		81,173	81,452	9,010	79,794		1,379		1,379		81,173			0	1,695	07/22/2047.
05956E AB 8	BAFC 2010-R6 1A2 - CMO/RMBS		12/01/2020.	Paydown		303,231	303,231	298,682	301,913		1,318		1,318		303,231			0	12,042	02/27/2035.
05973B AA 5	BANC 2019-CRE6 A - CMBS		12/15/2020.	Paydown		4,448,561	4,448,561	4,139,184	2,156,878		321,981		321,981		4,448,561			0	51,783	09/17/2036.
05973B AE 7	BANC 2019-CRE6 AS - CMBS		10/19/2020.	GLOBAL REINSURANCE		9,553,100	10,000,000	10,000,000	10,000,000				0		10,000,000		(446,900)	(446,900)	174,664	09/17/2036.
05990E AD 2	BAFC 2012-R6 2A2 - CMO/RMBS		12/28/2020.	Paydown		664,431	668,108	581,427	651,089		13,343		13,343		664,431			0	5,413	07/28/2036.
05990H AH 6	BAFC 2010-R2 1A3 - CMO/RMBS		12/01/2020.	Paydown		751,647	842,112	532,825	735,404		16,242		16,242		751,647			0	34,055	08/26/2037.
05990H AQ 6	BAFC 2010-R2 3A4 - CMO/RMBS		12/01/2020.	Paydown		508,738	508,739	494,589	486,706		22,033		22,033		508,738			0	14,124	07/26/2035.
05990H AT 0	BAFC 2010-R2 4A3 - CMO/RMBS		12/01/2020.	Paydown		447,497	497,344	412,186	464,079		3,208	19,790	(16,582)		447,497			0	21,147	08/26/2037.
06406G AA 9	BANK OF NEW YORK MELLON CORP		10/19/2020.	GLOBAL REINSURANCE		14,496,599	13,000,000	12,767,300	12,819,516		14,157		14,157		12,833,673		1,662,926	1,662,926	378,083	10/30/2028.
06406H BY 4	BANK OF NEW YORK MELLON CORP		03/25/2020.	CITIGROUP		7,050,820	7,000,000	6,995,310	6,999,244		100		100		6,999,345		51,476	51,476	127,011	09/23/2021.
06406H CX 5	BANK OF NEW YORK MELLON CORP		10/19/2020.	GLOBAL REINSURANCE		9,871,191	9,000,000	8,968,770	8,984,318		2,498		2,498		8,986,816		884,375	884,375	323,375	09/11/2024.
06406H DA 4	BANK OF NEW YORK MELLON CORP		10/19/2020.	GLOBAL REINSURANCE		10,968,760	10,000,000	9,978,600	9,988,388		1,687		1,687		9,990,075		978,685	978,685	345,833	02/24/2025.
06406Y AA 0	BANK OF NEW YORK MELLON CORP		10/19/2020.	GLOBAL REINSURANCE		9,168,872	8,000,000	8,000,000	8,000,000				0		8,000,000		1,168,872	1,168,872	305,067	08/23/2029.
06424@ AA 1	BANK OF TEXAS (HOUSTON, TX)		12/15/2020.	Paydown		327,234	327,234	329,245	330,015		(2,781)		(2,781)		327,234			0	7,335	12/31/2029.
06739G BP 3	BARCLAYS BANK PLC	C	10/14/2020.	Maturity @ 100.00		2,000,000	2,000,000	1,961,301	1,996,193		3,807		3,807		2,000,000			0	102,800	10/14/2020.
06760P AN 1	BABSN 2018-III B2 - CDO		09/10/2020.	Call @ 100.00		7,000,000	7,000,000	7,000,000	6,998,401		(105)		(105)		6,998,296		1,704	1,704	278,569	07/20/2029.
07274E AG 8	BAYER US FINANCE LLC		10/19/2020.	GLOBAL REINSURANCE		4,336,012	4,000,000	3,960,440	3,979,559		3,188		3,188		3,982,747		353,265	353,265	139,125	10/08/2024.
07274N AX 1	BAYER US FINANCE II LLC		10/19/2020.	GLOBAL REINSURANCE		4,232,884	4,000,000	3,984,545	3,783,560		29,801		29,801		3,813,361		419,523	419,523	115,267	04/15/2025.
072863 AE 3	BAYLOR SCOTT & WHITE HOLDINGS		10/19/2020.	GLOBAL REINSURANCE		10,726,480	10,000,000	10,000,000	10,000,000				0		10,000,000		726,480	726,480	245,861	11/15/2026.
07325D AF 1	BAYV 2006-C 1A5 - RMBS		12/01/2020.	Paydown		322,645	322,645	324,672	322,692		897	944	(47)		322,645			0	7,714	11/28/2036.
07330M AC 1	TRUIST BANK		10/19/2020.	GLOBAL REINSURANCE		18,664,146	18,000,000	18,000,000	18,000,000				0		18,000,000		664,146	664,146	517,974	09/17/2029.
07384M 4K 5	BSARM 2004-10 231 - CMO/RMBS		12/01/2020.	Paydown		605,526	605,526	564,653			40,873		40,873		605,526			0	8,270	01/25/2035.
07384M Q8 8	BSARM 2004-3 2A - CMO/RMBS		12/01/2020.	Paydown		200,814	200,814	201,445	201,319		(505)		(505)		200,814			0	5,102	07/25/2034.
07384M S7 8	BSARM 2004-5 2A - CMO/RMBS		12/01/2020.	Paydown		380,391	380,391	382,050	381,054		(663)		(663)		380,391			0	8,613	07/25/2034.
07384M S8 6	BSARM 2004-5 3A - CMO/RMBS		12/01/2020.	Paydown		589,838	589,838	597,752	598,338		(8,500)		(8,500)		589,838			0	18,601	07/25/2034.
07384Y KF 2	BSABS 2003-AC4 A - RMBS		12/01/2020.	Paydown		560,871	560,872	566,831	561,800		(929)		(929)		560,871			0	19,183	09/25/2033.
07384Y TL 0	BSABS 2004-SD2 4A - CMO/RMBS		12/01/2020.	Paydown		46,307	46,307	46,828	46,359		(52)		(52)		46,307			0	1,308	03/25/2044.
07386H PD 7	BALTA 2004-12 2A1 - CMO/RMBS		12/01/2020.	Paydown		20,208	20,208	18,541	17,736		2,472		2,472		20,208			0	530	01/25/2035.
07386H QZ 7	BALTA 2005-2 2A3 - CMO/RMBS		12/01/2020.	Paydown		455,372	457,666	392,318	449,885		5,487		5,487		455,372			0	11,623	04/25/2035.
07386H UG 4	BALTA 2005-5 2A1 - CMO/RMBS		12/01/2020.	Paydown		7,462	7,462	6,791	6,504		958		958		7,462			0	228	07/25/2035.
07386Y AE 4	BSARM 2007-5 3A1 - CMO/RMBS		12/01/2020.	Paydown		823,312	831,366	802,268	822,338		973		973		823,312			0	17,724	08/25/2047.
073870 AG 2	BALTA 2007-2 2A1 - CMO/RMBS		12/01/2020.	Paydown		12,139	17,845	5,903	11,490		649		649		12,139			0	363	04/25/2037.
073877 CS 9	BSABS 2005-SD3 1M1 - RMBS		12/28/2020.	Paydown		3,798,349	3,798,349	3,053,516	3,642,469		155,880		155,880		3,798,349			0	49,400	07/25/2035.
073879 GN 2	BSABS 2004-AC5 A2 - RMBS		12/25/2020.	Paydown		93,245	93,245	69,701	90,864		2,381		2,381		93,245			0	578	10/25/2034.
073879 M5 4	BSABS 2005-AC6 2A1 - CMO/RMBS		09/25/2020.	Various		2,128,607	2,128,607	2,153,884	2,130,007		(1,400)		(1,400)		2,128,607			0	77,181	09/25/2020.
073880 AG 1	BSARM 2007-1 3A1 - CMO/RMBS		12/01/2020.	Paydown		195,870	187,202	157,785	188,569		7,301		7,301		195,870			0	4,423	02/25/2047.
07389N AC 9	BSABS 2006-SD4 2A1 - CMO/RMBS		11/01/2020.	Paydown		96,084	96,084	77,571	100,197		1,931	6,045	(4,114)		96,084			0	3,053	10/25/2036.
07401C AS 2	BSARM 2007-4 211 - CMO/RMBS		12/01/2020.	Paydown		260,988	260,680	247,645	260,866		122		122		260,988			0	5,087	06/25/2047.
075887 BF 5	BECTON DICKINSON AND CO		10/19/2020.	GLOBAL REINSURANCE		2,548,990	2,310,000	2,310,000	2,310,000				0		2,310,000		238,990	238,990	72,838	12/15/2024.
081437 AM 7	BEMIS COMPANY INC		04/23/2020.	EXCHANGE		3,995,421	4,000,000	3,974,120	3,994,506		915		915		3,995,421			0	94,000	10/15/2021.
08179C AG 6	BSP 11 A2B - CDO		03/13/2020.	Call @ 100.00		8,630,000	8,630,000	8,617,100	8,620,546		414		414		8,620,960		9,040	9,040	138,013	04/15/2029.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
084664 BQ 3	BERKSHIRE HATHAWAY FINANCE CORP	..	03/23/2020.	MARKETAXESS CORPORATION		15,088,800	15,000,000	14,946,750	14,993,508		1,422		1,422		14,994,930		93,870	93,870	442,708	01/15/2021.
084664 BT 7	BERKSHIRE HATHAWAY FINANCE CORP	..	03/27/2020.	TORONTO DOMINION BANK LONDON		7,229,180	7,000,000	6,946,170	6,985,823		1,431		1,431		6,987,254		241,926	241,926	79,333	05/15/2022.
084670 BS 6	BERKSHIRE HATHAWAY INC	..	10/19/2020.	GLOBAL REINSURANCE		8,958,152	8,000,000	7,992,480	7,995,271		558		558		7,995,828		962,324	962,324	273,611	03/15/2026.
09247X AH 4	BLACKROCK INC	..	03/25/2020.	WELLS FARGO SECURITIES LLC		20,415,400	20,000,000	20,331,545	20,056,627		(9,402)		(9,402)		20,047,225		368,175	368,175	290,417	05/24/2021.
09247X AP 6	BLACKROCK INC	..	10/19/2020.	GLOBAL REINSURANCE		11,523,180	10,000,000	9,919,000	9,923,674		5,640		5,640		9,929,314		1,593,866	1,593,866	315,069	04/30/2029.
09256B AJ 6	BLACKSTONE HOLDINGS FINANCE CO LLC	..	10/19/2020.	GLOBAL REINSURANCE		4,443,400	4,000,000	3,983,680	3,987,027		1,192		1,192		3,988,220		455,180	455,180	131,950	10/02/2027.
09256B AL 1	BLACKSTONE HOLDINGS FINANCE CO LLC	..	10/19/2020.	GLOBAL REINSURANCE		35,556,939	33,000,000	32,443,070	32,454,961		38,242		38,242		32,493,203		3,063,736	3,063,736	914,375	01/10/2030.
096311 ZA 6	BLUE TOURCH (BTC) REV L 265 01/05/2021	..	03/03/2020.	Direct		3,356,250	3,356,250	3,356,250	3,356,250				0		3,356,250			0	49,112	01/05/2021.
097023 CP 8	BOEING CO	..	10/19/2020.	GLOBAL REINSURANCE		28,195,126	29,720,000	30,400,756	30,386,850		(28,950)		(28,950)		30,357,900		(2,162,774)	(2,162,774)	1,177,861	02/01/2035.
09774X AU 6	BCM 1999-A A3 - ABS	..	12/01/2020.	Paydown		22,769	22,769	21,821	22,794		(25)		(25)		22,769			0	702	03/15/2029.
09774X BF 8	BCM 1999-B A5 - ABS	..	06/01/2020.	CREDIT SUISSE SECURITIES (USA)							439		439		439		(439)	(439)	(439)	12/15/2029.
10112R BB 9	BOSTON PROPERTIES LP	..	10/19/2020.	GLOBAL REINSURANCE		5,449,045	5,000,000	4,990,750	4,991,166		640		640		4,991,806		457,239	457,239	140,722	06/21/2029.
10112R BC 7	BOSTON PROPERTIES LP	..	10/19/2020.	GLOBAL REINSURANCE		5,217,845	5,000,000	4,997,700	4,997,784		164		164		4,997,948		219,898	219,898	163,528	03/15/2030.
10922N AC 7	BRIGHTHOUSE FINANCIAL INC	..	10/19/2020.	GLOBAL REINSURANCE		24,290,553	23,000,000	22,980,910	22,985,260		1,389		1,389		22,986,650		1,303,904	1,303,904	702,075	06/22/2027.
109641 AG 5	BRINKER INTERNATIONAL INC	..	08/13/2020.	INT'L FC STONE		5,085,938	5,250,000	5,038,898	5,144,957		18,355		18,355		5,163,312		(77,374)	(77,374)	153,708	05/15/2023.
110122 BG 2	BRISTOL-MYERS SQUIBB CO	..	03/30/2020.	MORGAN STANLEY CO		8,272,240	8,000,000	7,995,920	7,999,068		211		211		7,999,278		272,962	272,962	163,222	08/15/2022.
110122 CT 3	BRISTOL-MYERS SQUIBB CO	..	10/15/2020.	Maturity @ 100.00		5,000,000	5,000,000	4,987,250	4,998,945		1,055		1,055		5,000,000			0	197,500	10/15/2020.
11042A AA 2	BRITISH AIRWAYS PASS THROUGH TRUST 2013	C	12/20/2020.	Paydown		1,211,675	1,211,675	1,213,073	1,212,461		(786)		(786)		1,211,675			0	41,619	12/20/2025.
11042B AA 0	BRITISH AIRWAYS PLC - ABS	C	06/20/2020.	Various		394,236	394,236	394,235	394,271		(36)		(36)		394,236			0	8,316	12/20/2021.
111013 AK 4	SKY LTD	C	10/19/2020.	GLOBAL REINSURANCE		3,688,475	3,500,000	3,484,810	3,495,143		1,292		1,292		3,496,435		192,040	192,040	98,134	11/26/2022.
11102A AE 1	BRITISH TELECOMMUNICATIONS PLC	C	10/19/2020.	GLOBAL REINSURANCE		14,100,203	13,000,000	12,889,240	12,890,637		7,577		7,577		12,898,214		1,201,989	1,201,989	400,201	11/08/2029.
11133T AC 7	BROADRIDGE FINANCIAL SOLUTIONS INC	..	10/19/2020.	GLOBAL REINSURANCE		7,815,759	7,000,000	6,971,230	6,980,259		2,201		2,201		6,982,460		833,299	833,299	193,044	06/27/2026.
114259 AN 4	BROOKLYN UNION GAS CO	..	10/19/2020.	GLOBAL REINSURANCE		11,175,570	10,000,000	10,000,000	10,000,000				0		10,000,000		1,175,570	1,175,570	377,609	03/10/2026.
118230 AJ 0	BUCKEYE PARTNERS LP	..	02/25/2020.	Tender Offer		4,083,760	4,000,000	3,984,800	3,998,088		259		259		3,998,347		1,653	1,653	194,260	02/01/2021.
12189L AB 7	BURLINGTON NORTHERN SANTA FE LLC	..	06/01/2020.	Call @ 100.00		985,000	985,000	989,659	985,265		(265)		(265)		985,000			0	26,595	09/01/2020.
12189L AT 8	BURLINGTON NORTHERN SANTA FE LLC	..	10/19/2020.	GLOBAL REINSURANCE		15,380,260	14,000,000	13,967,940	13,984,196		2,527		2,527		13,986,724		1,393,536	1,393,536	539,467	09/01/2024.
12189P AE 2	BNSF RAILWAY CO PASS THROUGH TRUST - ABS	..	01/02/2020.	Various		178,938	178,938	198,193	178,939		(0)		(0)		178,938			0	6,406	01/02/2020.
12189P AJ 1	BNSF RAILWAY CO PASS THROUGH TRUST - ABS	..	07/15/2020.	Paydown		89,229	89,229	105,104	95,579		(6,351)		(6,351)		89,229			0	6,002	07/15/2022.
12189P AL 6	BNSF RAILWAY CO PASS THROUGH TRUST - ABS	..	01/15/2020.	Paydown		53,897	53,897	53,897	55,480		(1,583)		(1,583)		53,897			0	3,203	01/15/2022.
12325J AA 9	BUSINESS DEV CORP OF AMER	..	08/14/2020.	Call @ 100.00		11,000,000	11,000,000	10,990,000	10,998,720		1,185		1,185		10,999,905		95	95	628,833	09/01/2020.
123262 AN 7	BJETS 2018-1 A - ABS	..	11/16/2020.	Paydown		5,277,046	5,277,046	5,276,954	5,278,025		(979)		(979)		5,277,046			0	199,207	02/15/2033.
12326Q AA 2	BJETS 191 A - ABS	..	12/15/2020.	Paydown		1,930,522	1,930,522	1,930,455	1,930,463		60		60		1,930,522			0	53,161	07/15/2034.
12326R AA 0	BJETS 182 A - ABS	..	12/15/2020.	Paydown		2,216,545	2,216,545	2,216,507	2,216,529		16		16		2,216,545			0	57,102	06/15/2033.
12327F AA 5	BJETS 201 A - ABS	..	12/16/2020.	Paydown		233,679	233,679	233,675			3		3		233,679			0	597	11/15/2035.
12479L AA 8	CAI 2012-1 NTS - ABS	C	04/28/2020.	Paydown		7,849,750	7,849,750	7,672,792	7,764,053		85,697		85,697		7,849,750			0	86,790	10/25/2027.
12479L AC 4	CAI 2013-1 NTS - ABS	C	04/28/2020.	Paydown		4,777,500	4,777,500	4,713,658	4,749,604		27,896		27,896		4,777,500			0	51,297	03/27/2028.
12479R AB 3	CAUTO 2014-1 A - ABS	..	12/15/2020.	Paydown		202,330	202,330	202,208	202,291		39		39		202,330			0	5,787	10/17/2044.
12479R AD 9	CAUTO 2017-1 A1 - ABS	..	12/15/2020.	Paydown		211,909	211,909	211,848	211,876		33		33		211,909			0	6,608	04/15/2047.
12479R AE 7	CAUTO 2017-1 A2 - ABS	..	12/15/2020.	Paydown		155,224	155,224	155,604	132,431		(447)		(447)		155,224			0	5,262	04/15/2047.
124857 AE 3	CBS CORP	..	05/04/2020.	Various		1,030,190	1,000,000	997,320	999,666		99		99		999,766		234	234	61,126	02/15/2021.
124857 AT 0	VIACOMCBS INC	..	10/19/2020.	GLOBAL REINSURANCE		14,386,294	13,000,000	12,873,510	12,899,962		8,646		8,646		12,908,608		1,477,686	1,477,686	516,750	02/15/2028.
12489W EL 4	CBASS 2002-CB1 B1 - RMBS	..	12/28/2020.	Paydown		72,900	72,900	64,152	73,819		(918)		(918)		72,900			0	1,893	08/25/2030.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12489W JQ 8	CBASS 2004-CB4 A6 - RMBS	..	12/01/2020.	Paydown		11,689	11,689	11,660	11,541		149		149		11,689			0	335	05/25/2034.
12505B AC 4	CBRE SERVICES INC	..	12/28/2020.	Call @ 100.00		9,386,140	8,000,000	8,257,680	8,171,027		(30,989)		(30,989)		8,140,038		(140,038)	(140,038)	1,926,306	03/15/2025.
12510H AB 6	CAUTO 2020-1 A2 - ABS	..	12/15/2020.	Paydown		429,671	429,671	429,600			85		85		429,671			0	8,530	02/15/2050.
12510H AC 4	CAUTO 2020-1 A3 - ABS	..	12/15/2020.	Paydown		447,574	447,574	447,258			377		377		447,574			0	9,637	02/15/2050.
12527E AD 0	CFCRE 2011-C1 A4 - CMBS	..	12/01/2020.	Paydown		17,546,684	17,546,683	17,976,842	17,591,580		(44,897)		(44,897)		17,546,684			0	781,314	04/15/2044.
12527G AC 7	CF INDUSTRIES INC	..	04/22/2020.	BARCLAYS CAPITAL INC FIXED INC		4,090,450	4,030,000	3,694,704	3,891,488		11,777		11,777		3,903,265		187,185	187,185	55,228	06/01/2023.
12529E AA 4	CFMT 20HB2 A - CMO/RMBS	..	12/25/2020.	Paydown		2,082,034	2,082,033	2,082,031			3		3		2,082,034			0	20,935	04/25/2030.
12529F AA 1	CFMT 20HB3 A - RMBS	..	12/25/2020.	Paydown		955,035	955,035	955,034			1		1		955,035			0	9,800	05/25/2030.
12530M AA 3	SORT 2020-1 A1 - ABS	..	12/15/2020.	Paydown		456,212	456,212	456,149			63		63		456,212			0	2,457	07/15/2060.
12530M AB 1	SORT 201 A2 - RMBS	..	08/17/2020.	Paydown		8,333	8,333	8,329			4		4		8,333			0	11	07/15/2060.
12530M AB 1	SORT 2020-1 A2 - ABS	..	12/15/2020.	Paydown		487,951	487,951	487,723			228		228		487,951			0	2,773	07/15/2060.
125431 AH 9	CWHL 2006-HYB4 2A1 - CMO/RMBS	..	12/01/2020.	Paydown		144,714	157,155	65,399	140,003		4,710		4,710		144,714			0	4,163	06/20/2036.
12543X AD 8	CWHL 2006-19 1A4 - CMO/RMBS	..	12/01/2020.	Paydown		584,576	610,232	561,411	580,592		3,984		3,984		584,576			0	25,355	01/25/2037.
12544B AE 3	CWHL 2007-HY5 3A1 - CMO/RMBS	..	12/01/2020.	Paydown		238,168	239,111	186,097	228,962		9,207		9,207		238,168			0	6,075	09/25/2037.
125509 BM 0	CIGNA HOLDING CO	..	06/15/2020.	Maturity @ 100.00		2,000,000	2,000,000	1,989,480	1,999,425		575		575		2,000,000			0	51,250	06/15/2020.
125523 CH 1	CIGNA CORP	..	09/15/2020.	Maturity @ 100.00		4,000,000	4,000,000	3,991,200	3,999,377		623		623		4,000,000			0	165,000	09/15/2020.
125585 AF 6	CIT 951 A5 - ABS	..	12/15/2020.	Paydown		163,169	163,169		158,793		4,376		4,376		163,169			0	4,238	08/15/2021.
12558M AG 7	CITHE 2002-1 AF6 - RMBS	..	12/01/2020.	Paydown		94,457	94,457	96,701	93,844		613		613		94,457			0	3,781	02/25/2030.
125634 AG 0	CLIF 2013-1 NTS - RMBS	..	10/19/2020.	Paydown		1,590,000	1,590,000	1,589,766	1,587,225		2,775		2,775		1,590,000			0	33,495	03/20/2028.
125634 AL 9	CLIF 133 NTS - RMBS	..	10/19/2020.	Paydown		564,445	564,445	564,401	563,365		1,080		1,080		564,445			0	16,191	11/18/2028.
125634 AN 5	CLIF 2014-1 NTS - RMBS	..	10/19/2020.	Paydown		2,739,161	2,739,161	2,738,032	2,733,612		5,549		5,549		2,739,161			0	67,869	06/18/2029.
125634 AQ 8	CLIF 2014-2 NTS - RMBS	..	10/19/2020.	Paydown		14,740,083	14,740,083	14,456,229	14,504,525		235,558		235,558		14,740,083			0	391,651	10/18/2029.
12563D AA 3	CK HUTCHISON INTERNATIONAL (19) (II) LTD	C	10/19/2020.	GLOBAL REINSURANCE		19,134,738	18,000,000	17,900,280	17,903,078		7,031		7,031		17,910,109		1,224,629	1,224,629	554,125	09/06/2029.
12563L AS 6	CLIF 203 A - ABS	..	12/18/2020.	Paydown		110,000	110,000	109,977			23		23		110,000			0	259	10/18/2045.
12566U AN 4	CMALT 2007-A2 113 - CMO/RMBS	..	12/01/2020.	Paydown		19,261	21,291	16,006	18,904		357		357		19,261			0	798	02/25/2037.
12566V AE 2	CMALT 2007-A4 1A5 - CMO/RMBS	..	12/01/2020.	Paydown		99,309	133,302	116,449	97,429		1,880		1,880		99,309			0	4,997	04/25/2037.
12572Q AE 5	CME GROUP INC	..	04/01/2020.	WELLS FARGO SECURITIES LLC		8,178,160	8,000,000	7,975,280	7,992,750		658		658		7,993,407		184,753	184,753	132,000	09/15/2022.
12572Q AG 0	CME GROUP INC	..	10/19/2020.	GLOBAL REINSURANCE		8,773,736	8,000,000	7,984,880	7,991,786		1,177		1,177		7,992,962		780,774	780,774	262,667	03/15/2025.
12585@ AA 4	CHP (FRESNO CA) CONTROL PASS-THRU TRUST	..	12/15/2020.	Paydown		1,401,690	1,401,689	1,401,689	1,401,690		(0)		(0)		1,401,690			0	29,008	02/15/2028.
12591K AD 7	COMM 13CR12 A3 - CMBS	..	03/01/2020.	Paydown		479,664	479,664	484,439	481,328		(1,664)		(1,664)		479,664			0	2,924	10/15/2046.
126117 AR 1	CNA FINANCIAL CORP	..	09/16/2020.	Call @ 100.00		3,143,820	3,000,000	2,988,780	2,997,948		874		874		2,998,822		1,178	1,178	331,174	08/15/2021.
12632Q AW 3	COMM 2014-CCRE18 A4 - CMBS	..	10/01/2020.	Paydown		384,413	384,413	388,241	385,919		(1,505)		(1,505)		384,413			0	10,301	07/17/2047.
12635R AW 8	CSAIL 2015-C4 A3 - CMBS	..	10/01/2020.	Paydown		14,019	14,019	14,577	14,358		(339)		(339)		14,019			0	413	11/18/2048.
12636Y AA 0	CRH AMERICA FINANCE INC	..	10/19/2020.	GLOBAL REINSURANCE		7,719,873	7,000,000	6,948,970	6,961,001		3,763		3,763		6,964,764		755,109	755,109	224,778	05/09/2027.
12640W AC 4	CSMC 2008-3R 1A2 - CMO/RMBS	..	12/01/2020.	Paydown		450,292	515,652	452,979	445,287		5,004		5,004		450,292			0	11,880	07/28/2037.
12641P AE 4	CSMC 2009-R A3 - CMO/RMBS	..	12/01/2020.	Paydown		848,113	848,113	848,113	846,177		1,936		1,936		848,113			0	36,417	10/26/2038.
12641P AM 6	CSMC 096R 2A2 - CMO/RMBS	..	01/28/2020.	Paydown		173,358	173,358	173,358	172,817		542		542		173,358			0	795	05/29/2035.
12641P AN 4	CSMC 2009-R 2A3 - CMO/RMBS	..	12/01/2020.	Paydown		854,659	854,659	854,659	854,021		638		638		854,659			0	30,361	05/29/2035.
12641P AR 5	CSMC 2009-R 2A6 - CMO/RMBS	..	12/01/2020.	Paydown			5,975						0					0	304	05/29/2035.
12641P AZ 7	CSMC 096R 4A3 - CMO/RMBS	..	01/28/2020.	Paydown		22,088	22,088	21,683	22,048		40		40		22,088			0	101	11/26/2035.
12641P BA 1	CSMC 2009-R 4A4 - CMO/RMBS	..	12/01/2020.	Paydown		531,015	531,015	400,514	522,040		8,975		8,975		531,015			0	22,244	11/26/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12641P BC 7	CSMC 2009-R 4A6 - CMO/RMBS	..	12/01/2020.	Paydown			22,848		(37,043)	2,896	34,146		37,043					0	985	11/26/2035.
12641P BM 5	CSMC 2009-R 6A2 - CMO/RMBS	..	05/27/2020.	Various		287,937	287,937	285,560	286,850		666		666		287,516		421	421	4,956	09/27/2038.
12641P BN 3	CSMC 2009-R 6A3 - CMO/RMBS	..	12/01/2020.	Paydown		654,397	654,397	642,365	653,651		746		746		654,397			0	24,365	09/27/2038.
12641P BR 4	CSMC 2009-R 6A6 - CMO/RMBS	..	11/01/2020.	Paydown			1,680		(35)	48	(13)		35					0	79	09/27/2038.
12641P CJ 1	CSMC 2009-R 9A4 - CMO/RMBS	..	12/01/2020.	Paydown		36,872	36,872	18,220	34,799		2,074		2,074		36,872			0	876	09/27/2038.
12641P CK 8	CSMC 2009-R 9A5 - CMO/RMBS	..	11/01/2020.	Paydown			120						0					0	2	09/27/2038.
12641Q AA 0	CSMC 2009-7R 3A3 - CMO/RMBS	..	12/01/2020.	Paydown		25,434	24,922	13,556	24,962		472		472		25,434			0	984	09/26/2037.
12641Q AF 9	CSMC 2009-7R 4A2 - CMO/RMBS	..	11/01/2020.	Paydown		426,176	426,176	310,107	410,416		15,759		15,759		426,176			0	15,646	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 - CMO/RMBS	..	11/01/2020.	Paydown			147,339	0	(253)		253		253					0	4,271	07/26/2037.
12641Q AN 2	CSMC 097R 5A1 - CMO/RMBS	..	02/26/2020.	Paydown		57,671	57,671	57,671	57,473		198		198		57,671			0	352	11/26/2035.
12641Q AP 7	CSMC 2009-7R 5A2 - CMO/RMBS	..	12/01/2020.	Paydown		833,832	833,832	833,832	832,719		1,113		1,113		833,832			0	31,177	11/26/2035.
12641Q AS 1	CSMC 2009-7R 5A5 - CMO/RMBS	..	12/30/2020.	Paydown			55,953		(28,188)		(1,363)		(1,363)		(29,551)		29,551	29,551	1,773	11/26/2035.
12641Q AW 2	CSMC 2009-7R 6A1 - CMO/RMBS	..	12/01/2020.	Paydown		1,243,656	1,243,657	1,243,656	1,240,142		3,513		3,513		1,243,656			0	44,804	09/26/2035.
12641Q AY 8	CSMC 2009-7R 6A3 - CMO/RMBS	..	12/01/2020.	Paydown			37,879	5,862	(103)		103		103					0	1,010	09/26/2035.
12641Q BF 8	CSMC 2009-7R 7A4 - CMO/RMBS	..	11/25/2020.	Paydown		448,757	467,526	82,899	429,721		19,036		19,036		448,757			0	17,243	12/26/2036.
12641Q BQ 4	CSMC 2009-7R 8A6 - CMO/RMBS	..	12/01/2020.	Paydown		34,452	34,452		33,750		701		701		34,452			0	657	05/26/2036.
12641Q BX 9	CSMC 2009-7R 9A4 - CMO/RMBS	..	12/01/2020.	Paydown		290,886	324,076	215,216	354,121		(63,236)		(63,236)		290,886			0	11,999	08/26/2035.
12641Q CH 3	CSMC 2009-7R 111 - CMO/RMBS	..	12/01/2020.	Paydown		668,082	668,083	668,083	667,727		355		355		668,082			0	23,544	02/26/2035.
12641Q CR 1	CSMC 2009-7R 124 - CMO/RMBS	..	12/01/2020.	Paydown		178,459	178,459	178,459	178,122		336		336		178,459			0	6,093	01/26/2036.
12641Q CS 9	CSMC 2009-7R 125 - CMO/RMBS	..	12/01/2020.	Paydown			22,692	11,155	(88)		88		88					0	974	01/26/2036.
12641Q CW 0	CSMC 2009-7R 131 - CMO/RMBS	..	05/27/2020.	Paydown		31,016	31,016	31,171	30,836		180		180		31,016			0	463	06/26/2037.
12641Q CX 8	CSMC 2009-7R 132 - CMO/RMBS	..	12/01/2020.	Paydown		105,890	105,890	101,243	107,347		(1,457)		(1,457)		105,890			0	4,993	06/26/2037.
12641Q CZ 3	CSMC 2009-7R 134 - CMO/RMBS	..	12/01/2020.	Paydown			12,161	2,441	(44)		44		44					0	492	06/26/2037.
12641Q DM 1	CSMC 2009-7R 151 - CMO/RMBS	..	12/25/2020.	Paydown		253,563	253,563	225,688	245,266		8,297		8,297		253,563			0	9,277	04/26/2037.
12641Q DP 4	CSMC 2009-7R 153 - CMBS/RMBS	..	12/01/2020.	Paydown			26,863	7,404	(200)		200		200					0	1,052	04/26/2037.
12641Q DQ 2	CSMC 2009-7R 154 - CMO/RMBS	..	05/27/2020.	Paydown			22,656	15,566	734		(8,917)		(8,917)					0	328	04/26/2037.
12641Q EA 6	CSMC 2009-7R 171 - CMO/RMBS	..	01/25/2020.	Paydown		11,548	11,548		12,025		(478)		(478)		11,548			0	0	03/25/2037.
12641Q EB 4	CSMC 2009-7R 172 - CMO/RMBS	..	12/25/2020.	Paydown		221,248	221,248	8,174	196,835		24,413		24,413		221,248			0	569	03/25/2037.
12641Q EE 8	CSMC 2009-7R 175 - CMO/RMBS	..	12/24/2020.	Paydown					(899)				0		(899)		899	899		03/25/2037.
12641Q EL 2	CSMC 2009-7R 182 - CMO/RMBS	..	12/01/2020.	Paydown		249,325	249,325	249,325	248,404		922		922		249,325			0	2,964	03/26/2037.
12641Q EV 0	CSMC 2009-7R 1A1 - CMO/RMBS	..	12/01/2020.	Paydown		1,123,684	1,123,684	1,123,684	1,122,139		1,545		1,545		1,123,684			0	45,628	03/01/2036.
12641Q EY 4	CSMC 2009-7R 1A4 - CMO/RMBS	..	12/30/2020.	Paydown					(25,461)				0		(25,461)		25,461	25,461		03/26/2036.
12641Q FE 7	CSMC 2009-7R 2A3 - CMO/RMBS	..	12/01/2020.	Paydown		312,127	312,127	205,596	304,022		8,104		8,104		312,127			0	11,076	08/27/2035.
12641T AB 2	CSMC 2009-5R 1A2 - CMO/RMBS	..	12/01/2020.	Paydown		1,389,057	1,378,459	1,050,871	858,331		530,726		530,726		1,389,057			0	33,000	06/26/2036.
12642N BQ 0	CSMC 2009-15R 3A1 - CMO/RMBS	..	09/28/2020.	Paydown		155,151	155,151	149,721	153,266		1,885		1,885		155,151			0	3,876	03/26/2036.
12646U AK 4	CSMC 2013-IVR1 A2 - CMO/RMBS	..	12/01/2020.	Paydown		2,079,232	2,079,232	1,944,082	1,931,670		147,562		147,562		2,079,232			0	44,081	03/25/2043.
12646W AH 7	CSMC 2013-IVR2 A2 - CMO/RMBS	..	12/01/2020.	Paydown		2,152,284	2,152,284	2,011,040	1,995,762		156,522		156,522		2,152,284			0	44,006	04/27/2043.
12646X AJ 1	CSMC 2013-IVR3 A2 - CMO/RMBS	..	12/01/2020.	Paydown		4,237,790	4,237,790	4,012,658	3,968,008		269,782		269,782		4,237,790			0	86,127	05/25/2043.
12647G BZ 0	CSMC 2013-IVR4 A20 - CMO/RMBS	..	12/01/2020.	Paydown		487,283	487,283	475,939	475,616		11,667		11,667		487,283			0	11,853	07/27/2043.
12647H BC 9	CSMC 2013-8R 4A2 - CMO/RMBS	..	12/25/2020.	Paydown		3,313,282	3,926,401	2,849,825	3,196,845		116,436		116,436		3,313,282			0	30,611	12/30/2036.
12647P AK 4	CSMC 2013-7 A6 - CMO/RMBS	..	12/01/2020.	Paydown		3,758,037	3,758,037	3,621,808	3,592,061		165,976		165,976		3,758,037			0	93,584	08/25/2043.
12648H BB 0	CSMC 14IVR2 B1 - CMO/RMBS	..	12/01/2020.	Paydown		622,216	622,215	609,771			14,114		14,114		622,216			0	8,273	04/25/2044.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12648T AQ 2	CSMC 2014-IVR3 B1 - CMO/RMBS	..	12/01/2020.	Paydown		691,508	691,508	687,618			4,188		4,188		691,508			0	11,990	07/25/2044.
126650 AN 0	CVS HEALTH CORP - ABS	..	12/10/2020.	Paydown		313,082	313,082	320,213	315,109		(2,027)		(2,027)		313,082			0	12,623	10/10/2025.
126650 AW 0	CVSPAS NOTES CTF - CMBS	..	12/10/2020.	Paydown		227,335	227,335	227,335	227,339		(4)		(4)		227,335			0	7,820	01/11/2027.
126650 BQ 2	CVSPAS 2007 CTF - CMBS	..	12/10/2020.	Paydown		319,708	319,708	375,404	371,714		(52,006)		(52,006)		319,708			0	14,430	01/10/2030.
126650 BV 1	CVSPAS 2010 CTF - ABS	..	12/10/2020.	Paydown		193,937	193,937	198,656	198,226		(4,289)		(4,289)		193,937			0	7,112	01/10/2033.
126650 BY 5	CVSPAS 2011 CTF - CMBS	..	12/10/2020.	Paydown		473,667	473,667	480,291	478,301		(4,634)		(4,634)		473,667			0	18,006	01/10/2034.
126650 DG 2	CVS HEALTH CORP	..	10/19/2020.	GLOBAL REINSURANCE		15,464,148	14,000,000	13,873,580	13,877,638		8,737		8,737		13,886,375		1,577,773	1,577,773	535,889	08/15/2029.
12665V AA 0	CVSPAS 14 A2 - CMBS	..	12/10/2020.	Paydown		283,417	283,417	283,417	283,421		(4)		(4)		283,417			0	7,650	08/11/2036.
126670 CJ 5	CWL 2005-11 AF4 - RMBS	..	12/01/2020.	Paydown		705,677	705,677	387,469	644,403		61,274		61,274		705,677			0	19,952	03/27/2034.
126670 JP 4	CWHL 2005-HYB9 1A1 - CMO/RMBS	..	12/01/2020.	Paydown		180,728	183,180	159,755	177,901		2,826		2,826		180,728			0	5,144	02/20/2036.
126670 NY 0	CWL 2005-16 2A3 - RMBS	..	12/01/2020.	Paydown		97,629	97,629	4,674	88,143		9,486		9,486		97,629			0	2,797	07/25/2034.
12667F 4N 2	CWALT 2005-7CB 2A3 - CMO/RMBS	..	12/01/2020.	Paydown		754,543	817,413	722,540	749,996		4,547		4,547		754,543			0	29,927	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 - CMO/RMBS	..	12/01/2020.	Paydown		316,646	328,047	300,901	314,050		2,596		2,596		316,646			0	11,388	04/25/2035.
12667F EG 6	CWALT 2004-J2 3A3 - CMO/RMBS	..	12/01/2020.	Paydown		237,881	237,881	236,209	236,496		1,384		1,384		237,881			0	8,110	04/25/2034.
12667F RE 7	CWALT 2004-J6 1A1 - CMO/RMBS	..	12/01/2020.	Paydown		361,883	361,883	367,311	363,551		(1,668)		(1,668)		361,883			0	13,247	08/25/2024.
12667F RG 2	CWALT 2004-J6 2A1 - CMO/RMBS	..	12/01/2020.	Paydown		3,270	3,270	3,287	3,278		(7)		(7)		3,270			0	159	11/25/2031.
12667F VN 2	CWALT 2004-24CB 1A1 - CMO/RMBS	..	12/01/2020.	Paydown		1,957,248	1,957,249	1,956,018			1,369		1,369		1,957,248			0	45,628	11/25/2034.
12667G AA 1	CWALT 2005-13CB A1 - CMO/RMBS	..	12/25/2020.	Paydown		1,837,658	1,910,389	1,575,676	1,923,025		43,065	128,433	(85,368)		1,837,658			0	18,873	05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 - CMO/RMBS	..	12/01/2020.	Paydown		251,814	261,780	222,534	245,912		5,902		5,902		251,814			0	9,408	05/25/2035.
12668A 4C 6	CWALT 2005-IM1 A2 - RMBS	..	12/28/2020.	Paydown		148,410	212,517		131,764		16,646		16,646		148,410			0	2,284	01/25/2036.
12668A XL 4	CWALT 2005-63 5A1 - CMO/RMBS	..	12/01/2020.	Paydown		533,305	519,274	472,864	513,581		19,724		19,724		533,305			0	12,612	12/25/2035.
12668B YA 5	CWALT 2006-7CB 1A9 - CMO/RMBS	..	12/01/2020.	Paydown		30,341	34,337	6,104	29,806		535		535		30,341			0	1,103	05/25/2036.
126694 BE 7	CWHL 2005-HYB6 1A1 - CMO/RMBS	..	12/01/2020.	Paydown		71,527	72,890	64,430	70,753		774		774		71,527			0	1,764	10/22/2035.
126694 D5 4	CWHL 2006-HYB2 3A1 - CMO/RMBS	..	12/01/2020.	Paydown		1,499,376	1,492,927	1,307,462	1,451,597		47,779		47,779		1,499,376			0	39,632	04/22/2036.
126694 D7 0	CWHL 2006-HYB2 4A1 - CMO/RMBS	..	12/01/2020.	Paydown		508,047	501,169	457,385	490,165		17,882		17,882		508,047			0	13,608	04/22/2036.
126694 HP 6	CWHL 2005-25 A10 - CMO/RMBS	..	12/01/2020.	Paydown		58,240	59,462	49,517	57,848		392		392		58,240			0	2,453	11/25/2035.
126694 MH 8	CWHL 2005-HYB7 6A1 - CMO/RMBS	..	12/01/2020.	Paydown		713,463	752,935	602,348			135,962		135,962		713,463			0	9,325	11/20/2035.
126694 QJ 0	CWHL 2005-HYB8 4A1 - CMO/RMBS	..	12/01/2020.	Paydown		1,187,739	1,191,730	1,081,874	1,177,681		10,058		10,058		1,187,739			0	27,768	12/20/2035.
126694 UJ 5	CWHL 2005-31 1A1 - CMO/RMBS	..	12/01/2020.	Paydown		244,152	248,560	215,098	239,619		4,534		4,534		244,152			0	5,300	01/25/2036.
126694 UM 8	CWHL 2005-31 2A2 - CMO/RMBS	..	12/01/2020.	Paydown		633,713	631,822	607,932	594,173		39,540		39,540		633,713			0	14,010	01/25/2036.
126694 UN 6	CWHL 2005-31 2A3 - CMO/RMBS	..	12/01/2020.	Paydown		978,808	975,888	938,987	917,736		61,072		61,072		978,808			0	21,639	01/25/2036.
12669D US 5	CWHL 2002-39 A18 - CMO/RMBS	..	12/01/2020.	Paydown		268,262	268,263	267,884	268,425		(163)		(163)		268,262			0	12,293	02/25/2033.
12669F A8 6	CWHL 2004-11 2A1 - CMO/RMBS	..	12/01/2020.	Paydown		685,819	685,819	555,514			90,869		90,869		685,819			0	10,149	07/25/2034.
12669F V8 3	CWHL 2004-HYB4 3A - CMO/RMBS	..	12/01/2020.	Paydown		43,304	43,304	43,371	43,109		195		195		43,304			0	1,166	09/20/2034.
12669F VH 3	CWHL 2004-6 2A1 - CMO/RMBS	..	12/01/2020.	Paydown		177,345	177,346	177,675	175,256		2,089		2,089		177,345			0	4,588	05/25/2034.
12669G A5 0	CWHL 2005-HYB3 1A1 - CMO/RMBS	..	12/01/2020.	Paydown		332,805	332,805	302,852	265,378		67,427		67,427		332,805			0	4,538	06/20/2035.
12669G BY 6	CWHL 2004-HYB7 1A1 - CMO/RMBS	..	12/01/2020.	Paydown		269,465	269,465	270,641	264,248		5,217		5,217		269,465			0	6,340	11/20/2034.
12669G BZ 3	CWHL 2004-HYB7 1A2 - CMO/RMBS	..	12/01/2020.	Paydown		784,850	784,851	788,274	766,770		18,080		18,080		784,850			0	18,467	11/20/2034.
12669G GH 8	CWHL 2004-HYB8 8A1 - CMO/RMBS	..	12/01/2020.	Paydown		663,334	663,335	542,276			108,772		108,772		663,334			0	11,682	01/20/2035.
12669G R4 5	CWHL 2005-15 A8 - CMO/RMBS	..	12/01/2020.	Paydown		333,320	364,564	301,104	348,723		(540)	14,863	(15,403)		333,320			0	15,124	08/25/2035.
12694* AA 4	CVS CONTROL PASS-THROUGH TRUST	..	12/15/2020.	Paydown		154,960	154,960	154,960	154,960		(0)		(0)		154,960			0	5,168	01/15/2041.
12697# AA 7	PVTPL THORNTONS - CMO	..	12/15/2020.	Paydown		103,095	103,095	103,095	103,095		0		0		103,095			0	3,081	03/15/2042.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
127055 AK 7	CABOT CORP		10/19/2020.	GLOBAL REINSURANCE		5,243,875	5,000,000	4,992,450	4,994,818		556		556		4,995,374		248,501	248,501	186,056	09/15/2026.
12707* AA 9	CVS (NC SC PENNSYLVANIA & VIRGINIA) CON		12/15/2020.	Paydown		412,239	412,239	412,239	412,240		(1)		(1)		412,239			0	12,924	01/15/2044.
12724@ AA 6	CVS (CLAWSON & RICHMOND MI) CONTROL PASS		12/15/2020.	Paydown		327,447	327,449	330,602			(3,155)		(3,155)		327,447			0	4,998	01/15/2035.
12803P AB 4	CAJUN 171 A2 - ABS		02/20/2020.	Paydown		82,500	82,500	81,860	82,134		366		366		82,500			0	1,341	08/20/2047.
12803P AB 4	CAJUN 2017-1 A2 - CMBS		05/20/2020.	Paydown		82,500	82,500	81,860	81,403		1,097		1,097		82,500			0	6,703	08/20/2047.
12803P AB 4	CAJUN 2017-1 A2 - RMBS		11/20/2020.	Paydown		165,000	165,000	163,720	164,268		732		732		165,000			0	9,384	08/20/2047.
13177* AA 8	CAMARGO INVESTMENTS I LLC		12/21/2020.	Direct		1,800,128	1,800,128	1,800,128	1,800,128				0		1,800,128			0	56,501	05/31/2023.
133131 AX 0	CAMDEN PROPERTY TRUST		10/19/2020.	GLOBAL REINSURANCE		10,007,721	9,000,000	8,977,590	8,978,709		1,557		1,557		8,980,266		1,027,455	1,027,455	379,575	07/01/2029.
133434 AA 8	CAMERON LNG LLC		10/19/2020.	GLOBAL REINSURANCE		9,832,743	9,000,000	9,000,000	9,000,000				0		9,000,000		832,743	832,743	222,003	07/15/2031.
14040H BG 9	CAPITAL ONE FINANCIAL CORP		10/19/2020.	GLOBAL REINSURANCE		4,327,796	4,000,000	3,990,160	3,994,662		781		781		3,995,443		332,353	332,353	154,311	02/05/2025.
14042E 3Y 4	CAPITAL ONE (NEW YORK BRANCH) NA		06/10/2020.	Tender Offer		6,712,396	6,500,000	6,481,670	6,495,641		1,233		1,233		6,496,874		3,126	3,126	308,271	07/23/2021.
140501 20 6	CAPITAL SOUTHWEST CORP		12/10/2020.	Call @ 25.00		2,592,800	2,592,800	2,592,800	2,592,800				0		2,592,800			0	123,634	12/15/2022.
14149Y BJ 6	CARDINAL HEALTH INC		10/19/2020.	GLOBAL REINSURANCE		5,557,610	5,000,000	5,000,000	5,000,061		(6)		(6)		5,000,056		557,554	557,554	143,978	06/15/2027.
141781 AY 0	CARGILL INC		03/26/2020.	BARCLAYS CAPITAL INC FIXED INC		17,719,073	17,281,000	17,281,000	17,281,000				0		17,281,000		438,073	438,073	274,975	05/14/2021.
141781 G# 5	CARGILL, INCORPORATED		06/30/2020.	Paydown		394,737	394,737	462,261	411,916		(17,179)		(17,179)		394,737			0	14,368	06/30/2023.
142339 AE 0	CARLISLE CO INC		04/02/2020.	Call @ 100.00		8,267,612	8,000,000	7,964,000	7,995,845		1,081		1,081		7,996,925		3,075	3,075	386,057	12/15/2020.
14314D AA 1	CARLYLE FINANCE SUBSIDIARY LLC		10/19/2020.	GLOBAL REINSURANCE		36,725,277	33,950,000	33,822,675	33,825,279		8,731		8,731		33,834,010		2,891,267	2,891,267	1,287,271	09/19/2029.
14575H AA 6	CAUTO 2016-1 A - RMBS		11/18/2020.	Various		26,779,146	26,434,553	26,424,848	26,428,771		712		712		26,429,483		349,663	349,663	1,094,524	02/15/2046.
14855J AB 1	CLAST 161 A - ABS		12/15/2020.	Paydown		2,372,293	2,372,293	2,369,646	2,370,106		2,186		2,186		2,372,293			0	51,659	08/15/2041.
14855L AB 6	CLAST 171 A - ABS		12/15/2020.	Paydown		2,689,050	2,689,050	2,689,025	2,688,859		191		191		2,689,050			0	48,636	07/15/2042.
14855M AA 6	CLAST 2019-1 A - ABS		12/15/2020.	Paydown		674,439	674,439	674,438	674,445		(6)		(6)		674,439			0	13,591	04/15/2039.
14856C AA 7	CLAST 2018-1 A - ABS		03/10/2020.	Various		6,589,409	6,739,011	6,733,926	6,734,483		110		110		6,734,593		(145,185)	(145,185)	66,745	06/15/2043.
149123 BV 2	CATERPILLAR INC		03/25/2020.	JP Morgan		8,156,240	8,000,000	7,962,640	7,993,976		993		993		7,994,969		161,271	161,271	104,000	05/27/2021.
149123 CC 3	CATERPILLAR INC		10/19/2020.	GLOBAL REINSURANCE		4,366,016	4,000,000	3,999,320	3,999,776		38		38		3,999,814		366,202	366,202	126,178	05/15/2024.
14912L 5Q 0	CATERPILLAR FINANCIAL SERVICES CORP		03/31/2020.	SUSQUEHANNA		3,036,600	3,000,000	2,982,990	2,994,171		446		446		2,994,616		41,984	41,984	46,156	03/01/2023.
14912L 6C 0	CATERPILLAR FINANCIAL SERVICES CORP		10/19/2020.	GLOBAL REINSURANCE		3,284,553	3,000,000	2,991,390	2,995,864		700		700		2,996,564		287,989	287,989	85,250	06/09/2024.
14916R AC 8	COMMONSPIRIT HEALTH		10/19/2020.	GLOBAL REINSURANCE		10,915,958	10,500,000	10,472,070	10,491,162		2,412		2,412		10,493,574		422,384	422,384	299,425	11/01/2022.
14916R AF 1	COMMONSPIRIT HEALTH		10/19/2020.	GLOBAL REINSURANCE		6,718,295	6,295,000	6,598,860	6,442,533		(31,339)		(31,339)		6,411,195		307,100	307,100	321,675	08/01/2023.
14979# AA 2	CAZENOVIA CREEK TAX LIEN FUND LLC		03/31/2020.	Call @ 100.00		19,775,391	19,579,595	19,530,646	19,554,078		4,993		4,993		19,559,072		20,524	20,524	627,091	05/08/2021.
15089Q AJ 3	CELANESE US HOLDINGS LLC		10/19/2020.	GLOBAL REINSURANCE		7,535,318	7,000,000	6,992,650	6,993,533		1,112		1,112		6,994,645		540,673	540,673	232,069	05/08/2024.
152314 KJ 8	CXHE 2004-C AF5 - RMBS		12/01/2020.	Paydown		385,506	385,506	384,542	384,116		1,390		1,390		385,506			0	12,837	06/25/2034.
15672A AA 0	CERB XVIII A - CDO		10/15/2020.	Paydown		5,712,998	5,712,998	5,712,998	5,713,076		(78)		(78)		5,712,998			0	157,845	04/15/2027.
15673L AA 5	CERB XXI A - CDO	C	10/15/2020.	Paydown		6,202,500	6,202,500	6,202,500	6,201,959		541		541		6,202,500			0	175,169	10/15/2027.
15673Q AA 4	CERB XXIII A - CDO	C	10/15/2020.	Paydown		2,176,771	2,176,771	2,144,119	2,133,478		43,293		43,293		2,176,771			0	47,797	04/15/2028.
156777 ZZ 0	CERBERUS SWC II TL L+225 11/20/2026		12/23/2020.	CALL		20,352,632	20,315,263	20,232,821	14,988,647		38,799		38,799		20,352,632			0	542,350	11/20/2026.
161546 CW 4	CFAB 2002-3 IA5 - RMBS		12/01/2020.	Paydown		237,713	237,713	235,346	235,992		1,721		1,721		237,713			0	9,744	06/25/2032.
16159W AC 8	CHASE 2019-1 A3 - CMO/RMBS		12/01/2020.	Paydown		5,013,044	5,013,044	5,132,104			(117,441)		(117,441)		5,013,044			0	58,475	03/25/2050.
16162W PV 5	CHASE 2005-A2 1A1 - CMO/RMBS		12/01/2020.	Paydown		50,192	48,182	36,021	48,831		1,361		1,361		50,192			0	1,129	01/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 - CMO/RMBS		12/25/2020.	Paydown		75,990	75,990	54,893	76,974		(984)		(984)		75,990			0	2,741	11/25/2036.
161630 BA 5	CHASE 2007-A1 101 - CMO/RMBS		12/01/2020.	Paydown		61,000	61,000	59,056			1,248		1,248		61,000			0	396	02/25/2037.
166754 AP 6	CHEVRON PHILLIPS CHEMICAL COMPANY LLC		10/19/2020.	GLOBAL REINSURANCE		3,310,860	3,000,000	2,992,140	2,994,369		584		584		2,994,953		315,907	315,907	90,100	12/01/2026.
166764 AH 3	CHEVRON CORP		10/19/2020.	GLOBAL REINSURANCE		5,338,210	5,000,000	5,000,000	5,000,000				0		5,000,000		338,210	338,210	130,742	06/24/2023.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
16877# AA 0	CHILDRESS KLIEN-CAMBRIDGE HEALTHCARE SOL	..	12/05/2020.	Paydown		689,643	689,643	690,506	690,628		(985)		(985)		689,643			0	16,322	01/05/2036.
17025R AA 3	CWHL 2007-HY4 1A1 - CMO/RMBS	..	12/01/2020.	Paydown		352,192	352,936	292,496			73,807		73,807		352,192			0	4,305	09/25/2047.
17181C AA 6	CIMLT 181 A - RMBS	..	12/20/2020.	Paydown		1,475,376	1,475,395	1,475,395	1,475,315		61		61		1,475,376			0	18,802	03/20/2043.
17275R AH 5	CISCO SYSTEMS INC	..	01/15/2020.	Maturity @ 100.00		5,000,000	5,000,000	4,945,400	4,999,749		251		251		5,000,000			0	111,250	01/15/2020.
17275R BC 5	CISCO SYSTEMS INC	..	10/19/2020.	GLOBAL REINSURANCE		7,809,676	7,000,000	6,994,680	6,996,682		397		397		6,997,080		812,596	812,596	235,754	02/28/2026.
172967 GT 2	CITIGROUP INC	..	10/19/2020.	GLOBAL REINSURANCE		2,139,958	2,000,000	1,989,140	1,995,953		921		921		1,996,873		143,085	143,085	64,944	05/15/2023.
17307G E8 7	CMLTI 2005-8 14A - CMO/RMBS	..	12/01/2020.	Paydown		1,839,905	1,815,641	1,538,969	1,811,975		27,931		27,931		1,839,905			0	40,130	10/25/2035.
17307G ED 6	CMLTI 2004-HYB2 3A - CMO/RMBS	..	12/01/2020.	Paydown		532,343	532,344	505,984	268,705		2,846		2,846		532,343			0	10,725	03/27/2034.
17307G RE 0	CMLTI 2005-2 1A4 - CMO/RMBS	..	12/01/2020.	Paydown		236,415	236,415	220,087	212,569		23,845		23,845		236,415			0	4,546	05/25/2035.
17307G TY 4	CMLTI 2005-3 4A1 - CMO/RMBS	..	12/01/2020.	Paydown		622,702	635,570	572,897	647,774		572	25,644	(25,072)		622,702			0	15,326	08/25/2035.
17307G U2 2	CMLTI 2005-10 15A - CMO/RMBS	..	12/01/2020.	Paydown		279,589	296,948	255,646	268,327		11,263		11,263		279,589			0	8,264	12/25/2035.
17307G VN 5	CMLTI 2005-WF2 AF7 - RMBS	..	12/01/2020.	Paydown		2,821	2,821	2,348	2,678		143		143		2,821			0	100	08/25/2035.
17307G W9 5	CMLTI 2005-11 A3 - CMO/RMBS	..	12/01/2020.	Paydown		115,650	115,650	111,928	109,245		6,406		6,406		115,650			0	3,400	11/26/2035.
17309A AD 1	CMALT 2006-A1 1A4 - CMO/RMBS	..	12/01/2020.	Paydown		336,427	386,163	367,158	334,124		2,304		2,304		336,427			0	14,142	04/25/2036.
17309A AF 6	CMALT 2006-A1 1A6 - CMO/RMBS	..	12/01/2020.	Paydown		464,139	532,755	505,017	457,739		6,399		6,399		464,139			0	20,358	04/25/2036.
17312H AF 6	CRMSI 2007-2 A6 - RMBS	..	12/01/2020.	Paydown		146,727	146,727	141,237	139,310		7,417		7,417		146,727			0	4,411	06/25/2037.
17312V AA 6	CMLTI 2007-6 11A - CMO/RMBS	..	12/01/2020.	Paydown		30,817	38,935	13,587	28,193		2,624		2,624		30,817			0	889	03/25/2037.
17314Q AD 9	CMLTI 2009-11 2A2 - CMO/RMBS	..	12/01/2020.	Paydown		144,376	144,376	49,088	139,352		5,024		5,024		144,376			0	5,751	01/25/2036.
17315C AP 2	CMLTI 2009-3 5A2 - CMO/RMBS	..	10/26/2020.	Paydown		1,315,275	1,315,275	1,305,410	1,309,561		5,714		5,714		1,315,275			0	35,576	02/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 - CMO/RMBS	..	12/01/2020.	Paydown		715,342	715,342	715,342	710,821		4,521		4,521		715,342			0	28,211	04/25/2037.
17315X AF 8	CMLTI 2009-9 2A3 - CMO/RMBS	..	12/01/2020.	Paydown		1,087,074	1,085,019	821,939	1,056,770		30,304		30,304		1,087,074			0	26,511	11/25/2035.
17316A AQ 3	CMLTI 2009-10 4A1 - CMO/RMBS	..	12/01/2020.	Paydown		774,813	774,813	763,191	767,683		7,130		7,130		774,813			0	32,012	05/26/2037.
17322N AA 2	CMLTI 2014-J1 A1 - CMO/RMBS	..	12/01/2020.	Paydown		2,102,759	2,102,759	2,111,302	2,109,301		(6,542)		(6,542)		2,102,759			0	53,162	05/25/2044.
17322N AD 6	CMLTI 2014-J1 A2 - CMO/RMBS	..	12/01/2020.	Paydown		688,188	688,188	684,102	679,933		8,255		8,255		688,188			0	17,399	05/25/2044.
17323M AE 5	CMLTI 2015-A B3 - CMO/RMBS	..	12/01/2020.	Paydown		1,004,806	1,004,806	913,117			74,301		74,301		1,004,806			0	20,460	06/25/2058.
174610 AJ 4	CITIZENS FINANCIAL GROUP INC	..	09/30/2020.	EXCHANGE		11,523,700	10,000,000	10,000,000	9,999,560		1,524,140		1,524,140		11,523,700			0	506,292	08/01/2025.
174610 AK 1	CITIZENS FINANCIAL GROUP INC	..	09/30/2020.	EXCHANGE		20,885,220	18,000,000	17,981,100	17,988,327		2,896,893		2,896,893		20,885,220			0	638,550	12/03/2025.
178566 AC 9	RBC USA HOLDCO CORP	..	09/15/2020.	Maturity @ 100.00		8,000,000	8,000,000	7,979,040	7,998,432		1,568		1,568		8,000,000			0	420,000	09/15/2020.
18551P AC 3	CLECO CORPORATE HOLDINGS LLC	..	10/19/2020.	GLOBAL REINSURANCE		8,510,504	8,000,000	8,000,000	8,000,196		(22)		(22)		8,000,174		510,331	510,331	289,459	05/01/2026.
19123M AB 9	COCA-COLA EUROPEAN PARTNERS PLC	C	10/19/2020.	GLOBAL REINSURANCE		3,028,896	3,000,000	2,947,380	2,987,975		5,801		5,801		2,993,776		35,120	35,120	113,750	08/19/2021.
191241 AD 0	COCA-COLA FEMSA SAB DE CV	C	02/15/2020.	Maturity @ 100.00		4,000,000	4,000,000	3,979,640	3,999,716		284		284		4,000,000			0	92,500	02/15/2020.
191241 AE 8	COCA-COLA FEMSA SAB DE CV	C	01/22/2020.	Tender Offer		24,745,010	23,000,000	22,658,680	22,850,970		2,049		2,049		22,853,019		146,981	146,981	1,883,649	11/26/2023.
19421U AA 2	CASL 2019-A A1 - ABS	..	12/28/2020.	Paydown		2,323,097	2,323,097	2,317,117	2,314,610		8,487		8,487		2,323,097			0	36,043	12/28/2048.
19421U AB 0	CASL 2019-A A2 - ABS	..	12/25/2020.	Paydown		912,645	912,645	912,311	912,204		442		442		912,645			0	19,021	12/28/2048.
19423D AB 6	CASL 2018-A A2 - ABS	..	12/25/2020.	Paydown		1,574,590	1,574,590	1,573,886	1,573,782		808		808		1,574,590			0	41,199	12/26/2047.
19624R AB 2	COLONY CAPITAL INC	..	09/25/2020.	Tender Offer		10,075,347	10,000,000	9,657,500	9,869,059		91,878		91,878		9,960,938		39,062	39,062	462,847	01/15/2021.
19624V AB 3	CAFL 2015-1 B - CMBS	..	10/19/2020.	Paydown		10,000,000	10,000,000	9,999,997	10,000,000		(0)		(0)		10,000,000			0	281,874	10/18/2047.
19625G AB 5	CAFL 2016-1 B - CMBS	..	11/18/2020.	Paydown		11,000,000	11,000,000	10,999,946	10,992,324		7,676		7,676		11,000,000			0	304,171	06/17/2048.
19687Y AA 3	COLT 2020-RPL1 A1 - RMBS	..	12/01/2020.	Paydown		957,489	957,489	957,488			1		1		957,489			0	2,516	01/26/2065.
20030N BL 4	COMCAST CORP	..	10/19/2020.	GLOBAL REINSURANCE		21,013,848	19,000,000	18,983,280	18,991,563		1,223		1,223		18,992,786		2,021,062	2,021,062	755,250	02/15/2025.
20030N BS 9	COMCAST CORP	..	10/19/2020.	GLOBAL REINSURANCE		7,802,333	7,000,000	6,986,840	6,991,617		995		995		6,992,612		809,721	809,721	249,900	03/01/2026.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
20048E AY 7	COMM 13LC6 A4 - CMBS		02/01/2020.	Paydown		5,376,440	5,376,440	4,994,680	5,238,385		138,055		138,055		5,376,440			0	71,472	01/12/2046.
20267U AA 7	CBSLT 2016-B A1 - ABS		12/25/2020.	Paydown		1,594,757	1,594,757	1,594,324	1,594,211		546		546		1,594,757			0	27,680	10/25/2040.
20369F AA 7	HCOMF 1 A - CDO		11/10/2020.	Paydown		9,550,951	9,550,951	9,477,842	9,534,976		15,975		15,975		9,550,951			0	550,705	11/01/2027.
205887 BL 5	CONAGRA BRANDS INC		08/15/2020.	Maturity @ 100.00		1,207,000	1,207,000	1,279,806	1,213,865		(6,865)		(6,865)		1,207,000			0	59,747	08/15/2020.
20605P AK 7	CONCHO RESOURCES INC		12/18/2020.	Various		5,908,063	5,000,000	4,983,000	4,985,628		1,359		1,359		4,986,987		921,075	921,075	289,390	08/15/2028.
210518 CW 4	CONSUMERS ENERGY CO		10/19/2020.	GLOBAL REINSURANCE		9,709,551	9,000,000	8,990,820	8,994,506		1,200		1,200		8,995,707		713,844	713,844	319,531	08/31/2024.
21075W CJ 2	CONHE 1996-1 A7 - RMBS		10/01/2020.	Paydown		2,762	2,762	514	2,664		98		98		2,762			0	145	03/15/2027.
21075W CJ 2	CONHE 1996-1 A7 - RMBS		11/01/2020.	Paydown		2,017	2,017	375	1,960		57		57		2,017			0	80	03/15/2027.
210795 QB 9	UNITED AIRLINES INC - ABS		10/29/2020.	Paydown		490,845	490,845	494,527	494,256		(3,411)		(3,411)		490,845			0	19,634	04/29/2026.
210795 QC 7	UNITED AIRLINES INC - ABS		10/29/2020.	Various		455,028	455,028	455,028	455,103		(76)		(76)		455,028			0	23,787	04/29/2022.
21079N AA 9	UAL 2007-1 A - ABS		10/19/2020.	Paydown		1,027,466	1,027,466	1,016,228	1,024,335		3,131		3,131		1,027,466			0	61,473	10/19/2023.
212015 AH 4	CONTINENTAL RESOURCES INC		07/13/2020.	Various		3,494,780	3,548,000	3,169,796	3,380,463		30,754		30,754		3,411,217		83,563	83,563	147,833	09/15/2022.
212168 AA 6	CONTINENTAL WIND LLC		08/31/2020.	Paydown		542,608	542,608	542,608	542,608				0		542,608			0	32,556	02/28/2033.
21685W BT 3	RABOBANK NEDERLAND	C	03/26/2020.	CITIGROUP		16,197,920	16,000,000	15,956,640	15,994,711		1,199		1,199		15,995,910		202,010	202,010	512,000	01/11/2021.
21688A AE 2	COOPERATIEVE RABOBANK UA		10/19/2020.	GLOBAL REINSURANCE		13,484,940	12,000,000	11,983,800	11,990,854		1,281		1,281		11,992,135		1,492,805	1,492,805	369,000	05/21/2025.
21872F AA 5	CAFL 2019-1 A - CMBS		12/01/2020.	Paydown		164,863	164,863	164,856	164,838		25		25		164,863			0	4,365	03/15/2052.
21872M AA 0	CAFL 182 A - CMBS		12/01/2020.	Paydown		977,537	977,537	977,529	977,494		43		43		977,537			0	33,029	11/15/2052.
21872N AA 8	CAFL 2019-3 A - CMBS		12/01/2020.	Paydown		203,037	203,037	203,032	203,032		6		6		203,037			0	4,365	10/17/2052.
219023 AF 5	INGREDION INC		07/09/2020.	Call @ 100.00		4,052,225	4,000,000	3,984,000	3,998,529		913		913		3,999,443		557	557	179,669	11/01/2020.
219350 AZ 8	CORNING INC		10/19/2020.	GLOBAL REINSURANCE		10,838,470	10,000,000	9,977,700	9,990,628		1,823		1,823		9,992,450		846,020	846,020	343,278	11/15/2023.
22160@ AA 6	COSTCO (MONTEREY PARK CA) CONTROL PASS		12/15/2020.	Paydown		110,683	110,683	110,683	110,675		8		8		110,683			0	2,298	06/20/2043.
22163# AA 1	COSTCO (OCEANSIDE NY) LEASE-BACKED PASS		12/15/2020.	Paydown		278,891	278,891	278,891	278,891		(0)		(0)		278,891			0	5,672	11/30/2041.
22303Q AN 0	COVIDIEN INTERNATIONAL FINANCE SA	C	04/01/2020.	US BANCORP		8,249,440	8,000,000	7,975,360	7,993,314		670		670		7,993,984		255,456	255,456	76,800	06/15/2022.
224044 CG 0	COX COMMUNICATIONS INC		10/19/2020.	GLOBAL REINSURANCE		16,719,855	15,000,000	14,612,200	14,667,064		34,652		34,652		14,701,716		2,018,139	2,018,139	549,958	09/15/2026.
22541Q CZ 3	CSFB 2003-AR15 4M2 - RMBS		12/28/2020.	Paydown		169,571	169,571	169,571	169,243		328		328		169,571			0	3,809	06/25/2033.
22541Q FV 9	CSFB 2003-17 1A4 - CMO/RMBS		12/01/2020.	Paydown		172,402	172,402	174,006	172,995		(594)		(594)		172,402			0	5,653	06/25/2033.
22541Q XS 6	CSFB 2003-23 DB1 - CMO/RMBS		12/01/2020.	Paydown		110,098	110,098	110,166	110,156		(59)		(59)		110,098			0	4,008	09/25/2033.
22541S PJ 1	CSFB 2004-AR6 CB1 - CMO/RMBS		12/28/2020.	Paydown		239,817	239,817	190,655	182,203		57,614		57,614		239,817			0	3,495	10/25/2034.
225458 LD 8	CSFB 2005-3 6A1 - CMO/RMBS		12/01/2020.	Paydown		768,219	768,219	677,954	666,572		101,647		101,647		768,219			0	32,672	07/25/2035.
22546Q AF 4	CREDIT SUISSE AG (NEW YORK BRANCH)		08/05/2020.	Maturity @ 100.00		12,000,000	12,000,000	12,216,392	12,016,985		(16,985)		(16,985)		12,000,000			0	525,000	08/05/2020.
22549N AA 9	CREDIT SUISSE ABS REPACKAGING TRUST 2018	D	07/27/2020.	Paydown		68,887	68,887	66,821	67,056		1,831		1,831		68,887			0	1,521	01/01/2037.
2254W0 FJ 9	CSFB 2003-1 1A1 - CMO/RMBS		12/01/2020.	Paydown		36,987	36,988	38,329	38,125		(1,137)		(1,137)		36,987			0	1,610	02/25/2033.
227170 AE 7	CRNN 2013-1 NTS - RMBS	C	10/19/2020.	Paydown		2,443,333	2,443,333	2,413,104	2,424,548		18,785		18,785		2,443,333			0	55,657	04/18/2028.
227170 AF 4	CRNN 2014-1 NTS - RMBS	C	10/19/2020.	Paydown		4,018,692	4,018,692	3,889,340	3,939,772		78,920		78,920		4,018,692			0	91,153	08/20/2029.
22942M BF 2	CSMC 2006-8 5A1 - CMO/RMBS		12/01/2020.	Paydown		118,873	118,808	115,838	117,780		1,093		1,093		118,873			0	4,137	10/25/2026.
22944P AA 5	CSMC 2013-TH1 A1 - CMO/RMBS		12/01/2020.	Paydown		1,901,121	1,901,121	1,707,147	1,637,992		263,130		263,130		1,901,121			0	27,875	02/25/2043.
22960* AA 0	PVTPL OCHSNER CLINIC FOUNDATION - CMO		12/15/2020.	Paydown		801,585	801,585	801,585	801,585		(0)		(0)		801,585			0	27,370	12/15/2028.
22965@ AA 3	WAG (EDINA, MINNESOTA) CONTROL PASS-THRU		12/15/2020.	Paydown		163,952	163,952	165,592	165,852		(1,900)		(1,900)		163,952			0	4,881	07/15/2037.
22966R AD 8	CUBESMART LP		10/19/2020.	GLOBAL REINSURANCE		6,493,752	6,000,000	5,970,240	5,979,419		2,241		2,241		5,981,659		512,093	512,093	212,500	09/01/2026.
22966R AF 3	CUBESMART LP		10/19/2020.	GLOBAL REINSURANCE		9,634,437	9,000,000	8,966,070	8,966,559		2,213		2,213		8,968,772		665,665	665,665	276,000	02/15/2030.
22969* AA 1	WAL-MART (GREENVILLE PENNSYLVANIA)		12/15/2020.	Paydown		470,856	470,856	475,564	475,573		(4,717)		(4,717)		470,856			0	10,742	12/15/2029.
22970* AA 8	BNSF (DAYTON, TEXAS) CONTROL PASS-THRU		12/15/2020.	Paydown		508,000	508,000	508,000	508,006		(7)		(7)		508,000			0	13,482	05/15/2034.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
22973@ AA 3	PVTPL GREAT WEST CASUALTY	..	12/15/2020.	Paydown		225,190	225,191	225,191	225,191		(1)		(1)		225,190			0	6,741	12/15/2037.
22977@ AA 9	CTL PASS-THRU TRUST SERIES 2016 (CRIC BL	..	12/15/2020.	Paydown		232,614	232,614	232,614	232,615		(0)		(0)		232,614			0	5,835	12/15/2038.
23242L AB 9	CWHEL 2006-F 2A1 - RMBS	..	12/15/2020.	Paydown		87,144	87,144	60,892	86,663		481		481		87,144			0	648	07/15/2036.
23248A AJ 0	CWL 2007-SEA1 2A1 - RMBS	..	11/25/2020.	Paydown		120,184	120,185	74,514	82,145		38,040		38,040		120,184			0	1,451	05/25/2037.
23283P AQ 7	CYRUSONE LP	..	10/19/2020.	GLOBAL REINSURANCE		5,307,260	5,000,000	4,992,950	4,993,041		1,036		1,036		4,994,077		313,183	313,183	126,472	11/15/2024.
233046 AE 1	DNKN 2017-1 A2I - RMBS	..	11/20/2020.	Paydown		135,000	135,000	135,000	135,000				0		135,000			0	3,674	11/20/2047.
233046 AF 8	DNKN 2017-1 AII - RMBS	..	11/20/2020.	Paydown		157,500	157,500	157,500	157,500				0		157,500			0	4,760	11/20/2047.
233046 AH 4	DNKN 2017-1 AII - RMBS	..	11/20/2020.	Paydown		90,000	90,000	89,958	89,956		44		44		90,000			0	2,261	11/20/2047.
233046 AM 3	DNKN 2019-1 A23 - RMBS	..	11/20/2020.	Paydown		135,000	135,000	136,441	136,884		(1,884)		(1,884)		135,000			0	4,052	05/20/2049.
23305U AA 5	DBRR 2011-LC2 A4A - CMBS	..	12/01/2020.	Paydown		12,249,518	12,249,518	12,902,666	12,333,791		(84,273)		(84,273)		12,249,518			0	459,705	07/14/2044.
23316# AA 5	DEA (NASHVILLE TN) CTL 3.228 08/05/2040	..	12/05/2020.	Paydown		27,416	27,416	27,416			0		0		27,416			0	278	08/05/2040.
23332U AD 6	DSLA 2004-AR1 A2B - CMO/RMBS	..	12/21/2020.	Paydown		395,204	395,205	346,669	320,895		74,309		74,309		395,204			0	4,839	09/19/2044.
233331 BC 0	DTE ENERGY CO	..	10/19/2020.	GLOBAL REINSURANCE		7,838,586	7,000,000	6,974,660	6,975,855		1,752		1,752		6,977,607		860,979	860,979	200,978	06/15/2029.
23341B AC 9	DRB 2016-B A2 - ABS	..	12/25/2020.	Paydown		1,650,105	1,650,105	1,649,604	1,649,577		528		528		1,650,105			0	29,994	06/25/2040.
23359* AA 7	DTV AMERICA CORPORATION	..	06/19/2020.	NON-CASH BROKER		900,000	900,000	900,000	900,000				0		900,000			0	53,608	06/19/2020.
233851 BJ 2	DAIMLER FINANCE NORTH AMERICA LLC	..	10/19/2020.	GLOBAL REINSURANCE		10,783,640	10,000,000	9,903,900	9,952,124		7,831		7,831		9,959,955		823,685	823,685	395,417	08/01/2024.
233851 BW 3	DAIMLER FINANCE NORTH AMERICA LLC	..	10/19/2020.	GLOBAL REINSURANCE		14,252,015	13,105,000	12,996,984	13,040,579		8,786		8,786		13,049,364		1,202,651	1,202,651	396,426	05/19/2025.
233851 CU 6	DAIMLER FINANCE NORTH AMERICA LLC	..	10/19/2020.	GLOBAL REINSURANCE		8,682,352	8,000,000	7,967,840	7,976,335		2,417		2,417		7,978,753		703,599	703,599	354,967	01/06/2027.
233851 DW 1	DAIMLER FINANCE NORTH AMERICA LLC	..	10/19/2020.	GLOBAL REINSURANCE		24,489,135	23,000,000	22,911,680	22,914,545		6,161		6,161		22,920,706		1,568,429	1,568,429	839,756	08/15/2029.
23636T AA 8	DANONE SA	C	03/27/2020.	JP Morgan		25,654,469	25,340,000	25,443,596	25,368,921		(2,821)		(2,821)		25,366,100		288,370	288,370	223,837	06/15/2022.
24023# AA 7	WASHINGTON STATE DEPARTMENT OF COR	..	12/15/2020.	Paydown		253,547	257,258	257,258	256,002		(2,455)		(2,455)		253,547			0	7,602	03/15/2033.
24422E RE 1	JOHN DEERE CAPITAL CORP	..	03/26/2020.	Stifel, Nicolaus & Co., Inc		8,192,160	8,000,000	7,991,440	7,998,520		223		223		7,998,744		193,416	193,416	221,000	07/12/2021.
24422E SP 5	JOHN DEERE CAPITAL CORP	..	10/19/2020.	GLOBAL REINSURANCE		5,492,015	5,000,000	4,996,200	4,998,209		302		302		4,998,511		493,504	493,504	142,840	06/12/2024.
24422E TC 3	JOHN DEERE CAPITAL CORP	..	10/19/2020.	GLOBAL REINSURANCE		5,615,485	5,000,000	4,986,150	4,991,695		1,068		1,068		4,992,764		622,721	622,721	187,944	09/11/2025.
247131 AF 2	DELPHI FINANCIAL GROUP INC	..	01/31/2020.	Maturity @ 100.00		7,000,000	7,000,000	6,999,650	7,000,000				0		7,000,000			0	275,625	01/31/2020.
247358 AA 2	DELTA AIR LINES INC - ABS	..	05/07/2020.	Various		1,361,828	1,361,828	1,361,828	1,361,944		(116)		(116)		1,361,828			0	32,343	11/07/2021.
247367 BH 7	DELTA AIR LINES INC - ABS	..	08/10/2020.	Paydown		227,633	227,633	227,633	227,712		(79)		(79)		227,633			0	15,527	02/10/2024.
24736X AA 6	DELTA AIR LINES INC - ABS	..	07/30/2020.	Paydown		306,818	306,818	306,818	306,852		(34)		(34)		306,818			0	11,122	01/30/2029.
24736Y AA 4	DELTA AIR LINES INC - ABS	..	07/30/2020.	Paydown		153,411	153,411	153,411	153,346		65		65		153,411			0	5,945	01/30/2029.
24763L FN 5	DELHE 1999-2 A7F - RMBS	..	12/01/2020.	Paydown		49,360	49,360	47,734	33,712		15,648		15,648		49,360			0	1,007	08/15/2030.
25150M AC 0	DBALT 2007-RAMP1 A2 - RMBS	..	12/28/2020.	Paydown		398,332	398,332	313,687	317,930		80,402		80,402		398,332			0	5,099	12/25/2036.
25150N AB 0	DBALT 2006-AR5 1A2 - RMBS	..	12/28/2020.	Paydown		338,358	338,358	148,082	339,237		3,675	4,554	(879)		338,358			0	3,295	10/25/2036.
25150R AD 7	DBALT 2006-AR6 A4 - RMBS	..	11/25/2020.	Paydown		711,721	714,359	658,291	701,913		9,808		9,808		711,721			0	4,438	02/25/2037.
251510 CV 3	DBALT 2005-1 1A1 - CMO/RMBS	..	12/25/2020.	Paydown		327,363	327,363	237,748	213,176		114,187		114,187		327,363			0	3,240	02/25/2035.
251510 EP 4	DBALT 2005-3 5A1 - CMO/RMBS	..	12/25/2020.	Paydown		701,315	701,315	426,817	677,360		23,955		23,955		701,315			0	5,967	06/25/2035.
251510 LM 3	DBALT 2006-AR1 5A1 - CMO/RMBS	..	12/01/2020.	Paydown		38,043	37,880	34,009	36,328		1,715		1,715		38,043			0	801	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A - RMBS	..	12/01/2020.	Paydown		119,926	122,890	1,436	116,485		3,441		3,441		119,926			0	3,975	02/25/2036.
251526 BY 4	DEUTSCHE BANK AG (LONDON BRANCH)	..	05/18/2020.	BNP Paribas		16,894,940	17,000,000	16,941,316	16,275,985		57,211		57,211		16,333,196		561,744	561,744	297,028	05/30/2024.
25216A AA 2	DEXT ABS 2020-1 LLC - ABS	..	12/15/2020.	Paydown		191,678	191,678	191,674			4		4		191,678			0	319	02/16/2027.
25243Y AU 3	DIAGEO CAPITAL PLC	C	03/27/2020.	SMBC SECURITIES INC		6,051,540	6,000,000	5,985,300	5,994,769		367		367		5,995,136		56,404	56,404	66,063	04/29/2023.
25272K AD 5	DELL INTERNATIONAL LLC	..	10/28/2020.	Call @ 100.00		5,640,999	5,500,000	5,498,405	5,499,602		186		186		5,499,789		211	211	320,535	06/15/2021.
25389J AR 7	DIGITAL REALTY TRUST LP	..	10/19/2020.	GLOBAL REINSURANCE		9,038,224	8,000,000	7,993,920	7,995,460		419		419		7,995,879		1,042,345	1,042,345	348,622	08/15/2027.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
25389J AU 0	DIGITAL REALTY TRUST LP	..	10/19/2020.	GLOBAL REINSURANCE		10,278,369	9,000,000	8,984,070	8,984,939		1,080		1,080		8,986,019		1,292,350	1,292,350	436,500	07/01/2029.
25466A AJ 0	DISCOVER BANK	..	10/19/2020.	GLOBAL REINSURANCE		16,499,805	15,000,000	14,995,010	14,996,660		360		360		14,997,020		1,502,785	1,502,785	635,375	07/27/2026.
25470D AE 9	DISCOVERY COMMUNICATIONS LLC	..	05/13/2020.	Tender Offer		10,342,100	10,000,000	9,937,700	9,989,255		2,626		2,626		9,991,880		8,120	8,120	528,038	06/15/2021.
25470D AQ 2	DISCOVERY COMMUNICATIONS LLC	..	10/19/2020.	Various		5,245,269	5,000,000	4,993,700	4,996,293		656		656		4,996,949		143,752	143,752	235,329	03/20/2023.
25470X AE 5	DISH DBS CORP	..	05/07/2020.	Various		2,928,638	2,895,000	2,849,588	2,881,702		2,973		2,973		2,884,675		43,962	43,962	80,592	06/01/2021.
257375 AH 8	DOMINION ENERGY GAS HOLDINGS LLC	..	10/19/2020.	GLOBAL REINSURANCE		5,505,740	5,000,000	4,986,200	4,992,630		1,101		1,101		4,993,731		512,009	512,009	152,000	12/15/2024.
25746U DB 2	DOMINION ENERGY INC	..	10/19/2020.	GLOBAL REINSURANCE		5,412,610	5,000,000	5,001,250	5,001,074		(175)		(175)		5,000,899		411,711	411,711	180,848	08/15/2024.
25755T AE 0	DPABS 2015-1 A2 - RMBS	..	10/25/2020.	Paydown		160,000	160,000	160,000	160,000				0		160,000			0	5,816	10/25/2045.
25755T AH 3	DPABS 2017-1 A23 - RMBS	..	10/25/2020.	Paydown		210,000	210,000	210,000	210,000				0		210,000			0	7,026	07/25/2047.
25755T AJ 9	DPABS 2018-1 A21 - RMBS	..	10/25/2020.	Paydown		70,000	70,000	70,000	70,005		(5)		(5)		70,000			0	2,341	07/27/2048.
25755T AK 6	DPABS 2018-1 A22 - RMBS	..	10/25/2020.	Paydown		35,000	35,000	34,989	34,989		11		11		35,000			0	1,231	07/27/2048.
25755T AL 4	DPABS 2019-1 A2 - RMBS	..	10/25/2020.	Paydown		75,000	75,000	75,000	75,000				0		75,000			0	1,960	10/25/2049.
25755T AM 2	DPABS 2019-1 A2 - RMBS	..	10/25/2020.	Paydown		215,000	215,000	215,109	215,164		(164)		(164)		215,000			0	4,981	10/25/2049.
258258 AA 0	DORIC NIMROD AIR FINANCE ALPHA LTD - ABS	C	11/30/2020.	Paydown		456,003	456,003	456,003	456,032		(29)		(29)		456,003			0	17,600	11/30/2024.
26067* AA 3	DOW (MIDLAND MI) CONTROL PASS-THRU TRUST.	..	12/15/2020.	Paydown		461,137	461,137	463,212	463,343		(2,206)		(2,206)		461,137			0	15,502	03/15/2034.
26208L AA 6	HONK 2015-1 A2 - RMBS	..	12/14/2020.	Paydown		13,502,558	13,440,000	13,440,000	13,440,000		62,558		62,558		13,502,558			0	802,351	07/20/2045.
26208L AC 2	HONK 2018-1 A2 - RMBS	..	10/20/2020.	Paydown		70,000	70,000	70,000	70,006		(6)		(6)		70,000			0	2,695	04/20/2048.
26223U AD 1	DRUGB 141 A2 - ABS	..	01/15/2020.	Paydown		212,379	212,379	212,376	212,380		(1)		(1)		212,379			0	1,850	07/15/2023.
26224H AA 5	DRUGC 161 A - ABS	C	07/15/2020.	Paydown		1,054,421	1,054,421	1,054,408	1,054,456		(35)		(35)		1,054,421			0	17,545	04/15/2027.
26224H AE 7	DRUGC 2017-1 A2 - ABS	C	10/15/2020.	Paydown		1,610,901	1,610,901	1,610,633	1,610,753		148		148		1,610,901			0	40,324	04/15/2027.
26441Y AV 9	DUKE REALTY LP	..	03/13/2020.	Call @ 100.00		3,166,528	3,000,000	2,978,130	2,993,764		478		478		2,994,241		5,759	5,759	198,611	06/15/2022.
26441Y AW 7	DUKE REALTY PARTNERSHIP LTD	..	06/26/2020.	Tender Offer		4,100,000	4,000,000	3,983,360	3,994,907		845		845		3,995,752		4,248	4,248	369,361	10/15/2022.
26441Y AZ 0	DUKE REALTY PARTNERSHIP LTD	..	10/19/2020.	GLOBAL REINSURANCE		7,751,191	7,000,000	6,934,900	6,955,401		4,979		4,979		6,960,380		790,811	790,811	182,632	06/30/2026.
26442C AJ 3	DUKE ENERGY CAROLINAS LLC	..	06/15/2020.	Maturity @ 100.00		3,000,000	3,000,000	2,992,950	2,999,631		369		369		3,000,000			0	64,500	06/15/2020.
26442T AD 9	DUKE UNIVERSITY	..	10/19/2020.	GLOBAL REINSURANCE		5,433,910	5,000,000	5,000,000	5,000,105		(3)		(3)		5,000,102		433,808	433,808	167,948	10/01/2038.
26443@ AA 6	DULLES DISCOVERY 1 CONTROL PASS-THROUGH	..	12/05/2020.	Paydown		529,487	529,487	529,487	529,487		0		0		529,487			0	10,142	06/05/2037.
26827E AA 3	ECAF I A1 - ABS	D	03/11/2020.	Various		3,949,746	4,021,210	3,970,083	3,994,421		5,024		5,024		3,999,444		(49,698)	(49,698)	31,164	06/15/2040.
26827E AC 9	ECAF 151 A2 - ABS	D	03/15/2020.	Paydown		1,773,021	1,773,021	1,773,021	1,732,167		40,854		40,854		1,773,021			0	25,358	06/15/2040.
268317 AD 6	ELECTRICITE DE FRANCE SA	C	01/27/2020.	Maturity @ 100.00		6,000,000	6,000,000	5,973,840	5,999,785		215		215		6,000,000			0	138,000	01/27/2020.
26847@ AA 8	EDX/GE INVENTORY SUPPLY AGREEMENTS	..	10/15/2020.	Paydown		1,777,381	1,777,381	1,777,381	1,777,413		(32)		(32)		1,777,381			0	45,461	04/15/2028.
26848# AA 5	EDX/GE INVENTORY SUPPLY AGREEMENT	..	10/15/2020.	Paydown		1,500,835	1,500,835	1,500,835	1,500,886		(51)		(51)		1,500,835			0	54,448	01/15/2029.
26848* AA 9	EDX/GE VII CTL 3.29 01/15/2030	..	10/15/2020.	Paydown		638,905	638,905	638,905					0		638,905			0	13,783	01/15/2030.
26857E AA 6	ELFI 19A A - ABS	..	10/19/2020.	Various		12,203,937	11,978,017	11,975,555	11,975,581		876		876		11,976,458		227,479	227,479	209,458	03/25/2044.
268648 AN 2	EMC CORP	..	04/20/2020.	RBC CAPITAL MARKETS		5,568,750	5,500,000	5,497,375	5,499,081		78		78		5,499,159		69,591	69,591	72,703	06/01/2023.
26875P AE 1	EOG RESOURCES INC	..	06/01/2020.	Maturity @ 100.00		3,000,000	3,000,000	2,992,020	2,999,629		371		371		3,000,000			0	66,000	06/01/2020.
26875P AK 7	EOG RESOURCES INC	..	10/19/2020.	GLOBAL REINSURANCE		4,175,500	4,000,000	3,975,240	3,991,779		1,981		1,981		3,993,759		181,741	181,741	114,917	03/15/2023.
26884A BD 4	ERP OPERATING LP	..	10/19/2020.	GLOBAL REINSURANCE		14,344,759	13,000,000	12,918,510	12,952,961		6,397		6,397		12,959,358		1,385,401	1,385,401	387,563	06/01/2025.
26884A BL 6	ERP OPERATING LP	..	10/19/2020.	GLOBAL REINSURANCE		15,398,936	14,000,000	13,941,200	13,943,846		4,130		4,130		13,947,977		1,450,959	1,450,959	551,833	07/01/2029.
26884A BM 4	ERP OPERATING LP	..	10/19/2020.	GLOBAL REINSURANCE		9,547,272	9,000,000	8,954,820	8,956,095		3,060		3,060		8,959,155		588,117	588,117	257,500	02/15/2030.
26884L AB 5	EQT CORP	..	01/22/2020.	JP Morgan		7,715,625	7,500,000	7,480,975	7,496,004		130		130		7,496,133		219,492	219,492	70,078	11/15/2021.
26884L AF 6	EQT CORP	..	05/07/2020.	IMPERIAL CAPITAL		11,115,000	13,000,000	12,989,340	12,991,911		322		322		12,992,233		(1,877,233)	(1,877,233)	309,833	10/01/2027.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
26885B AD 2	EQT MIDSTREAM PARTNERS LP	..	05/08/2020.	Various		20,326,250	22,000,000	21,947,420	21,962,850		3,162		3,162		21,966,012		(1,639,762)	(1,639,762)	822,080	07/15/2023.
278642 AL 7	EBAY INC	..	10/19/2020.	GLOBAL REINSURANCE		22,964,613	21,000,000	20,872,790	20,936,125		10,405		10,405		20,946,531		2,018,082	2,018,082	881,475	08/01/2024.
278642 AU 7	EBAY INC	..	10/19/2020.	GLOBAL REINSURANCE		10,131,543	9,000,000	8,992,530	8,994,358		537		537		8,994,895		1,136,648	1,136,648	282,600	06/05/2027.
28108P AA 4	ESLFT 2012-A AP - ABS	..	07/01/2020.	Paydown		355,973	355,973	357,753	355,923		50		50		355,973			0	9,279	10/01/2025.
28108P AB 2	ESLFT 2012-A AT - ABS	..	07/01/2020.	Paydown		334,839	334,840	335,406	334,757		83		83		334,839			0	7,480	10/01/2025.
282523 AK 5	GUGG4 1828 S2R - CDO	C	04/15/2020.	Paydown		30,296	30,296	30,296	30,296		(0)		(0)		30,296			0	1,346	10/15/2031.
28618W AA 2	ERL 2014-1 A1 - ABS	..	11/19/2020.	Paydown		795,551	795,551	769,199	786,319		9,232		9,232		795,551			0	11,157	04/19/2044.
28618W AB 0	ERL 2014-1 A2 - ABS	..	11/19/2020.	Paydown		20,000,000	20,000,000	19,835,000	19,948,033		51,967		51,967		20,000,000			0	672,467	04/19/2044.
28851Q AE 3	ECLO 1R AR - CDO	..	10/15/2020.	Paydown		829,970	829,970	829,970	829,870		100		100		829,970			0	22,801	10/15/2029.
28852E AA 7	ECLO II A - CDO	..	11/16/2020.	Paydown		794,937	794,937	794,937	794,718		219		219		794,937			0	23,235	02/15/2029.
28852L AA 1	ECLO III A1 - CDO	..	10/20/2020.	Paydown		418,518	418,518	418,518	418,506		12		12		418,518			0	11,380	07/22/2030.
28852L AE 3	ECLO III A2 - CDO	..	10/20/2020.	Paydown		558,024	558,024	558,024	557,890		134		134		558,024			0	21,839	07/22/2030.
28932M AA 3	ELM ROAD GENERATING STATION	..	08/11/2020.	Paydown		345,443	345,443	345,443	345,471		(28)		(28)		345,443			0	17,994	02/11/2030.
291011 BG 8	EMERSON ELECTRIC CO	..	10/19/2020.	GLOBAL REINSURANCE		18,816,569	17,000,000	16,946,280	16,969,215		4,231		4,231		16,973,446		1,843,123	1,843,123	473,025	06/01/2025.
291641 BD 9	EMPIRE DISTRICT ELECTRIC CO	..	06/01/2020.	Maturity @ 100.00		8,000,000	8,000,000	7,982,880	7,999,214		786		786		8,000,000			0	186,000	06/01/2020.
29250N AR 6	ENBRIDGE INC	C	10/19/2020.	GLOBAL REINSURANCE		16,646,235	15,000,000	14,996,100	14,997,193		262		262		14,997,456		1,648,779	1,648,779	699,917	07/15/2027.
29278G AF 5	ENEL FINANCE INTERNATIONAL NV	C	10/19/2020.	GLOBAL REINSURANCE		11,122,480	10,000,000	9,876,200	9,899,178		8,472		8,472		9,907,650		1,214,830	1,214,830	362,639	04/06/2028.
29364D AR 1	ENTERGY ARKANSAS LLC	..	10/19/2020.	GLOBAL REINSURANCE		4,225,264	4,000,000	3,988,720	3,995,808		941		941		3,996,749		228,515	228,515	107,767	06/01/2023.
29365P AQ 5	ENTERGY UTILITY AFFILIATES LLC	..	08/20/2020.	Call @ 100.00		5,000,000	5,000,000	4,993,050	4,999,487		434		434		4,999,921		79	79	175,007	10/01/2020.
29379V AF 0	ENTERPRISE PRODUCTS OPERATING LLC	..	01/31/2020.	Maturity @ 100.00		3,000,000	3,000,000	2,980,650	2,999,809		191		191		3,000,000			0	78,750	01/31/2020.
29379V AP 8	ENTERPRISE PRODUCTS OPERATING LLC	..	09/01/2020.	Maturity @ 100.00		4,000,000	4,000,000	3,988,040	3,999,118		882		882		4,000,000			0	208,000	09/01/2020.
29379V BH 5	ENTERPRISE PRODUCTS OPERATING LLC	..	10/19/2020.	GLOBAL REINSURANCE		8,939,720	8,000,000	7,970,800	7,982,010		2,123		2,123		7,984,133		955,587	955,587	348,622	02/15/2026.
29717P AD 9	ESSEX PORTFOLIO LP	..	09/14/2020.	Call @ 100.00		8,477,582	8,000,000	7,919,200	7,976,028		6,207		6,207		7,982,235		17,765	17,765	790,943	08/15/2022.
29717P AQ 0	ESSEX PORTFOLIO LP	..	10/19/2020.	GLOBAL REINSURANCE		5,539,155	5,000,000	4,969,300	4,979,685		2,341		2,341		4,982,025		557,130	557,130	170,625	04/15/2026.
29717P AR 8	ESSEX PORTFOLIO LP	..	10/19/2020.	GLOBAL REINSURANCE		11,124,230	10,000,000	9,942,300	9,956,404		4,189		4,189		9,960,594		1,163,636	1,163,636	350,417	05/01/2027.
299670 AC 3	XAN 2018-RSO6 B - CMBS	..	09/17/2020.	Call @ 100.00		7,200,000	7,200,000	7,200,000	7,195,994		4,090		4,090		7,200,084		(84)	(84)	107,655	06/15/2035.
30034W AB 2	EVERGY INC	..	10/19/2020.	GLOBAL REINSURANCE		10,720,490	10,000,000	9,982,700	9,983,191		1,223		1,223		9,984,413		736,077	736,077	322,222	09/15/2029.
30069L AA 6	XAN 2019-RSO7 A - CDO	C	11/18/2020.	Paydown		2,180,411	2,180,411	2,180,411	2,180,411				0		2,180,411			0	27,643	04/17/2036.
30161N AU 5	EXELON CORP	..	10/19/2020.	GLOBAL REINSURANCE		11,205,680	10,000,000	9,994,000	9,996,354		421		421		9,996,775		1,208,905	1,208,905	343,778	04/15/2026.
30212P AH 8	EXPEDIA GROUP INC	..	08/15/2020.	Maturity @ 100.00		10,000,000	10,000,000	9,989,300	9,995,224		4,776		4,776		10,000,000			0	595,000	08/15/2020.
30212P AR 6	EXPEDIA GROUP INC	..	10/19/2020.	GLOBAL REINSURANCE		4,870,720	5,000,000	4,961,250	4,962,070		2,631		2,631		4,964,701		(93,981)	(93,981)	176,042	02/15/2030.
30231G AT 9	EXXON MOBIL CORP	..	10/19/2020.	GLOBAL REINSURANCE		13,251,540	12,000,000	12,000,000	12,000,000				0		12,000,000		1,251,540	1,251,540	413,848	03/01/2026.
302491 AU 9	FMC CORP	..	10/19/2020.	GLOBAL REINSURANCE		7,833,763	7,000,000	6,999,930	6,999,965		31		31		6,999,996		833,767	833,767	260,954	10/01/2029.
302637 AA 1	FSKMM 1 A1 - CDO	..	12/22/2020.	Paydown		12,000,000	12,000,000	12,000,000	12,000,000				0		12,000,000			0	369,714	07/15/2030.
30290U AL 3	FREMF 2012-K22 C - CMBS	..	04/09/2020.	RW Baird		6,419,910	6,436,000	6,421,921	6,421,110		169		169		6,421,279		(1,369)	(1,369)	89,012	08/25/2045.
30292* AA 2	CTL - FBI BRONX TRUST 2018	..	12/15/2020.	Paydown		474,045	474,045	474,045	474,045		(0)		(0)		474,045			0	12,015	07/15/2033.
30292R AJ 3	FREMF 2015-K46 B - CMBS	..	04/08/2020.	RW Baird		4,628,750	4,600,000	4,621,563	4,611,925		(1,154)		(1,154)		4,610,770		17,980	17,980	63,261	04/27/2048.
30308X AA 1	FREED 191 A - ABS	..	10/19/2020.	Paydown		4,140,030	4,140,030	4,139,759	4,139,824		206		206		4,140,030			0	59,027	06/18/2026.
31307# AA 9	FDL-CC LLC	..	12/15/2020.	Paydown		117,823	117,823	117,842	117,843		(20)		(20)		117,823			0	3,466	02/15/2035.
31307# AC 5	FDL-CC LLC	..	12/15/2020.	Paydown		67,573	67,573	67,576	67,576		(4)		(4)		67,573			0	1,987	06/15/2037.
31429# AA 2	FEDEX CHINO CONTROL PASS-THRU TRUST	..	12/15/2020.	Paydown		92,186	92,186	92,186	47,394		(0)		(0)		92,186			0	2,482	10/15/2035.
31620M AK 2	FIDELITY NATIONAL INFORMATION SERVICES	..	10/19/2020.	GLOBAL REINSURANCE		2,806,248	2,637,000	2,616,115	2,629,382		1,769		1,769		2,631,151		175,097	175,097	93,321	04/15/2023.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31677Q BC 2	FIFTH THIRD BANK (OHIO)	..	03/27/2020.	CITIGROUP		5,036,550	5,000,000	4,974,250	4,993,241		916		916		4,994,158		42,392	42,392	71,476	10/01/2021.
31737V AA 4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A	..	12/01/2020.	Paydown		3,493,594	3,493,594	3,465,759			27,835		27,835		3,493,594			0	10,366	07/25/2030.
317579 AA 8	FINS 151 A - ABS	..	10/30/2020.	Paydown		8,177,848	8,177,848	8,177,848	8,178,545		(697)		(697)		8,177,848			0	306,313	07/30/2026.
32027L AE 5	FFML 2006-FF14 A5 - RMBS	..	12/28/2020.	Paydown		286,568	286,568	250,881	258,330		28,238		28,238		286,568			0	2,160	10/25/2036.
32027N RU 7	FFML 05FF5 M2 - RMBS	..	01/27/2020.	Paydown		6,132	6,132	4,997	6,081		50		50		6,132			0	14	01/25/2035.
32027N ZL 8	FFML 2006-FFH1 A4 - RMBS	..	09/25/2020.	Paydown		782,917	782,917	604,803	777,923		4,994		4,994		782,917			0	5,349	01/25/2036.
32028H AD 5	FFML 2006-FF10 A4 - RMBS	..	05/26/2020.	Paydown		562,806	562,806	524,417	558,784		4,023		4,023		562,806			0	2,156	07/25/2036.
32051G SQ 9	FHAMS 2005-AA7 2A1 - CMO/RMBS	..	12/01/2020.	Paydown		652,508	689,999	622,751	641,593		10,915		10,915		652,508			0	13,448	09/25/2035.
32051G XQ 3	FHASI 2005-AR5 2A1 - CMO/RMBS	..	12/01/2020.	Paydown		1,096,533	1,019,796	964,776	940,924		155,610		155,610		1,096,533			0	25,631	11/25/2035.
32051G XV 2	FHASI 2005-AR5 4A1 - CMO/RMBS	..	12/01/2020.	Paydown		543,614	543,908	536,135	541,514		2,099		2,099		543,614			0	7,907	11/25/2035.
32052E AA 7	FHASI 2006-AR3 1A1 - CMO/RMBS	..	12/01/2020.	Paydown		14,767	16,250	13,650	14,624		143		143		14,767			0	311	11/25/2036.
32056J AA 2	FHASI 2007-AR3 1A1 - CMO/RMBS	..	12/01/2020.	Paydown		2,068,710	2,202,595	1,482,010	2,013,975		54,735		54,735		2,068,710			0	49,540	11/25/2037.
337932 AH 0	FIRSTENERGY CORP	..	11/03/2020.	JP Morgan		10,819,300	10,000,000	9,966,700	9,974,224		2,101		2,101		9,976,325		842,975	842,975	454,458	07/15/2027.
33803W AA 7	FISHERS LANE ASSOCIATES LLC	..	12/05/2020.	Paydown		890,711	890,711	890,711	890,712		(1)		(1)		890,711			0	21,163	08/05/2030.
33972P AA 7	FLNG LIQUEFACTION 2 LLC	..	09/30/2020.	Paydown		159,500	159,500	159,500	159,476		24		24		159,500			0	6,579	03/31/2038.
340711 AT 7	FLORIDA GAS TRANSMISSION COMPANY LLC	..	07/15/2020.	Maturity @ 100.00		4,000,000	4,000,000	3,993,040	3,999,558		442		442		4,000,000			0	218,000	07/15/2020.
343412 AC 6	FLUOR CORP	..	02/28/2020.	Various		6,710,120	7,000,000	6,924,330	6,959,462		1,276		1,276		6,960,738		(250,618)	(250,618)	53,083	12/15/2024.
343412 AF 9	FLUOR CORP	..	02/28/2020.	CREDIT SUISSE SECURITIES (USA)		9,536,380	10,360,000	10,000,194	10,035,027		5,148		5,148		10,040,175		(503,795)	(503,795)	205,473	09/15/2028.
34417M AA 5	FOCUS 2017-1 A21 - RMBS	..	10/30/2020.	Various		7,463,884	7,840,000	7,840,000	7,840,000				0		7,840,000		(376,116)	(376,116)	283,277	04/30/2047.
34417M AB 3	FOCUS 2017-1 A22 - RMBS	..	10/30/2020.	Paydown		60,000	60,000	60,000	60,000				0		60,000			0	2,483	04/30/2047.
34417Q AA 6	FOCUS 2018-1 A2 - RMBS	..	10/30/2020.	Paydown		120,000	120,000	120,000	120,013		(13)		(13)		120,000			0	5,054	10/30/2048.
34417Q AB 4	FOCUS BRANDS FUNDING LLC - ABS	..	10/30/2020.	Paydown		65,000	65,000	68,534	70,274		(5,274)		(5,274)		65,000			0	2,342	10/30/2048.
344868 AA 2	FOOTBALL TRUST V	..	10/05/2020.	Various		3,335,329	3,335,329	3,335,329	3,335,329				0		3,335,329			0	180,423	10/05/2020.
345397 YG 2	FORD MOTOR CREDIT COMPANY LLC	..	09/11/2020.	GOLDMAN		4,007,500	4,000,000	4,000,000	4,000,000				0		4,000,000		7,500	7,500	180,075	01/09/2024.
345397 ZU 0	FORD MOTOR CREDIT COMPANY LLC	..	09/10/2020.	Various		8,945,338	9,000,000	8,995,320	8,995,621		1,012		1,012		8,996,632		(51,295)	(51,295)	255,260	11/01/2022.
347314 AK 2	FORT EUSTIS/FORT STORY LLC VA MILITARY H	..	12/15/2020.	Maturity @ 100.00		135,000	135,000	130,865	134,609		391		391		135,000			0	6,723	12/15/2020.
347466 AE 4	FORT IRWIN LAND LLC	..	12/15/2020.	Paydown		373,172	373,172	350,944	357,557		15,614		15,614		373,172			0	14,989	12/15/2035.
34955Y AL 3	FCBSL VI B2R - CDO	..	08/25/2020.	Call @ 100.00		16,000,000	16,000,000	16,000,000	16,003,233		765		765		16,003,998		(3,998)	(3,998)	660,540	07/23/2031.
34960J AU 9	FCO 6RR A2R - CDO	..	10/19/2020.	GLOBAL REINSURANCE		6,656,294	7,000,000	7,000,000	6,999,176		(1,663)		(1,663)		6,997,513		(341,219)	(341,219)	214,036	07/10/2030.
34960N AQ 9	FCBSL 3R B2R - CDO	C	09/03/2020.	Call @ 100.00		12,000,000	12,000,000	12,000,000	12,000,000				0		12,000,000			0	469,350	04/18/2031.
34960Y AQ 5	FCO VII ATR - CDO	..	10/19/2020.	GLOBAL REINSURANCE		11,542,722	11,700,000	11,700,000	11,700,000				0		11,700,000		(157,278)	(157,278)	250,201	12/15/2028.
34961J AE 4	FCO IX A1F - CDO	..	08/17/2020.	Paydown		36,000,000	36,000,000	36,000,000	36,003,039		(3,039)		(3,039)		36,000,000			0	985,500	11/15/2029.
34961P AE 0	FCBSL V B2 - CDO	..	09/22/2020.	Call @ 100.00		16,000,000	16,000,000	15,895,000	15,913,437		10,282		10,282		15,923,720		76,280	76,280	598,644	07/11/2030.
34961W AQ 8	FCO 11 BF - CDO	..	08/31/2020.	Call @ 100.00		8,700,000	8,700,000	8,700,000	8,701,245		337		337		8,701,582		(1,582)	(1,582)	339,832	04/15/2031.
34964C AE 6	FORTUNE BRANDS HOME & SECURITY INC	..	10/19/2020.	GLOBAL REINSURANCE		15,604,260	14,000,000	13,976,200	13,976,825		1,648		1,648		13,978,474		1,625,786	1,625,786	500,500	09/15/2029.
35040U AA 9	FFIN 2017-1 A - ABS	..	12/15/2020.	Paydown		2,940,498	2,940,498	2,940,072	2,940,151		347		347		2,940,498			0	61,653	07/15/2033.
35041J AA 3	FFIN 2019-1 A - ABS	..	12/15/2020.	Paydown		1,901,764	1,901,764	1,901,469	1,897,896		3,868		3,868		1,901,764			0	45,365	11/15/2034.
354613 AK 7	FRANKLIN RESOURCES INC	..	10/19/2020.	GLOBAL REINSURANCE		14,162,135	13,000,000	12,977,510	12,987,694		1,753		1,753		12,989,446		1,172,689	1,172,689	390,054	03/30/2025.
35671D AZ 8	FREEPORT-MCMORAN COPPER & GOLD INC	..	04/27/2020.	BARCLAYS CAPITAL INC FIXED INC		12,545,000	12,750,000	12,742,478	12,747,761		214		214		12,747,975		(202,975)	(202,975)	306,340	03/15/2023.
357081 AE 8	FREMF 2015-K720 B - CMBS	..	04/17/2020.	RW Baird		11,677,344	11,500,000	10,785,938	11,169,207		35,248		35,248		11,204,456		472,888	472,888	153,941	08/26/2047.
35824# AA 4	FRESNO COUNTY (ROWELL BUILDING) CONTROL	..	12/15/2020.	Paydown		7,930	7,930	8,003			(73)		(73)		7,930			0	74	05/15/2040.
35826@ AA 4	FRESNO COUNTY CALIFORNIA - ABS	..	12/15/2020.	Paydown		308,700	308,700	311,780	313,210		(4,510)		(4,510)		308,700			0	9,403	06/15/2038.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
35952F AB 6	FT HUACHUCA YPG CMNTYS II LLC		12/15/2020.	Paydown		337,471	337,472	363,288	349,118		(11,647)		(11,647)		337,471			0	27,963	12/15/2026.
360271 AK 6	FULTON FINANCIAL CORP		10/19/2020.	GLOBAL REINSURANCE		6,099,498	6,000,000	5,976,900	5,989,463		3,710		3,710		5,993,173		106,325	106,325	235,800	03/16/2022.
36157N FL 3	GECMS 1997 HE4 A6 - RMBS		12/01/2020.	Paydown		8,726	14,363	14,274	7,879	786	61		847		8,726			0	316	11/25/2027.
36160B AA 3	ENGIE SA	C	10/19/2020.	GLOBAL REINSURANCE		13,557,804	13,000,000	12,843,870	12,952,207		13,340		13,340		12,965,547		592,257	592,257	383,094	10/10/2022.
36164Q 6M 5	GE CAPITAL INTERNATIONAL FUNDING COMPANY	C	10/19/2020.	GLOBAL REINSURANCE		15,134,728	14,190,000	14,449,535	14,351,804		(20,268)		(20,268)		14,331,536		803,191	803,191	444,061	11/15/2025.
36164Q MS 4	GE CAPITAL INTERNATIONAL FUNDING COMPANY	C	11/15/2020.	Maturity @ 100.00		20,104,000	20,104,000	20,210,752	20,123,390		(19,390)		(19,390)		20,104,000			0	470,836	11/15/2020.
36165V AC 0	GCIC 2 A2 - CDO		12/21/2020.	Call @ 100.00		18,000,000	18,000,000	17,996,398	18,012,588		1,792		1,792		18,014,380		(14,380)	(14,380)	981,982	01/21/2031.
361837 AA 5	GARR 151 A1 - CDO		10/19/2020.	GLOBAL REINSURANCE		7,739,848	8,000,000	7,880,000	7,906,691		22,674		22,674		7,929,365		(189,517)	(189,517)	176,173	09/21/2029.
361841 AN 9	GLP CAPITAL LP		10/19/2020.	GLOBAL REINSURANCE		5,045,290	5,000,000	4,994,950	4,995,274		758		758		4,996,032		49,258	49,258	190,764	09/01/2024.
36185M AJ 1	GMACM 2005-AF1 A2 - CMO/RMBS		12/25/2020.	Paydown		188,384	209,841	159,111	204,711		5,303	21,630	(16,327)		188,384			0	2,317	07/25/2035.
36185N 6N 5	GMACM 2005-AR2 2A - CMO/RMBS		12/01/2020.	Paydown		1,253,734	1,253,734	1,137,900	133,313		122,194		122,194		1,253,734			0	20,861	05/25/2035.
36186X AC 1	GMAC COML MILITARY HSG TR XXI - MBS		02/11/2020.	BREAN CAPITAL, LLC		1,426,940		2,430,531	1,511,343		(14,699)		(14,699)		1,496,644		(69,705)	(69,705)	45,933	07/10/2035.
36191Y BA 5	GSMS 2011-GC5 A3 - CMBS		12/11/2020.	Paydown		2,862,846	2,862,846	2,891,366	2,859,887		2,960		2,960		2,862,846			0	77,004	08/12/2044.
36228F UJ 3	GSR 2003-7F 4A1 - CMO/RMBS		12/01/2020.	Paydown		29,951	29,952	29,212	28,904		1,047		1,047		29,951			0	655	10/25/2032.
3622EA AA 8	GSAA 2007-3 1AA - RMBS		12/28/2020.	Paydown		1,110,747	1,110,747	736,815	1,087,982		22,765		22,765		1,110,747			0	12,477	03/25/2037.
362341 4A 4	GSR 2006-AR1 2A1 - CMO/RMBS		12/01/2020.	Paydown		153,994	153,485	146,850	153,220		775		775		153,994			0	3,939	01/25/2036.
362341 4F 3	GSR 2006-AR1 3A1 - CMO/RMBS		12/01/2020.	Paydown		267,823	267,311	262,967	261,556		6,268		6,268		267,823			0	5,344	01/25/2036.
362341 BR 9	GSAMP 2005-HE5 M2 - RMBS		03/25/2020.	Paydown		52,728	52,728	51,674	52,728				0		52,728			0	207	05/25/2045.
362341 DP 1	GSR 2005-6F 1A5 - CMO/RMBS		12/01/2020.	Paydown		339,973	339,973	341,248			(1,295)		(1,295)		339,973			0	5,955	07/25/2035.
362341 FN 4	GSR 2005-AR4 3A5 - CMO/RMBS		12/01/2020.	Paydown		466,743	472,632	417,668	482,508		3,884	19,649	(15,765)		466,743			0	10,850	07/25/2035.
362341 XC 8	GSR 2005-AR7 4A1 - CMO/RMBS		12/01/2020.	Paydown		283,910	276,660	221,760	283,633		276	(1)	277		283,910			0	6,603	11/25/2035.
362341 XE 4	GSR 2005-AR7 5A1 - CMO/RMBS		12/01/2020.	Paydown		221,609	204,747	175,467	225,174		3,742	7,307	(3,565)		221,609			0	6,295	11/25/2035.
362341 XG 9	GSR 2005-AR7 6A1 - CMO/RMBS		12/01/2020.	Paydown		291,258	291,258	276,988	271,026		20,232		20,232		291,258			0	7,145	11/25/2035.
36242D 4W 0	GSR 2005-AR3 6A1 - CMO/RMBS		12/01/2020.	Paydown		232,022	232,022	218,015	209,901		22,121		22,121		232,022			0	6,386	05/25/2035.
36242D BZ 5	GSR 2004-9 B1 - CMO/RMBS		12/01/2020.	Paydown		480,725	480,725	466,904	461,899		18,825		18,825		480,725			0	11,464	08/25/2034.
36242D FS 7	GSR 2004-11 2A1 - CMO/RMBS		12/01/2020.	Paydown		558,695	558,695	561,652	557,933		762		762		558,695			0	15,156	09/25/2034.
36242D FX 6	GSR 2004-11 3A1 - CMO/RMBS		12/01/2020.	Paydown		11,486	11,486	11,505	11,474		12		12		11,486			0	326	09/25/2034.
36242D H4 8	GSR 2005-AR2 1A1 - CMO/RMBS		12/01/2020.	Paydown		246,355	246,355	226,031	222,357		23,998		23,998		246,355			0	7,915	04/25/2035.
36242D H9 7	GSR 2005-AR2 4A1 - CMO/RMBS		12/01/2020.	Paydown		119,911	119,911	116,539	114,354		5,556		5,556		119,911			0	3,229	04/25/2035.
36242D LY 7	GSR 2004-13F 4A2 - CMO/RMBS		12/25/2020.	Direct				601,161	(1,856)				0		(1,856)		1,856	1,856		11/25/2034.
36242D QY 2	GSR 2004-15F 2A2 - CMO/RMBS		12/01/2020.	Paydown		76,194	76,194	76,008	76,560		(81)	285	(366)		76,194			0	1,267	12/25/2034.
36244S AD 0	GSAA 2006-13 AF4 - RMBS		12/01/2020.	Paydown		699,542	699,542	482,684	695,888		3,654		3,654		699,542			0	10,271	07/25/2036.
36248# AA 0	ANCHORAGE AK - HD CTL PASS-THROUGH TRUST		12/15/2020.	Paydown		1,256,126	1,256,126	1,267,431	1,268,225		(12,099)		(12,099)		1,256,126			0	28,493	11/15/2030.
362480 AD 7	GSCC 2006-2 A1 - RMBS		12/28/2020.	Paydown		252,716	246,459	190,158	245,477		7,240		7,240		252,716			0	2,053	05/25/2036.
36248E AB 1	GSMS 2010-C2 A2 - CMBS		09/14/2020.	Paydown		19,017,000	19,017,000	19,871,279	19,103,425		(86,425)		(86,425)		19,017,000			0	630,970	12/10/2043.
36248F AG 7	GSMS 2011-GC3 A4 - CMBS		12/11/2020.	Paydown		36,617,478	36,617,478	37,340,463	36,668,214		(50,736)		(50,736)		36,617,478			0	1,254,749	03/10/2044.
36248G AC 4	GSMS 2013-GCJ16 A3 - CMBS		08/01/2020.	Paydown		598,741	598,741	616,666	605,754		(7,013)		(7,013)		598,741			0	15,890	11/13/2046.
36249@ AA 1	GSA GTH I U S GOVERNMENT LEASE-BACKED		12/15/2020.	Paydown		292,512	292,512	292,512	292,512		0		0		292,512			0	8,652	05/15/2038.
36255# AA 0	GSO FACULITY REV L+200 10/11/2023		12/31/2020.	Redemption @ 100.00		8,486,969	8,486,969	8,435,575	7,110,642		10,728		10,728		8,461,807		25,162	25,162	233,328	11/11/2023.
362669 AV 5	GSR 2007-4F 6A1 - CMO/RMBS		12/01/2020.	Paydown		49,808	60,317	41,010	10,016	22,833	16,959		39,792		49,808			0	2,290	06/25/2027.
36298G AA 7	GSPALO 2006-1 CTF - CMBS		12/09/2020.	Paydown		646,508	646,508	655,556	653,531		(7,023)		(7,023)		646,508			0	27,100	10/09/2029.
364760 AK 4	GAP INC		06/08/2020.	Call @ 100.00		5,226,762	5,000,000	4,982,500	4,997,463		841		841		4,998,304		1,696	1,696	420,137	04/12/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
36655L AB 1	GRMML 182 ATR - CDO		11/20/2020.	Paydown		1,901,315	1,901,315	1,901,315	1,901,425		(110)		(110)		1,901,315			0	42,945	11/20/2029.
36655Y AB 3	GARR 2018-1 A1T - CDO		12/21/2020.	Various		30,813,669	31,317,813	31,304,369	31,319,217		602		602		31,319,819		(506,150)	(506,150)	642,304	03/22/2027.
36656A AG 3	SIX10 181 A3 - CDO	C	10/17/2020.	Paydown		203,353	203,353	203,353	203,376		(23)		(23)		203,353			0	7,910	07/17/2028.
36828Q QH 2	GECMC 05C4 AJ - CMBS		02/01/2020.	Paydown		1,920,114	1,920,114	1,827,869	1,915,871		4,243		4,243		1,920,114			0	73,544	11/10/2045.
36850# AA 9	JENKS TOWNSHIP PENNSYLVANIA		12/15/2020.	Paydown		426,230	426,230	426,230	426,230		0		0		426,230			0	9,423	12/15/2033.
369550 AR 9	GENERAL DYNAMICS CORP		03/24/2020.	GOLDMAN		8,081,680	8,000,000	7,986,800	7,997,698		342		342		7,998,039		83,641	83,641	216,139	07/15/2021.
369622 SM 8	GENERAL ELECTRIC CAPITAL CORP		05/19/2020.	Tender Offer		1,184,678	1,146,000	1,141,955	1,145,476		176		176		1,145,653		347	347	85,581	02/11/2021.
36962G 4R 2	GENERAL ELECTRIC CO		09/16/2020.	Maturity @ 100.00		2,864,000	2,864,000	2,841,575	2,862,147		1,853		1,853		2,864,000			0	125,300	09/16/2020.
36962G 4Y 7	GENERAL ELECTRIC CO		05/19/2020.	Tender Offer		2,641,425	2,577,000	2,567,207	2,575,798		446		446		2,576,244		756	756	167,720	01/07/2021.
36962G 6F 6	GENERAL ELECTRIC CO		10/19/2020.	GLOBAL REINSURANCE		2,693,084	2,577,000	2,573,263	2,575,936		307		307		2,576,243		116,841	116,841	90,646	09/07/2022.
36962G 6S 8	GENERAL ELECTRIC CO		12/22/2020.	Tender Offer		3,025,100	2,864,000	2,686,718	2,800,663		19,599		19,599		2,820,262		43,738	43,738	290,083	01/09/2023.
37254B AB 6	GENPACT LUXEMBOURG SARL	C	10/19/2020.	GLOBAL REINSURANCE		12,330,852	12,000,000	11,997,240	11,999,080		318		318		11,999,398		331,454	331,454	466,200	04/01/2022.
37254B AC 4	GENPACT LUXEMBOURG SARL	C	10/19/2020.	GLOBAL REINSURANCE		5,270,025	5,000,000	4,998,800	4,998,837		212		212		4,999,049		270,976	270,976	155,156	12/01/2024.
372917 AS 3	GENZYME CORP		06/15/2020.	Maturity @ 100.00		5,000,000	5,000,000	4,959,300	4,997,719		2,281		2,281		5,000,000			0	125,000	06/15/2020.
373334 KE 0	GEORGIA POWER CO		10/19/2020.	GLOBAL REINSURANCE		5,566,650	5,000,000	4,981,200	4,987,821		1,420		1,420		4,989,241		577,409	577,409	170,625	04/01/2026.
375558 AU 7	GILEAD SCIENCES INC		03/24/2020.	BARCLAYS CAPITAL INC FIXED INC		13,239,330	13,000,000	13,055,080	13,010,916		(1,517)		(1,517)		13,009,399		229,931	229,931	182,722	12/01/2021.
375558 BM 4	GILEAD SCIENCES INC		10/19/2020.	GLOBAL REINSURANCE		13,219,020	12,000,000	11,743,220	11,812,698		18,746		18,746		11,831,444		1,387,576	1,387,576	401,200	03/01/2027.
377372 AH 0	GLAXOSMITHKLINE CAPITAL INC		03/27/2020.	CITIGROUP		14,354,286	13,945,000	13,314,825	13,713,737		16,870		16,870		13,730,606		623,680	623,680	209,330	03/18/2023.
377373 AD 7	GLAXOSMITHKLINE CAPITAL PLC	C	03/27/2020.	JP Morgan		10,243,300	10,000,000	9,480,900	9,845,220		15,499		15,499		9,860,719		382,581	382,581	112,417	05/08/2022.
37940X AB 8	GLOBAL PAYMENTS INC		10/19/2020.	GLOBAL REINSURANCE		13,123,116	12,000,000	11,962,320	11,963,551		2,619		2,619		11,966,170		1,156,946	1,156,946	453,333	08/15/2029.
38141E A5 8	GOLDMAN SACHS GROUP INC		03/15/2020.	Maturity @ 100.00		7,000,000	7,000,000	6,708,500	6,992,317		7,683		7,683		7,000,000			0	188,125	03/15/2020.
38141G RD 8	GOLDMAN SACHS GROUP INC		06/16/2020.	Various		13,350,545	12,700,000	12,387,036	12,575,969		20,810		20,810		12,596,780		753,765	753,765	474,291	01/22/2023.
38141G WQ 3	GOLDMAN SACHS GROUP INC		09/16/2020.	Bank of America Merrill Lynch		2,013,799	1,850,000	1,850,000	1,850,000				0		1,850,000		163,799	163,799	58,682	09/29/2025.
38521V AA 9	GACM 2019-FL1 A - CDO	C	10/19/2020.	GLOBAL REINSURANCE		24,812,500	25,000,000	25,000,000	25,000,000				0		25,000,000		(187,500)	(187,500)	403,010	06/15/2037.
38521V AC 5	GACM 2019-FL1 AS - CDO	C	10/19/2020.	GLOBAL REINSURANCE		6,860,294	6,938,000	6,938,000	6,938,000				0		6,938,000		(77,706)	(77,706)	134,692	06/15/2037.
38522H AA 9	GACM 2020-FL2 A - CDO	C	12/16/2020.	Paydown		863	863	863			(0)		(0)		863			0	11	03/16/2035.
390556 AL 2	GRTLK 141R AR - CDO		07/15/2020.	Paydown		31,962	31,962	31,962	31,969		(7)		(7)		31,962			0	804	10/15/2029.
39678W AA 6	GREENWICH CAPITAL STRUCTURED PRODUCTS		12/01/2020.	Paydown		117,013	117,013	116,428	132,068		(15,055)		(15,055)		117,013			0	3,449	09/01/2034.
402479 CA 5	GULF POWER CO		04/15/2020.	Maturity @ 100.00		7,000,000	7,000,000	6,998,880	7,000,069		(69)		(69)		7,000,000			0	166,250	04/15/2020.
40414L AJ 8	HEALTHPEAK PROPERTIES INC		06/24/2020.	Tender Offer		2,376,924	2,232,000	2,221,733	2,227,587		508		508		2,228,095		3,905	3,905	258,795	11/15/2023.
40414L AM 1	HEALTHPEAK PROPERTIES INC		10/19/2020.	GLOBAL REINSURANCE		13,107,060	12,000,000	11,902,200	11,946,455		7,807		7,807		11,954,262		1,152,798	1,152,798	496,400	02/01/2025.
40414L AR 0	HEALTHPEAK PROPERTIES INC		10/19/2020.	GLOBAL REINSURANCE		11,104,350	10,000,000	9,957,200	9,959,038		2,937		2,937		9,961,975		1,142,375	1,142,375	451,111	07/15/2029.
40423X AB 8	NZES 2018-PLS1 A - CMO/RMBS		12/22/2020.	Paydown		20,880,675	20,880,675	20,880,405	20,880,568		106		106		20,880,675			0	578,561	01/27/2048.
40423X AC 6	NZES 2018-PLS1 B - CMO/RMBS		12/25/2020.	Paydown		4,176,135	4,176,135	4,176,131	4,176,151		(16)		(16)		4,176,135			0	130,027	01/27/2048.
404280 AK 5	HSBC HOLDINGS PLC	C	06/09/2020.	Tender Offer		3,114,090	3,000,000	2,993,490	2,999,127		297		297		2,999,424		576	576	217,790	04/05/2021.
40428H PB 2	HSBC USA INC		09/27/2020.	Maturity @ 100.00		7,000,000	7,000,000	6,942,460	6,994,959		5,041		5,041		7,000,000			0	350,000	09/27/2020.
4042Q1 AE 7	HSBC BANK USA NA		08/24/2020.	Maturity @ 100.00		8,000,000	8,000,000	7,995,600	7,999,844		156		156		8,000,000			0	390,000	08/24/2020.
40538C AU 4	HLA 2014-1 B2R - CDO	C	10/18/2020.	Paydown		7,311,546	7,311,546	7,311,546	7,311,705		(159)		(159)		7,311,546			0	238,377	04/18/2026.
406216 AZ 4	HALLIBURTON CO		10/19/2020.	GLOBAL REINSURANCE		9,180,000	9,000,000	8,970,300	8,993,840		2,580		2,580		8,996,420		183,580	183,580	271,375	11/15/2021.
406216 BD 2	HALLIBURTON CO		10/19/2020.	Various		14,022,024	13,000,000	12,969,580	12,988,052		653		653		12,988,704		51,916	51,916	1,266,620	08/01/2023.
406216 BG 5	HALLIBURTON CO		03/03/2020.	Tender Offer		10,639,984	9,388,000	9,361,620	9,371,178		880		880		9,372,059		15,941	15,941	2,459,730	11/15/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
41138P AB 9	HAPPY BANCSHARES INC	..	08/01/2020.	Call @ 100.00		5,000,000	5,000,000	5,000,000	4,999,760		22		22		4,999,782		218	218	293,750	08/01/2025.
41161G AC 7	HVMLT 2006-8 A1A - RMBS	..	12/21/2020.	Paydown		39,539	39,524	11,078	35,330		4,209		4,209		39,539			0	377	07/21/2036.
41161P CX 9	HVMLT 2004-1 1A - CMO/RMBS	..	12/19/2020.	Paydown		204,817	204,818	195,345	192,634		12,184		12,184		204,817			0	2,227	04/19/2034.
41161P EX 7	HVMLT 2004-5 2A6 - CMO/RMBS	..	12/01/2020.	Paydown		123,405	123,405	99,032	110,918		12,487		12,487		123,405			0	2,710	06/19/2034.
41161P EZ 2	HVMLT 2004-5 3A - CMO/RMBS	..	12/01/2020.	Paydown		551,805	551,805	549,380	546,116		5,689		5,689		551,805			0	12,744	06/19/2034.
41161P FV 0	HVMLT 2004-6 5A - CMO/RMBS	..	12/01/2020.	Paydown		138,820	138,820	140,726	141,755		(2,936)		(2,936)		138,820			0	3,590	08/19/2034.
41161P MV 2	HVMLT 2005-4 1A - CMO/RMBS	..	12/01/2020.	Paydown		184,077	246,672	223,787	180,398		3,679		3,679		184,077			0	4,311	07/19/2035.
41161P TN 3	HVMLT 2005-10 2AA - CMO/RMBS	..	12/21/2020.	Paydown		242,852	242,852	152,962	235,110		7,742		7,742		242,852			0	2,420	11/19/2035.
41161P UK 7	HVMLT 2005-11 2A - CMO/RMBS	..	12/21/2020.	Paydown		218,299	218,299	153,960	159,515		58,783		58,783		218,299			0	2,507	08/19/2045.
41161V AC 4	HVMLT 2006-7 2AA - RMBS	..	12/21/2020.	Paydown		71,567	86,148	53,637	66,809		4,757		4,757		71,567			0	734	09/19/2036.
41162G AA 0	HVMLT 2006-11 A1A - RMBS	..	12/21/2020.	Paydown		560,519	591,892	533,627	554,517		6,002		6,002		560,519			0	5,542	12/19/2036.
411707 AB 8	HNGRY 2018-1 A1 - RMBS	..	12/21/2020.	Paydown		12,442,500	12,442,500	12,429,539	12,434,012		8,488		8,488		12,442,500			0	528,252	06/22/2048.
411707 AD 4	HNGRY 2018-1 A2 - RMBS	..	12/20/2020.	Paydown		140,000	140,000	140,000	140,000				0		140,000			0	4,342	06/22/2048.
419838 AA 5	HAWAIIAN AIRLINES INC - ABS	..	07/15/2020.	Paydown		227,582	227,582	227,582	227,613		(32)		(32)		227,582			0	8,876	07/15/2027.
421946 AH 7	HEALTHCARE REALTY TRUST INC	..	10/19/2020.	Call @ 100.00		3,244,633	3,000,000	2,975,370	2,991,018		2,076		2,076		2,993,094		6,906	6,906	358,070	04/15/2023.
421946 AK 0	HEALTHCARE REALTY TRUST INC	..	10/19/2020.	GLOBAL REINSURANCE		10,848,060	10,000,000	9,915,300	9,930,511		6,027		6,027		9,936,539		911,521	911,521	457,153	01/15/2028.
42225U AB 0	HEALTHCARE TRUST OF AMERICA HOLDINGS LP	..	09/28/2020.	Call @ 100.00		6,494,266	6,000,000	5,951,160	5,982,200		3,818		3,818		5,986,017		13,983	13,983	705,783	04/15/2023.
42225U AG 9	HEALTHCARE TRUST OF AMERICA HOLDINGS LP	..	10/19/2020.	GLOBAL REINSURANCE		10,740,790	10,000,000	9,965,800	9,966,500		2,232		2,232		9,968,732		772,058	772,058	338,417	02/15/2030.
42249# AA 7	HEALTHPARTNERS, INC	..	05/15/2020.	Paydown		636,649	636,649	636,649	636,708		(59)		(59)		636,649			0	29,350	05/15/2030.
42770Q AA 0	HERO 2014-2 A - ABS	..	09/20/2020.	Paydown		541,162	541,162	540,794	540,702		461		461		541,162			0	15,105	09/21/2040.
42770R AA 8	HERO FDG TR 2014-1 - ABS	..	09/21/2020.	Paydown		413,963	413,963	413,960	413,963		(0)		(0)		413,963			0	19,663	09/20/2038.
42806D BC 2	HERTZ 164 A - ABS	..	06/01/2020.	Various		7,792,301	8,000,000	7,812,500	7,926,808		23,581		23,581		7,950,389		(158,088)	(158,088)	92,634	07/25/2022.
42806D CH 0	HERTZ 192 A - ABS	..	12/25/2020.	Paydown		8,488,888	8,488,888	8,486,385	8,486,389		2,499		2,499		8,488,888			0	206,030	05/25/2025.
42809H AG 2	HESS CORP	..	06/03/2020.	JP Morgan		11,220,000	11,000,000	10,976,900	10,983,593		830		830		10,984,423		235,577	235,577	320,589	04/01/2027.
42824C BE 8	HEWLETT PACKARD ENTERPRISE CO	..	10/19/2020.	GLOBAL REINSURANCE		10,355,240	10,000,000	9,997,900	9,998,104		477		477		9,998,581		356,659	356,659	247,500	04/01/2023.
431282 AN 2	HIGHWOODS REALTY LP	..	10/19/2020.	Various		5,101,838	5,000,000	4,949,150	4,988,569		5,256		5,256		4,993,824		25,992	25,992	179,966	06/15/2021.
431282 AS 1	HIGHWOODS REALTY LP	..	10/19/2020.	GLOBAL REINSURANCE		14,538,818	14,000,000	13,964,300	13,965,032		2,329		2,329		13,967,361		571,457	571,457	469,700	02/15/2030.
43132A AA 6	HILDENE COLL MGMT CO LLC	..	12/28/2020.	Redemption @ 100.00		676,010	676,010	676,010	676,137		(1)		(1)		676,136		(125)	(125)	19,447	12/28/2042.
43133A AA 5	HITR 2018-1 A1 - CDO	C	10/13/2020.	Paydown		2,218,318	2,218,318	2,173,951	2,140,148		78,170		78,170		2,218,318			0	70,775	10/11/2038.
431571 AA 6	HILLENBRAND INC	..	07/15/2020.	Maturity @ 100.00		8,000,000	8,000,000	7,912,080	7,994,024		5,976		5,976		8,000,000			0	440,000	07/15/2020.
43285H AA 6	HGVT 2020-A A - RMBS	..	12/25/2020.	Paydown		410,388	410,388	410,361			27		27		410,388			0	3,268	02/25/2039.
43474T AC 7	HOLCIM US FINANCE SARL & CIE SCS	C	12/17/2020.	Call @ 100.00		5,628,165	5,000,000	4,965,200	4,984,709		3,791		3,791		4,988,500		11,500	11,500	876,367	09/12/2023.
437076 BM 3	HOME DEPOT INC	..	10/19/2020.	GLOBAL REINSURANCE		11,219,540	10,000,000	9,935,600	9,958,493		4,868		4,868		9,963,361		1,256,179	1,256,179	315,000	04/01/2026.
43722# AA 1	HOME DEPOT (MONTEREY PARK, CA) CONTROL	..	12/15/2020.	Paydown		193,119	193,119	193,119	193,119		(0)		(0)		193,119			0	4,643	06/15/2038.
43722* AA 5	HOME DEPOT SOUTH WINDSOR CTL 3.37	..	12/15/2020.	Paydown		27,933	27,933	27,933			0		0		27,933			0	435	10/15/2040.
43739E AP 2	HMBT 2005-1 A1 - RMBS	..	12/28/2020.	Paydown		356,070	356,070	315,695	361,074		3,815	8,818	(5,004)		356,070			0	3,535	03/25/2035.
43739E CL 9	HMBT 2006-1 1A1 - RMBS	..	12/01/2020.	Paydown		155,603	157,348	137,304	151,582		4,021		4,021		155,603			0	4,008	04/25/2037.
43739H AA 8	HMBT 2006-2 A1 - RMBS	..	12/28/2020.	Paydown		2,573,415	2,573,415	2,250,701	2,260,961		312,454		312,454		2,573,415			0	24,259	12/25/2036.
440405 AE 8	HORZN 181 A - ABS	..	09/15/2020.	Paydown		224,721	224,721	224,716	224,720		0		0		224,721			0	6,976	12/15/2038.
44040H AA 0	HORZN 2019 A - ABS	..	12/15/2020.	Paydown		208,596	208,596	208,595	208,598		(2)		(2)		208,596			0	3,751	07/15/2039.
44106M AR 3	HOSPITALITY PROPERTIES TRUST	..	05/15/2020.	INT'L FC STONE		5,347,500	6,000,000	5,993,220	5,997,443		263		263		5,997,705		(650,205)	(650,205)	115,500	06/15/2023.
44106M AS 1	HOSPITALITY PROPERTIES TRUST	..	05/15/2020.	IMPERIAL CAPITAL		6,508,438	7,375,000	7,341,034	7,359,199		1,304		1,304		7,360,503		(852,065)	(852,065)	232,435	03/15/2024.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
44106M AT 9	HOSPITALITY PROPERTIES TRUST	..	05/15/2020.	INT'L FC STONE		7,683,750	9,000,000	8,890,200	8,939,563		3,941		3,941		8,943,504		(1,259,754)	(1,259,754)	274,500	03/15/2025.
44106M AV 4	HOSPITALITY PROPERTIES TRUST	..	05/29/2020.	IMPERIAL CAPITAL		2,520,000	3,000,000	2,928,450	2,949,222		5,597		5,597		2,954,818		(434,818)	(434,818)	204,313	02/15/2026.
44106M AX 0	HOSPITALITY PROPERTIES TRUST	..	05/18/2020.	WELLS FARGO SECURITIES LLC		7,987,500	10,000,000	9,798,180	9,835,564		6,688		6,688		9,842,252		(1,854,752)	(1,854,752)	334,653	01/15/2028.
44106M AY 8	HOSPITALITY PROPERTIES TRUST	..	05/29/2020.	IMPERIAL CAPITAL		2,668,750	3,500,000	3,412,290	3,420,912		5,031		5,031		3,425,944		(757,194)	(757,194)	198,637	02/15/2030.
44107T AV 8	HOST HOTELS & RESORTS LP	..	05/01/2020.	Various		12,511,371	13,000,000	12,978,940	12,987,540		701		701		12,988,241		(476,871)	(476,871)	201,443	06/15/2025.
44107T AW 6	HOST HOTELS & RESORTS LP	..	04/30/2020.	WELLS FARGO SECURITIES LLC		20,402,356	21,275,000	21,414,804	21,366,544		(4,729)		(4,729)		21,361,815		(959,459)	(959,459)	726,009	02/01/2026.
44107T AY 2	HOST HOTELS & RESORTS LP	..	04/30/2020.	Various		12,065,390	14,000,000	13,890,520	13,892,426		3,093		3,093		13,895,519		(1,830,129)	(1,830,129)	182,438	12/15/2029.
44329H AG 9	HP CMNTYS LLC	..	09/15/2020.	Paydown		610,036	610,036	597,639	605,583		4,453		4,453		610,036			0	30,624	03/15/2023.
44329H AS 3	HP CMNTYS LLC	..	09/15/2020.	Paydown		103,604	103,604	101,915	102,992		611		611		103,604			0	5,512	03/15/2023.
443510 AF 9	HUBBELL INC	..	10/19/2020.	GLOBAL REINSURANCE		7,395,794	7,000,000	6,942,180	6,983,930		4,295		4,295		6,988,225		407,569	407,569	235,424	11/15/2022.
443510 AG 7	HUBBELL INC	..	10/19/2020.	GLOBAL REINSURANCE		13,065,732	12,000,000	11,909,280	11,940,820		6,973		6,973		11,947,793		1,117,939	1,117,939	455,600	03/01/2026.
44409M AC 0	HUDSON PACIFIC PROPERTIES LP	..	10/19/2020.	GLOBAL REINSURANCE		5,146,065	5,000,000	4,963,400	4,963,998		2,431		2,431		4,966,429		179,636	179,636	169,722	01/15/2030.
444859 BK 7	HUMANA INC	..	10/19/2020.	GLOBAL REINSURANCE		5,527,155	5,000,000	4,994,900	4,995,065		356		356		4,995,421		531,734	531,734	184,028	08/15/2029.
446150 AG 9	HUNTINGTON BANCSHARES INC	..	12/15/2020.	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	70,000	12/15/2020.
44842C AB 9	HUTCHISON WHAMPOA INTERNATIONAL (12)	C	10/19/2020.	GLOBAL REINSURANCE		5,218,845	5,000,000	4,974,200	4,991,869		2,197		2,197		4,994,065		224,780	224,780	153,924	11/08/2022.
448579 AE 2	HYATT HOTELS CORP	..	05/28/2020.	WELLS FARGO SECURITIES LLC		3,890,000	4,000,000	3,979,920	3,992,362		855		855		3,993,216		(103,216)	(103,216)	118,500	07/15/2023.
448579 AG 7	HYATT HOTELS CORP	..	04/30/2020.	Various		14,275,000	15,000,000	14,979,900	14,982,186		(17)		(17)		14,982,169		(707,169)	(707,169)	417,448	09/15/2028.
44891A BB 2	HYUNDAI CAPITAL AMERICA	..	10/19/2020.	GLOBAL REINSURANCE		16,952,080	16,000,000	15,999,200	15,999,279		121		121		15,999,400		952,680	952,680	451,822	06/20/2024.
44891A BD 8	HYUNDAI CAPITAL AMERICA	..	10/19/2020.	GLOBAL REINSURANCE		16,078,050	15,000,000	14,996,250	14,996,800		(126)		(126)		14,996,674		1,081,376	1,081,376	508,958	11/02/2026.
449505 AA 4	IFM (US) COLONIAL PIPELINE 2 LLC	..	01/15/2020.	Call @ 100.00		7,391,370	7,000,000	6,996,150	6,999,849		4		4		6,999,853		147	147	484,178	05/01/2021.
44962L AH 0	IHS MARKIT LTD	C	10/19/2020.	GLOBAL REINSURANCE		5,393,750	5,000,000	4,984,300	4,986,497		2,325		2,325		4,988,822		404,928	404,928	175,208	05/01/2024.
449786 AY 8	ING BANK NV	C	12/10/2020.	Tender Offer		12,503,857	11,000,000	10,949,730	10,979,146		1,197		1,197		10,980,343		19,657	19,657	1,824,218	09/25/2023.
45112A AA 5	ICONX 2012-1 A2 - ABS	..	10/25/2020.	Paydown		185,360	185,360	185,360	185,362		(2)		(2)		185,360			0	5,894	01/26/2043.
45138L AX 1	IDAHO POWER CO	..	08/03/2020.	Call @ 100.00		3,000,000	3,000,000	2,985,030	2,998,607		981		981		2,999,588		412	412	76,500	11/01/2020.
45138L AZ 6	IDAHO POWER CO	..	07/29/2020.	Call @ 100.00		7,308,505	7,000,000	6,988,030	6,997,108		720		720		6,997,828		2,172	2,172	479,441	04/01/2022.
452308 AP 4	ILLINOIS TOOL WORKS INC	..	03/26/2020.	JP Morgan		5,082,800	5,000,000	4,977,600	4,995,679		582		582		4,996,261		86,539	86,539	90,000	09/15/2021.
45254N JB 4	IMM 2004-4 2A1 - CMO/RMBS	..	12/01/2020.	Paydown		114,754	114,754	110,412	101,416		13,338		13,338		114,754			0	3,010	09/25/2034.
45254N KX 4	IMM 2004-9 1A1 - CMO/RMBS	..	12/28/2020.	Paydown		42,654	42,654	39,029	42,032		622		622		42,654			0	529	01/25/2035.
45254N MZ 7	IMM 2005-2 1A2 - RMBS	..	12/28/2020.	Paydown		518,556	518,556	421,323	423,786		94,770		94,770		518,556			0	5,555	04/25/2035.
45254N NT 0	IMM 2005-3 M1 - RMBS	..	12/28/2020.	Paydown		34,481	142,381		27,571		6,910		6,910		34,481			0	1,514	08/25/2035.
45254T TN 4	IMSA 2006-1 2A1 - RMBS	..	12/28/2020.	Paydown		6,748	6,748	4,724	4,429		2,319		2,319		6,748			0	65	05/25/2036.
45632@ AA 7	INDUSTRIAL PIPING, INC	..	11/13/2020.	Various		221,192	4,054,192	25,470	1		200,000		200,000		200,000		21,191	21,191		12/13/2018.
45660K AA 9	INDX 2006-AR39 A1 - RMBS	..	12/28/2020.	Paydown		598,634	588,584	474,176	583,963		14,671		14,671		598,634			0	4,312	02/25/2037.
45660L CK 3	INDX 2005-AR2 1A1 - CMO/RMBS	..	12/28/2020.	Paydown		636,289	716,854	530,149	635,712		19,649	19,071	577		636,289			0	8,030	02/25/2035.
45660L DB 2	INDX 2005-AR1 1A1 - CMO/RMBS	..	12/01/2020.	Paydown		30,462	30,462	30,233	30,125		337		337		30,462			0	700	03/25/2035.
45660L V9 7	INDX 2005-AR31 1A1 - CMO/RMBS	..	12/01/2020.	Paydown		63,935	63,935	57,335	62,395		1,540		1,540		63,935			0	1,593	01/25/2036.
45660L ZM 4	INDA 2005-AR1 3A1 - CMO/RMBS	..	12/22/2020.	Various		2,775,989	3,080,003	2,887,503	2,865,517		(18,955)		(18,955)		2,846,562		(70,573)	(70,573)	112,507	11/25/2035.
45660N X9 1	INDX 2004-AR6 5A2 - CMO/RMBS	..	12/01/2020.	Paydown		37,282	37,282	30,571	29,350		7,932		7,932		37,282			0	1,061	10/25/2034.
456618 AF 4	INDX 2006-AR8 A3A - RMBS	..	12/28/2020.	Paydown		311,771	311,771	276,230	296,899		14,872		14,872		311,771			0	2,527	07/25/2046.
45661X AB 8	INDX 2006-AR13 A2 - CMO/RMBS	..	12/25/2020.	Paydown		277,145	277,145	166,114	267,392		9,753		9,753		277,145			0	2,348	07/25/2036.
45669A AD 6	INDA 2007-AR1 2A1 - CMO/RMBS	..	12/01/2020.	Paydown		864,285	864,285	783,389	869,576		5,667	10,958	(5,291)		864,285			0	15,863	03/25/2037.
45686@ AB 0	INFRASTRIPE LLC	..	12/31/2020.	Direct		30,000	30,000	29,500	29,945		55		55		30,000			0	1,413	09/30/2024.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
458140 AJ 9	INTEL CORP		03/24/2020.	GOLDMAN		13,182,780	13,000,000	12,969,060	12,994,161		754		754		12,994,915		187,865	187,865	208,542	10/01/2021.
459200 HU 8	INTERNATIONAL BUSINESS MACHINES CORP		10/19/2020.	GLOBAL REINSURANCE		10,970,670	10,000,000	10,414,000	10,208,843		(38,544)		(38,544)		10,170,299		800,371	800,371	429,965	02/12/2024.
459200 JG 7	INTERNATIONAL BUSINESS MACHINES CORP		10/19/2020.	GLOBAL REINSURANCE		22,633,700	20,000,000	19,933,000	19,956,722		5,133		5,133		19,961,855		2,671,845	2,671,845	805,000	02/19/2026.
460146 CL 5	INTERNATIONAL PAPER CO		09/23/2020.	Various		5,078,275	4,392,000	4,373,070	4,380,541		1,248		1,248		4,381,789		10,211	10,211	615,500	01/15/2026.
46132F AA 8	INVESCO FINANCE PLC	C	10/19/2020.	GLOBAL REINSURANCE		10,526,450	10,000,000	9,992,100	9,997,638		626		626		9,998,265		528,185	528,185	276,910	11/30/2022.
46185J AC 2	IHSFR 2018-SFR1 B - RMBS		10/19/2020.	GLOBAL REINSURANCE		4,445,460	4,500,000	4,500,000	4,500,531		(531)		(531)		4,500,000		(54,540)	(54,540)	64,819	03/19/2037.
46187V AA 7	IHSFR 18SFR3 A - RMBS		12/17/2020.	Paydown		90,787	90,787	77,850			15,406		15,406		90,787			0	541	07/17/2037.
46187X AA 3	IHSFR 2018-SFR4 A - RMBS		12/17/2020.	Paydown		299,870	299,870	271,383			35,219		35,219		299,870			0	1,841	01/19/2038.
465685 AJ 4	ITC HOLDINGS CORP		10/19/2020.	GLOBAL REINSURANCE		4,359,444	4,000,000	3,986,640	3,993,527		1,084		1,084		3,994,612		364,832	364,832	123,289	06/15/2024.
46591K AC 7	JPMMT 198 A3 - CMO/RMBS		12/01/2020.	Paydown		8,161,087	8,161,081	8,266,920	8,231,596		(70,509)		(70,509)		8,161,087			0	112,080	03/25/2050.
46616M AA 8	HENDR 2010-3 A - RMBS		12/15/2020.	Paydown		202,017	202,017	201,977	200,337		1,681		1,681		202,017			0	4,923	12/15/2048.
46616M AB 6	HENDR 2010-3 B - RMBS		12/15/2020.	Paydown		77,982	77,982	77,979	77,985		(3)		(3)		77,982			0	3,408	12/15/2050.
46616P AA 1	HENDR 2011-1 A - RMBS		12/15/2020.	Paydown		372,097	372,097	372,000	371,932		165		165		372,097			0	11,191	10/15/2056.
46616Q AA 9	HENDR 2011-2 A - RMBS		12/15/2020.	Paydown		425,877	425,877	425,632	425,507		370		370		425,877			0	13,310	09/15/2056.
46616V AA 8	HENDR 2012-1 A - RMBS		12/15/2020.	Paydown		314,206	314,206	314,136	318,026		(3,820)		(3,820)		314,206			0	6,967	02/16/2065.
46617A AA 3	HENDR 123 A - RMBS		12/15/2020.	Paydown		385,686	385,686	381,821	380,872		4,815		4,815		385,686			0	7,995	09/15/2065.
46617F AA 2	HENDR 2013-1 A - RMBS		12/15/2020.	Paydown		433,866	433,866	432,615	432,232		1,634		1,634		433,866			0	8,668	04/15/2067.
46617J AA 4	HENDR 2013-2 A - RMBS		12/15/2020.	Paydown		494,534	494,534	494,418	494,545		(11)		(11)		494,534			0	12,917	03/15/2062.
46617L AA 9	HENDR 133 A - RMBS		12/15/2020.	Paydown		696,061	696,061	695,498	695,315		747		747		696,061			0	16,714	01/17/2073.
46617N AS 6	JFIN 142R 1BR - CDO	C	10/20/2020.	Paydown		6,698,214	6,698,214	6,698,214	6,698,465		(251)		(251)		6,698,214			0	163,837	07/20/2026.
46617T AA 2	HENDR 2014-1 A - RMBS		12/15/2020.	Paydown		490,900	490,900	490,623	490,506		394		394		490,900			0	12,837	03/15/2063.
46617Y AP 8	JFIN 2015R A2R - CDO	C	12/15/2020.	Paydown		4,204,912	4,204,912	4,204,912	4,203,547		1,366		1,366		4,204,912			0	72,166	03/16/2026.
46618A AA 2	HENDR 2014-2 A - RMBS		12/15/2020.	Paydown		830,802	830,802	829,639	829,163		1,639		1,639		830,802			0	19,793	01/17/2073.
46618H AA 7	HENDR 2014-3 A - RMBS		12/15/2020.	Paydown		1,277,532	1,277,532	1,278,509	1,278,999		(1,467)		(1,467)		1,277,532			0	29,326	06/15/2077.
46618L AA 8	HENDR 2015-1 A - RMBS		12/15/2020.	Paydown		1,284,531	1,284,531	1,272,605	1,269,207		15,324		15,324		1,284,531			0	28,597	09/15/2072.
46619R AA 4	HENDR 2015-2 A - RMBS		12/15/2020.	Paydown		654,938	654,938	655,946	656,098		(1,160)		(1,160)		654,938			0	16,000	03/15/2058.
46619U AB 5	APEXC 2017 AF - CDO		08/17/2020.	Various		10,000,000	10,000,000	10,000,000	10,000,667		(125)		(125)		10,000,543		(543)	(543)	292,257	04/24/2029.
46619X AA 1	HENDR 2015-3 A - RMBS		12/15/2020.	Paydown		385,981	385,981	385,643	385,514		467		467		385,981			0	9,313	03/17/2070.
46620J AA 9	HENDR 171 A - RMBS		12/15/2020.	Paydown		409,968	409,968	409,651	409,556		411		411		409,968			0	9,054	08/16/2060.
46620V AA 2	HENDR 172 A - RMBS		12/15/2020.	Paydown		557,677	557,677	557,425	557,352		325		325		557,677			0	12,470	09/15/2072.
466247 L6 8	JPMMT 2006-A2 2B1 - CMO/RMBS		12/01/2020.	Paydown		282,952	282,952	269,688	268,966		13,986		13,986		282,952			0	7,536	08/25/2034.
466247 PW 7	JPMMT 2005-A3 2A1 - CMO/RMBS		12/01/2020.	Paydown		309,323	309,324	260,605			24,774		24,774		309,323			0	5,253	06/25/2035.
466247 QP 1	JPMMT 2005-A3 7A1 - CMO/RMBS		12/01/2020.	Paydown		157,760	149,575	123,867	168,108		1,818	12,167	(10,348)		157,760			0	5,531	06/25/2035.
466247 RP 0	JPMMT 2005-HYB4 2A1 - CMO/RMBS		12/01/2020.	Paydown		346,501	346,502	307,520	282,616		63,885		63,885		346,501			0	6,508	07/25/2035.
466247 UG 6	JPMMT 2005-A6 7A1 - CMO/RMBS		12/01/2020.	Paydown		430,350	344,448	336,707	429,636		714		714		430,350			0	8,430	08/25/2035.
46625H JH 4	JPMORGAN CHASE & CO		04/03/2020.	Stifel, Nicolaus & Co., Inc		5,145,400	5,000,000	4,987,250	4,995,709		356		356		4,996,065		149,335	149,335	112,000	01/25/2023.
46625H JJ 0	JPMORGAN CHASE & CO		10/19/2020.	GLOBAL REINSURANCE		20,305,452	19,000,000	17,729,070	18,497,651		113,724		113,724		18,611,375		1,694,077	1,694,077	619,875	05/01/2023.
466273 10 9	JMP GROUP INC		12/31/2020.	PIPR		1,290,298	1,343,300	1,343,300	1,332,375		1,056		1,056		1,333,431		(43,132)	(43,132)	97,389	11/15/2027.
46627M AD 9	JPALT 2005-S1 1A4 - CMO/RMBS		12/01/2020.	Paydown		125,657	144,083	97,280	126,789		(1,132)		(1,132)		125,657			0	5,219	12/25/2035.
46627M CU 9	JPALT 2006-A1 2A1 - CMO/RMBS		12/01/2020.	Paydown		70,747	70,623	5,294	68,963		1,784		1,784		70,747			0	1,739	03/25/2036.
46627M CY 1	JPALT 2006-A1 3A1 - CMO/RMBS		12/01/2020.	Paydown		2,087,641	2,087,642	1,735,659	2,099,808		28,334	40,500	(12,167)		2,087,641			0	52,324	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A6 - CMO/RMBS		12/01/2020.	Paydown		76,813	76,851	43,029	76,516		297		297		76,813			0	3,266	03/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46628K AC 4	JPMMT 2006-A3 2A1 - CMO/RMBS		12/01/2020.	Paydown		151,020	112,860	99,668	149,353		1,667		1,667		151,020			0	2,842	05/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 - CMO/RMBS		12/01/2020.	Paydown		25,997	31,104	24,793	25,845		152		152		25,997			0	576	06/25/2036.
46628V AH 9	JPALT 2006-S3 A5 - RMBS		12/01/2020.	Paydown			388,920	259,898	(1,533)		1,533		1,533					0	12,358	08/25/2036.
46629U 40 4	JMP GROUP LLC		12/30/2020.	PIPR		322,657	346,650	346,650	346,650				0		346,650		(23,993)	(23,993)	23,832	09/30/2029.
466308 AE 3	JPALT 2008-R3 3A1 - CMO/RMBS		12/01/2020.	Paydown		258,892	258,892	228,322	260,528		1,544	3,180	(1,636)		258,892			0	4,451	05/26/2037.
46630G AN 5	JPMMT 2007-A1 4A2 - CMO/RMBS		12/01/2020.	Paydown		39,965	39,965	37,368	37,295		2,670		2,670		39,965			0	1,042	07/25/2035.
46630P AP 0	JPMMT 2007-A2 3A1 - CMO/RMBS		12/01/2020.	Paydown		7,687	8,572		7,414		273		273		7,687			0	208	04/25/2037.
46631N DT 3	JPMMT 2007-S3 A90 - CMO/RMBS		12/01/2020.	Paydown		18,415	21,161	17,693	18,401		14		14		18,415			0	1,020	08/25/2037.
46632T AA 3	JPMMT 2008-R2 1A1 - CMO/RMBS		12/01/2020.	Paydown		1,125,229	1,125,229	905,795	907,001		218,228		218,228		1,125,229			0	25,224	07/29/2037.
46632Y AA 2	JPMMT 08R3 1A1 - CMO/RMBS		03/01/2020.	Paydown		206,287	206,287	179,663	205,536		751		751		206,287			0	1,271	11/26/2038.
46632Y AB 0	JPMMT 2008-R3 1A2 - CMO/RMBS		12/01/2020.	Paydown		693,373	870,099	101,663	642,633		50,739		50,739		693,373			0	22,800	11/26/2038.
46632Y AC 8	JPMMT 2008-R3 2A1 - CMO/RMBS		11/01/2020.	Paydown		308,728	308,728	155,919	323,505		(6,973)	7,804	(14,777)		308,728			0	17,574	11/26/2038.
46632Y AD 6	JPMMT 2008-R3 2A2 - CMO/RMBS		12/01/2020.	Paydown		6,408	165,548				6,408		6,408		6,408			0	6,621	11/26/2038.
46633A AC 9	JPMMT 2008-R4 2A1 - CMO/RMBS		12/25/2020.	Paydown		198,530	198,530	153,985	198,493		37		37		198,530			0	8,554	11/26/2036.
46633M AM 1	JPMRR 2009-6 2A2 - CMO/RMBS		12/01/2020.	Paydown		442,281	447,613	45,213	(277,426)		719,706		719,706		442,281			0	8,051	04/26/2035.
46633P AU 6	JPMRR 2009-7 111 - CMO/RMBS		12/01/2020.	Paydown		179,875	179,875	173,550	176,660		3,216		3,216		179,875			0	4,353	09/27/2036.
46634D AX 6	JPMRR 2010-1 3A2 - CMO/RMBS		12/01/2020.	Paydown		635,052	709,554	335,074	616,580		18,472		18,472		635,052			0	27,800	04/26/2037.
46634F AU 7	JPMRR 2010-2 3A1 - CMO/RMBS		05/01/2020.	Paydown		1	1	0	0		(0)		(0)					0		07/26/2036.
46635B AD 3	J.P. MORGAN RESECURITIZATION TRUST, SERI		12/01/2020.	Paydown		1,546,490	1,546,491	1,070,220	1,142,137		404,353		404,353		1,546,490			0	54,431	03/01/2039.
46635T CG 5	JPMCC 2011-C3 A4 - CMBS		12/01/2020.	Paydown		5,736,093	5,736,093	5,609,720	5,710,200		25,893		25,893		5,736,093			0	182,344	02/16/2046.
466365 AA 1	JACK 2019-1 A2I - RMBS		08/25/2020.	Paydown		135,000	135,000	135,000	135,000				0		135,000			0	4,032	08/25/2049.
466365 AB 9	JACK 2019-1 A2II - RMBS		08/25/2020.	Paydown		150,000	150,000	150,000	150,000				0		150,000			0	5,036	08/25/2049.
46636V AC 0	JPMCC 2011-C5 A3 - CMBS		06/01/2020.	Paydown		633,714	633,714	640,050	633,941		(227)		(227)		633,714			0	15,753	08/17/2046.
46645A AB 7	J P MORGAN RESECURITIZATION TRUST SERIES		12/28/2020.	Paydown		1,130,616	1,130,616	1,035,927	1,075,382		55,234		55,234		1,130,616			0	8,622	06/26/2047.
46651G AC 3	JPMMT 2019-7 A3 - CMO/RMBS		12/01/2020.	Paydown		2,617,832	2,617,832	2,650,555	2,650,286		(32,455)		(32,455)		2,617,832			0	31,137	02/25/2050.
46651N AA 2	JOLAR 2019-1 A - ABS	C	12/15/2020.	Paydown		1,011,311	1,011,311	1,013,597	1,014,518		(3,207)		(3,207)		1,011,311			0	24,337	04/15/2044.
46849L SQ 5	JACKSON NATIONAL LIFE GLOBAL FUNDING		10/19/2020.	GLOBAL REINSURANCE		43,889,760	40,000,000	39,327,600	39,530,801		53,807		53,807		39,584,608		4,305,152	4,305,152	1,186,111	04/29/2026.
46849L SS 1	JACKSON NATIONAL LIFE GLOBAL FUNDING		10/19/2020.	GLOBAL REINSURANCE		10,781,640	10,000,000	9,992,500	9,995,571		823		823		9,996,394		785,246	785,246	396,319	01/30/2024.
46849L TL 5	JACKSON NATIONAL LIFE GLOBAL FUNDING		10/19/2020.	GLOBAL REINSURANCE		10,615,850	10,000,000	9,972,600	9,973,852		1,924		1,924		9,975,776		640,074	640,074	252,472	06/21/2029.
472320 AA 8	JMAC 08R1 A - CMO/RMBS		12/01/2020.	Paydown		598,137	630,938	488,015	582,331		15,806		15,806		598,137			0	22,082	06/25/2047.
472321 AA 6	JMAC 2008-R2 1A1 - CMO/RMBS		12/01/2020.	Paydown		461,769	461,769	353,903	388,433		73,336		73,336		461,769			0	19,544	09/30/2035.
472321 AC 2	JMAC 2010-R8 2A1 - CMO/RMBS		12/01/2020.	Paydown		456,464	456,464	394,501	446,523		9,941		9,941		456,464			0	9,729	07/27/2037.
472321 AG 3	JMAC 2008-R2 1A3 - CMO/RMBS		12/30/2020.	Paydown			222,672	1,164	(71,575)		(5,824)		(5,824)		(77,399)		77,399	77,399	7,740	10/25/2020.
472321 AH 1	JMAC 2008-R2 2A3 - CMO/RMBS		12/01/2020.	Paydown		1,209	9,886	281	1,206		3		3		1,209			0	114	07/25/2037.
472321 AJ 7	JMAC 2008-R2 3A1 - CMO/RMBS		12/01/2020.	Paydown		1,038,603	1,038,604	877,330	1,001,938		36,665		36,665		1,038,603			0	25,003	01/25/2039.
472321 AK 4	JMAC 2008-R2 3A2 - CMO/RMBS		10/01/2020.	Paydown			75,259	9,127	(2,268)		2,268		2,268					0	1,708	02/25/2037.
47232A AA 6	JMAC 2008-R3 1A1 - CMO/RMBS		07/21/2020.	Paydown		363,500	363,500	334,704	359,888		3,612		3,612		363,500			0	4,946	03/21/2036.
47232A AB 4	JMAC 2008-R3 1A2 - CMO/RMBS		12/01/2020.	Paydown		276,829	276,829	129,883	252,863		23,966		23,966		276,829			0	9,591	03/21/2036.
47232A AC 2	JMAC 2008-R3 1A3 - CMO/RMBS		12/01/2020.	Paydown			69,305	5,398	31,327		(31,327)		(31,327)					0	1,684	03/21/2036.
47232A AD 0	JMAC 2008-R3 2A1 - CMO/RMBS		12/01/2020.	Paydown		806,778	806,779	773,751	806,408		371		371		806,778			0	17,446	06/26/2036.
47232A AH 1	JMAC 2008-R3 3A2 - CMO/RMBS		12/01/2020.	Paydown		467,256	471,528	11,323	451,267		15,989		15,989		467,256			0	9,510	05/01/2037.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
47232C AH 7	JMAC 2009-R1 4A2 - CMO/RMBS	..	12/01/2020.	Paydown		1,847,876	1,865,548	1,771,645	1,891,420		(5,920)	37,624	(43,544)		1,847,876			0	54,773	06/21/2037.
47232D AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	10/27/2020.	Paydown		288,124	288,124	285,197	286,083		2,041		2,041		288,124			0	7,942	09/01/2036.
47232D AH 5	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown		75,972	75,972	66,164	73,801		2,171		2,171		75,972			0	4,647	09/01/2036.
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown			24,596		(2)		2		2					0	802	09/01/2036.
47232D AQ 5	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	07/28/2020.	Paydown		324,082	324,082	153,268	261,818		62,264		62,264		324,082			0	3,616	01/01/2047.
47232D AR 3	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	11/01/2020.	Paydown		129,603	129,603	21,283	126,250		3,353		3,353		129,603			0	3,562	01/01/2047.
47232D AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown		471,563	471,563	443,518	468,240		3,323		3,323		471,563			0	13,605	09/01/2036.
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	07/01/2020.	Paydown			56,389	21,510	(793)		793		793					0	1,872	09/01/2036.
47232D AY 8	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown		263,136	263,136	263,136	259,020		4,116		4,116		263,136			0	4,995	01/01/2036.
47232D BD 3	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown		246,486	246,486	119,792	245,221		1,265		1,265		246,486			0	7,703	02/01/2037.
47232D BF 8	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown			97,313	25,971	1,536		(1,536)		(1,536)					0	4,438	02/01/2037.
47232D BJ 0	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	07/28/2020.	Paydown		27,624	27,624		27,506		118		118		27,624			0	169	09/25/2036.
47232D BK 7	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/25/2020.	Paydown		39,315	39,315		34,502		4,813		4,813		39,315			0	337	09/25/2036.
47232D BM 3	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/25/2020.	Paydown			35,293		16		(16)		(16)					0	272	09/25/2036.
47232D BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown		259,947	259,947	254,921	258,339		1,608		1,608		259,947			0	10,961	07/01/2037.
47232D BR 2	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown		13,114	13,114	8,145	12,571		544		544		13,114			0	851	07/01/2037.
47232D BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown			129,986	17,886	698		(698)		(698)					0	5,698	07/01/2037.
47232D BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	05/27/2020.	Various		191,995	191,995	65,397	180,851		17,462		17,462		198,313		(6,318)	(6,318)	3,129	06/01/2037.
47232D BZ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/30/2020.	Paydown		298,983	291,825	70,192	276,103		20,595		20,595		296,698		2,285	2,285	10,670	06/01/2037.
47232D CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown		418,170	418,170	93,683	360,329		57,841		57,841		418,170			0	8,779	02/01/2047.
47232D CJ 9	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown		180,874	180,874	79,890	165,598		15,276		15,276		180,874			0	4,288	05/01/2036.
47232D CQ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/25/2020.	Paydown		47,510	47,510	17,405	43,655		3,855		3,855		47,510			0	1,936	12/25/2036.
47232D CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/25/2020.	Paydown			6,228	1,494	(1,768)	1,909	(141)		1,768					0	154	12/25/2036.
47232D CX 8	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown		261,629	261,629	20,033	246,498		15,131		15,131		261,629			0	6,483	04/01/2047.
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	10/01/2020.	Paydown			149		0				0					0	3	04/01/2047.
47232D CZ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown		243,296	243,296	205,737	240,824		2,472		2,472		243,296			0	9,032	06/01/2037.
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown			78	9	0		(0)		(0)					0	2	06/01/2037.
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown		380,061	381,073	98,861	363,685		16,377		16,377		380,061			0	13,881	08/01/2037.
47232D DG 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	08/01/2020.	Paydown		719,741	719,741	715,213	716,759		2,982		2,982		719,741			0	24,967	08/01/2037.
47232D DK 5	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown		495,627	495,626	380,291	489,215		6,411		6,411		495,627			0	32,258	08/25/2037.
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown			197,029	6,329	19,922	18,213	(38,135)		(19,922)					0	7,427	08/01/2037.
47232D DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown		582,172	582,172	357,466	555,313		26,859		26,859		582,172			0	12,909	09/01/2035.
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown			17,183	5,124	(419)		419		419					0	425	09/01/2035.
47232D DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown		522,894	522,894	139,397	481,072		41,822		41,822		522,894			0	15,380	04/01/2037.
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	11/01/2020.	Paydown			304	70	3		(3)		(3)					0	9	04/01/2037.
47232D EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	01/01/2020.	Paydown		20,299	20,299	7,599	20,898		(599)		(599)		20,299			0	67	02/01/2037.
47232D EJ 7	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown		638,783	638,783	258,394	570,254		68,529		68,529		638,783			0	17,164	02/01/2037.
47232D EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	11/01/2020.	Paydown			6,390	271	73		(73)		(73)					0	191	02/01/2037.
47232D EQ 1	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	05/27/2020.	Various		256,333	256,333	28,232	256,460		(2,005)		(2,005)		254,455		1,878	1,878	3,605	05/01/2037.
47232D ER 9	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	12/01/2020.	Paydown		460,302	460,302	147,631	421,796		38,506		38,506		460,302			0	12,530	05/01/2037.
47232D ET 5	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	11/01/2020.	Paydown			117,493		(4,571)		4,571		4,571					0	3,590	05/01/2037.
47232D EX 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	11/01/2020.	Paydown		208,089	208,089	57,915	164,243		43,846		43,846		208,089			0	6,099	08/01/2037.

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
47232D EY 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		12/01/2020.	Paydown			98,909	0	106		(106)		(106)					0	3,150	08/01/2037.
47232D FD 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		12/01/2020.	Paydown		1,233,081	1,233,080	521,532	1,162,640		70,441		70,441		1,233,081			0	28,264	11/01/2036.
47232D FE 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		11/01/2020.	Paydown			8,210	1,580	(221)		221		221					0	205	11/01/2036.
47232D FJ 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		12/01/2020.	Paydown		216,290	216,290	151,457	213,648		2,642		2,642		216,290			0	1,926	12/01/2036.
47232Q AA 1	JMAC 2009-R2 1A - CMO/RMBS		12/01/2020.	Paydown		1,565,269	1,565,270	1,523,524	1,371,232		194,037		194,037		1,565,269			0	45,515	11/26/2037.
47232T AB 3	JMAC 09R3 1A2 - CMO/RMBS		12/01/2020.	Paydown		417,120	417,120	364,980	408,417		8,703		8,703		417,120			0	12,573	12/25/2035.
47232V AA 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		02/26/2020.	Paydown		4,774	4,774	4,774	4,744		31		31		4,774			0	25	02/01/2037.
47232V AB 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		118,094	118,094	118,094	116,756		1,338		1,338		118,094			0	4,763	02/01/2037.
47232V AD 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown			12,952						0					0	497	02/01/2037.
47232V AF 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		02/26/2020.	Paydown		6,463	6,463	6,457	6,436		28		28		6,463			0	32	02/01/2037.
47232V AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		166,881	166,881	156,304	164,477		2,404		2,404		166,881			0	6,234	02/01/2037.
47232V AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown			18,272	971	77		(77)		(77)					0	635	02/01/2037.
47232V AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		166,448	166,448	166,448	164,861		1,587		1,587		166,448			0	7,617	07/01/2037.
47232V AP 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown			50,334						0					0	2,186	07/01/2037.
47232V AS 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		207,004	207,004	94,573	181,975		25,029		25,029		207,004			0	7,544	09/01/2036.
47232V AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		10/01/2020.	Paydown			16,936	3,829	4		(4)		(4)					0	536	09/01/2036.
47232V AX 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		196,959	196,959	79,988	173,628		23,331		23,331		196,959			0	3,892	09/01/2035.
47232V AZ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown			11,317	1,056	(42)		42		42					0	173	09/01/2035.
47232V BC 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		541,410	541,410	77,741	507,447		33,963		33,963		541,410			0	4,730	09/01/2035.
47232V BE 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown			37,005						0					0	350	09/01/2035.
47232V BN 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		170,703	170,703	170,703	165,387		5,316		5,316		170,703			0	5,986	11/01/2036.
47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown			11,674		16		(16)		(16)					0	369	11/01/2036.
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		58,841	52,157	0	49,130		9,710		9,710		58,841			0	1,119	11/01/2037.
47232V CB 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		100,663	100,663	100,663	100,476		187		187		100,663			0	4,285	07/01/2036.
47232V CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown			18,292	291	42		(42)		(42)					0	748	07/01/2036.
47232V CG 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		02/26/2020.	Paydown		18,330	18,330	18,330	17,564		766		766		18,330			0	839	04/01/2037.
47232V CH 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		129,503	129,503	109,104	126,761		2,742		2,742		129,503			0	1,912	04/01/2037.
47232V CM 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		553,190	553,190	552,305	527,466		25,724		25,724		553,190			0	20,704	11/01/2035.
47232V CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown			59,388		379		(379)		(379)					0	2,440	11/01/2035.
47232V CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		11/01/2020.	Paydown		210,415	210,415	184,685	207,280		3,135		3,135		210,415			0	7,380	05/01/2036.
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown			28,167		165		(165)		(165)					0	576	05/01/2036.
47232V CV 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		11/01/2020.	Paydown		713,203	713,204	693,657	708,515		4,688		4,688		713,203			0	35,571	11/01/2036.
47232V DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown			208,581		31		(31)		(31)					0	2,903	11/01/2036.
47232V DC 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		484,991	484,990	482,262	484,454		537		537		484,991			0	16,165	09/01/2035.
47232V DE 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown			33,935		183		(183)		(183)					0	1,266	09/01/2035.
47232V DJ 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		215,160	215,160	87,257	214,110		1,049		1,049		215,160			0	11,193	04/01/2036.
47232V DM 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020.	Paydown			3	1	0		(0)		(0)					0	0	04/01/2036.
47232V DP 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		141,217	141,217	120,822	137,831		3,385		3,385		141,217			0	6,807	02/01/2036.
47232V DQ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2020.	Paydown			143,471		475		(475)		(475)					0	8,783	02/01/2036.
47232V DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		166,727	166,728	166,728	166,050		678		678		166,727			0	6,242	04/01/2036.
47232V DU 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown			8,368						0					0	404	04/01/2036.
47232V DX 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		86,805	86,805	64,264	86,560		245		245		86,805			0	3,493	07/01/2036.

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown			10,066		146		(146)		(146)					0	311	07/01/2036.
47232V DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		04/01/2020.	Paydown		57,581	57,581	57,581	57,447		133		133		57,581			0	585	03/01/2036.
47232V EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		180,347	180,347	129,316	178,945		1,402		1,402		180,347			0	8,041	03/01/2036.
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/30/2020.	Paydown			18,475		(20,926)		(514)		(514)		(21,440)		21,440	21,440	789	03/01/2036.
47232V ED 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/29/2020.	Paydown		108,443	108,443	106,869	107,974		470		470		108,443			0	3,170	03/01/2037.
47232V EE 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		16,838	16,838	16,838	16,856		(19)		(19)		16,838			0	1,010	03/01/2037.
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown			27,984						0					0	1,175	03/01/2037.
47232V EK 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		08/26/2020.	Paydown		43,077	43,077	41,143	42,894		182		182		43,077			0	965	04/01/2037.
47232V EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		35,767	35,767	29,351	35,060		707		707		35,767			0	1,798	04/01/2037.
47232V EN 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown			20,310						0					0	760	04/01/2037.
47232V EU 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		485,664	485,664	477,387	484,254		1,410		1,410		485,664			0	17,800	01/01/2036.
47232V EV 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown			99,148		(1,636)		1,636		1,636					0	3,775	01/01/2036.
47232V EZ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		113,613	113,613	113,613	113,563		50		50		113,613			0	4,422	02/01/2036.
47232V FA 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown			35,093	13,293	(531)		531		531					0	1,183	02/01/2036.
47232V FP 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		2,976,278	2,976,278	1,928,243	2,874,137		102,141		102,141		2,976,278			0	135,835	11/01/2036.
47232V FV 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		420,475	420,475	21,166	390,024		30,451		30,451		420,475			0	6,919	01/01/2047.
47232V FX 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/26/2020.	Paydown		225,602	225,602	39,380	224,335		1,268		1,268		225,602			0	2,186	07/01/2037.
47232V FY 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		204,009	204,009	79,322	190,249		13,759		13,759		204,009			0	4,869	07/01/2037.
47232V GA 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown			32,906	6,995	224		(224)		(224)					0	600	07/01/2037.
47232V GF 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown		116,580	116,580	70,104	113,332		3,247		3,247		116,580			0	4,571	02/01/2036.
47232V GG 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown			16,417		(590)		590		590					0	704	02/01/2036.
47232V GJ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		10/27/2020.	Paydown		317,994	317,994	313,814	301,357		16,637		16,637		317,994			0	13,747	03/01/2036.
47232V GK 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		10/01/2020.	Paydown		982	982	441	938		44		44		982			0	58	03/01/2036.
47232V GM 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2020.	Paydown			137,920	23,380	1,553		(1,553)		(1,553)					0	6,191	03/01/2036.
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/30/2020.	Paydown			3,357		(23,880)		(49)		(49)		(23,929)		23,929	23,929	65	01/01/2047.
47233D AB 7	JEFFERIES RESECURITIZATION TRUST 2009-R1		12/01/2020.	Paydown		679,120	679,120	137,522	665,766		13,353		13,353		679,120			0	18,899	09/01/2036.
47760Q AA 1	JIMMY 2017-1 2I - RMBS		12/16/2020.	Paydown		8,797,500	8,797,500	8,797,500	8,797,500		(0)		(0)		8,797,500			0	329,829	07/30/2047.
47760Q AB 9	JIMMY 2017-1 2II - RMBS		10/30/2020.	Paydown		72,000	72,000	72,000	72,000				0		72,000			0	2,835	07/30/2047.
478111 AB 3	JOHNS HOPKINS HEALTH SYSTEM CORP		10/19/2020.	GLOBAL REINSURANCE		3,126,810	3,000,000	3,000,000	3,000,000				0		3,000,000		126,810	126,810	77,015	05/15/2023.
478375 AD 0	JOHNSON CONTROLS INTERNATIONAL PLC	C	03/30/2020.	Maturity @ 100.00		6,150,000	6,150,000	6,108,366	6,148,377		1,623		1,623		6,150,000			0	153,750	03/30/2020.
478375 AG 3	JOHNSON CONTROLS INTERNATIONAL PLC	C	10/19/2020.	GLOBAL REINSURANCE		4,051,641	3,721,000	3,719,065	3,717,744		540		540		3,718,284		333,356	333,356	174,977	07/02/2024.
48203R AG 9	JUNIPER NETWORKS INC		12/10/2020.	Tender Offer		11,283,900	10,000,000	9,867,900	9,925,844		15,361		15,361		9,941,206		58,794	58,794	1,840,150	03/15/2024.
48203R AJ 3	JUNIPER NETWORKS INC		12/10/2020.	Tender Offer		5,803,450	5,000,000	4,965,100	4,979,454		3,199		3,199		4,982,653		17,347	17,347	1,017,929	06/15/2025.
48244X AA 0	KDAC 2017-1 A - ABS	C	09/15/2020.	Paydown		310,745	310,745	310,734	310,735		10		10		310,745			0	6,033	12/15/2042.
48274W AE 7	KVK 2016-1 D - CDO	C	07/20/2020.	RW Baird		5,535,000	6,000,000	6,000,938	6,001,377		527		527		6,001,904		(466,904)	(466,904)	283,328	01/16/2029.
48669R AA 9	KCAP F3C A - CDO		10/19/2020.	GLOBAL REINSURANCE		28,581,817	29,000,000	28,974,688	28,989,300		(2,469)		(2,469)		28,986,831		(405,014)	(405,014)	717,231	12/20/2029.
487836 BP 2	KELLOGG CO		10/19/2020.	GLOBAL REINSURANCE		8,906,824	8,000,000	7,991,680	7,994,856		600		600		7,995,456		911,368	911,368	273,000	04/01/2026.
49255P AA 1	KSTRL 2018-1 A - ABS	C	12/15/2020.	Paydown		460,571	460,571	447,577	443,796		16,774		16,774		460,571			0	12,425	12/15/2038.
493268 AY 2	KSLT 2000-B A2 - ABS		10/26/2020.	Paydown		54,119	54,119	43,836	54,108		11		11		54,119			0	890	07/25/2029.
49327M 2K 9	KEYBANK NA		10/19/2020.	GLOBAL REINSURANCE		33,423,540	30,000,000	29,264,460	29,566,251		58,622		58,622		29,624,873		3,798,667	3,798,667	874,500	06/01/2025.
49327V 2A 1	KEYBANK NA		10/19/2020.	GLOBAL REINSURANCE		13,416,276	12,000,000	11,970,720	11,980,449		2,217		2,217		11,982,666		1,433,610	1,433,610	372,867	05/20/2026.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
49338C AB 9	KEYSPAN GAS EAST CORP	..	10/19/2020.	GLOBAL REINSURANCE		8,689,496	8,000,000	8,000,000	8,000,151		(17)		(17)		8,000,135		689,361	689,361	258,357	08/15/2026.
49338L AF 0	KEYSIGHT TECHNOLOGIES INC	..	10/19/2020.	GLOBAL REINSURANCE		5,432,580	5,000,000	4,995,700	4,995,781		313		313		4,996,094		436,486	436,486	148,750	10/30/2029.
494368 BE 2	KIMBERLY-CLARK CORP	..	08/01/2020.	Maturity @ 100.00		3,000,000	3,000,000	2,991,000	2,999,407		593		593		3,000,000			0	108,750	08/01/2020.
494386 AC 9	KIMBERLY-CLARK DE MEXICO SAB DE CV	C	10/19/2020.	GLOBAL REINSURANCE		7,329,245	7,000,000	6,951,890	6,973,226		3,815		3,815		6,977,041		352,204	352,204	250,882	03/12/2025.
494550 BE 5	KINDER MORGAN ENERGY PARTNERS LP	..	09/15/2020.	Maturity @ 100.00		4,000,000	4,000,000	3,998,440	3,999,980		20		20		4,000,000			0	212,000	09/15/2020.
494550 BM 7	KINDER MORGAN ENERGY PARTNERS LP	..	10/19/2020.	GLOBAL REINSURANCE		4,209,400	4,000,000	3,983,920	3,994,686		1,306		1,306		3,995,992		213,408	213,408	162,533	02/15/2023.
500255 AU 8	KOHLS CORP	..	09/01/2020.	GOLDMAN		4,200,000	4,250,000	4,248,980	4,249,449		60		60		4,249,509		(49,509)	(49,509)	202,406	07/17/2025.
50077L AK 2	KRAFT HEINZ FOODS CO	..	04/20/2020.	BARCLAYS CAPITAL INC FIXED INC		8,322,080	8,000,000	7,989,360	7,993,783		312		312		7,994,095		327,985	327,985	243,144	07/15/2025.
50077L AT 3	KRAFT HEINZ FOODS CO	..	04/28/2020.	Various		52,798,750	50,000,000	49,618,600	49,665,794		9,683		9,683		49,675,477		3,123,273	3,123,273	1,718,958	01/30/2029.
501044 CH 2	THE KROGER CO	..	01/15/2020.	Maturity @ 100.00		5,000,000	5,000,000	4,987,450	4,999,951		49		49		5,000,000			0	153,750	01/15/2020.
501955 AB 4	LG CHEM LTD	C	10/19/2020.	GLOBAL REINSURANCE		20,485,753	18,500,000	18,688,320	18,689,152		(14,169)		(14,169)		18,674,983		1,810,770	1,810,770	678,076	04/15/2029.
50196@ AA 5	LCN NORTH AMERICAN FUND III-D LP	..	12/03/2020.	CALL		2,589,680	2,629,851	2,629,851	2,287,114		(9,549)		(9,549)		2,589,680			0	56,077	07/24/2034.
50208X AJ 1	LMREC 15CR1R AR - CMBS	..	04/24/2020.	Paydown		3,801,540	3,801,540	3,803,916	3,802,805		(1,265)		(1,265)		3,801,540			0	19,616	02/24/2032.
50209T AA 8	LMREC 2019-CRE3 A - CMBS	..	10/19/2020.	GLOBAL REINSURANCE		26,701,785	27,000,000	27,000,000	27,000,000				0		27,000,000		(298,215)	(298,215)	483,941	12/24/2035.
502431 AH 2	L3HARRIS TECHNOLOGIES INC	..	12/14/2020.	Call @ 100.00		4,000,000	4,000,000	4,130,708	4,084,009		(84,009)		(84,009)		4,000,000			0	263,450	02/15/2021.
502431 AK 5	L3HARRIS TECHNOLOGIES INC	..	10/19/2020.	GLOBAL REINSURANCE		1,881,513	1,710,000	1,784,737	1,777,236		(12,264)		(12,264)		1,764,972		116,541	116,541	60,228	05/28/2024.
502431 AL 3	L3HARRIS TECHNOLOGIES INC	..	10/19/2020.	GLOBAL REINSURANCE		11,466,340	10,000,000	10,451,050	10,423,228		(45,589)		(45,589)		10,377,639		1,088,701	1,088,701	325,111	12/15/2026.
502431 AM 1	L3HARRIS TECHNOLOGIES INC	..	10/19/2020.	GLOBAL REINSURANCE		11,912,610	10,000,000	10,841,880	10,800,127		(68,481)		(68,481)		10,731,646		1,180,964	1,180,964	371,556	06/15/2028.
50243@ AA 8	LAS VEGAS CONVENTION AND VISITORS AUTHOR	..	12/15/2020.	Paydown		472,716	472,716	472,716	472,715		1		1		472,716			0	17,514	12/15/2039.
50540R AQ 5	LABORATORY CORPORATION OF AMERICA	..	10/19/2020.	GLOBAL REINSURANCE		4,428,772	4,000,000	3,994,000	3,996,761		471		471		3,997,232		431,540	431,540	175,200	02/01/2025.
50543L AA 0	LAFL 2016 A1 - ABS	C	12/15/2020.	Paydown		767,299	767,299	752,412	752,398		14,901		14,901		767,299			0	19,687	01/15/2042.
50587K AA 9	LAFARGEHOLCIM FINANCE US LLC	..	10/19/2020.	GLOBAL REINSURANCE		3,253,545	3,000,000	2,997,480	2,998,312		180		180		2,998,492		255,053	255,053	112,875	09/22/2026.
524660 AW 7	LEGGETT & PLATT INC	..	10/19/2020.	GLOBAL REINSURANCE		6,184,128	6,000,000	5,982,360	5,994,899		1,507		1,507		5,996,406		187,722	187,722	240,267	08/15/2022.
52472E AA 7	PROSPERITY BANCSHARES INC	..	12/01/2020.	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,144		(144)		(144)		5,000,000			0	275,000	12/01/2025.
52518R BE 5	LSSC 02GE1 A - RMBS	..	12/01/2020.	Paydown		7,534	7,533	7,192	4,668	2,831	35		2,866		7,534			0		01/30/2032.
52520M CE 1	LMT 2005-2 3A7 - CMO/RMBS	..	12/01/2020.	Paydown		111,641	94,525	42,306	110,643		998		998		111,641			0	3,792	12/25/2035.
525221 EM 5	LXS 2005-7N A1A - RMBS	..	12/28/2020.	Paydown		378,679	378,679	277,728	268,251		110,427		110,427		378,679			0	3,641	12/25/2035.
525221 GM 3	LXS 2005-9N 1A1 - RMBS	..	12/28/2020.	Paydown		1,569,096	1,569,096	1,338,144	1,243,179		325,917		325,917		1,569,096			0	15,002	02/25/2036.
52523M AD 2	LXS 2006-15 A4 - RMBS	..	12/28/2020.	Paydown		291,370	286,941	158,614	276,477		14,893		14,893		291,370			0	2,584	10/25/2036.
525241 AL 9	LXS 2007-1 WF1 - RMBS	..	12/01/2020.	Paydown		199,455	199,037	77,256	195,544		3,910		3,910		199,455			0	6,057	01/25/2037.
525248 AC 4	LXS 2007-5H APO - RMBS	..	12/01/2020.	Paydown		96,974	99,922	27,503	(39,223)		136,197		136,197		96,974			0		05/25/2037.
526602 AA 5	LEONARD WOOD FAMILY CMNTYS LLC	..	07/05/2020.	Various		375,792	375,792	375,792	375,792				0		375,792			0	14,500	07/15/2020.
53117C AN 2	LIBERTY PROPERTY LP	..	03/05/2020.	Call @ 100.00		11,553,776	11,000,000	10,978,550	10,994,054		406		406		10,994,460		5,540	5,540	654,609	06/15/2022.
53117C AR 3	LIBERTY PROPERTY LP	..	02/19/2020.	Call @ 100.00		5,458,961	5,000,000	4,982,200	4,990,057		229		229		4,990,286		9,714	9,714	530,836	04/01/2025.
53117C AS 1	LIBERTY PROPERTY LP	..	02/06/2020.	EXCHANGE		4,970,877	5,000,000	4,958,100	4,970,493		384		384		4,970,877			0	61,424	10/01/2026.
53117C AT 9	LIBERTY PROPERTY LP	..	02/06/2020.	EXCHANGE		2,992,932	3,000,000	2,992,260	2,992,869		62		62		2,992,932			0	70,448	02/01/2029.
534187 BF 5	LINCOLN NATIONAL CORP	..	10/19/2020.	GLOBAL REINSURANCE		8,990,784	8,000,000	7,949,700	7,962,973		3,674		3,674		7,966,647		1,024,137	1,024,137	319,806	12/12/2026.
534187 BJ 7	LINCOLN NATIONAL CORP	..	10/19/2020.	GLOBAL REINSURANCE		19,376,442	18,000,000	17,981,280	17,981,569		1,244		1,244		17,982,812		1,393,630	1,393,630	640,500	01/15/2030.
53946M AA 5	LNCR 2018-CRE1 A - CDO	C	12/15/2020.	Paydown		5,205,783	5,205,783	4,626,640			579,143		579,143		5,205,783			0	49,641	05/15/2028.
542514 EV 2	LBMLT 2004-1 M2 - RMBS	..	12/28/2020.	Paydown		62,010	62,010	60,677	60,657		1,352		1,352		62,010			0	781	02/25/2034.
543190 AA 0	LTRAN III A1 - RMBS	..	12/15/2020.	Paydown		2,088,876	2,088,876	2,021,197	2,013,379		75,497		75,497		2,088,876			0	35,032	01/17/2045.
543190 AB 8	LTRAN 3 A2 - ABS	..	02/18/2020.	Paydown		1,022,380	1,022,380	1,003,937	995,112		27,267		27,267		1,022,380			0	13,836	01/17/2045.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
54909W AA 6	LOYOLA UNIVERSITY OF CHICAGO	..	10/19/2020.	GLOBAL REINSURANCE		5,115,365	5,000,000	5,000,000	5,000,000				0		5,000,000		115,365	115,365	207,935	07/01/2022.
55265K 7C 7	MASTR 2004-1 B1 - CMO/RMBS	..	12/29/2020.	Various		590,497	691,000	679,987	679,262		(5,908)		(5,908)		673,354		(82,857)	(82,857)	36,263	02/25/2034.
55274Q AK 1	MASTR 2006-2 110 - CMO/RMBS	..	12/01/2020.	Paydown		707,998	761,037	642,836	730,175		2,406	24,583	(22,177)		707,998			0	28,399	06/25/2036.
55279H AK 6	MANUFACTURERS AND TRADERS TRUST CO	..	10/19/2020.	GLOBAL REINSURANCE		14,182,558	13,000,000	12,985,440	12,992,236		1,143		1,143		12,993,379		1,189,179	1,189,179	453,447	02/06/2025.
55279H AQ 3	MANUFACTURERS AND TRADERS TRUST CO	..	10/19/2020.	GLOBAL REINSURANCE		7,820,134	7,000,000	6,997,620	6,998,286		160		160		6,998,446		821,688	821,688	278,989	08/17/2027.
55281T AA 8	MCA II A - CDO	..	11/16/2020.	Paydown		2,496,497	2,496,497	2,496,497	2,497,132		(635)		(635)		2,496,497			0	60,923	08/15/2028.
55281T AB 6	MCA II B - CDO	..	11/16/2020.	Paydown		1,109,684	1,109,684	1,109,684	1,109,934		(250)		(250)		1,109,684			0	35,710	08/15/2028.
55283A AA 7	MCA FUND III HOLDING LLC - ABS	..	11/01/2020.	Paydown		35,048	35,048	35,048					0		35,048			0	60	11/15/2035.
55312H AA 7	MMCAP 17 A1 - CDO	..	12/01/2020.	Paydown		54,082	54,082	51,536	52,609		1,473		1,473		54,082			0	863	12/01/2035.
553794 AC 2	MUFG AMERICAS HOLDINGS CORP	..	10/19/2020.	Various		9,178,518	8,479,000	8,269,198	8,360,707		17,192		17,192		8,377,899		800,618	800,618	303,124	02/10/2025.
55446M AA 5	MAACH 1 A - ABS	C	12/15/2020.	Paydown		806,815	806,815	806,788	806,783		32		32		806,815			0	20,175	10/15/2039.
55608J AC 2	MACQUARIE GROUP LTD	C	01/14/2020.	Maturity @ 100.00		7,000,000	7,000,000	6,993,770	6,999,979		21		21		7,000,000			0	210,000	01/14/2020.
55907R AA 6	MAGELLAN MIDSTREAM PARTNERS LP	..	06/19/2020.	Call @ 100.00		3,070,325	3,000,000	3,122,820	3,016,424		(6,987)		(6,987)		3,009,437		(9,437)	(9,437)	182,950	02/01/2021.
56501R AB 2	MANULIFE FINANCIAL CORP	C	09/17/2020.	Maturity @ 100.00		8,000,000	8,000,000	7,987,520	7,999,151		849		849		8,000,000			0	392,000	09/17/2020.
56585A AG 7	MARATHON PETROLEUM CORP	..	10/19/2020.	GLOBAL REINSURANCE		9,596,250	9,000,000	8,967,690	8,983,729		2,565		2,565		8,986,295		609,955	609,955	357,063	09/15/2024.
570535 AU 8	MARKEL CORP	..	10/19/2020.	GLOBAL REINSURANCE		9,854,424	9,000,000	8,988,110	8,988,406		819		819		8,989,225		865,199	865,199	328,300	09/17/2029.
571748 AX 0	MARSH & MCLENNAN COMPANIES INC	..	10/19/2020.	GLOBAL REINSURANCE		8,838,256	8,000,000	7,969,360	7,983,700		2,315		2,315		7,986,015		852,241	852,241	310,333	03/10/2025.
571748 BA 9	MARSH & MCLENNAN COMPANIES INC	..	10/19/2020.	GLOBAL REINSURANCE		2,655,043	2,500,000	2,497,200	2,498,704		310		310		2,499,014		156,029	156,029	90,521	03/14/2023.
571903 BB 8	MARRIOTT INTERNATIONAL INC	..	06/03/2020.	Various		9,185,375	9,200,000	9,170,560	9,173,416		1,487		1,487		9,174,903		10,472	10,472	177,423	12/01/2028.
57430U 30 1	MDIBS 2006-1 A - ABS	..	06/01/2020.	Paydown									0					0	177	12/10/2065.
576431 AJ 9	MARM 2007-1 2A1 - CMO/RMBS	..	12/01/2020.	Paydown		53,888	57,598	16,965	52,859		1,029		1,029		53,888			0	1,453	11/25/2036.
576433 C5 3	MARM 2005-6 5A2 - CMO/RMBS	..	12/01/2020.	Paydown		180,754	180,596	151,605	175,815		4,939		4,939		180,754			0	4,276	07/25/2035.
576433 D5 2	MARM 2005-7 3A1 - CMO/RMBS	..	12/01/2020.	Paydown		126,296	126,189	101,900	125,960		336		336		126,296			0	3,146	09/25/2035.
576433 GM 2	MARM 2003-6 6A1 - CMO/RMBS	..	12/01/2020.	Paydown		569,610	569,611	548,250	568,120		1,490		1,490		569,610			0	12,143	12/25/2033.
576433 HM 1	MARM 2003-7 4A1 - CMO/RMBS	..	12/01/2020.	Paydown		37,956	37,956	36,912	35,854		2,102		2,102		37,956			0	882	01/25/2034.
576433 QD 1	MARM 2004-7 5A1 - CMO/RMBS	..	12/01/2020.	Paydown		12,191	12,191	11,581	11,187		1,004		1,004		12,191			0	326	07/25/2034.
576433 XA 9	MARM 2005-1 3A1 - CMO/RMBS	..	12/01/2020.	Paydown		100,721	100,721	95,685	94,216		6,505		6,505		100,721			0	1,846	02/25/2035.
576433 XW 1	MARM 2005-2 3A1 - CMO/RMBS	..	12/01/2020.	Paydown		151,361	151,362	145,307	141,329		10,032		10,032		151,361			0	3,269	03/25/2035.
576434 J7 0	MALT 2005-2 4A3 - CMO/RMBS	..	12/25/2020.	Paydown		511,833	511,834	425,462	472,709		39,124		39,124		511,833			0	4,645	03/25/2035.
576434 W5 9	MALT 2005-6 3A1 - CMO/RMBS	..	12/01/2020.	Paydown		198,248	157,368	151,598	197,017		1,231		1,231		198,248			0	3,409	11/25/2021.
57643L LC 8	MABS 2005-AB1 A4 - RMBS	..	12/01/2020.	Paydown		1,884,603	1,884,603	1,834,761	1,800,219		84,384		84,384		1,884,603			0	41,911	11/25/2035.
57643M LZ 5	MASTR 2006-1 1A3 - CMO/RMBS	..	12/01/2020.	Paydown		213,584	214,500	136,904	214,364		(780)		(780)		213,584			0	7,680	05/25/2036.
57645T AA 5	MARM 2007-HF2 A1 - RMBS	..	12/28/2020.	Paydown		1,607,485	1,607,486	1,409,951	1,481,861		125,624		125,624		1,607,485			0	14,334	09/25/2037.
57772K AD 3	MAXIM INTEGRATED PRODUCTS INC	..	10/19/2020.	GLOBAL REINSURANCE		8,855,856	8,000,000	7,993,920	7,995,362		442		442		7,995,804		860,052	860,052	233,067	06/15/2027.
579780 AJ 6	MCCORMICK & COMPANY INC	..	10/19/2020.	GLOBAL REINSURANCE		5,320,950	5,000,000	4,956,900	4,982,612		3,593		3,593		4,986,204		334,746	334,746	198,333	09/01/2023.
579780 AK 3	MCCORMICK & COMPANY INC	..	10/19/2020.	GLOBAL REINSURANCE		4,337,604	4,000,000	3,970,520	3,981,673		2,285		2,285		3,983,958		353,646	353,646	120,611	11/15/2025.
58013M EJ 9	MCDONALD'S CORP	..	07/15/2020.	Maturity @ 100.00		4,000,000	4,000,000	3,984,080	3,999,003		997		997		4,000,000			0	140,000	07/15/2020.
58013M EU 4	MCDONALD'S CORP	..	10/19/2020.	GLOBAL REINSURANCE		32,145,253	29,000,000	28,955,920	28,974,920		3,425		3,425		28,978,344		3,166,909	3,166,909	878,156	05/26/2025.
58013M EY 6	MCDONALD'S CORP	..	10/19/2020.	GLOBAL REINSURANCE		7,934,990	7,000,000	6,977,320	6,986,032		1,663		1,663		6,987,694		947,296	947,296	315,836	01/30/2026.
58503F 40 3	MEDLEY CAPITAL CORP	..	09/16/2020.	Various		4,748,399	4,856,375	4,804,023	4,805,034		26,021		26,021		4,831,055		(82,656)	(82,656)	190,326	01/30/2021.
585055 BS 4	MEDTRONIC INC	..	10/29/2020.	Call @ 100.00		1,355,159	1,202,000	1,190,485	1,195,651		929		929		1,196,580		5,420	5,420	89,580	03/15/2025.
58933Y AR 6	MERCK & CO INC	..	04/03/2020.	BARCLAYS CAPITAL INC FIXED INC		8,430,800	8,000,000	7,986,800	7,992,914		344		344		7,993,259		437,541	437,541	144,833	02/10/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
59020U V7 7	MLMI 2005-A9 1A1 - CMO/RMBS	..	12/01/2020.	Paydown		336,956	336,956	318,217	327,568		10,017	629	9,388		336,956			0	9,839	12/25/2035.
59020U W4 3	MLMI 2005-A9 4A1 - CMO/RMBS	..	12/01/2020.	Paydown		266,687	257,213	226,914	266,236		451		451		266,687			0	6,364	12/25/2035.
59020U ZE 8	MLMI 2005-A6 1A1 - RMBS	..	12/28/2020.	Paydown		3,781,425	3,781,425	3,524,997	3,559,423		222,003		222,003		3,781,425			0	37,784	08/25/2035.
59023N AW 8	MLMI 2006-AF2 PO - CMO/RMBS	..	12/01/2020.	Paydown		12,784	12,783	7,670	(8,889)		21,674		21,674		12,784			0		10/25/2036.
59023P AB 9	MLCC 2006-S3 2A1 - CMO/RMBS	..	12/01/2020.	Paydown		232,659	232,659	208,230	192,480		40,179		40,179		232,659			0	5,295	10/25/2036.
59048@ AA 6	MESA AIRLINES PASS THROUGH TRUST 2015-1A...	..	07/15/2020.	Paydown		388,326	388,326	388,326	388,413		(86)		(86)		388,326			0	13,937	07/15/2029.
59111R AA 0	METAL 171 A - ABS	C	02/15/2020.	Paydown		1,148,835	1,148,835	1,148,834	1,148,859		(24)		(24)		1,148,835			0	15,408	10/15/2042.
59156R BM 9	METLIFE INC	..	10/19/2020.	GLOBAL REINSURANCE		22,038,680	20,000,000	19,612,700	19,781,970		31,346		31,346		19,813,317		2,225,363	2,225,363	680,000	03/01/2025.
59217G AX 7	METROPOLITAN LIFE GLOBAL FUNDING I	..	03/27/2020.	BNP Paribas		35,772,883	35,303,000	33,273,985	34,580,658		55,596		55,596		34,636,253		1,136,630	1,136,630	764,898	01/10/2023.
59217G BY 4	METROPOLITAN LIFE GLOBAL FUNDING I	..	10/19/2020.	GLOBAL REINSURANCE		5,708,480	5,000,000	4,996,650	4,997,590		248		248		4,997,838		710,642	710,642	144,229	12/18/2026.
594918 AW 4	MICROSOFT CORP	..	03/23/2020.	CREDIT SUISSE SECURITIES (USA)		21,075,200	20,000,000	19,901,600	19,957,149		2,330		2,330		19,959,479		1,115,721	1,115,721	201,389	12/15/2023.
594918 BS 2	MICROSOFT CORP	..	10/19/2020.	GLOBAL REINSURANCE		12,189,350	10,000,000	9,961,300	9,966,378		1,216		1,216		9,967,594		2,221,756	2,221,756	413,042	08/08/2036.
59523U AN 7	MID-AMERICA APARTMENTS LP	..	10/19/2020.	GLOBAL REINSURANCE		5,586,600	5,000,000	4,979,000	4,983,993		1,524		1,524		4,985,517		601,083	601,083	159,000	06/01/2027.
595481 AA 0	MDST 2005-1 A - ABS	..	12/01/2020.	Paydown		166,440	166,440	159,783	162,631		3,809		3,809		166,440			0	6,136	01/15/2040.
59549W AA 1	MDST XI A - ABS	..	12/15/2020.	Paydown		290,035	290,035	290,026	290,038		(3)		(3)		290,035			0	9,217	07/15/2038.
59560W AA 5	MDST 2010 - 1 A - ABS	..	12/01/2020.	Paydown		722,861	722,861	721,279	717,658		5,203		5,203		722,861			0	17,052	12/15/2045.
59748T AA 7	MIDLAND COGENERATION VENTURE LP	..	09/15/2020.	Paydown		560,000	560,000	560,000	560,079		(79)		(79)		560,000			0	33,600	03/15/2025.
59748T AB 5	MIDLAND COGENERATION VENTURE LP	..	09/15/2020.	Paydown		794,536	794,536	794,536	794,613		(77)		(77)		794,536			0	41,713	03/15/2025.
59801W AC 0	MIDO 7 A2 - CDO	C	02/20/2020.	Paydown		16,000,000	16,000,000	16,000,000	16,003,029		(3,029)		(3,029)		16,000,000			0	199,292	07/16/2029.
599809 CN 8	MCMLT 2015-1 B1 - CMO/RMBS	..	04/22/2020.	Amherst Securities Group LLC		17,746,820	17,836,000	17,496,001	17,517,755		14,064		14,064		17,531,819		215,001	215,001	269,728	06/26/2056.
59980Y AJ 4	MCMLT 184 M3 - CMO/RMBS	..	02/11/2020.	JP Morgan		15,525,612	14,982,496	15,169,777	15,161,574		(4,353)		(4,353)		15,157,221		368,390	368,390	104,877	04/26/2066.
60688H AA 3	MMCFND XVIII A1 - CDO	..	03/26/2020.	Paydown		80,767	80,767	62,141	44,115		36,652		36,652		80,767			0	1,188	12/26/2039.
60688Q AD 7	MIZUHO CORPORATE BANK LTD	C	03/31/2020.	BARCLAYS CAPITAL INC FIXED INC		13,286,910	13,000,000	12,962,040	12,988,509		994		994		12,989,502		297,408	297,408	175,771	10/17/2022.
60688Q AS 4	MIZUHO BANK LTD	C	10/19/2020.	GLOBAL REINSURANCE		10,625,140	10,000,000	10,012,150	10,004,661		(1,106)		(1,106)		10,003,555		621,585	621,585	377,222	03/21/2023.
60688X AU 4	MIZUHO BANK LTD	C	10/19/2020.	GLOBAL REINSURANCE		10,915,800	10,000,000	9,979,600	9,988,789		1,588		1,588		9,990,377		925,423	925,423	340,444	03/26/2025.
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23	..	12/21/2020.	AFG Private Placement		30,182,400	30,182,400	30,161,505	27,773,966		17,421		17,421		30,182,400			0	773,504	10/30/2023.
61690P AM 3	MSRR 13R7 6B - CMO/RMBS	..	11/27/2020.	Paydown		3,424,101	3,432,446	3,046,955	3,626,384		(202,283)		(202,283)		3,424,101			0	23,914	12/27/2046.
61690Q AD 1	MSBAM 2015-C23 A3 - CMBS	..	09/01/2020.	Paydown		308,076	308,076	319,722	314,950		(6,874)		(6,874)		308,076			0	7,974	07/15/2050.
61744Y AK 4	MORGAN STANLEY	..	10/19/2020.	GLOBAL REINSURANCE		11,262,770	10,000,000	10,000,000	10,000,208		48		48		10,000,256		1,262,514	1,262,514	445,883	07/22/2028.
61746B DJ 2	MORGAN STANLEY	..	06/16/2020.	MORGAN STANLEY CO		19,365,300	18,000,000	17,552,900	17,835,188		22,878		22,878		17,858,066		1,507,234	1,507,234	549,375	02/25/2023.
61746B EF 9	MORGAN STANLEY	..	10/19/2020.	GLOBAL REINSURANCE		9,108,968	8,000,000	7,919,920	7,940,646		5,977		5,977		7,946,623		1,162,345	1,162,345	361,694	01/20/2027.
61748H AW 1	MSM 2004-5AR 4A - CMO/RMBS	..	12/01/2020.	Paydown		412,638	412,638	417,272	416,171		(3,533)		(3,533)		412,638			0	7,283	07/25/2034.
61748H FK 2	MSM 2004-10AR B1 - CMO/RMBS	..	12/01/2020.	Paydown		188,549	188,549	178,738	175,587		12,962		12,962		188,549			0	4,900	11/25/2034.
61748H UF 6	MSM 2006-1AR 1A1 - RMBS	..	12/25/2020.	Paydown		170,917	174,898	119,358	176,294		3,859	9,236	(5,377)		170,917			0	1,566	02/25/2036.
61749L AP 6	MSM 2006-8AR 5A4 - CMO/RMBS	..	12/01/2020.	Paydown		842,132	842,133	616,336	482,274		359,858		359,858		842,132			0	12,104	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 - CMO/RMBS	..	12/01/2020.	Paydown		59,380	59,380	2,015	21,462		37,918		37,918		59,380			0	1,700	06/25/2036.
61751D AE 4	MSM 2006-17XS A3A - RMBS	..	12/01/2020.	Paydown		402,063	402,063	272,398	399,177		2,887		2,887		402,063			0	4,701	10/25/2046.
61751M AU 8	MSM 2007-10XS A18 - RMBS	..	12/01/2020.	Paydown		1,103,478	1,103,478	1,005,199	907,223		196,254		196,254		1,103,478			0	18,384	02/25/2037.
61751Q AB 1	MSHEL 2007-1 A2 - RMBS	..	12/28/2020.	Paydown		266,456	266,456	152,713	259,205		7,251		7,251		266,456			0	2,021	12/25/2036.
617526 AD 0	MSAC 2007-HE1 A2B - RMBS	..	12/28/2020.	Paydown		462,790	462,790	289,244	453,401		9,389		9,389		462,790			0	3,369	11/25/2036.
61758M AA 5	MSRR 2009-R2 A1 - CMO/RMBS	..	12/01/2020.	Paydown		1,393,395	1,393,395	1,447,034	1,324,429		68,966		68,966		1,393,395			0	47,420	04/26/2036.
61758V AQ 0	MSRR 2010-R2 3B2 - CMO/RMBS	..	12/01/2020.	Paydown		426,476	448,580	170,899	413,679		12,797		12,797		426,476			0	18,070	10/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
61759X AC 6	MORGAN STANLEY RE-REMIC TRUST 2010-R8 -	..	12/01/2020.	Paydown		1,067,699	1,298,310	630,818	1,056,314		11,385		11,385		1,067,699			0	50,466	01/01/2037.
61761J 3R 8	MORGAN STANLEY	..	10/19/2020.	Various		5,560,721	5,000,000	4,966,000	4,976,551		2,487		2,487		4,979,038		581,683	581,683	186,458	07/27/2026.
61761J VL 0	MORGAN STANLEY	..	10/19/2020.	GLOBAL REINSURANCE		5,561,760	5,000,000	4,991,300	4,995,587		678		678		4,996,265		565,495	565,495	182,944	10/23/2024.
61915R AK 2	MHL 2005-3 A1 - RMBS	..	12/25/2020.	Paydown		6,564	6,564	3,774	4,202		2,362		2,362		6,564			0	72	08/27/2035.
61915R AU 0	MHL 2005-5 A1 - RMBS	..	12/28/2020.	Paydown		439,602	439,602	283,543	304,120		135,481		135,481		439,602			0	4,478	12/25/2035.
61980A AC 7	MOTIVA ENTERPRISES LLC	..	01/15/2020.	Maturity @ 100.00		894,000	894,000	892,248	893,994		6		6		894,000			0	25,703	01/15/2020.
620076 BC 2	MOTOROLA SOLUTIONS INC	..	08/25/2020.	Tender Offer		6,524,860	6,000,000	5,929,620	5,975,124		4,843		4,843		5,979,968		20,032	20,032	629,860	03/01/2023.
620076 BF 5	MOTOROLA SOLUTIONS INC	..	08/25/2020.	Tender Offer		945,548	835,000	818,751	826,636		1,061		1,061		827,697		7,303	7,303	26,956	09/01/2024.
62856R AB 1	MYRIAD INTERNATIONAL HLDG BV	C	02/21/2020.	Call @ 100.00		6,603,701	6,500,000	6,530,000	6,502,835		(719)		(719)		6,502,115		(2,115)	(2,115)	334,451	07/18/2020.
628788 AA 9	NAS PASS THRU TR 2016 1B - ABS	..	07/10/2020.	Paydown		47,430	47,431	47,431	47,447		(17)		(17)		47,430			0	2,329	11/10/2029.
62942K AA 4	NRPMT 2013-1 A1 - CMO/RMBS	..	12/01/2020.	Paydown		5,805,640	5,805,640	5,551,024	5,492,732		312,908		312,908		5,805,640			0	128,617	07/25/2043.
62942Q CF 8	NRART 19T4 AT4 - RMBS	..	10/09/2020.	Call @ 100.00		18,000,000	18,000,000	17,999,975	17,999,992		70		70		18,000,062		(62)	(62)	342,297	10/16/2051.
62946A AA 2	NPRL 161 A1 - ABS	..	12/20/2020.	Paydown		1,408,819	1,408,819	1,408,819	1,408,837		(18)		(18)		1,408,819			0	37,670	04/30/2046.
62946A AC 8	NPRL 2017-1 A1 - ABS	..	12/20/2020.	Paydown		1,208,594	1,208,594	1,208,583	1,208,590		4		4		1,208,594			0	26,925	10/21/2047.
62947A AB 9	NPRL 2019-2 A2 - ABS	..	12/19/2020.	Paydown		927,002	927,002	926,963	926,946		56		56		927,002			0	17,345	11/19/2049.
62954J AA 2	NPRL 2019-1 A1 - ABS	..	10/19/2020.	Various		9,594,000	9,655,955	9,655,882	9,655,936		46		46		9,655,982		(61,983)	(61,983)	193,757	09/20/2049.
62955M AA 4	NRZ FHT EXCESS LLC - ABS	..	12/25/2020.	Paydown		227,476	227,476	227,470			5		5		227,476			0	878	11/25/2025.
629568 AX 4	NABORS INDUSTRIES INC	..	12/01/2020.	Tender Offer		4,064,337	4,000,000	3,835,239	3,997,382		115	152,126	(152,011)		3,845,371		138,326	138,326	162,418	09/15/2021.
629568 BB 1	NABORS INDUSTRIES INC	..	12/01/2020.	GOLDMAN		6,065,944	8,000,000	4,785,400	7,987,968		453	3,194,353	(3,193,901)		4,794,067		1,271,877	1,271,877	318,807	09/15/2023.
631707 AJ 5	NCC 171 A1B - CDO	C	03/03/2020.	Call @ 100.00		11,000,000	11,000,000	11,000,000	11,000,960		109		109		11,001,069		(1,069)	(1,069)	138,227	10/15/2029.
63254A AE 8	NATIONAL AUSTRALIA BANK LTD (NEW YORK B	..	04/03/2020.	DEUTSCHE BANK SECURITIES, INC		12,238,200	12,000,000	11,977,440	11,992,476		630		630		11,993,106		245,094	245,094	257,000	01/20/2023.
6325C0 BY 6	NATIONAL AUSTRALIA BANK LTD	C	03/26/2020.	CITIGROUP		14,905,170	14,750,000	14,397,020	14,708,619		10,215		10,215		14,718,834		186,336	186,336	191,801	12/10/2020.
637432 MQ 5	NATIONAL RURAL UTILITIES COOPERATIVE FIN	..	10/19/2020.	GLOBAL REINSURANCE		6,170,172	6,000,000	5,979,360	5,995,196		1,773		1,773		5,996,969		173,203	173,203	215,533	02/15/2022.
637432 ND 3	NATIONAL RURAL UTILITIES COOPERATIVE FIN	..	10/19/2020.	GLOBAL REINSURANCE		8,658,280	8,000,000	7,995,120	7,997,438		380		380		7,997,818		660,462	660,462	279,933	01/27/2025.
637432 NG 6	NATIONAL RURAL UTILITIES COOPERATIVE FIN	..	10/19/2020.	GLOBAL REINSURANCE		7,792,617	7,000,000	6,983,340	6,989,835		1,277		1,277		6,991,113		801,504	801,504	219,917	11/01/2025.
63862X AA 0	NHLT 2020-1 A - RMBS	..	12/25/2020.	Paydown		437,477	437,477	437,476			0		0		437,477			0	980	09/25/2030.
63939E AB 9	NAVSL 2015-A A2A - ABS	..	12/15/2020.	Paydown		583,704	583,704	583,489	583,598		106		106		583,704			0	9,814	12/15/2028.
63946B AE 0	NBCUNIVERSAL MEDIA LLC	..	03/06/2020.	Call @ 100.00		2,069,060	2,000,000	1,999,500	1,999,994		1		1		1,999,995		5	5	106,734	04/01/2021.
64129J BA 7	NEUB 14R B2R - CDO	C	02/14/2020.	Call @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	87,627	01/28/2030.
64130H AJ 0	NEUB 24 B2 - CDO	C	05/14/2020.	Paydown		3,200,000	3,200,000	3,199,396	3,198,138		1,862		1,862		3,200,000			0	47,902	04/19/2030.
643529 AC 4	NCAMT 2006-ALT2 AF3 - RMBS	..	12/01/2020.	Paydown		237,138	237,138	157,697	236,377		760		760		237,138			0	3,023	10/25/2036.
643529 AD 2	NCAMT 2006-ALT2 AF4 - RMBS	..	12/01/2020.	Paydown		108,191	108,191	71,947	107,856		334		334		108,191			0	1,378	10/25/2036.
64352V MP 3	NCHET 2005-A A5W - RMBS	..	11/01/2020.	Paydown		200	200	189	189		11		11		200			0	9	08/25/2035.
64829T AA 9	NZES 18FNT1 A - CMO/RMBS	..	12/25/2020.	Paydown		822,658	822,658	822,489	822,484		174		174		822,658			0	18,983	05/25/2023.
64829T AB 7	NZES 18FNT1 B - CMO/RMBS	..	12/25/2020.	Paydown		1,028,323	1,028,323	1,028,240	1,028,244		79		79		1,028,323			0	25,701	05/25/2023.
64829T AH 4	NZES 18FNT2 A - ABS	..	12/25/2020.	Paydown		1,132,415	1,132,415	1,132,101	1,131,817		597		597		1,132,415			0	27,433	07/25/2054.
64829T AJ 0	NZES 18FNT2 B - ABS	..	12/25/2020.	Paydown		1,627,846	1,627,846	1,627,622	1,627,287		559		559		1,627,846			0	42,569	07/25/2054.
650119 AA 8	NEW YORK UNIVERSITY	..	07/01/2020.	Call @ 100.00		337,000	337,000	365,645	356,801		(594)		(594)		356,206		(19,206)	(19,206)	17,645	07/01/2032.
65023T AC 6	NBCLO 161 A2 - CDO	C	02/14/2020.	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,757		167		167		5,000,924		(924)	(924)	62,255	12/21/2029.
65120F AC 8	NEWCREST FINANCE PTY LTD	C	05/13/2020.	Tender Offer		5,309,050	5,000,000	4,970,950	4,990,971		1,134		1,134		4,992,105		7,895	7,895	443,800	10/01/2022.
651229 AM 8	NEWELL RUBBERMAID INC	..	04/20/2020.	CITIGROUP		8,120,000	8,000,000	7,974,560	7,992,886		851		851		7,993,738		126,262	126,262	112,889	06/15/2022.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
651229 AW 6	NEWELL RUBBERMAID INC	..	04/21/2020.	WELLS FARGO SECURITIES LLC		7,240,844	7,000,000	6,985,860	6,990,835		398		398		6,991,233		249,611	249,611	167,106	04/01/2026.
65130P AW 0	NEWFL 2016-1 A2R - CDO	C	10/20/2020.	Paydown		1,833,735	1,833,735	1,833,735	1,833,476		260		260		1,833,735			0	64,095	04/20/2028.
651639 AR 7	NEWMONT CORPORATION	..	10/19/2020.	GLOBAL REINSURANCE		2,528,073	2,500,000	2,529,750	2,519,554		(12,200)		(12,200)		2,507,355		20,718	20,718	78,038	06/09/2021.
65444# AA 1	9 CAMPUS CIRCLE WESTLAKE LLC	..	12/11/2020.	Paydown		527,247	527,247	527,247	527,248		(1)		(1)		527,247			0	11,969	07/01/2024.
65535H AB 5	NOMURA HOLDINGS INC	C	03/04/2020.	Maturity @ 100.00		8,000,000	8,000,000	8,138,180	8,003,319		(3,319)		(3,319)		8,000,000			0	268,000	03/04/2020.
65535V KX 5	NAA 2005-WF1 2A5 - RMBS	..	12/01/2020.	Paydown		40,531	40,531	41,200	41,384		(853)		(853)		40,531			0	1,307	03/25/2035.
65535V MJ 4	NAA 2005-AR3 1A1 - RMBS	..	11/25/2020.	Paydown		213,024	213,024	177,077	209,523		3,502		3,502		213,024			0	1,936	07/25/2035.
65535V NL 8	NAA 2005-AR4 5A3 - RMBS	..	09/25/2020.	Paydown		83,202	83,203	57,306	81,930		1,272		1,272		83,202			0	676	08/25/2035.
65539C AK 2	NMRR 2011-4R 110 - CMO/RMBS	..	12/01/2020.	Paydown		555,669	548,982	473,003	559,779		5,146	9,256	(4,110)		555,669			0	13,141	12/29/2036.
65540E BR 9	NMRR 141R 3A8 - CMO/RMBS	..	12/28/2020.	Paydown		3,407,893	3,407,893	2,845,591			494,334		494,334		3,407,893			0	13,858	07/26/2036.
65557C AD 5	NORDEA BANK AB	C	03/26/2020.	BNP Paribas		16,200,000	16,000,000	16,139,260	16,018,095		(4,210)		(4,210)		16,013,885		186,115	186,115	554,667	01/14/2021.
65557C AJ 2	NORDEA BANK AB	C	01/27/2020.	Maturity @ 100.00		2,000,000	2,000,000	2,158,100	2,001,416		(1,416)		(1,416)		2,000,000			0	48,760	01/27/2020.
655664 AP 5	NORDSTROM INC	..	08/27/2020.	SEAPORT		3,980,000	4,000,000	3,993,120	3,998,695		474		474		3,999,169		(19,169)	(19,169)	140,444	10/15/2021.
665859 AM 6	NORTHERN TRUST CORP	..	10/19/2020.	GLOBAL REINSURANCE		5,644,507	5,500,000	5,493,875	5,498,946		505		505		5,499,451		145,056	145,056	214,500	08/23/2021.
665859 AS 3	NORTHERN TRUST CORP	..	10/19/2020.	GLOBAL REINSURANCE		18,501,814	17,000,000	17,033,900	17,026,824		(2,603)		(2,603)		17,024,221		1,477,593	1,477,593	543,469	05/08/2032.
667294 AW 2	NORTHWEST AIRLINES 2002-1 PASS THROUGH T..	..	10/01/2020.	Paydown		326,231	326,231	334,910	331,041		(4,809)		(4,809)		326,231			0	22,970	10/01/2023.
67059T AB 1	NUSTAR LOGISTICS LP	..	09/01/2020.	Maturity @ 100.00		5,000,000	5,000,000	4,990,350	4,999,354		646		646		5,000,000			0	240,000	09/01/2020.
67059T AE 5	NUSTAR LOGISTICS LP	..	05/13/2020.	WELLS FARGO SECURITIES LLC		4,600,000	5,000,000	5,000,000	5,000,000				0		5,000,000		(400,000)	(400,000)	153,906	04/28/2027.
67066G AE 4	NVIDIA CORP	..	10/19/2020.	GLOBAL REINSURANCE		5,646,255	5,000,000	4,989,800	4,992,946		761		761		4,993,707		652,548	652,548	174,667	09/16/2026.
67077M AB 4	NUTRIEN LTD	C	03/30/2020.	Maturity @ 100.00		7,000,000	7,000,000	6,937,630	6,997,387		2,613		2,613		7,000,000			0	170,625	03/30/2020.
67077M AD 0	NUTRIEN LTD	C	10/19/2020.	GLOBAL REINSURANCE		6,473,226	6,000,000	5,971,200	5,979,374		2,926		2,926		5,982,300		490,926	490,926	189,000	04/01/2025.
67077M AL 2	NUTRIEN LTD	C	10/19/2020.	GLOBAL REINSURANCE		4,416,712	4,000,000	3,994,200	3,993,857		872		872		3,994,729		421,983	421,983	147,750	03/15/2025.
67087T DE 8	OAK 2002-A A3 - ABS	..	12/01/2020.	Paydown		81,093	81,093		75,027		6,065		6,065		81,093			0	3,079	05/15/2024.
67103H AE 7	O'REILLY AUTOMOTIVE INC	..	10/19/2020.	GLOBAL REINSURANCE		4,513,760	4,000,000	3,993,280	3,995,714		499		499		3,996,214		517,546	517,546	155,411	03/15/2026.
67103H AF 4	O'REILLY AUTOMOTIVE INC	..	10/19/2020.	GLOBAL REINSURANCE		19,889,258	17,500,000	17,472,000	17,478,497		1,972		1,972		17,480,469		2,408,789	2,408,789	714,000	09/01/2027.
67103Q BC 0	OFSBS 5R 3FR - CDO	..	01/10/2020.	Paydown		388,696	388,696	388,696	388,495		201		201		388,696			0	3,863	04/17/2025.
67108B BG 9	OZLMF 2RR A2F - CDO	C	12/03/2020.	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,009,447		140		140		10,009,587		(9,587)	(9,587)	507,734	07/30/2031.
67111D AE 6	OZLM 15 A2B - CDO	C	03/06/2020.	Call @ 100.00		11,500,000	11,500,000	11,500,000	11,499,878		136		136		11,500,014		(14)	(14)	176,384	01/20/2029.
67113A AP 5	OBX 2019-EXP3 1A8 - CMO/RMBS	..	12/01/2020.	Paydown		404,324	404,324	404,956			(768)		(768)		404,324			0	6,066	09/25/2059.
67114* AA 0	ORCC FINANCING IV LLC	..	07/24/2020.	Direct		4,016,667	4,016,667	4,016,667	4,016,667				0		4,016,667			0	128,718	08/02/2029.
67181D AA 9	OAKIG 201 A1 - CMBS	..	12/20/2020.	Paydown		9,446	9,446	9,446			0		0		9,446			0	18	10/11/2025.
67181D AB 7	OAKIG 201 A2 - CMBS	..	12/20/2020.	Paydown		9,446	9,446	9,442			4		4		9,446			0	21	11/20/2027.
674135 EM 6	OAK 1999-A M2 - ABS	..	12/01/2020.	Paydown		13,394	6,576	1,648			(1,648)		(1,648)					0	913	04/15/2029.
67448Q AC 5	OBX 19EXP1 1A3 - CMO/RMBS	..	12/25/2020.	Paydown		2,698,854	2,698,854	2,685,360			16,150		16,150		2,698,854			0	48,293	01/25/2059.
674599 CC 7	OCCIDENTAL PETROLEUM CORP	..	08/13/2020.	GOLDMAN		3,975,000	4,000,000	3,923,720	3,982,434		5,064		5,064		3,987,498		(12,498)	(12,498)	125,694	02/15/2022.
674599 CE 3	OCCIDENTAL PETROLEUM CORP	..	09/16/2020.	Various		22,770,712	25,000,000	23,142,400	24,327,273		111,281		111,281		24,438,555		(1,637,075)	(1,637,075)	586,824	02/15/2023.
67573C AG 4	OCT32 32 B2 - CDO	..	11/04/2020.	Call @ 100.00		500,000	500,000	485,000	487,838		1,583		1,583		489,421		10,579	10,579	19,792	07/16/2029.
67575N BL 6	OMART 19T1 AT1 - ABS	..	08/17/2020.	Call @ 100.00		16,000,000	16,000,000	15,999,998	16,000,027		(27)		(27)		16,000,000			0	268,139	08/15/2050.
67575N BR 3	OMART 19T2 AT2 - ABS	..	08/17/2020.	Call @ 100.00		6,000,000	6,000,000	5,999,990	6,000,003		24		24		6,000,027		(27)	(27)	96,748	08/15/2051.
67590L AS 7	OCT19 19R B2R - CDO	C	11/03/2020.	Various		5,600,000	5,600,000	5,586,025	5,594,331		8,306		8,306		5,594,331		5,669	5,669	197,578	04/15/2026.
677071 AA 0	OHANA MILITARY CMNTYS LLC	..	10/01/2020.	Paydown		500,000	500,000	497,525	511,727		(11,727)		(11,727)		500,000			0	27,355	10/01/2021.
677071 AF 9	OHANA MILITARY COMMUNITIES LLC	..	10/01/2020.	Paydown		206,414	206,412	208,903	208,136		(1,722)		(1,722)		206,414			0	11,714	10/01/2026.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
677071 AM 4	OHANA MILITARY COMMUNITIES LLC		10/01/2020.	Paydown		137,088	137,088	141,120	140,013		(2,925)		(2,925)		137,088			0	7,488	10/01/2026.
678858 BU 4	OKLAHOMA GAS AND ELECTRIC CO		10/19/2020.	GLOBAL REINSURANCE		12,479,632	11,000,000	10,967,770	10,968,851		2,073		2,073		10,970,924		1,508,708	1,508,708	397,283	03/15/2030.
679574 AG 8	OLD DOMINION ELECTRIC COOPERATIVE		12/01/2020.	Paydown		604,167	604,167	650,981	631,975		(27,809)		(27,809)		604,167			0	39,186	12/01/2028.
679574 AH 6	OLD DOMINION ELECTRIC COOPERATIVE		12/01/2020.	Paydown		166,672	166,672	173,195	170,870		(4,198)		(4,198)		166,672			0	9,881	12/01/2028.
681919 BA 3	OMNICOM GROUP INC		10/19/2020.	GLOBAL REINSURANCE		5,506,740	5,000,000	4,984,200	4,991,812		1,252		1,252		4,993,064		513,676	513,676	176,417	11/01/2024.
68217F AA 0	OMNICOM GROUP INC		10/19/2020.	GLOBAL REINSURANCE		14,619,748	13,000,000	12,987,910	12,992,442		867		867		12,993,309		1,626,439	1,626,439	473,200	04/15/2026.
68268L AA 5	OMFIT 2015-3 A - ABS		12/18/2020.	Paydown		4,347,221	4,347,221	4,276,803	4,328,578		18,644		18,644		4,347,221			0	140,616	11/18/2028.
68268N AL 7	ONEOK PARTNERS LP		05/08/2020.	Various		4,474,050	4,500,000	4,498,200	4,499,472		80		80		4,499,553		(25,503)	(25,503)	245,694	09/15/2023.
68383N BN 2	OPMAC 2005-3 A2 - RMBS		03/25/2020.	Paydown		104,522	104,522	80,351	100,762		3,761		3,761		104,522			0	393	07/25/2035.
68389X AU 9	ORACLE CORP		10/19/2020.	GLOBAL REINSURANCE		21,889,280	20,000,000	19,925,750	19,963,368		6,077		6,077		19,969,445		1,919,835	1,919,835	870,778	07/08/2024.
68389X BC 8	ORACLE CORP		10/19/2020.	GLOBAL REINSURANCE		17,494,816	16,000,000	15,854,220	15,916,494		11,523		11,523		15,928,017		1,566,799	1,566,799	437,911	05/15/2025.
68389X BM 6	ORACLE CORP		10/19/2020.	GLOBAL REINSURANCE		9,832,905	9,000,000	8,966,160	8,976,988		2,603		2,603		8,979,591		853,314	853,314	300,775	07/15/2026.
68403B AB 1	OOMLT 2007-FXD2 2A1 - RMBS		04/27/2020.	Paydown		171,339	171,339	171,660	171,339		(0)		(0)		171,339			0	1,683	03/25/2037.
68504R AA 6	ONGLT 2014-A A - RMBS		09/09/2020.	Paydown		683,736	683,736	683,617	683,673		64		64		683,736			0	9,907	07/09/2029.
686330 AK 7	ORIX CORP	C	10/19/2020.	GLOBAL REINSURANCE		8,109,375	7,500,000	7,490,250	7,493,022		1,057		1,057		7,494,079		615,296	615,296	213,281	12/04/2024.
690732 AE 2	OWENS & MINOR INC		09/30/2020.	Various		8,897,500	9,000,000	8,965,980	8,981,517		2,532		2,532		8,984,049		(86,549)	(86,549)	311,111	12/15/2024.
693456 AA 3	PMTLT 2013-J1 A1 - CMO/RMBS		12/01/2020.	Paydown		5,794,301	5,794,301	5,645,822	5,612,652		181,649		181,649		5,794,301			0	145,991	09/25/2043.
69346T AA 2	PFP 2019-5 A - CDO		12/16/2020.	Various		11,415,666	11,508,582	11,503,486	10,998,983		5,096		5,096		11,508,582		(92,916)	(92,916)	155,315	04/14/2036.
693475 AL 9	PNC FINANCIAL SERVICES GROUP INC		10/19/2020.	GLOBAL REINSURANCE		7,348,432	7,000,000	7,083,069	7,025,840		(7,234)		(7,234)		7,018,606		329,826	329,826	171,478	11/09/2022.
693476 BN 2	PNC FINANCIAL SERVICES GROUP INC		10/19/2020.	GLOBAL REINSURANCE		4,155,056	4,000,000	3,977,760	3,994,584		1,932		1,932		3,996,516		158,540	158,540	147,033	03/08/2022.
69349L AK 4	PNC BANK, N.A		03/31/2020.	CITIGROUP		7,141,820	7,000,000	6,974,730	6,991,495		668		668		6,992,163		149,657	149,657	138,814	01/30/2023.
69351U AP 8	PPL ELECTRIC UTILITIES CORP		10/19/2020.	GLOBAL REINSURANCE		3,048,180	3,000,000	2,975,730	2,995,413		2,117		2,117		2,997,530		50,650	50,650	98,500	09/15/2021.
69353R EF 1	PNC BANK NA		10/19/2020.	GLOBAL REINSURANCE		3,278,619	3,000,000	2,998,740	2,999,417		90		90		2,999,507		279,112	279,112	95,975	10/30/2024.
69353R EK 0	PNC BANK NA		10/19/2020.	GLOBAL REINSURANCE		19,642,158	18,000,000	17,841,340	17,911,358		12,866		12,866		17,924,225		1,717,933	1,717,933	613,600	02/23/2025.
69362B AW 2	PSEG POWER LLC		04/15/2020.	Maturity @ 100.00		6,000,000	6,000,000	5,974,320	5,999,187		813		813		6,000,000			0	153,750	04/15/2020.
693684 AA 0	PSMC 201 A1 - CMO/RMBS		12/01/2020.	Paydown		7,433,819	7,433,819	7,599,919			(86,089)		(86,089)		7,433,819			0	100,560	01/25/2050.
69374X AA 8	PSMC 2019-2 A1 - CMO/RMBS		12/01/2020.	Paydown		11,846,080	11,846,080	12,083,001	11,986,847		(140,767)		(140,767)		11,846,080			0	161,303	10/25/2049.
69375B AA 5	PSMC 2019-3 A1 - CMO/RMBS		12/01/2020.	Paydown		9,041,232	9,041,232	9,172,613	9,115,805		(74,573)		(74,573)		9,041,232			0	133,926	11/26/2049.
69403W AA 5	PACBEA 2006 - A AA - ABS		07/15/2020.	Paydown		620,021	620,021	683,920	675,440		(55,419)		(55,419)		620,021			0	33,351	07/15/2026.
69832A AC 0	PANASONIC CORP	C	10/19/2020.	GLOBAL REINSURANCE		10,000,161	9,000,000	9,000,000	9,000,000				0		9,000,000		1,000,161	1,000,161	350,213	07/19/2029.
701094 AN 4	PARKER-HANNIFIN CORP		10/19/2020.	GLOBAL REINSURANCE		13,490,028	12,000,000	11,962,440	11,964,202		2,616		2,616		11,966,818		1,523,210	1,523,210	330,417	06/14/2029.
70109H AK 1	PARKER-HANNIFIN CORP		10/19/2020.	GLOBAL REINSURANCE		4,221,280	4,000,000	3,953,920	3,987,962		3,429		3,429		3,991,391		229,889	229,889	153,222	09/15/2022.
70213H AB 4	PARTNERS HEALTHCARE SYSTEM INC		01/29/2020.	Call @ 100.00		5,784,379	5,650,000	5,648,251	5,649,689		16		16		5,649,704		296	296	246,774	07/01/2021.
70215# AA 8	PARTSTAT (VARIAN 2020 I) SUPPLY AGREEME		12/15/2020.	Paydown		399,538	399,538	399,538			0		0		399,538			0	6,438	03/15/2030.
70338C 10 9	PATRONS LEGACY 2004-I A LILACS - ABS		06/01/2020.	Paydown									0					0	65	05/04/2054.
70469Q AL 3	PEAKS 1 A2R - CDO		10/26/2020.	Paydown		242,633	242,633	225,649			16,984		16,984		242,633			0	1,806	07/25/2030.
70469X AN 4	PEAKS 2R 1AR - CDO	C	07/20/2020.	Paydown		80,782	80,782	74,319			6,463		6,463		80,782			0	599	07/21/2031.
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		12/23/2020.	CALL		24,825,397	24,825,397	24,783,386	19,669,126		12,958		12,958		24,824,564		833	833	564,437	05/02/2023.
708696 BZ 1	PENNSYLVANIA ELECTRIC CO		10/19/2020.	GLOBAL REINSURANCE		7,847,161	7,000,000	6,986,630	6,987,270		920		920		6,988,190		858,971	858,971	222,600	06/01/2029.
70932A AB 9	PENNYMAC CORP		05/01/2020.	Various		39,737,000	40,157,000	39,917,965	40,102,262		48,161		48,161		40,150,423		(413,423)	(413,423)	978,886	05/01/2020.
709599 AW 4	PENSKE TRUCK LEASING CO LP		10/19/2020.	GLOBAL REINSURANCE		8,816,136	8,000,000	7,975,600	7,982,678		1,809		1,809		7,984,486		831,650	831,650	252,356	11/15/2026.
709599 BH 6	PENSKE TRUCK LEASING CO LP		10/19/2020.	GLOBAL REINSURANCE		9,649,341	9,000,000	8,959,860	8,961,005		2,884		2,884		8,963,890		685,452	685,452	328,300	11/01/2029.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
712704 AA 3	PEOPLE'S UNITED FINANCIAL INC		10/19/2020.	GLOBAL REINSURANCE		7,360,381	7,000,000	6,976,760	6,992,401		1,991		1,991		6,994,392		365,989	365,989	222,143	12/06/2022.
713448 CT 3	PEPSICO INC		04/03/2020.	Jefferies		10,554,200	10,000,000	9,722,800	9,841,667		7,272		7,272		9,848,939		705,261	705,261	119,931	04/30/2025.
714046 AG 4	PERKINELMER INC		10/19/2020.	GLOBAL REINSURANCE		10,335,501	9,000,000	8,970,300	8,971,082		2,048		2,048		8,973,130		1,362,371	1,362,371	327,525	09/15/2029.
714264 AD 0	PERNOD RICARD SA	C	11/06/2020.	Call @ 100.00		4,187,920	4,000,000	3,989,840	3,997,584		980		980		3,998,564		1,436	1,436	420,803	01/15/2022.
717081 EA 7	PFIZER INC		10/19/2020.	GLOBAL REINSURANCE		10,189,584	9,000,000	8,923,320	8,944,742		5,761		5,761		8,950,503		1,239,081	1,239,081	228,000	12/15/2026.
718549 AD 0	PHILLIPS 66 PARTNERS LP		10/19/2020.	GLOBAL REINSURANCE		7,443,051	7,000,000	6,993,070	6,995,238		505		505		6,995,744		447,307	447,307	260,925	10/01/2026.
718549 AG 3	PHILLIPS 66 PARTNERS LP		10/19/2020.	GLOBAL REINSURANCE		5,145,070	5,000,000	4,988,150	4,988,944		1,849		1,849		4,990,793		154,277	154,277	137,132	12/15/2024.
720198 AC 4	PIEDMONT OPERATING PARTNERSHIP LP		10/19/2020.	GLOBAL REINSURANCE		3,101,019	3,000,000	2,988,030	2,995,539		996		996		2,996,535		104,484	104,484	90,100	06/01/2023.
72303# AA 7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER		12/07/2020.	Direct		5,045,221	5,045,221	5,045,221	3,732,519		39		39		5,045,221			0	99,051	12/31/2031.
72353P AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	12/15/2020.	Paydown		594,543	594,543	594,540	594,493		50		50		594,543			0	13,666	06/15/2044.
72650R BF 8	PLAINS ALL AMERICAN PIPELINE LP		06/03/2020.	BARCLAYS CAPITAL INC FIXED INC		8,953,380	9,000,000	8,985,780	8,993,132		561		561		8,993,693		(40,313)	(40,313)	192,600	11/01/2024.
72703P AA 1	PLNT 2018-1 A21 - ABS		12/05/2020.	Various		8,062,750	8,062,750	8,062,750	8,063,169		24		24		8,063,192		(442)	(442)	217,384	09/08/2048.
72703P AC 7	PLNT 191 A2 - ABS		12/05/2020.	Paydown		70,000	70,000	70,000	70,000				0		70,000			0	1,875	12/05/2049.
72925P AC 9	PLUM CREEK TIMBERLANDS LP		05/18/2020.	Various		4,135,160	4,000,000	3,997,320	3,999,732		83		83		3,999,814		186	186	262,060	03/15/2021.
740189 AM 7	PRECISION CASTPARTS CORP		10/19/2020.	GLOBAL REINSURANCE		8,881,808	8,000,000	7,983,680	7,990,550		1,281		1,281		7,991,831		889,977	889,977	219,556	06/15/2025.
74040T AC 7	PRETSL 4 MNT - CDO		12/23/2020.	Paydown		11,493	11,493	10,972	10,915		578		578		11,493			0	272	12/23/2031.
74040Y AB 8	PRETSL 10 A2 - CDO		10/07/2020.	Paydown		311,597	311,597	307,994	302,307		9,290		9,290		311,597			0	6,028	07/03/2033.
74041C AA 7	PRETSL XV A1 - CDO		12/30/2020.	Paydown		806,846	806,846	619,018	631,551		175,295		175,295		806,846			0	10,741	09/26/2034.
74041E AA 3	PRETSL XVII A1 - CDO		12/23/2020.	Paydown		746,814	746,814	619,474	639,866		106,949		106,949		746,814			0	9,540	03/23/2035.
74041N AA 3	PRETSL XII A1 - CDO	C	12/24/2020.	Paydown		1,588,701	1,588,701	1,510,243	1,530,367		58,334		58,334		1,588,701			0	20,843	12/24/2033.
74041N AL 9	PRETSL XII A1 - CDO	C	12/24/2020.	Paydown		17,556	17,556	14,672	13,766		3,789		3,789		17,556			0	218	12/24/2033.
74042D AA 4	PRETSL 20 A1 - CDO		03/23/2020.	Paydown		244,849	244,849	225,414	206,173		38,675		38,675		244,849			0	2,839	03/22/2038.
74042E AA 2	PRETSL XVII A1 - CDO	C	12/23/2020.	Paydown		421,792	421,792	339,447	294,116		127,676		127,676		421,792			0	4,632	06/23/2035.
74042F AA 9	PRETSL 25 A1 - CDO	C	12/22/2020.	Paydown		824,760	824,760	661,696	570,542		254,218		254,218		824,760			0	8,941	06/22/2037.
74042H AA 5	PRETSL XIX A1 - CDO		12/22/2020.	Paydown		883,006	883,006	681,124	621,648		261,357		261,357		883,006			0	8,950	12/22/2035.
74042H AB 3	PRETSL XIX A2 - CDO		12/22/2020.	Paydown		36,422	36,422	30,984	33,260		3,162		3,162		36,422			0	417	12/22/2035.
74042J AA 1	PRETSL XXI A1 - CDO	C	06/22/2020.	Paydown		302,693	302,693	255,676	248,340		54,353		54,353		302,693			0		03/22/2038.
74042M AA 4	PRETSL 22 A1 - CDO	C	09/22/2020.	Paydown		2,402,872	2,402,872	2,088,153	1,853,694		549,177		549,177		2,402,872			0	16,601	09/22/2036.
74042T AA 9	PRETSL XXVII A1 - CDO		12/22/2020.	Paydown		196,768	196,768	137,738	74,806		121,963		121,963		196,768			0	2,148	12/22/2037.
74042W AA 2	PRETSL XVIII A1 - CDO	C	12/23/2020.	Paydown		7,452,446	7,452,446	7,075,962	7,095,706		356,740		356,740		7,452,446			0	66,575	09/23/2035.
74043A AC 5	PRETSL XXIII AFP - CDO		12/22/2020.	Paydown		4,503,408	4,503,409	5,178,606	2,542,533		1,960,875		1,960,875		4,503,408			0	16,478	12/22/2036.
74043A AD 3	PRETSL XXIII A1 - CDO		12/22/2020.	Paydown		2,765,143	2,765,143	2,566,399	2,588,692		176,451		176,451		2,765,143			0	25,850	12/22/2036.
74043C AA 5	PRETSL 24 A1 - CDO	C	12/22/2020.	Paydown		313,042	313,042	239,119	248,592		64,451		64,451		313,042			0	3,078	03/22/2037.
74052B AA 5	PREMIER HEALTH PARTNERS		10/19/2020.	GLOBAL REINSURANCE		18,344,234	19,000,000	18,607,840	18,703,881		30,901		30,901		18,734,782		(390,548)	(390,548)	513,145	11/15/2026.
74160M HK 1	PRIME 2005-2 1A2 - CMO/RMBS		06/25/2020.	Paydown		8,726	8,726	8,786	8,717		10		10		8,726			0	117	07/25/2020.
74166Y AA 8	PROSE 2019-1 A2 - ABS		07/20/2020.	Various		10,304,720	10,000,000	10,000,000	10,000,000				0		10,000,000		304,720	304,720	324,892	07/30/2049.
74251V AE 2	PRINCIPAL FINANCIAL GROUP INC		10/19/2020.	GLOBAL REINSURANCE		4,197,616	4,000,000	3,985,440	3,995,687		1,232		1,232		3,996,919		200,697	200,697	144,467	09/15/2022.
74256L AU 3	PRINCIPAL LIFE GLOBAL FUNDING II		10/19/2020.	GLOBAL REINSURANCE		33,083,700	30,000,000	29,920,200	29,947,734		6,084		6,084		29,953,817		3,129,883	3,129,883	902,500	04/18/2026.
74256L BG 3	PRINCIPAL LIFE GLOBAL FUNDING II		10/19/2020.	GLOBAL REINSURANCE		9,709,434	9,000,000	8,939,250	8,940,827		4,324		4,324		8,945,151		764,283	764,283	245,625	09/16/2029.
74331M AA 4	PROG 2018-SFR3 A - RMBS		12/01/2020.	Paydown		11,920	11,920	11,919	11,912		7		7		11,920			0	403	10/18/2035.
74332N AC 7	PROG 2015-SFR3 B - ABS		04/14/2020.	Paydown		4,500,000	4,500,000	4,499,945	4,495,813		4,187		4,187		4,500,000			0	55,995	11/15/2032.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74332W AA 1	PROG 2019-SFR3 A - RMBS	..	10/19/2020.	Various		8,144,306	8,000,000	7,999,811	7,988,636		1,943		1,943		7,990,579		153,727	153,727	160,409	09/17/2036.
74332W AC 7	PROG 2019-SFR3 B - RMBS	..	10/19/2020.	GLOBAL REINSURANCE		7,146,720	7,000,000	6,999,843	6,989,204		1,800		1,800		6,991,003		155,717	155,717	158,974	09/17/2036.
74333N AA 0	PROG 19SFR2 A - RMBS	..	10/01/2020.	Paydown		53,604	53,604	53,603	53,601		3		3		53,604			0	1,230	05/19/2036.
74338* AA 6	PROJECT AXIS GARNER NC SENIOR NOTE LEASE	..	12/15/2020.	Paydown		348,251	348,251	348,251	348,253		(2)		(2)		348,251			0	9,123	11/15/2039.
74348T AQ 5	PROSPECT CAPITAL CORP	..	04/15/2020.	Maturity @ 100.00		11,640,000	11,640,000	10,517,000	11,548,238		91,762		91,762		11,640,000			0	276,450	04/15/2020.
74351@ AA 6	PROJECT ARROW OAK CREEK WI SUBORDINATED	..	12/11/2020.	Paydown		160,259	160,229	160,229	160,229		30		30		160,259			0	5,434	07/10/2040.
743674 BE 2	PROTECTIVE LIFE CORP	..	10/19/2020.	GLOBAL REINSURANCE		16,072,065	15,000,000	14,953,800	14,955,584		4,358		4,358		14,959,942		1,112,123	1,112,123	551,083	01/15/2030.
743756 AB 4	PROVIDENCE ST JOSEPH HEALTH	..	10/19/2020.	GLOBAL REINSURANCE		4,918,307	4,500,000	4,500,000	4,500,098		(11)		(11)		4,500,087		418,219	418,219	129,749	10/01/2026.
743874 AC 3	PFMT 2020-1 A2 - CMO/RMBS	..	12/01/2020.	Paydown		3,112,689	3,112,689	3,156,947			(47,272)		(47,272)		3,112,689			0	52,705	02/25/2050.
74387L AC 5	PFMT 2019-1 A2 - CMO/RMBS	..	12/01/2020.	Paydown		9,212,625	9,212,625	9,339,472	5,220,993		(141,831)		(141,831)		9,212,625			0	170,749	12/27/2049.
744538 AC 3	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE	..	10/19/2020.	GLOBAL REINSURANCE		4,031,524	4,000,000	3,983,120	3,996,859		1,484		1,484		3,998,343		33,181	33,181	145,067	09/01/2021.
74456Q BH 8	PUBLIC SERVICE ELECTRIC AND GAS CO	..	10/19/2020.	GLOBAL REINSURANCE		6,510,114	6,000,000	5,989,260	5,994,741		856		856		5,995,597		514,517	514,517	222,600	08/15/2024.
747262 AH 6	QVC INC	..	08/20/2020.	Tender Offer		3,268,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	421,750	07/02/2022.
747525 AF 0	QUALCOMM INC	..	10/19/2020.	Various		37,166,318	33,000,000	32,881,200	32,931,713		8,164		8,164		32,939,877		4,226,442	4,226,442	927,073	05/20/2025.
74834L AZ 3	QUEST DIAGNOSTICS INC	..	10/19/2020.	GLOBAL REINSURANCE		7,940,926	7,000,000	6,980,610	6,986,970		1,468		1,468		6,988,438		952,488	952,488	213,325	06/01/2026.
74922M AA 9	RALI 2006-QA6 A1 - RMBS	..	12/28/2020.	Paydown		290,204	291,810	255,135	283,414		6,790		6,790		290,204			0	2,449	07/25/2036.
74922Q AA 0	RALI 2006-QA8 A1 - RMBS	..	12/28/2020.	Paydown		88,242	96,135	73,591	85,638		2,604		2,604		88,242			0	815	09/25/2036.
74923G AC 7	RALI 2007-QA1 A3 - RMBS	..	12/28/2020.	Paydown		512,497	522,777	410,827	501,472		11,025		11,025		512,497			0	4,302	01/25/2037.
74927B AK 6	RBSSP 2009-8 7A1 - CMO/RMBS	..	12/01/2020.	Paydown		70,376	70,376	75,918	82,107		(11,731)		(11,731)		70,376			0	14,015	09/26/2037.
74927T AC 5	RBSSP 2010-9 3A2 - CMO/RMBS	..	12/26/2020.	Paydown		1,217,142	1,217,142	1,142,592	1,129,725		87,417		87,417		1,217,142			0	40,438	10/26/2034.
74928D AV 7	RBSSP 2009-1A 7A2 - CMO/RMBS	..	12/01/2020.	Paydown		545,354	550,753	249,186	506,587		38,768		38,768		545,354			0	11,619	06/01/2037.
74928F AY 6	RBSSP 2009-3 6A3 - CMO/RMBS	..	12/01/2020.	Paydown		344,796	410,183	250,741	332,496		12,300		12,300		344,796			0	14,468	03/25/2036.
74928R AB 0	RBSSP 2009-10 1A2 - CMO/RMBS	..	12/01/2020.	Paydown		207,323	207,323	127,441	207,315		8		8		207,323			0	7,528	08/26/2035.
74928U AM 9	RBSSP 2009-12 5A2 - CMO/RMBS	..	12/01/2020.	Paydown		789,696	767,506	543,542	768,446		21,250		21,250		789,696			0	19,490	08/26/2036.
74928U AX 5	RBSSP 2009-12 8A2 - CMO/RMBS	..	12/01/2020.	Paydown		516,789	531,395	226,029	503,258		13,530		13,530		516,789			0	14,772	06/26/2036.
74928U BV 8	RBSSP 2009-12 162 - CMO/RMBS	..	12/28/2020.	Paydown		4,978,368	4,978,368	4,057,370			1,022,001		1,022,001		4,978,368			0	87,590	10/26/2035.
74928X BB 6	RBSSP 2009-6 3A2 - CMO/RMBS	..	12/25/2020.	Paydown		1,996,325	1,997,157	1,562,180	1,963,628		46,755	14,059	32,696		1,996,325			0	45,133	02/26/2051.
74929F AK 5	RBSSP 2010-3 4A2 - CMO/RMBS	..	12/01/2020.	Paydown		368,840	368,840	362,731	359,323		9,517		9,517		368,840			0	10,043	12/26/2035.
74930X BB 2	RBSSP RESECURITIZATION TRUST 2012-1 - MB	..	12/01/2020.	Paydown		1,098,926	1,098,926	1,049,475	1,085,638		13,288		13,288		1,098,926			0	103,323	01/01/2029.
74931T AG 0	RBSSP 2012-6 4A1 - CMO/RMBS	..	08/26/2020.	Paydown		242,645	242,645	226,266	240,927		1,717		1,717		242,645			0	1,478	02/26/2036.
749357 AA 7	RCKT 191 A1 - CMO/RMBS	..	12/01/2020.	Paydown		14,786,003	14,786,003	15,014,725	15,045,480		(259,478)		(259,478)		14,786,003			0	327,667	09/27/2049.
749389 AA 0	RCKT 201 A1 - CMO/RMBS	..	12/25/2020.	Paydown		3,942,707	3,942,707	3,765,286			74,980		74,980		3,942,707			0	54,313	02/25/2050.
74951P DQ 8	RESIF 2005-A B3 - CMO/RMBS	..	08/10/2020.	Paydown		184,762	1,860,278	757,393	450,096		70,100	335,434	(265,334)		184,762			0	21,618	03/10/2037.
749574 AC 3	RFMSI 2006-SA2 2A1 - CMO/RMBS	..	12/01/2020.	Paydown		103,091	124,287	64,587	99,260		3,831		3,831		103,091			0	4,229	08/25/2036.
74958T AB 9	RFMSI 2007-SA3 2A1 - CMO/RMBS	..	12/01/2020.	Paydown		223,369	241,729	213,105	222,163		1,206		1,206		223,369			0	7,166	07/27/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 - CMO/RMBS	..	12/01/2020.	Paydown		102,465	123,119	56,664	94,234		8,231		8,231		102,465			0	4,205	02/25/2037.
74958X AF 1	RFMSI 2007-SA2 4A - CMO/RMBS	..	12/01/2020.	Paydown		439,347	434,974	396,506			47,650		47,650		439,347			0	7,279	04/25/2037.
74968R AA 3	RPIT 191 A - CMO/RMBS	..	12/25/2020.	Paydown		7,193,681	7,193,681	7,137,996	7,133,369		60,312		60,312		7,193,681			0	154,345	10/25/2063.
74969B AA 7	RMF BUYOUT ISSUANCE TRUST 2020-2 - ABS	..	12/01/2020.	Paydown		6,207,853	6,207,853	6,206,067			1,785		1,785		6,207,853			0	27,405	06/25/2030.
74969M AA 3	RMF PROPRIETARY ISSUANCE TRUST, SERIES 2	..	12/25/2020.	Paydown		1,256,719	1,256,719	1,256,719			(0)		(0)		1,256,719			0	21,446	04/26/2060.
75086# AA 3	RAINIER GSA PORTFOLIO I, LLC	..	12/15/2020.	Paydown		226,697	226,697	226,697	226,697		(0)		(0)		226,697			0	7,089	06/15/2036.
75114R AD 7	RALI 2006-QA3 A1 - RMBS	..	12/28/2020.	Paydown		1,830,148	1,799,608	1,507,941	1,703,538		126,610		126,610		1,830,148			0	14,480	04/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
75115B AC 3	RALI 2006-QA5 2A1 - CMO/RMBS		12/01/2020.	Paydown		179,325	387,464	309,588	182,543		2,004	5,223	(3,219)		179,325			0	14,906	07/25/2036.
75115L AA 5	RALI 2007-QH7 1A1 - RMBS		12/28/2020.	Paydown		484,345	484,345	445,598	409,189		75,156		75,156		484,345			0	3,715	08/25/2037.
75156V AD 7	RAMP 2006-RS3 A4 - RMBS		12/28/2020.	Paydown		796,166	800,111	629,463	779,131		17,035		17,035		796,166			0	7,815	05/25/2036.
75406E AD 3	RASC 2006-KS4 A4 - RMBS		09/25/2020.	Paydown		1,084,783	1,084,783	536,958	1,042,006		42,777		42,777		1,084,783			0	6,452	06/25/2036.
754730 AE 9	RAYMOND JAMES FINANCIAL INC		10/19/2020.	GLOBAL REINSURANCE		8,050,063	7,000,000	6,988,870	6,992,837		764		764		6,993,600		1,056,463	1,056,463	277,715	09/15/2026.
755111 BR 1	RAYTHEON CO		02/15/2020.	Maturity @ 100.00		5,000,000	5,000,000	5,003,850	5,000,096		(96)		(96)		5,000,000			0	110,000	02/15/2020.
75524R AA 7	CITIZENS FINANCIAL GROUP INC		09/30/2020.	EXCHANGE		8,557,120	8,000,000	7,969,520	7,990,686		566,434		566,434		8,557,120			0	333,844	09/28/2022.
75574W AA 5	RCMT 18FL2 A - CDO		08/25/2020.	Paydown		2,562,480	2,562,480	2,562,480	2,562,311		170		170		2,562,480			0	17,572	06/25/2035.
75574W AC 1	RCMT 18FL2 B - CDO		10/19/2020.	Various		4,250,194	4,250,000	4,250,000	4,249,832		131		131		4,249,963		231	231	65,933	06/25/2035.
75575J AA 3	RCMT 2020-FL4 A - CMBS		12/28/2020.	Paydown		147	147	147			0		0		147			0	2	02/26/2035.
75903A AB 3	REGDIV 2005-1 A1B - CDO	C	04/27/2020.	Paydown		861,447	861,447	814,067	861,447		(0)		(0)		861,447			0	20,086	01/25/2036.
759676 AF 6	RAMC 2006-2 AF3 - RMBS		12/01/2020.	Paydown		2,239	2,239	764	2,264		(25)		(25)		2,239			0	69	08/25/2036.
75971F AY 9	RAMC 2007-3 AF6 - RMBS		12/01/2020.	Paydown		181,591	181,591	130,745	132,991		48,600		48,600		181,591			0	3,685	09/25/2037.
759950 DM 7	RAMC 2004-3 AF5 - RMBS		12/01/2020.	Paydown		33,077	33,077	29,191	31,036		2,041		2,041		33,077			0	1,410	11/25/2034.
759950 EM 6	RAMC 2004-4 AF5 - RMBS		12/01/2020.	Paydown		1,083,552	1,083,552	978,244	1,011,511		72,041		72,041		1,083,552			0	29,598	02/25/2035.
760759 AM 2	REPUBLIC SERVICES INC		12/09/2020.	Call @ 100.00		4,015,526	3,636,000	3,626,401	3,632,904		812		812		3,633,716		2,284	2,284	350,438	05/15/2023.
760985 S6 9	RFSC 04RP1 M3 - RMBS		12/28/2020.	Paydown		143,969	143,969	130,344	153,710		7,054	16,795	(9,741)		143,969			0	4,712	11/25/2042.
76110H H8 5	RALI 2004-QA6 NB4 - CMO/RMBS		12/01/2020.	Paydown		148,550	153,307	133,269	146,177		2,373		2,373		148,550			0	4,856	12/26/2034.
76110H T9 0	RALI 2005-QA2 NB2 - CMO/RMBS		09/01/2020.	Paydown		118,066	118,066	56,331	114,442		3,624		3,624		118,066			0	2,487	02/25/2035.
76110V RX 8	RFMS2 2005-HS1 1A4 - RMBS		12/01/2020.	Paydown		621,810	621,810	14,190	596,848		24,962		24,962		621,810			0	21,820	09/25/2035.
761118 BU 1	RALI 2005-QA8 NB2 - CMO/RMBS		12/01/2020.	Paydown		195,983	316,198	260,231	203,599		2,650	10,265	(7,615)		195,983			0	5,869	07/25/2035.
761118 FL 7	RALI 2005-QA9 CB3 - CMO/RMBS		12/01/2020.	Paydown		850,596	883,972	828,728	879,274		(1,339)	27,339	(28,678)		850,596			0	25,201	08/25/2035.
761118 FM 5	RALI 2005-QA9 N41 - CMO/RMBS		12/01/2020.	Paydown		152,948	261,120	221,293	157,339		4,479	8,871	(4,392)		152,948			0	7,483	08/25/2035.
761118 KH 0	RALI 2005-QS15 2A - CMO/RMBS		12/01/2020.	Paydown		202,616	235,762	84,160	200,331		2,285		2,285		202,616			0	8,207	10/25/2035.
761118 UQ 9	RALI 2006-QS2 1A9 - CMO/RMBS		12/01/2020.	Paydown		23,121	30,263	9,902	22,477		644		644		23,121			0	1,142	02/25/2036.
76111X TE 3	RFMSI 05SA1 2A - CMO/RMBS		02/01/2020.	Paydown									0					0	(38)	03/25/2035.
76111X TF 0	RFMSI 2005-SA1 3A - CMO/RMBS		12/01/2020.	Paydown		16,202	16,202	15,864	15,918		283		283		16,202			0	446	03/25/2035.
76112B NM 8	GMACM 2005-AA1 1A1 - CMO/RMBS		12/01/2020.	Paydown		1,475,353	1,578,615	1,443,938	1,483,223		15,896	23,766	(7,871)		1,475,353			0	42,244	05/18/2035.
76112B NN 6	GMACM 2005-AA1 2A1 - CMO/RMBS		09/01/2020.	Paydown		463,597	463,597	464,177	458,492		5,106		5,106		463,597			0	12,728	05/18/2035.
76971E AA 2	RBIT 20HB1 A1 - ABS		12/25/2020.	Paydown		2,498	2,498	2,498			0		0		2,498			0	6	10/25/2050.
775109 BE 0	ROGERS COMMUNICATIONS INC	C	10/19/2020.	GLOBAL REINSURANCE		11,297,020	10,000,000	9,925,200	9,952,440		5,790		5,790		9,958,230		1,338,790	1,338,790	306,111	12/15/2025.
77578J AB 4	ROLLS ROYCE CORP	C	05/04/2020.	BARCLAYS CAPITAL INC FIXED INC		2,928,660	3,000,000	2,997,000	2,998,144		189		189		2,998,334		(69,674)	(69,674)	115,396	10/14/2025.
77587A AS 5	RMRK WM-R B2 - CDO	C	09/24/2020.	Call @ 100.00		8,000,000	8,000,000	8,000,000	7,999,907		459		459		8,000,366		(366)	(366)	316,929	04/21/2031.
776743 AG 1	ROPER TECHNOLOGIES INC		10/19/2020.	GLOBAL REINSURANCE		15,435,168	14,000,000	13,969,620	13,970,643		2,164		2,164		13,972,807		1,462,361	1,462,361	473,803	09/15/2029.
778296 AA 1	ROSS STORES INC		10/19/2020.	GLOBAL REINSURANCE		9,631,818	9,000,000	8,939,610	8,969,261		4,867		4,867		8,974,128		657,690	657,690	332,438	09/15/2024.
77879R AB 2	ROTOR 2011-1 1A - ABS	D	09/15/2020.	Paydown		1,260,820	1,260,820	1,235,603	1,239,291		21,528		21,528		1,260,820			0	19,029	06/15/2046.
780097 BE 0	NATWEST GROUP PLC	C	10/19/2020.	GLOBAL REINSURANCE		12,432,900	12,000,000	12,000,000	12,000,000				0		12,000,000		432,900	432,900	389,444	05/15/2023.
780153 AW 2	ROYAL CARIBBEAN CRUISES LTD		12/03/2020.	JP Morgan		3,560,000	4,000,000	3,984,920	3,987,557		1,232		1,232		3,988,788		(428,788)	(428,788)	181,711	03/15/2028.
78349A AA 1	RWJ BARNABAS HEALTH INC		10/19/2020.	GLOBAL REINSURANCE		5,374,830	5,000,000	5,000,000	4,999,917		9		9		4,999,926		374,904	374,904	192,010	07/01/2026.
78386N BC 2	SACO 1993-3 1B1 - RMBS		12/01/2020.	Paydown		89,839	89,839	87,467	88,793		1,046		1,046		89,839			0	3,549	04/25/2039.
78390X AA 9	LEIDOS HOLDINGS INC		09/02/2020.	Call @ 100.00		4,000,000	4,000,000	3,985,480	3,998,439		1,138		1,138		3,999,576		424	424	133,994	12/01/2020.
78396Y AA 1	SESAC 2019-1 A2 - ABS		10/27/2020.	Various		6,333,544	5,985,000	5,985,000	5,985,000				0		5,985,000		348,544	348,544	292,926	07/25/2049.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
78397A AA 2	SCFET 2019-1 A1 - ABS		12/21/2020.	Paydown		4,366,630	4,366,630	4,366,488	4,366,345		285		285		4,366,630			0	82,546	03/20/2023.
78397A AB 0	SCFET 2019-1 A2 - ABS		12/20/2020.	Paydown		2,429,789	2,429,789	2,429,561	2,429,301		488		488		2,429,789			0	71,942	10/21/2024.
784012 AA 4	SCFET 172 A - ABS		12/21/2020.	Paydown		3,855,318	3,855,318	3,841,514	3,843,150		12,168		12,168		3,855,318			0	83,926	12/20/2023.
78403D AJ 9	SBATOW 2015-1 C - ABS		07/14/2020.	Call @ 100.00		7,000,000	7,000,000	7,000,000	6,999,378		(20)		(20)		6,999,358		642	642	128,256	10/10/2045.
78403D AN 0	SBATOW 191 1C - RMBS		10/19/2020.	GLOBAL REINSURANCE		7,921,654	7,500,000	7,500,000	7,500,000				0		7,500,000		421,654	421,654	179,023	01/17/2050.
78408L AB 3	S C JOHNSON & SON INC		10/19/2020.	GLOBAL REINSURANCE		4,345,088	4,000,000	3,996,320	3,998,223		279		279		3,998,502		346,586	346,586	141,072	09/30/2024.
78409V AK 0	S&P GLOBAL INC		09/14/2020.	Call @ 100.00		17,984,681	15,000,000	14,947,650	14,967,130		3,344		3,344		14,970,474		29,526	29,526	3,694,181	02/15/2026.
78410B AJ 4	SCOF 2R AR - CDO		10/15/2020.	Paydown		193,601	193,601	185,373			8,228		8,228		193,601			0	3,367	07/15/2028.
78410T AA 4	SCFET 2017-1 A - ABS		12/21/2020.	Paydown		5,675,840	5,675,840	5,674,640	5,674,277		1,563		1,563		5,675,840			0	128,950	01/20/2023.
78411K AB 0	SCFET 2018-1 A2 - ABS		12/20/2020.	Paydown		2,407,828	2,407,828	2,407,809	2,407,147		682		682		2,407,828			0	47,272	10/21/2024.
78443C BN 3	SLMA 2004-B A3 - ABS		12/15/2020.	Paydown		2,802,099	2,802,099	2,227,669	2,586,388		215,711		215,711		2,802,099			0	29,959	03/15/2024.
78446T AB 0	SLMA 11C A2A - ABS		03/16/2020.	Paydown		1,029,866	1,029,866	1,029,866	1,029,903		(37)		(37)		1,029,866			0	7,692	10/17/2044.
78447V AD 0	SLMA 2013-B B - ABS		10/15/2020.	Paydown		5,642,137	5,642,137	5,348,171	5,620,810		21,327		21,327		5,642,137			0	66,676	05/16/2044.
78448Q AB 4	SMB 2015-B A2A - ABS		12/15/2020.	Paydown		855,164	855,164	851,223	853,184		1,981		1,981		855,164			0	15,634	07/15/2027.
78471D AA 5	SCLP 161 A - ABS		12/25/2020.	Paydown		1,645,991	1,645,991	1,645,812	1,645,854		137		137		1,645,991			0	33,511	08/25/2025.
78471F AA 0	SCLP 2016-3 A - ABS		07/27/2020.	Paydown		818,157	818,157	818,140	818,156		1		1		818,157			0	8,122	12/26/2025.
78473T AJ 9	STARM 2007-2 4A1 - CMO/RMBS		12/01/2020.	Paydown		81,192	81,135	70,220	81,547		(355)		(355)		81,192			0	1,899	04/25/2037.
78486Q AD 3	SVB FINANCIAL GROUP		10/19/2020.	GLOBAL REINSURANCE		25,035,306	23,333,000	23,215,738	23,267,512		9,537		9,537		23,277,048		1,758,257	1,758,257	998,134	01/29/2025.
78488L AA 8	SWC 1 A - CDO		11/15/2020.	Paydown		1,016,671	1,016,671	1,009,515	1,011,761		4,909		4,909		1,016,671			0	48,292	08/15/2033.
797440 BN 3	SAN DIEGO GAS & ELECTRIC CO		10/19/2020.	GLOBAL REINSURANCE		2,040,870	2,000,000	1,989,740	1,998,143		904		904		1,999,046		41,824	41,824	70,667	08/15/2021.
80306A AA 8	SAPA 2018-1 A - ABS	C	12/15/2020.	Paydown		1,098,686	1,098,686	1,106,075	1,107,788		(9,101)		(9,101)		1,098,686			0	30,002	12/15/2040.
803111 AS 2	HILLSHIRE BRANDS CO		09/15/2020.	Maturity @ 100.00		2,658,000	2,658,000	2,656,033	2,657,893		107		107		2,658,000			0	108,978	09/15/2020.
803169 AQ 4	SRANC 3R AFR - CDO	C	12/22/2020.	Paydown		301,872	301,872	301,872	301,881		(9)		(9)		301,872			0	7,787	06/24/2030.
80382S AR 9	SAILN 2003-5 A - ABS	C	12/27/2020.	Paydown		593	593	0	2		591		591		593			0	330	06/27/2033.
805564 EM 9	SAST 1999-3 BFA - RMBS		10/01/2020.	Paydown			39,328	6,417	41,997		(41,997)		(41,997)					0	1,419	12/25/2032.
805564 KR 1	SAST 2002-1 AF6 - RMBS		12/01/2020.	Paydown		6,527	6,527	6,543	6,349		178		178		6,527			0	222	10/25/2030.
806213 AD 6	SCENTRE GROUP TRUST 1	C	10/19/2020.	GLOBAL REINSURANCE		19,940,899	19,000,000	18,783,350	18,870,679		16,224		16,224		18,886,902		1,053,997	1,053,997	602,063	10/28/2025.
806854 AB 1	SCHLUMBERGER INVESTMENT SA	C	06/23/2020.	Tender Offer		16,111,194	15,702,000	15,907,165	15,738,600		(11,774)		(11,774)		15,726,826		(24,826)	(24,826)	815,091	09/14/2021.
808513 AD 7	CHARLES SCHWAB CORP		07/22/2020.	Maturity @ 100.00		6,475,000	6,475,000	6,700,927	6,491,896		(16,896)		(16,896)		6,475,000			0	288,138	07/22/2020.
808513 AL 9	CHARLES SCHWAB CORP		10/19/2020.	GLOBAL REINSURANCE		5,430,475	5,000,000	4,979,000	4,988,429		1,662		1,662		4,990,091		440,384	440,384	166,250	03/10/2025.
808513 AM 7	CHARLES SCHWAB CORP		10/19/2020.	GLOBAL REINSURANCE		13,571,232	12,000,000	11,954,280	11,970,792		3,474		3,474		11,974,267		1,596,965	1,596,965	489,900	02/13/2026.
81180W AL 5	SEAGATE HDD CAYMAN	C	04/24/2020.	UBS SECURITIES		3,133,425	3,057,000	3,057,000	3,057,000				0		3,057,000		76,425	76,425	119,796	01/01/2025.
81375F CM 3	SASI 1993-7 TA6 - CMO/RMBS		12/01/2020.	Paydown		178	178	179	178		0		0		178			0	6	12/25/2023.
81378E AA 1	SABR 2007-BR4 A2A - RMBS		12/28/2020.	Paydown		567,671	567,671	245,977	546,542		21,129		21,129		567,671			0	4,138	05/26/2037.
81618T AB 6	SELECT INCOME REIT		01/03/2020.	Call @ 100.00		6,000,000	6,000,000	5,952,600	5,999,143		55		55		5,999,198		802	802	91,200	02/01/2020.
81743A AA 7	SEMT 2019-5 A1 - CMO/RMBS		12/01/2020.	Paydown		6,508,526	6,508,526	6,622,425	6,622,077		(113,551)		(113,551)		6,508,526			0	108,496	12/27/2049.
81745A AB 3	SEMT 2013-5 A2 - CMO/RMBS		12/01/2020.	Paydown		4,567,195	4,567,196	4,323,850	4,300,199		266,996		266,996		4,567,195			0	103,960	05/25/2043.
81745C AA 1	SEMT 2013-7 A1 - CMO/RMBS		12/01/2020.	Paydown		3,054,651	3,054,651	2,752,554	2,704,536		350,115		350,115		3,054,651			0	55,561	06/25/2043.
81745J AA 6	SEMT 2013-11 A1 - CMO/RMBS		12/01/2020.	Paydown		2,005,319	2,005,319	1,978,373	1,976,453		28,866		28,866		2,005,319			0	51,247	09/25/2043.
81745M AA 9	SEMT 2013-2 A - CMO/RMBS		12/01/2020.	Paydown		3,728,482	3,728,482	3,339,981	3,277,819		450,663		450,663		3,728,482			0	49,052	02/25/2043.
81745R AB 6	SEMT 2013-3 A2 - CMO/RMBS		12/01/2020.	Paydown		4,311,833	4,311,833	3,986,649	3,906,312		405,521		405,521		4,311,833			0	75,436	03/25/2043.
81748J AA 3	SEMT 2019-4 A1 - CMO/RMBS		12/01/2020.	Paydown		8,394,372	8,394,372	8,570,130	8,483,465		(89,092)		(89,092)		8,394,372			0	145,752	11/25/2049.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
81748K AA 0	SEMT 202 A1 - CMO/RMBS	..	12/25/2020.	Paydown		6,264,829	6,264,829	6,419,492			(64,997)		(64,997)		6,264,829			0	75,707	03/25/2050.
81748M AA 6	SEMT 2020-1 A1 - CMO/RMBS	..	12/01/2020.	Paydown		7,609,254	7,609,254	7,784,029			(174,176)		(174,176)		7,609,254			0	107,995	02/25/2050.
817743 AA 5	SPRO 2019-1 A2 - RMBS	..	10/25/2020.	Paydown		182,500	182,500	183,633	120,000		(1,699)		(1,699)		182,500			0	6,462	10/25/2049.
81788Y AA 1	767 LLC	..	12/05/2020.	Paydown		1,005,757	1,005,757	1,005,757	1,005,758		(1)		(1)		1,005,757			0	34,311	10/05/2022.
822582 BD 3	SHELL INTERNATIONAL FINANCE BV	C	10/19/2020.	GLOBAL REINSURANCE		44,467,040	40,000,000	39,973,200	39,985,386		2,002		2,002		39,987,388		4,479,652	4,479,652	1,220,556	05/11/2025.
822582 BX 9	SHELL INTERNATIONAL FINANCE BV	C	10/19/2020.	GLOBAL REINSURANCE		4,376,072	4,000,000	3,846,680	3,890,983		11,886		11,886		3,902,869		473,203	473,203	110,278	09/12/2026.
82321U AA 1	SHENTON AIRCRAFT INVESTMENT I LTD - ABS	C	02/28/2020.	Various		5,679,347	5,679,347	5,624,825	5,640,924		960		960		5,641,883		37,464	37,464	57,893	10/15/2042.
824348 AR 7	SHERWIN-WILLIAMS CO	..	10/19/2020.	GLOBAL REINSURANCE		8,852,688	8,000,000	8,078,480	8,052,216		(7,215)		(7,215)		8,045,001		807,687	807,687	335,800	08/01/2025.
824348 BJ 4	SHERWIN-WILLIAMS CO	..	10/19/2020.	GLOBAL REINSURANCE		19,709,928	18,000,000	17,940,060	17,941,788		4,200		4,200		17,945,988		1,763,940	1,763,940	609,175	08/15/2029.
82620K AE 3	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	10/19/2020.	GLOBAL REINSURANCE		43,204,746	39,000,000	38,900,940	38,943,180		7,775		7,775		38,950,956		4,253,790	4,253,790	1,133,708	05/27/2025.
82817* AA 9	SILVER SPRING METRO CENTER III LIMITED P	..	12/05/2020.	Paydown		504,360	504,360	504,360	504,360		(0)		(0)		504,360			0	12,455	01/05/2029.
82817@ AA 7	SILVER SPRING METRO CENTER IV LIMITED PA	..	12/05/2020.	Paydown		223,842	223,842	223,839	223,838		3		3		223,842			0	5,644	01/05/2029.
828807 CN 5	SIMON PROPERTY GROUP LP	..	10/19/2020.	GLOBAL REINSURANCE		2,087,308	2,000,000	1,988,920	1,996,327		922		922		1,997,249		90,059	90,059	66,917	02/01/2023.
828807 CS 4	SIMON PROPERTY GROUP LP	..	10/19/2020.	GLOBAL REINSURANCE		2,160,080	2,000,000	1,996,080	1,998,063		304		304		1,998,367		161,713	161,713	70,875	10/01/2024.
82922T AA 7	SINAI HEALTH SYSTEM	..	07/20/2020.	Call @ 100.00		185,000	185,000	185,000	185,000				0		185,000			0	5,613	01/20/2036.
83149U AC 5	SLMA 2011-B A3 - ABS	..	12/15/2020.	Paydown		1,889,569	1,889,569	1,767,928	1,887,591		1,978		1,978		1,889,569			0	31,812	06/16/2042.
83238P AD 6	SMITHS GROUP PLC	C	10/19/2020.	GLOBAL REINSURANCE		5,201,220	5,000,000	4,989,200	4,996,750		899		899		4,997,650		203,570	203,570	184,774	10/12/2022.
83402Q AA 0	SCLP 162 A - ABS	..	08/25/2020.	Paydown		1,335,942	1,335,942	1,335,733	1,335,857		85		85		1,335,942			0	14,604	10/27/2025.
83404J AA 4	SCLP 2017-3 A - ABS	..	12/25/2020.	Paydown		1,158,769	1,158,769	1,158,769	1,158,774		(5)		(5)		1,158,769			0	20,499	05/26/2026.
83405A AA 2	SCLP 2017-1 A - ABS	..	11/25/2020.	Paydown		2,354,106	2,354,106	2,353,905	2,354,019		87		87		2,354,106			0	34,798	01/26/2026.
83405R AB 3	SCLP 2018-1 A2 - ABS	..	12/25/2020.	Paydown		3,994,583	3,994,583	3,993,883	3,994,253		330		330		3,994,583			0	77,474	02/25/2027.
83405X AA 2	SCLP 2018-3 A1 - ABS	..	03/25/2020.	Paydown		3,056,459	3,056,459	3,056,431	3,056,460		(2)		(2)		3,056,459			0	16,463	08/25/2027.
83416W AA 1	SOLAR STAR FUNDING LLC	..	12/30/2020.	Paydown		231,405	231,405	231,405	231,372		33		33		231,405			0	11,470	06/30/2035.
83416W AB 9	SOLAR STAR FUNDING LLC	..	12/30/2020.	Paydown		264,417	264,417	264,417	264,389		28		28		264,417			0	9,289	06/30/2035.
83417E AA 0	SOCTY 2014-1 A - ABS	..	12/20/2020.	Paydown		181,648	181,648	181,629	181,616		32		32		181,648			0	4,560	04/20/2044.
83417F AA 7	SOCTY 2014-2 A - ABS	..	07/20/2020.	Paydown		180,898	180,898	180,895	180,923		(25)		(25)		180,898			0	7,272	07/20/2044.
83417P AA 5	SOCTY 2015-1 A - ABS	..	08/20/2020.	Paydown		265,892	265,892	265,754	265,840		52		52		265,892			0	11,114	08/21/2045.
83438J AA 4	SLOSO 2007-1 ALA - CDO	..	10/07/2020.	Paydown		390,316	390,316	359,578	344,519		45,796		45,796		390,316			0	6,472	10/07/2037.
83546D AD 0	SONIC 2016-1 A2 - ABS	..	01/22/2020.	Paydown		18,697,782	18,552,661	18,552,661	18,552,851		(190)		(190)		18,552,661			0	221,169	05/21/2046.
83546D AF 5	SONIC 2018-1 A2 - RMBS	..	12/20/2020.	Paydown		143,167	143,167	143,766	60,001		(781)		(781)		143,167			0	3,262	02/20/2048.
83546D AL 2	SONIC CAPITAL LLC., SERIES 2020-1 - ABS	..	12/20/2020.	Paydown		58,333	58,333	59,354			(1,327)		(1,327)		58,333			0	1,207	01/20/2050.
83546D AM 0	SONIC CAPITAL LLC - ABS	..	12/20/2020.	Paydown		102,083	102,083	108,489			(6,405)		(6,405)		102,083			0	901	01/20/2050.
83611M HM 3	SVHE 2005-B M2 - RMBS	..	12/01/2020.	Paydown		352,694	362,510		293,722		58,972		58,972		352,694			0	15,377	05/25/2035.
83611M JX 7	SVHE 2005-OPT4 2A4 - RMBS	..	12/28/2020.	Paydown		967,155	967,155	739,874	882,105		85,050		85,050		967,155			0	9,279	12/25/2035.
84474Y AA 4	SOUTHWEST AIRLINES CO PASS THROUGH	..	08/01/2020.	Paydown		979,273	979,273	981,840	980,585		(1,312)		(1,312)		979,273			0	60,225	02/01/2024.
845467 AL 3	SOUTHWESTERN ENERGY CO	..	05/12/2020.	Various		6,536,250	7,500,000	6,831,000	6,931,307		33,412		33,412		6,964,719		(428,469)	(428,469)	373,679	01/23/2025.
84610W AB 1	LIFE STORAGE LP	..	10/19/2020.	GLOBAL REINSURANCE		13,500,756	12,000,000	11,933,640	11,954,449		5,058		5,058		11,959,507		1,541,249	1,541,249	546,000	07/01/2026.
84756N AF 6	SPECTRA ENERGY PARTNERS LP	..	10/19/2020.	GLOBAL REINSURANCE		14,172,158	13,000,000	12,945,660	12,969,815		4,273		4,273		12,974,088		1,198,070	1,198,070	497,972	03/15/2025.
84756N AH 2	SPECTRA ENERGY PARTNERS LP	..	10/19/2020.	GLOBAL REINSURANCE		5,487,375	5,000,000	4,993,250	4,995,323		496		496		4,995,819		491,556	491,556	170,625	10/15/2026.
84858D AA 6	SPIRIT AIRLINES CLASS A PASS THROUGH CER	..	10/01/2020.	Paydown		285,324	285,324	285,324	285,413		(89)		(89)		285,324			0	11,698	10/01/2029.
84858W AA 4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE	..	08/15/2020.	Paydown		341,076	341,076	341,076	341,160		(84)		(84)		341,076			0	11,511	08/15/2031.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
85172M AA 2	SLFT 2015-B A - ABS		12/15/2020.	Paydown		5,926,016	5,926,016	5,926,942	5,926,300		(284)		(284)		5,926,016			0	152,971	05/15/2028.
85208H AA 1	SPRTE 2017-1 A - ABS	C	12/15/2020.	Paydown		330,301	330,302	329,065	329,519		783		783		330,301			0	7,703	12/15/2037.
85208N AA 8	SPRNTS 2016-1 A1 - ABS		10/19/2020.	Various		2,201,505	2,187,500	2,187,464	2,187,544		30		30		2,187,574		13,931	13,931	50,633	03/20/2023.
85235* AA 6	ST LOUIS COUNTY CONTROL PASS-THRU TRUST		12/15/2020.	Paydown		765,860	765,860	765,860	765,860		(0)		(0)		765,860			0	18,812	12/15/2036.
853254 AX 8	STANDARD CHARTERED PLC	C	10/19/2020.	GLOBAL REINSURANCE		21,177,680	20,000,000	19,945,600	19,969,588		4,313		4,313		19,973,900		1,203,780	1,203,780	643,556	04/17/2025.
854502 AC 5	STANLEY BLACK & DECKER INC		10/19/2020.	GLOBAL REINSURANCE		7,183,197	7,000,000	6,992,860	6,998,548		594		594		6,999,142		184,055	184,055	210,233	12/01/2021.
854502 AD 3	STANLEY BLACK & DECKER INC		10/19/2020.	GLOBAL REINSURANCE		5,257,270	5,000,000	4,995,700	4,998,735		345		345		4,999,081		258,189	258,189	140,167	11/01/2022.
855541 AC 2	STARM 2007-S1 3A1 - CMO/RMBS		12/01/2020.	Paydown		680,255	762,662	670,414	718,118		4,643	42,506	(37,863)		680,255			0	20,318	01/25/2037.
85572R AA 7	STARR 2018-1 A - ABS	C	12/15/2020.	Paydown		624,787	624,787	622,871	622,118		2,669		2,669		624,787			0	13,378	05/15/2043.
85573L AA 9	STARR 2019-1 A - ABS	C	12/15/2020.	Paydown		2,542,169	2,541,323	2,541,210	2,541,150		173		173		2,541,323			0	80,246	03/15/2044.
857477 AL 7	STATE STREET CORP		04/03/2020.	BNP Paribas		27,057,030	26,500,000	26,464,940	26,487,308		953		953		26,488,260		568,770	568,770	324,036	05/15/2023.
857477 BF 9	STATE STREET CORP		10/19/2020.	GLOBAL REINSURANCE		25,057,488	23,000,000	23,000,000	23,000,000				0		23,000,000		2,057,488	2,057,488	673,892	11/01/2034.
85771P AK 8	EQUINOR ASA	C	03/31/2020.	MORGAN STANLEY CO		22,344,520	22,000,000	21,411,160	21,752,686		14,590		14,590		21,767,276		577,244	577,244	416,197	01/15/2024.
858155 AE 4	STEELCASE INC		06/03/2020.	BARCLAYS CAPITAL INC FIXED INC		10,589,010	10,000,000	9,921,300	9,927,183		2,723		2,723		9,929,905		659,104	659,104	450,048	01/18/2029.
86212V AA 2	STR 2016-1 A1 - ABS		12/20/2020.	Paydown		209,834	209,834	209,723	209,721		113		113		209,834			0	5,386	10/22/2046.
86212V AD 6	STR 2018-1 A1 - ABS		12/20/2020.	Paydown		188,845	188,845	188,796	188,788		57		57		188,845			0	4,610	10/20/2048.
86212V AE 4	STR 2018-1 A2 - ABS		12/20/2020.	Paydown		250,219	250,219	250,125	250,090		129		129		250,219			0	6,617	10/20/2048.
86213C AA 3	STR 2015-1 A1 - ABS		12/03/2020.	Paydown		8,106,333	8,106,333	8,117,374	8,110,397		(4,064)		(4,064)		8,106,333			0	288,987	04/20/2045.
86213C AB 1	STR 2015-1 A2 - ABS		12/20/2020.	Paydown		107,500	107,500	106,956	107,023		477		477		107,500			0	2,895	04/20/2045.
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023		12/20/2020.	Call @ 100.00		1,926,486	1,926,486	1,941,934	1,926,596		(109)		(109)		1,926,486			0	45,645	04/05/2023.
863572 LV 3	SASC 1996-4 A - CMO/RMBS		12/01/2020.	Paydown		10,363	10,363	9,716	9,490		873		873		10,363			0	481	09/25/2031.
863579 C3 0	SARM 2005-21 6A3 - CMO/RMBS		12/01/2020.	Paydown		1,107,504	1,103,867	969,117	1,084,003		23,502		23,502		1,107,504			0	28,070	11/25/2035.
863579 J9 0	SARM 2005-22 1A4 - CMO/RMBS		12/01/2020.	Paydown		254,401	247,878	203,800	252,220		2,180		2,180		254,401			0	5,530	12/25/2035.
863579 RP 5	SARM 2005-11 1A1 - CMO/RMBS		12/01/2020.	Paydown		202,168	340,844	299,091	289,883		(87,715)		(87,715)		202,168			0	9,859	05/25/2035.
863579 SU 3	SARM 2005-12 3A1 - CMO/RMBS		12/01/2020.	Paydown		426,092	426,092	327,268	423,363		2,729		2,729		426,092			0	4,834	06/25/2035.
863579 UL 0	SARM 2005-15 1A1 - CMO/RMBS		12/01/2020.	Paydown		93,604	91,649	68,509	91,867		1,736		1,736		93,604			0	2,139	07/25/2035.
863579 UU 0	SARM 2005-15 4A1 - CMO/RMBS		12/01/2020.	Paydown		452,382	454,402	400,574	447,446		4,936		4,936		452,382			0	10,414	07/25/2035.
863579 VH 8	SARM 2005-17 1A1 - CMO/RMBS		12/01/2020.	Paydown		1,438,107	1,438,107	1,376,542	1,427,424		10,683		10,683		1,438,107			0	26,387	08/25/2035.
863579 VW 5	SARM 2005-17 5A2 - CMO/RMBS		12/25/2020.	Paydown		140,704	178,305	83,549	135,894		4,810		4,810		140,704			0	1,326	08/25/2035.
863579 XR 4	SARM 2005-18 8A1 - CMO/RMBS		12/01/2020.	Paydown		2,053,476	2,071,303	1,903,149	2,042,253		11,223		11,223		2,053,476			0	44,439	09/25/2035.
863579 ZL 5	SARM 2005-20 3A3 - CMO/RMBS		12/01/2020.	Paydown		337,325	322,773	274,193	331,774		5,552		5,552		337,325			0	9,072	10/25/2035.
86358R DX 2	SASC 2001-SB1 A5 - RMBS		06/01/2020.	Paydown		106,957	106,957	100,197	107,018		(61)		(61)		106,957			0	3,319	08/25/2031.
86358R DX 2	SASC 2001-SB1 A5 - RMBS		12/01/2020.	Paydown		450,348	466,471	436,989	450,565		(216)		(216)		450,348			0	9,258	08/25/2031.
86358R XY 8	SASC 2002-AL1 A2 - RMBS		06/01/2020.	Paydown		173,603	173,603	136,738	113,137		60,466		60,466		173,603			0	4,967	02/25/2032.
86358R XY 8	SASC 2002-AL1 A2 - RMBS		12/01/2020.	Paydown		436,415	436,415	343,741	380,878		55,537		55,537		436,415			0	7,828	02/25/2032.
86358R XZ 5	SASC 2002-AL1 A3 - RMBS		06/01/2020.	Paydown		116,253	116,253	104,949	89,766		26,486		26,486		116,253			0	3,204	02/25/2032.
86358R XZ 5	SASC 2002-AL1 A3 - RMBS		12/01/2020.	Paydown		335,865	335,866	303,208	305,883		29,982		29,982		335,865			0	6,692	02/25/2032.
86358R YB 7	SASC 2002-AL1 APO - RMBS		12/01/2020.	Paydown		87,705	88,952	62,773	69,918		17,787		17,787		87,705			0		02/25/2032.
86359A ME 0	SASC 2003-AL1 A - RMBS		12/01/2020.	Paydown		187,049	187,049	163,108	159,998		27,052		27,052		187,049			0	3,958	04/25/2031.
86359A MG 5	SASC 2003-AL1 APO - RMBS		12/01/2020.	Paydown		53,529	53,529	37,702	47,709		5,821		5,821		53,529			0		04/25/2031.
86359A WR 0	SASC 2003-AL2 A - RMBS		06/01/2020.	Paydown		357,118	357,118	309,921	300,719		56,398		56,398		357,118			0	9,089	01/25/2031.
86359A WR 0	SASC 2003-AL2 A - RMBS		12/01/2020.	Paydown		766,995	766,995	665,629	714,703		52,292		52,292		766,995			0	15,866	01/25/2031.

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
86359A WT 6	SASC 2003-AL2 APO - RMBS		12/01/2020.	Paydown		193,912	193,912	150,755	181,799		12,113		12,113		193,912			0		01/25/2031.
86359B 4U 2	SASC 2005-4XS 14A - RMBS		12/01/2020.	Paydown		1,197,267	1,197,267	1,119,444	1,173,472		23,795		23,795		1,197,267			0	38,827	03/25/2035.
86359B LE 9	SARM 2004-1 4A1 - CMO/RMBS		12/01/2020.	Paydown		139,709	139,709	134,645	127,606		12,103		12,103		139,709			0	5,209	03/25/2034.
86359F AB 8	SASC 2006-S2 A2 - CMO/RMBS		12/30/2020.	Paydown		390,218	390,218	0	(237,532)		617,138		617,138		379,607		10,611	10,611	8,719	06/25/2036.
86359L NA 3	SAMI 2005-AR6 2A1 - CMO/RMBS		12/28/2020.	Paydown		648,660	648,661	439,787	461,385		187,275		187,275		648,660			0	7,310	09/25/2045.
86360B AG 3	SARM 2006-4 4A1 - CMO/RMBS		12/01/2020.	Paydown		665,143	680,588	545,264	652,326		12,817		12,817		665,143			0	17,524	05/25/2036.
86360B AJ 7	SARM 2006-4 5A1 - CMO/RMBS		12/01/2020.	Paydown		88,757	96,654	79,141	87,657		1,100		1,100		88,757			0	2,103	05/25/2036.
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS		12/28/2020.	Paydown		7,654,107	7,654,107	7,233,131			420,976		420,976		7,654,107			0	10,068	05/25/2047.
863667 AB 7	STRYKER CORP		01/15/2020.	Maturity @ 100.00		3,000,000	3,000,000	3,073,250	3,000,384		(384)		(384)		3,000,000			0	65,625	01/15/2020.
863667 AH 4	STRYKER CORP		10/19/2020.	GLOBAL REINSURANCE		12,255,573	11,000,000	10,999,010	10,999,693		38		38		10,999,732		1,255,841	1,255,841	358,875	11/01/2025.
863667 AN 1	STRYKER CORP		10/19/2020.	GLOBAL REINSURANCE		5,651,000	5,000,000	4,967,400	4,978,648		2,488		2,488		4,981,136		669,864	669,864	191,528	03/15/2026.
865622 AW 4	SUMITOMO MITSUI BANKING CORP	C	04/03/2020.	BNP Paribas		9,153,450	9,000,000	9,000,000	9,000,000				0		9,000,000		153,450	153,450	207,200	07/18/2022.
865622 AZ 7	SUMITOMO MITSUI BANKING CORP	C	04/03/2020.	BNP Paribas		7,087,640	7,000,000	6,924,520	6,974,457		2,140		2,140		6,976,597		111,043	111,043	151,083	01/18/2023.
865622 BN 3	SUMITOMO MITSUI BANKING CORP	C	10/19/2020.	GLOBAL REINSURANCE		7,604,310	7,000,000	6,994,680	6,997,412		429		429		6,997,841		606,469	606,469	302,789	07/11/2024.
86765B AG 4	SUNOCO LOGISTICS PARTNERS OPERATIONS LP		02/15/2020.	Maturity @ 100.00		3,000,000	3,000,000	2,990,160	2,999,870		130		130		3,000,000			0	82,500	02/15/2020.
86765B AJ 8	SUNOCO LOGISTICS PARTNERS LP		05/07/2020.	Bank of America Merrill Lynch		3,020,940	3,000,000	2,998,440	2,999,740		42		42		2,999,783		21,157	21,157	103,075	02/15/2022.
86787G AJ 1	TRUIST BANK		10/19/2020.	GLOBAL REINSURANCE		8,962,872	8,000,000	7,959,520	7,972,857		3,090		3,090		7,975,947		986,925	986,925	244,933	05/15/2026.
86909# AA 5	SUSQUEHANNA (18 PROPERTIES) CONTROL		12/23/2020.	Paydown		123,855	123,855	123,855	123,856		(0)		(0)		123,855			0	5,528	12/23/2036.
86934N AA 7	SCML 2018-SBC7 A - CMBS/CMO		12/01/2020.	Paydown		5,974,103	5,974,103	5,973,844	5,999,859		(25,756)		(25,756)		5,974,103			0	158,816	05/25/2039.
869507 AA 1	SPSS 2017-1 A - ABS		12/15/2020.	Paydown		197,422	197,422	197,323	197,310		112		112		197,422			0	5,373	01/15/2071.
87165V AK 5	SYMP XVI B2R - CDO	C	11/06/2020.	Call @ 100.00		11,500,000	11,500,000	11,500,000	11,500,858		253		253		11,501,111		(1,111)	(1,111)	558,641	10/15/2031.
87233G AA 8	TCP 1612 A1T - CDO		10/19/2020.	GLOBAL REINSURANCE		39,388,724	40,000,000	40,000,000	39,986,775		6,640		6,640		39,993,415		(604,691)	(604,691)	1,009,389	12/15/2028.
87233G AE 0	TCP 1612 A1J - CDO		10/19/2020.	GLOBAL REINSURANCE		15,268,731	15,500,000	15,500,000	15,498,120		656		656		15,498,776		(230,045)	(230,045)	424,291	12/15/2028.
87236Y AF 5	TD AMERITRADE HOLDING CORP		10/19/2020.	GLOBAL REINSURANCE		13,457,232	12,000,000	11,975,040	11,981,209		1,855		1,855		11,983,064		1,474,168	1,474,168	415,800	04/01/2027.
87236Y AJ 7	TD AMERITRADE HOLDING CORP		10/19/2020.	GLOBAL REINSURANCE		20,856,281	19,000,000	18,857,520	18,860,155		10,064		10,064		18,870,219		1,986,062	1,986,062	548,625	10/01/2029.
87240U AJ 9	TCW 2018-1 A2B - CDO		07/27/2020.	Paydown		10,500,000	10,500,000	10,500,000	10,501,107		(1,107)		(1,107)		10,500,000			0	326,025	04/25/2031.
87248T AB 1	TICP 7 AJ - CDO	C	03/03/2020.	Call @ 100.00		9,000,000	9,000,000	9,000,000	9,000,071		107		107		9,000,178		(178)	(178)	118,745	07/16/2029.
87248T AD 7	TICP 7 B2 - CDO	C	03/03/2020.	Call @ 100.00		18,000,000	18,000,000	18,000,000	18,000,534		129		129		18,000,662		(662)	(662)	251,850	07/16/2029.
87267J AA 1	TFINS 2018-2 A1 - CDO	C	12/30/2020.	Paydown		1,821,036	1,821,036	1,821,036	1,824,585		(3,549)		(3,549)		1,821,036			0	36,744	09/30/2039.
87268R AA 2	TFINS A1 - CDO		11/30/2020.	Paydown		17,241	17,241	17,241	17,241				0		17,241			0	499	02/28/2039.
87271L AU 6	TIA 1 B2R - CDO	C	09/17/2020.	Call @ 100.00		11,600,000	11,600,000	11,596,916	11,598,029		907		907		11,598,936		1,064	1,064	483,528	07/21/2031.
87275Q AA 5	TRTX 2018-FL2 A - CMBS		12/17/2020.	Paydown		3,719	3,719	3,575			144		144		3,719			0	41	11/18/2037.
87305N AV 0	TTX CO - ABS		07/02/2020.	Paydown		491,947	491,947	491,947	492,081		(135)		(135)		491,947			0	26,826	01/02/2022.
87305N AW 8	TTX COMPANY 2004-A1 - MBS		01/02/2020.	Paydown		94,982	94,982	94,982	95,007		(26)		(26)		94,982			0	5,227	01/02/2022.
87342R AB 0	BELL 2016-1 A22 - RMBS		11/25/2020.	Paydown		120,000	120,000	120,000	120,000				0		120,000			0	4,268	05/25/2046.
87342R AC 8	BELL 2016-1 A23 - RMBS		11/25/2020.	Paydown		118,500	118,500	119,408	119,620		(1,120)		(1,120)		118,500			0	4,785	05/25/2046.
87342R AF 1	BELL 181 A22 - RMBS		11/25/2020.	Paydown		70,000	70,000	70,000	70,007		(7)		(7)		70,000			0	2,611	11/25/2048.
874074 AA 5	TAL 171 A - ABS		09/21/2020.	Paydown		5,879,470	5,827,302	5,897,994	5,881,517		(2,047)		(2,047)		5,879,470			0	187,582	04/20/2042.
87407P AA 8	TAL 2013-1 A - ABS		09/21/2020.	Paydown		8,296,667	8,296,667	8,218,441	8,254,421		42,246		42,246		8,296,667			0	157,560	02/22/2038.
87407P AE 0	TAL 2013-2 A - ABS		09/21/2020.	Paydown		6,750,375	6,750,375	6,691,744	6,715,571		34,804		34,804		6,750,375			0	164,433	11/22/2038.
87407P AJ 9	TAL 141 A - RMBS		09/21/2020.	Paydown		5,367,917	5,367,917	5,288,219	5,317,777		50,140		50,140		5,367,917			0	130,006	02/22/2039.
87407P AP 5	TAL 2014-2 A2 - RMBS		09/21/2020.	Paydown		2,326,042	2,326,042	2,316,769	2,322,319		3,722		3,722		2,326,042			0	50,080	05/20/2039.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
87407P AR 1	TAL 2014-3 A - ABS		09/21/2020.	Paydown		2,950,000	2,950,000	2,948,998	2,949,476		524		524		2,950,000			0	67,444	11/21/2039.
87819# AA 2	TD BANK MIAMI, FLORIDA		12/15/2020.	Paydown		133,555	133,555	133,555	133,555		(0)		(0)		133,555			0	3,281	01/15/2038.
878237 AH 9	TECH DATA CORP		03/23/2020.	Call @ 100.00		10,864,560	10,704,000	10,752,549	10,741,212		(1,040)		(1,040)		10,740,172		(36,172)	(36,172)	624,177	02/15/2027.
87854X AD 3	TECHNIPFMC PLC	C	10/19/2020.	GLOBAL REINSURANCE		5,131,825	5,000,000	4,995,750	4,996,226		1,059		1,059		4,997,285		134,540	134,540	181,125	10/01/2022.
87969N AD 7	TELSTRA CORPORATION LTD	C	10/19/2020.	GLOBAL REINSURANCE		6,563,586	6,000,000	5,989,800	5,994,392		791		791		5,995,183		568,403	568,403	193,750	04/07/2025.
881561 CH 5	TMTS 2003-6HE M1 - RMBS		04/27/2020.	Paydown		729	729	691	653		76		76		729			0	13	11/25/2033.
881561 LE 2	TMTS 2004-11HE A - RMBS		11/25/2020.	Paydown		113,549	113,549	90,982	93,991		19,559		19,559		113,549			0	1,274	10/25/2035.
881561 LR 3	TMTS 2004-19HE A1 - RMBS		12/25/2020.	Paydown		44,509	44,509	32,770	37,756		6,753		6,753		44,509			0	535	10/25/2034.
881561 LS 1	TMTS 2004-19HE M1 - RMBS		07/25/2020.	Paydown		281,481	281,481	223,036	230,085		51,396		51,396		281,481			0	3,935	10/25/2034.
881561 VY 7	TMTS 2005-12ALT AF4 - RMBS		12/01/2020.	Paydown		949,008	949,008	916,299	900,119		48,889		48,889		949,008			0	26,611	07/25/2036.
88156E AB 2	TMTS 2006-17HE AB1 - RMBS		12/28/2020.	Paydown		1,661,229	1,661,199	1,433,380	1,612,417		48,812		48,812		1,661,229			0	12,534	01/25/2038.
88157V AB 3	TMTS 2007-6ALT A2 - RMBS		12/25/2020.	Paydown		372,610	372,610	193,757	362,378		10,232		10,232		372,610			0	2,976	08/25/2038.
88159D AA 3	TES 2017-1 A - ABS		10/20/2020.	Paydown		167,350	167,350	166,565	166,358		992		992		167,350			0	7,246	10/21/2047.
88159T AA 8	TES 2017-2 A - ABS		08/20/2020.	Paydown		657,670	657,670	657,627	657,695		(25)		(25)		657,670			0	27,096	02/20/2048.
88165F AF 9	TEVA PHARMACEUTICAL FINANCE COMPANY BV	C	05/18/2020.	CITIGROUP		1,106,295	1,126,000	1,121,890	1,125,145		172		172		1,125,317		(19,022)	(19,022)	21,691	11/10/2021.
88165F AG 7	TEVA PHARMACEUTICAL FINANCE COMPANY BV	C	05/18/2020.	JP Morgan		5,927,383	6,289,000	5,812,671	6,119,704		20,804		20,804		6,140,508		(213,126)	(213,126)	78,333	12/18/2022.
88166J AA 1	TEVA PHARMACEUTICAL FINANCE IV BV	C	05/18/2020.	CITIGROUP		2,211,608	2,251,000	2,242,784	2,249,290		344		344		2,249,634		(38,027)	(38,027)	43,363	11/10/2021.
88315F AA 9	TMCL 2017-1 A - RMBS	C	08/20/2020.	Paydown		2,277,707	2,277,707	2,286,960	2,284,724		(7,017)		(7,017)		2,277,707			0	54,611	05/20/2042.
88315L AC 2	TMCL 2019-1 A - RMBS	C	12/20/2020.	Paydown		960,000	960,000	959,685	959,571		429		429		960,000			0	24,552	04/20/2044.
883203 BX 8	TEXTRON INC		10/19/2020.	GLOBAL REINSURANCE		4,358,932	4,000,000	3,994,960	3,996,369		357		357		3,996,725		362,207	362,207	159,789	03/15/2027.
883556 BN 1	THERMO FISHER SCIENTIFIC INC		10/19/2020.	GLOBAL REINSURANCE		2,638,810	2,500,000	2,487,800	2,494,009		1,398		1,398		2,495,408		143,402	143,402	75,833	04/15/2023.
885220 DX 8	TMST 2003-4 M1 - RMBS		12/25/2020.	Paydown		211,979	211,979	179,122	163,666		48,313		48,313		211,979			0	2,244	09/25/2043.
885220 GB 3	TMST 2004-4 1A - CMO/RMBS		12/25/2020.	Paydown		110,267	110,267	105,167	104,926		5,342		5,342		110,267			0	1,219	12/25/2044.
885220 GK 3	TMST 2004-4 5A - CMO/RMBS		12/01/2020.	Paydown		334,703	334,703	318,386	296,904		37,799		37,799		334,703			0	9,899	12/25/2044.
885220 HM 8	TMST 2005-2 A1 - CMO/RMBS		12/25/2020.	Paydown		492,184	492,184	492,492	488,428		3,756		3,756		492,184			0	13,481	07/25/2045.
885220 KW 2	TMST 2006-2 A2B - CMO/RMBS		12/25/2020.	Paydown		1,860,949	1,860,950	1,793,776	1,811,314		78,971	29,336	49,635		1,860,949			0	43,935	04/25/2036.
88522R AB 0	TMST 2006-5 A2 - CMO/RMBS		12/25/2020.	Paydown		2,845	21,255	13,716	(10,640)	13,348	136		13,484		2,845			0	12,625	08/25/2036.
886065 AA 9	TBOLT 18A A - ABS	C	02/26/2020.	Various		11,245,402	10,928,571	10,928,334	10,928,681		30		30		10,928,711		316,691	316,691	91,440	09/15/2038.
88606W AA 0	TBOLT 2017 A - ABS	C	12/15/2020.	Paydown		837,496	837,496	837,461	837,752		(255)		(255)		837,496			0	13,952	05/17/2032.
88607A AA 7	TBOLT 2019 A - ABS	C	08/15/2020.	Paydown		1,070,089	1,070,089	1,070,049	1,070,047		42		42		1,070,089			0	24,441	11/15/2039.
88732J BA 5	SPECTRUM MANAGEMENT HOLDING COMPANY		04/21/2020.	JP Morgan		5,068,750	5,000,000	4,955,450	4,991,392		1,554		1,554		4,992,946		75,804	75,804	128,889	09/01/2021.
89153V AB 5	TOTAL CAPITAL INTERNATIONAL SA	C	04/01/2020.	WELLS FARGO SECURITIES LLC		3,020,880	3,000,000	2,900,670	2,975,896		2,793		2,793		2,978,689		42,191	42,191	54,146	02/17/2022.
89172P AE 9	TPMT 2016-2 B1 - CMO/RMBS		05/26/2020.	CREDIT SUISSE SECURITIES (USA)		9,444,000	9,600,000	9,140,477	9,182,649		19,258		19,258		9,201,907		242,093	242,093	309,683	08/25/2055.
89175J AC 4	TPMT 176 M1 - CMO/RMBS		11/30/2020.	Amherst Securities Group LLC		11,243,203	10,500,000	9,674,766	9,724,744		56,885		56,885		9,781,629		1,461,574	1,461,574	342,198	10/25/2057.
89175M AE 3	TPMT 2018-3 M1 - RMBS		05/14/2020.	PIPR		18,950,000	20,000,000	19,093,750	19,219,397		61,841		61,841		19,281,238		(331,238)	(331,238)	359,514	05/28/2058.
89233P 4C 7	TOYOTA MOTOR CREDIT CORP		06/17/2020.	Maturity @ 100.00		5,000,000	5,000,000	4,980,500	4,998,930		1,070		1,070		5,000,000			0	112,500	06/17/2020.
89233P 5F 9	TOYOTA MOTOR CREDIT CORP		10/19/2020.	GLOBAL REINSURANCE		10,261,910	10,000,000	9,974,800	9,995,309		2,162		2,162		9,997,471		264,439	264,439	372,111	09/15/2021.
89346D AF 4	TRANSALTA CORP	C	02/06/2020.	JP Morgan		6,251,250	6,000,000	5,895,960	5,965,354		916		916		5,966,270		284,980	284,980	56,250	11/15/2022.
894126 AB 7	TRAP 4 A1B - CDO		11/24/2020.	Paydown		1,291,485	1,291,485	1,048,640	1,019,773		271,712		271,712		1,291,485			0	35,443	05/24/2034.
89412K AA 8	TRAP XI A1 - CDO		10/13/2020.	Paydown		6,417,772	6,417,771	6,072,816	6,090,223		327,549		327,549		6,417,772			0	52,881	10/10/2041.
89412M AC 0	TRAP 3 A1B - CDO		01/21/2020.	Paydown		68,912	68,912	63,743	68,883		29		29		68,912			0	1,059	01/20/2034.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
89412R AB 1	TRAP 5 A1B - CDO	..	07/15/2020.	Paydown		4,312,414	4,312,414	3,588,288	2,296,187		2,016,227		2,016,227		4,312,414			0	133,752	07/15/2034.
89412U AH 1	TRAP VI A2 - CDO	..	11/16/2020.	Paydown		2,216,168	2,216,168	2,207,082	2,215,879		290		290		2,216,168			0	56,055	11/16/2034.
89412W AA 2	TRAP VII A1 - CDO	..	10/26/2020.	Paydown		1,363,005	1,363,005	1,184,324	1,004,474		358,532		358,532		1,363,005			0	29,814	01/25/2035.
89413A AA 9	TRAP IX A1 - CDO	..	10/27/2020.	Paydown		66,768	66,768	59,424	57,335		9,434		9,434		66,768			0	1,114	01/27/2040.
89413C AA 5	TRAP X A1 - CDO	..	10/06/2020.	Paydown		7,107,934	7,107,934	6,619,264	6,559,332		548,602		548,602		7,107,934			0	52,848	07/08/2041.
89413G AA 6	TRAP 12 A1 - CDO	..	10/06/2020.	Paydown		103,123	103,123	85,721	63,991		39,132		39,132		103,123			0	1,780	04/06/2042.
89441# AA 4	TRAVERSE CITY CONTROL TRUST -2018 - ABS	..	12/15/2020.	Paydown		2,857,099	2,857,099	2,885,670	2,893,838		(36,739)		(36,739)		2,857,099			0	68,052	11/15/2039.
89641J AJ 5	TRNTS IX B2 - CDO	..	12/23/2020.	Call @ 100.00		8,000,000	8,000,000	8,000,000	8,001,415		668		668		8,002,083		(2,083)	(2,083)	475,640	01/20/2032.
89655Y AA 4	TRL 2009-1 A - ABS	..	12/16/2020.	Paydown		369,062	369,062	377,135	374,051		(4,989)		(4,989)		369,062			0	15,103	11/16/2039.
89656C AA 1	TRL 2010-1 NTS - RMBS	..	12/16/2020.	Paydown		890,061	890,061	932,601	932,030		(41,969)		(41,969)		890,061			0	33,067	10/16/2040.
89656F AA 4	TRL 2012-1 A1 - ABS	..	12/15/2020.	Paydown		3,662,719	3,662,719	3,641,644	3,639,453		23,265		23,265		3,662,719			0	42,812	01/15/2043.
89656F AC 0	TRL 2013-1 A1 - ABS	..	12/15/2020.	Paydown		327,791	327,791	333,363	331,945		(4,154)		(4,154)		327,791			0	10,114	07/15/2043.
89657A AC 0	TRL 2020-1 A - ABS	..	12/17/2020.	Paydown		91,219	91,219	91,197			22		22		91,219			0	212	06/17/2048.
89657B AA 2	TRL 191 A1 - ABS	..	12/17/2020.	Paydown		1,518,508	1,518,508	1,448,564	522,718		82,009		82,009		1,518,508			0	30,640	04/17/2049.
89657B AB 0	TRL 2019-2 A1 - ABS	..	12/17/2020.	Paydown		2,024,695	2,024,696	2,024,216	2,024,023		673		673		2,024,695			0	31,252	10/18/2049.
89679H AA 3	TCF 171 A - RMBS	..	09/21/2020.	Paydown		1,881,415	1,881,415	1,879,725	1,879,929		1,486		1,486		1,881,415			0	47,462	06/20/2042.
89707Y AA 2	TROPC 4B A1L - CDO	C	10/15/2020.	Paydown		690,979	690,979	536,466	347,661		343,317		343,317		690,979			0	12,249	04/15/2035.
89708B AA 1	TROPC 5 AL1 - CDO	C	10/15/2020.	Paydown		10,195,919	10,195,919	9,183,239	8,206,469		1,989,450		1,989,450		10,195,919			0	139,264	07/15/2036.
898203 AA 2	TFINS 2017-2 A1 - CDO	C	12/21/2020.	Paydown		1,443,750	1,443,750	1,414,875	1,398,318		45,432		45,432		1,443,750			0	29,724	09/20/2039.
898203 AB 0	TFINS 2017-2 A2 - CDO	C	12/20/2020.	Paydown		660,000	660,000	646,800	636,390		23,610		23,610		660,000			0	13,986	09/20/2039.
89820U AB 0	TFINS 181 A2 - CDO	C	03/30/2020.	Paydown		176,858	176,858	175,089	173,477		3,380		3,380		176,858			0	3,609	03/30/2039.
89821J AA 6	TFINS 2019-1 A1 - CDO	C	11/02/2020.	Paydown		2,143,404	2,143,403	2,143,403	2,143,402		1		1		2,143,404			0	77,197	02/02/2039.
899896 AC 8	TUPPERWARE BRANDS CORP	..	07/29/2020.	IMPERIAL CAPITAL		9,668,500	11,000,000	6,710,000	11,005,400		(1,625)	4,293,775	(4,295,400)		6,710,000		2,958,500	2,958,500	348,333	06/01/2021.
90187B AA 9	TWO HARBORS INVESTMENT CORP	..	10/06/2020.	Various		11,807,125	11,950,000	12,507,789	12,238,523		(77,312)		(77,312)		12,161,211		(354,086)	(354,086)	793,099	01/15/2022.
90253@ AA 1	UA PASS THROUGH TRUST, SERIES A1	..	12/15/2020.	Paydown		463,178	463,178	467,784	468,957		(5,779)		(5,779)		463,178			0	15,179	02/15/2032.
90265E AM 2	UDR INC	..	10/19/2020.	GLOBAL REINSURANCE		5,515,835	5,000,000	4,988,200	4,990,860		865		865		4,991,725		524,110	524,110	227,500	07/01/2027.
90265E AQ 3	UDR INC	..	10/19/2020.	GLOBAL REINSURANCE		10,983,080	10,000,000	9,966,200	9,967,641		2,219		2,219		9,969,861		1,013,219	1,013,219	415,111	01/15/2030.
90272* AA 0	UHC (SENIOR NOTE) CONTROL PASS-THROUGH	..	12/15/2020.	Paydown		190,173	190,173	190,173	190,144		29		29		190,173			0	4,327	05/15/2033.
902752 AA 2	PVTPL UIRC-GSA V LLC	..	12/05/2020.	Paydown		403,741	403,741	403,741	403,743		(1)		(1)		403,741			0	12,337	12/05/2035.
90331H MS 9	US BANK NA	..	04/03/2020.	CITIGROUP		6,204,780	6,000,000	5,979,780	5,989,100		534		534		5,989,634		215,146	215,146	116,667	01/27/2025.
90342W AA 5	USCAP V A1 - CDO	..	10/13/2020.	Paydown		83,934	83,933	69,665	62,237		21,696		21,696		83,934			0	1,399	10/10/2040.
903436 AA 1	US AIRWAYS 2011-1 CLASS A PASS THROUGH T	..	10/22/2020.	Paydown		121,653	121,653	121,653	121,728		(75)		(75)		121,653			0	8,668	04/22/2025.
90345W AA 2	US AIRWAYS 2012-1 CLASS A PASS THROUGH T	..	10/01/2020.	Paydown		332,589	332,589	332,589	332,732		(143)		(143)		332,589			0	19,623	04/01/2026.
90346W AA 1	AMERICAN AIRLINES 2013-1 PASS THROUGH TR	..	11/15/2020.	Paydown		287,121	287,121	286,403	286,483		638		638		287,121			0	11,341	05/15/2027.
90352W AA 2	STEAM 2018-1 A1 - RMBS	..	12/25/2020.	Paydown		748,165	748,165	748,164	748,168		(3)		(3)		748,165			0	18,282	04/27/2048.
90368# AA 1	UST-ALDETEC HOLDING COMPANY, LLC	..	07/09/2020.	Direct		2,000,000	2,000,000	1,960,000	1,992,843		7,157		7,157		2,000,000			0	133,582	07/17/2021.
90378@ AA 1	U.S. DEPARTMENT OF AGRICULTURE FOREST	..	12/15/2020.	Paydown		90,776	90,776	90,776					0		90,776			0	622	04/15/2038.
90390K AB 0	USCAP II A2 - CDO	..	11/02/2020.	Paydown		290,419	290,419	286,014	285,058		5,362		5,362		290,419			0	6,073	08/01/2034.
907818 DY 1	UNION PACIFIC CORP	..	10/19/2020.	GLOBAL REINSURANCE		5,485,160	5,000,000	4,983,450	4,991,297		1,288		1,288		4,992,585		492,575	492,575	204,931	01/15/2025.
907818 ED 6	UNION PACIFIC CORP	..	10/19/2020.	GLOBAL REINSURANCE		6,653,724	6,000,000	5,962,680	5,978,133		2,867		2,867		5,981,000		672,724	672,724	229,667	08/15/2025.
90783T AA 8	UNION PACIFIC RAILROAD COMPANY 2004-1 PA	..	01/02/2020.	Paydown		915,988	915,988	915,989	916,443		(455)		(455)		915,988			0	49,500	07/02/2025.
90783X AA 9	UNION PACIFIC RAILROAD CO 2007-3 PASS TH	..	01/02/2020.	Paydown		287,209	287,209	287,209	287,265		(56)		(56)		287,209			0	17,738	01/02/2031.

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
909287 AA 2	UNITED AIR LINES INC 2007 1 PASS THROUGH		07/02/2020.	Paydown		212,487	212,487	203,413	207,375		5,112		5,112		212,487			0	14,101	01/02/2024.
909319 AA 3	UNITED AIRLINES PASS THROUGH TRUST 2013		08/15/2020.	Paydown		348,899	348,899	348,899	348,970		(71)		(71)		348,899			0	15,003	02/15/2027.
90932L AA 5	UNITED AIRLINES INC - ABS		10/19/2020.	Various		9,587,128	9,969,190	9,969,190	9,970,096		880		880		9,970,976		(383,848)	(383,848)	299,974	06/01/2029.
90932P AA 6	UNITED AIRLINES INC - ABS		10/11/2020.	Paydown		326,137	326,137	326,137	326,202		(65)		(65)		326,137			0	13,045	10/11/2027.
90932Q AA 4	UNITED AIRLINES INC - ABS		09/03/2020.	Paydown		221,999	221,999	221,999	222,036		(38)		(38)		221,999			0	8,325	03/03/2028.
91159H HM 5	U.S. BANCORP		10/19/2020.	GLOBAL REINSURANCE		16,682,400	15,000,000	14,988,450	14,992,663		849		849		14,993,511		1,688,889	1,688,889	454,667	04/27/2026.
912920 AG 0	QWEST CORP		01/15/2020.	Call @ 100.00		1,016,440	1,000,000	738,750	757,377		103		103		757,480		242,520	242,520	28,315	11/15/2043.
913017 BR 9	UNITED TECHNOLOGIES CORP		03/31/2020.	Call @ 100.00		5,010,025	5,000,000	4,975,050	4,999,216		672		672		4,999,888		112	112	112,525	04/15/2020.
913017 BV 0	UNITED TECHNOLOGIES CORP		02/28/2020.	Tender Offer		3,119,610	3,000,000	2,997,690	2,999,411		37		37		2,999,448		552	552	142,085	06/01/2022.
91324P BM 3	UNITEDHEALTH GROUP INC		10/15/2020.	Maturity @ 100.00		3,000,000	3,000,000	2,989,950	2,999,119		881		881		3,000,000			0	116,250	10/15/2020.
91324P CC 4	UNITEDHEALTH GROUP INC		10/19/2020.	GLOBAL REINSURANCE		4,232,652	4,000,000	3,983,720	3,994,382		1,350		1,350		3,995,731		236,921	236,921	125,861	03/15/2023.
91324P CV 2	UNITEDHEALTH GROUP INC		10/19/2020.	GLOBAL REINSURANCE		7,806,022	7,000,000	6,994,470	6,996,633		397		397		6,997,031		808,991	808,991	237,494	03/15/2026.
91412N AG 5	UNIVERSITY OF CHICAGO		10/01/2020.	Call @ 100.00		404,000	404,000	403,980	404,000				0		404,000			0	12,383	10/01/2024.
91529Y AH 9	UNUM GROUP		09/15/2020.	Maturity @ 100.00		8,000,000	8,000,000	8,041,200	8,003,981		(3,981)		(3,981)		8,000,000			0	450,000	09/15/2020.
918204 AV 0	VF CORP		03/04/2020.	Call @ 100.00		4,135,600	4,000,000	3,987,600	3,997,720		230		230		3,997,950		2,050	2,050	206,767	09/01/2021.
91823A AA 9	VBTOW 161 C - ABS		05/28/2020.	Paydown		5,005,054	5,000,000	5,000,000	5,000,028		(28)		(28)		5,000,000			0	74,868	06/15/2046.
91823G AA 6	VCO 181 A - CDO		10/20/2020.	Paydown		5,330,672	5,330,672	5,319,602	5,321,242		9,431		9,431		5,330,672			0	149,953	07/20/2030.
91845# AA 2	VZ (SENIOR NOTE) CONTROL PASS-THROUGH TR.		12/15/2020.	Paydown		314,126	314,126	314,126	314,129		(4)		(4)		314,126			0	7,791	05/15/2035.
91854* AA 4	VZ (SENIOR NOTE) CONTROL PASS-THROUGH TR.		12/15/2020.	Paydown		290,692	290,692	290,692	290,693		(0)		(0)		290,692			0	6,853	08/15/2036.
92211M AC 7	VDC 2018-1 A2 - ABS		10/05/2020.	Paydown		9,816,667	9,816,667	9,816,667	9,816,762		(96)		(96)		9,816,667			0	772,857	02/16/2043.
92212K AA 4	VDC 2019-1 A2 - ABS		12/15/2020.	Paydown		90,000	90,000	90,000	90,000		0		0		90,000			0	1,853	07/15/2044.
92257C AA 8	VCC 2019-1 A - CMBS		12/01/2020.	Paydown		974,765	974,765	974,541	971,285		3,480		3,480		974,765			0	25,453	03/25/2049.
92257L AB 6	VCC 171 AFX - CMBS		12/01/2020.	Paydown		2,212,869	2,212,869	2,212,277	2,187,588		25,281		25,281		2,212,869			0	37,109	05/25/2047.
92277G AU 1	VENTAS REALTY LP		10/19/2020.	GLOBAL REINSURANCE		24,527,184	24,000,000	23,881,440	23,884,592		7,924		7,924		23,892,516		634,668	634,668	836,000	01/15/2030.
92331A AG 9	VENTR XXVIII BF - CDO	C	08/18/2020.	Call @ 100.00		4,237,500	4,237,500	4,237,500	4,202,629		3,539		3,539		4,206,168		31,332	31,332	132,556	07/22/2030.
92331D AG 3	VENTR 28A BF - CDO		08/18/2020.	Paydown		9,000,000	9,000,000	9,000,000	8,930,791		69,209		69,209		9,000,000			0	292,264	10/22/2029.
92331X AJ 3	VENTR 35 BF - CDO	C	10/22/2020.	Paydown		16,025,000	16,025,000	16,025,000	16,027,544		(2,544)		(2,544)		16,025,000			0	802,212	10/22/2031.
92343V FM 1	VERIZON COMMUNICATIONS INC		10/07/2020.	EXCHANGE		591	591	604					0		604		(13)	(13)		10/30/2056.
92535V AA 0	VBTOW 2016-2 A - RMBS		09/24/2020.	Various		7,742,021	7,722,465	7,722,190	7,722,496		(32)		(32)		7,722,465			0	330,201	10/15/2046.
92553P AJ 1	VIACOM INC (NEW)		05/15/2020.	Tender Offer		3,157,080	3,000,000	2,950,830	2,988,820		2,046		2,046		2,990,866		9,134	9,134	209,715	12/15/2021.
92553P AT 9	VIACOM INC (NEW)		05/15/2020.	Tender Offer		5,325,950	5,000,000	4,948,400	4,978,762		1,988		1,988		4,980,751		19,249	19,249	483,554	09/01/2023.
927804 FK 5	VIRGINIA ELECTRIC AND POWER CO		10/19/2020.	GLOBAL REINSURANCE		1,535,394	1,500,000	1,496,385	1,499,184		315		315		1,499,498		35,896	35,896	55,804	01/15/2022.
927804 FU 3	VIRGINIA ELECTRIC AND POWER CO		10/19/2020.	GLOBAL REINSURANCE		5,563,035	5,000,000	4,999,550	4,999,752		30		30		4,999,783		563,252	563,252	198,625	01/15/2026.
92840V AD 4	VISTRA OPERATIONS COMPANY LLC		10/19/2020.	GLOBAL REINSURANCE		7,463,750	7,000,000	6,986,490	6,988,054		1,981		1,981		6,990,035		473,715	473,715	336,856	07/15/2024.
92840V AG 7	VISTRA OPERATIONS COMPANY LLC		10/19/2020.	GLOBAL REINSURANCE		5,287,500	5,000,000	4,989,450	4,989,699		1,397		1,397		4,991,096		296,404	296,404	171,639	01/30/2027.
92849T AJ 7	VITERRA INC (ONTARIO)	C	08/01/2020.	Maturity @ 100.00		7,500,000	7,500,000	7,461,075	7,493,705		6,295		6,295		7,500,000			0	446,250	08/01/2020.
928670 AB 4	VOLKSWAGEN INTERNATIONAL FINANCE NV	C	08/12/2020.	Maturity @ 100.00		3,400,000	3,400,000	3,577,990	3,414,819		(14,819)		(14,819)		3,400,000			0	136,000	08/12/2020.
929089 AB 6	VOYA FINANCIAL INC		10/19/2020.	GLOBAL REINSURANCE		11,314,560	10,000,000	9,993,150	9,995,571		492		492		9,996,064		1,318,496	1,318,496	308,222	06/15/2026.
929227 4T 0	WAMU 2003-S4 2A1 - CMO/RMBS		12/01/2020.	Paydown		159,356	159,356	160,003	159,572		(216)		(216)		159,356			0	5,958	06/25/2033.
929227 R5 7	WAMU 2003-AR5 A6 - CMO/RMBS		12/01/2020.	Paydown		1,848,465	1,848,465	1,511,120			322,288		322,288		1,848,465			0	31,852	06/25/2033.
92922F 3N 6	WAMU 2005-AR12 1A8 - CMO/RMBS		12/01/2020.	Paydown		983,914	983,914	933,162	800,461		10,137		10,137		983,914			0	19,871	10/25/2035.
92922F 3Q 9	WAMU 2005-AR12 2A1 - CMO/RMBS		12/01/2020.	Paydown		315,313	315,313	306,839	305,117		10,196		10,196		315,313			0	8,556	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
92922F 7C 6	WAMU 2005-AR16 2A1 - CMO/RMBS	..	12/01/2020.	Paydown		148,250	149,067	125,884	145,947		2,303		2,303		148,250			0	3,183	12/25/2035.
92922F 8T 8	WAMU 2005-AR18 3A1 - CMO/RMBS	..	12/01/2020.	Paydown		409,108	384,319	372,309	343,269		65,839		65,839		409,108			0	9,388	01/25/2036.
92922F GY 8	WAMU 2003-S11 3A3 - CMO/RMBS	..	12/25/2020.	Paydown		56,903	56,903	57,028	56,573		330		330		56,903			0	1,052	11/25/2033.
92922F J5 8	WAMU 2005-AR6 2AC - CMO/RMBS	..	12/25/2020.	Paydown		1,650,695	1,650,695	1,372,656	1,292,649		358,046		358,046		1,650,695			0	18,519	04/25/2045.
92925C CC 4	WAMU 2006-AR1 1AA - CMO/RMBS	..	12/01/2020.	Paydown		130,369	130,369	87,358	127,461		2,908		2,908		130,369			0	2,529	01/25/2046.
92925G AD 5	WAMU 2006-AR16 2A2 - CMO/RMBS	..	12/01/2020.	Paydown		362,518	359,150	337,937	332,554		29,964		29,964		362,518			0	7,287	12/25/2036.
92925V AF 7	WAMU 2007-HY1 2A3 - CMO/RMBS	..	12/01/2020.	Paydown		726,824	755,161	676,005	713,536		13,288		13,288		726,824			0	17,994	02/25/2037.
92927X AC 8	WAMU 2007-HY6 2A1 - CMO/RMBS	..	12/01/2020.	Paydown		447,152	473,781	409,376			48,814		48,814		447,152			0	5,675	06/25/2037.
92935J BC 8	WFRBS 2011-C2 A4 - CMBS	..	11/18/2020.	Paydown		36,101,211	36,101,212	37,737,201	36,240,111		(138,900)		(138,900)		36,101,211			0	1,388,321	02/15/2044.
92936M AC 1	WPP FINANCE 2010	C	10/19/2020.	GLOBAL REINSURANCE		4,200,328	4,000,000	3,966,520	3,989,900		2,900		2,900		3,992,800		207,528	207,528	161,917	09/07/2022.
92938E AM 5	WFRBS 2013-C16 A4 - CMBS	..	09/01/2020.	Paydown		2,435,740	2,435,740	2,459,956	2,443,087		(7,347)		(7,347)		2,435,740			0	51,874	09/17/2046.
92939F AT 6	WFRBS 2014-C21 A4 - CMBS	..	09/01/2020.	Paydown		1,217	1,217	1,261	1,240		(24)		(24)		1,217			0	31	08/16/2047.
92977Y BW 0	WMLT 2005-B 2A4 - CMO/RMBS	..	12/01/2020.	Paydown		213,268	194,660	181,255	81,279		39,547		39,547		213,268			0	3,442	10/20/2035.
92979D AC 9	WMLT 2007-A 2A1 - CMO/RMBS	..	12/01/2020.	Paydown		421,265	421,214	392,256			29,009		29,009		421,265			0	2,058	03/20/2037.
92981# AA 4	WEC 99J-73 LLC	..	12/15/2020.	Paydown		18,056	18,056	18,441			(385)		(385)		18,056			0	141	09/15/2039.
92981@ AA 6	WEC 99J-58 LLC	..	12/15/2020.	Paydown		28,092	28,092	28,691			(598)		(598)		28,092			0	219	09/15/2030.
92982# AA 3	WEC 99J-22 LLC	..	12/15/2020.	Paydown		15,739	15,739	16,074			(335)		(335)		15,739			0	123	09/15/2039.
92982* AA 7	WEC 99J-27 LLC	..	12/15/2020.	Paydown		16,978	16,978	17,340			(362)		(362)		16,978			0	132	09/15/2039.
92982@ AA 5	WEC 2000B-CSF-11 LLC	..	12/15/2020.	Paydown		28,890	28,890	29,506			(615)		(615)		28,890			0	225	09/15/2030.
92983* AA 6	WEC 99J-4 LLC	..	12/15/2020.	Paydown		17,259	17,259	17,626			(368)		(368)		17,259			0	135	09/15/2034.
92983@ AA 4	WEC 99J-72 LLC	..	12/15/2020.	Paydown		16,224	16,224	16,569			(346)		(346)		16,224			0	127	09/15/2039.
92990G AG 8	WAMU 2007-HY5 2A5 - CMO/RMBS	..	12/01/2020.	Paydown		1,605,234	3,102,097	2,402,908	1,538,592		66,642		66,642		1,605,234			0	77,851	05/25/2037.
92990G AJ 2	WAMU 2007-HY5 3A1 - CMO/RMBS	..	12/01/2020.	Paydown		862,843	931,523	847,051	839,925		22,918		22,918		862,843			0	21,264	05/26/2037.
931009 AE 4	WAKE FOREST UNIVERSITY	..	10/19/2020.	GLOBAL REINSURANCE		5,030,910	5,000,000	5,000,000	5,000,000				0		5,000,000		30,910	30,910	217,605	01/15/2032.
93100P AA 6	WAKE FOREST UNIVERSITY BAPTIST MEDICAL C	..	10/19/2020.	GLOBAL REINSURANCE		8,461,952	8,000,000	8,000,000	8,000,234		(27)		(27)		8,000,207		461,745	461,745	218,572	06/01/2026.
93147# AA 3	WALGREENS (MARICOPA AZ) CONTROL PASS THR	..	12/15/2020.	Paydown		146,171	146,171	146,171	146,171		(0)		(0)		146,171			0	4,276	10/31/2034.
933636 AA 0	WAMU 2007-HY4 1A1 - CMO/RMBS	..	12/01/2020.	Paydown		290,911	274,912	244,527	285,496		5,415		5,415		290,911			0	5,531	04/25/2037.
933636 AG 7	WAMU 2007-HY4 3A1 - CMO/RMBS	..	12/01/2020.	Paydown		1,158,696	1,175,382	1,113,001	1,148,477		10,219		10,219		1,158,696			0	33,087	04/25/2037.
933636 AL 6	WAMU 2007-HY4 5A1 - CMO/RMBS	..	12/01/2020.	Paydown		736,912	725,791	646,733	724,580		12,332		12,332		736,912			0	16,508	11/25/2036.
93363E AB 1	WAMU 2006-AR10 1A2 - CMO/RMBS	..	12/01/2020.	Paydown		174,131	185,155	177,479	174,061		70		70		174,131			0	4,782	09/25/2036.
93363N AB 1	WAMU 2006-AR12 1A2 - CMO/RMBS	..	12/01/2020.	Paydown		188,523	180,073	170,224	186,597		1,926		1,926		188,523			0	4,088	10/25/2036.
93363P AA 8	WAMU 2006-AR14 1A1 - CMO/RMBS	..	12/01/2020.	Paydown		258,620	272,948	254,010	253,322		5,299		5,299		258,620			0	5,855	11/25/2036.
93363P AC 4	WAMU 2006-AR14 1A3 - CMO/RMBS	..	12/01/2020.	Paydown		2,851,302	3,009,271	2,826,131	2,800,590		50,711		50,711		2,851,302			0	64,554	11/25/2036.
93363P AD 2	WAMU 2006-AR14 1A4 - CMO/RMBS	..	12/01/2020.	Paydown		44,013	46,452	42,509	43,177		836		836		44,013			0	996	11/25/2036.
939336 TX 1	WAMMS 2003-MS7 P - CMO/RMBS	..	12/01/2020.	Paydown		17	17	11	(7)		24		24		17			0		03/25/2033.
939336 X9 9	WAMU 2005-AR1 A2B - CMO/RMBS	..	12/25/2020.	Paydown		1,079,175	1,079,175	952,372	887,568		191,607		191,607		1,079,175			0	13,124	01/25/2045.
93934N AR 6	WMALT 2006-5 2C2 - CMO/RMBS	..	12/25/2020.	Paydown		26,793	33,051		25,172		1,621		1,621		26,793			0	351	07/25/2036.
939653 AL 5	WASHINGTON REAL ESTATE INVESTMENT TRUST	..	04/02/2020.	Call @ 100.00		2,000,000	2,000,000	1,983,980	1,998,577		470		470		1,999,047		953	953	49,775	10/01/2020.
94353W AA 3	WAAV 171 A - ABS	..	12/15/2020.	Paydown		487,190	487,190	487,188	487,194		(4)		(4)		487,190			0	11,076	11/15/2042.
94354K AA 8	WAAV 191 A - ABS	..	12/15/2020.	Paydown		254,876	254,876	254,865	254,860		16		16		254,876			0	5,420	09/15/2044.
948741 AM 5	WEINGARTEN REALTY INVESTORS	..	10/19/2020.	GLOBAL REINSURANCE		3,104,226	3,000,000	2,974,650	2,982,382		1,926		1,926		2,984,308		119,918	119,918	114,833	08/15/2026.
94945P AA 3	WLKRG 2017-A A - RMBS	..	12/15/2020.	Paydown		1,870,897	1,870,897	1,870,708	1,870,160		737		737		1,870,897			0	32,649	06/15/2033.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
94973V AW 7	ANTHEM INC	..	10/19/2020.	GLOBAL REINSURANCE		8,146,992	8,000,000	7,990,720	7,998,413		770		770		7,999,183		147,809	147,809	348,622	08/15/2021.
94974B FY 1	WELLS FARGO & CO	..	07/15/2020.	Various		23,763,207	21,800,000	21,806,756	21,804,212		169		169		21,804,381		1,958,826	1,958,826	387,051	06/03/2026.
94980G AR 2	WFHET 2004-2 M4 - RMBS	..	06/25/2020.	Paydown		269,705	269,705	186,096	224,377		45,328		45,328		269,705			9,189	12/25/2033.	
94984D AC 8	WFMBS 2006-AR13 A3 - CMO/RMBS	..	12/01/2020.	Paydown		129,822	156,116	145,325	128,728		1,094		1,094		129,822			2,487	09/25/2036.	
94985A AA 7	WFMBS 2006-AR15 A1 - CMO/RMBS	..	12/01/2020.	Paydown		32,836	33,878	33,013	32,686		150		150		32,836			1,054	10/25/2036.	
94986M AA 0	WFMBS 2007-AR10 1A1 - CMO/RMBS	..	12/01/2020.	Paydown		254,134	254,134	250,310	249,042		8,572	3,480	5,092		254,134			7,648	01/25/2038.	
94986M AF 9	WFMBS 2007-AR10 2A3 - CMO/RMBS	..	12/01/2020.	Paydown		506,598	528,557	436,060			1,339		1,339		506,598			5,344	01/25/2038.	
94989D AV 1	WFCM 15C27 A4 - CMBS	..	02/01/2020.	Paydown		111,855	111,855	109,561	110,400		1,456		1,456		111,855			556	02/18/2048.	
94989N BD 8	WFCM 2015-C30 A3 - CMBS	..	06/01/2020.	Paydown		134,442	134,442	133,875	134,024		418		418		134,442			1,747	09/17/2058.	
94989Q AV 2	WFCM 2015-SG1 A4 - CMBS	..	08/01/2020.	Paydown		34,167	34,167	35,197	34,779		(612)		(612)		34,167			863	09/17/2048.	
95000U 2A 0	WELLS FARGO & CO	..	12/14/2020.	WELLS FARGO SECURITIES LLC		4,490,460	4,000,000	3,970,800	3,975,212		2,442		2,442		3,977,654		512,806	512,806	135,396	05/22/2028.
95002F AA 2	WFMBS 2019-4 A1 - CMO/RMBS	..	12/01/2020.	Paydown		4,140,497	4,142,102	4,215,883	4,182,198		(41,701)		(41,701)		4,140,497			56,752	09/27/2049.	
95002K AA 1	WFMBS 201 A1 - CMO/RMBS	..	12/25/2020.	Paydown		4,844,780	4,844,777	4,902,309			(41,112)		(41,112)		4,844,780			45,331	12/27/2049.	
95040Q AJ 3	WELLTOWER INC	..	10/19/2020.	GLOBAL REINSURANCE		10,602,870	10,000,000	9,981,600	9,981,995		1,222		1,222		9,983,217		619,653	619,653	361,667	01/15/2030.
95058X AC 2	WEN 2015-1 A23 - RMBS	..	12/15/2020.	Paydown		217,500	217,500	215,667	215,906		1,594		1,594		217,500			6,728	06/15/2045.	
95058X AE 8	WEN 2018-1 A22 - RMBS	..	12/15/2020.	Paydown		80,000	80,000	76,491	76,082		3,918		3,918		80,000			2,136	03/16/2048.	
95058X AG 3	WEN 2019-1 A21 - RMBS	..	12/15/2020.	Paydown		750,000	750,000	750,000	750,000				0		750,000			20,688	06/15/2049.	
95168Q AR 1	WSTC 2013-1 2BR - CDO	..	05/07/2020.	Paydown		8,560,497	8,560,497	8,560,497	8,554,704		5,794		5,794		8,560,497			102,254	11/07/2025.	
95168W AR 8	WSTC 2014-2 ABR - CDO	..	10/16/2020.	Paydown		2,943,161	2,943,161	2,943,161	2,943,253		(92)		(92)		2,943,161			66,106	01/16/2027.	
95709T AD 2	WESTAR ENERGY, INC	..	05/11/2020.	Call @ 100.00		4,227,454	4,192,000	4,802,104	4,236,544		(29,744)		(29,744)		4,206,800		(14,800)	(14,800)	211,238	07/15/2020.
95763P AJ 0	WESTERN ALLIANCE BANK	..	10/15/2020.	Call @ 100.00		7,500,000	7,500,000	7,500,000	7,500,086		(86)		(86)		7,500,000			375,000	07/15/2025.	
958254 AF 1	WESTERN GAS PARTNERS LP	..	05/07/2020.	JP Morgan		4,550,000	5,000,000	4,989,800	4,992,778		347		347		4,993,125		(443,125)	(443,125)	200,208	07/01/2026.
96033C AA 0	WESTR 2016-1 A - ABS	..	06/30/2020.	Paydown		3,303,797	3,303,797	3,291,924	3,297,229		6,568		6,568		3,303,797			55,568	12/20/2028.	
96033C AB 8	WESTR 2016-1 B - ABS/MBS	..	06/30/2020.	Paydown		2,033,106	2,033,106	2,020,161	2,025,166		7,940		7,940		2,033,106			43,966	12/20/2028.	
96033D AA 8	WESTR 171 A - RMBS	..	12/01/2020.	Paydown		1,793,768	1,793,768	1,791,596	1,790,075		3,693		3,693		1,793,768			33,962	12/20/2030.	
96033D AB 6	WESTR 171 B - RMBS	..	12/01/2020.	Paydown		538,130	538,130	537,332	536,743		1,387		1,387		538,130			13,523	12/20/2030.	
96033W AA 6	WESTR 181 A - RMBS	..	12/01/2020.	Paydown		1,037,162	1,037,162	1,035,339	1,034,504		2,658		2,658		1,037,162			21,800	12/20/2031.	
96033W AB 4	WESTR 181 B - RMBS	..	12/01/2020.	Paydown		1,452,027	1,452,027	1,444,767	1,444,396		7,631		7,631		1,452,027			32,338	12/20/2031.	
96034L AA 9	WESTR 201 A - RMBS	..	12/01/2020.	Paydown		850,881	850,881	849,763			1,118		1,118		850,881			5,284	03/20/2034.	
96038# AA 8	WESTIN STATE LOUIS MO SUBORDINATE NOTE L	..	12/15/2020.	Paydown		59,550	59,550	59,550	59,550		(0)		(0)		59,550			1,750	07/15/2047.	
960410 AC 2	WESTJET AIRLINES LTD	C	01/10/2020.	Call @ 100.00		8,160,160	8,000,000	7,989,120	7,996,690		55		55		7,996,745		3,255	3,255	178,827	06/16/2021.
960413 AT 9	WESTLAKE CHEMICAL CORP	..	10/19/2020.	GLOBAL REINSURANCE		7,700,455	7,000,000	6,965,000	6,975,676		2,635		2,635		6,978,311		722,144	722,144	296,800	08/15/2026.
96042@ AA 4	WESTKIN PORTFOLIO (LAS & FLP) LEASE-BACK	..	12/15/2020.	Paydown		283,398	283,398	286,232	287,282		(3,884)		(3,884)		283,398			11,133	11/15/2038.	
961214 CX 9	WESTPAC BANKING CORP	C	10/19/2020.	GLOBAL REINSURANCE		8,841,296	8,000,000	7,968,960	7,979,369		2,382		2,382		7,981,751		859,545	859,545	212,800	05/13/2026.
96928* CQ 8	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU	..	12/15/2020.	Paydown		133,583	133,583	133,583	133,584		(1)		(1)		133,583			5,781	06/15/2033.	
96928* CR 6	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU	..	12/15/2020.	Paydown		163,553	163,553	163,553	163,553		(1)		(1)		163,553			7,078	05/15/2034.	
96928* CX 3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU	..	12/15/2020.	Paydown		339,293	339,293	342,712	342,545		(3,252)		(3,252)		339,293			13,861	01/15/2035.	
96928* DA 2	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU	..	12/15/2020.	Paydown		694,419	694,419	701,900	700,668		(6,249)		(6,249)		694,419			24,206	08/15/2031.	
96928* DE 4	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU	..	12/25/2020.	Paydown		845,024	845,024	852,881	850,981		(5,957)		(5,957)		845,024			33,083	01/25/2029.	
96928* DJ 3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU	..	12/15/2020.	Paydown		489,853	489,853	489,853	489,855		(2)		(2)		489,853			16,692	09/15/2031.	
96928* DZ 7	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU	..	12/15/2020.	Paydown		590,581	590,581	596,008	594,917		(4,336)		(4,336)		590,581			21,544	10/15/2029.	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
96928* EN 3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU	..	12/15/2020.	Paydown		410,801	410,801	415,224	414,845		(4,044)		(4,044)		410,801			0	11,081	02/15/2034.
96928* EZ 6	WILLIAM BLAIR & COMPANY CONTROL PASS - T	..	12/15/2020.	Paydown		379,044	379,044	379,044	379,045		(1)		(1)		379,044			0	12,492	09/15/2033.
96928* FH 5	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU	..	12/15/2020.	Paydown		1,078,398	1,078,398	1,078,398	1,078,402		(4)		(4)		1,078,398			0	43,444	04/15/2025.
96928* FK 8	WILLIAM BLAIR & CO. CONTROL PASS - THROU	..	12/15/2020.	Paydown		364,958	364,958	364,958	364,969		(11)		(11)		364,958			0	14,053	11/15/2032.
96928* FQ 5	WILLIAM BLAIR & CO. CONTROL PASS - THROU	..	12/15/2020.	Paydown		478,687	478,687	478,687	478,687		(1)		(1)		478,687			0	12,445	09/15/2033.
96928* FV 4	WILLIAM BLAIR & COMPANY CONTROL PASS - T	..	12/15/2020.	Paydown		214,815	214,817	214,817	214,818		(3)		(3)		214,815			0	5,696	09/15/2044.
96928* FX 0	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU	..	12/15/2020.	Paydown		789,145	789,145	789,145	789,146		(2)		(2)		789,145			0	20,515	02/15/2036.
96928* FY 8	WILLIAM BLAIR & COMPANY CONTROL PASS - T	..	12/15/2020.	Paydown		296,855	296,855	296,855	296,856		(1)		(1)		296,855			0	8,684	01/15/2035.
96928@ AA 3	WILLIAM BLAIR CONTROL SERIES 2004 PASS T	..	12/15/2020.	Paydown		868,945	868,945	868,945	868,945		0		0		868,945			0	22,633	06/15/2023.
96930@ AA 9	WILLIAM BLAIR & CO, WALGREEN CO (FRANKLI	..	12/15/2020.	Paydown		231,050	231,050	231,050	231,050		(0)		(0)		231,050			0	6,548	08/15/2035.
96949L AD 7	WILLIAMS PARTNERS LP	..	05/12/2020.	JP Morgan		5,069,700	5,000,000	4,997,450	4,998,119		81		81		4,998,200		71,500	71,500	77,604	06/15/2027.
97063Q AA 0	WESTF 2017-A A - ABS	..	12/15/2020.	Paydown		1,042,415	1,042,415	1,041,527	1,041,409		1,006		1,006		1,042,415			0	37,256	08/15/2042.
970648 AF 8	WILLIS NORTH AMERICA INC	..	10/19/2020.	GLOBAL REINSURANCE		5,448,320	5,000,000	4,995,700	4,997,314		459		459		4,997,773		450,547	450,547	167,000	05/15/2024.
970648 AJ 0	WILLIS NORTH AMERICA INC	..	10/19/2020.	GLOBAL REINSURANCE		7,637,735	7,000,000	6,987,330	6,987,683		892		892		6,988,575		649,160	649,160	228,871	09/15/2029.
97064E AA 6	WESTF 2018-A A - ABS	..	12/15/2020.	Paydown		813,437	813,437	813,397	813,411		26		26		813,437			0	23,891	09/15/2043.
97064F AA 3	WESTF 2020-A A - ABS	..	12/15/2020.	Paydown		695,324	695,324	695,315			11		11		695,324			0	12,275	03/15/2045.
974153 AA 6	WING 18A A2 - RMBS	..	11/20/2020.	Paydown		7,127,471	6,947,500	6,947,500	6,948,011		179,460		179,460		7,127,471			0	311,153	12/05/2048.
97652P AL 5	WIN 2014-1 A11 - CMO/RMBS	..	12/01/2020.	Paydown		1,776,771	1,776,771	1,765,666	1,763,440		13,331		13,331		1,776,771			0	44,478	06/20/2044.
976656 CD 8	WISCONSIN ELECTRIC POWER CO	..	10/19/2020.	GLOBAL REINSURANCE		3,046,569	3,000,000	2,969,190	2,994,128		2,711		2,711		2,996,839		49,730	49,730	96,858	09/15/2021.
976826 BH 9	WISCONSIN POWER AND LIGHT CO	..	06/15/2020.	Maturity @ 100.00		5,000,000	5,000,000	4,991,650	4,999,567		433		433		5,000,000			0	115,000	06/15/2020.
976826 BM 8	WISCONSIN POWER AND LIGHT CO	..	10/19/2020.	GLOBAL REINSURANCE		8,966,112	8,000,000	7,976,640	7,977,720		1,640		1,640		7,979,360		986,752	986,752	316,667	07/01/2029.
980236 AM 5	WOODSIDE FINANCE LTD	C	10/19/2020.	GLOBAL REINSURANCE		4,242,208	4,000,000	3,997,680	3,998,824		167		167		3,998,992		243,216	243,216	163,844	03/05/2025.
980236 AN 3	WOODSIDE FINANCE LTD	C	10/19/2020.	GLOBAL REINSURANCE		5,347,070	5,000,000	4,996,700	4,997,840		230		230		4,998,070		349,000	349,000	202,472	09/15/2026.
980888 AD 3	WOOLWORTHS GROUP LTD	C	09/22/2020.	Maturity @ 100.00		13,000,000	13,000,000	13,021,900	13,002,146		(2,146)		(2,146)		13,000,000			0	520,000	09/22/2020.
98310W AM 0	WYNDHAM WORLDWIDE CORP	..	03/10/2020.	BARCLAYS CAPITAL INC FIXED INC		1,040,000	1,000,000	1,065,000	1,045,797		(2,693)		(2,693)		1,043,104		(3,104)	(3,104)	28,399	10/01/2025.
98419M AJ 9	XYLEM INC	..	10/19/2020.	GLOBAL REINSURANCE		5,569,035	5,000,000	4,989,700	4,992,832		756		756		4,993,588		575,447	575,447	157,083	11/01/2026.
98875L AA 7	ZAIS5 V A1 - CDO	..	10/15/2020.	Paydown		188,925	188,925	187,262	188,609		316		316		188,925			0	5,629	10/16/2028.
98886Y AR 9	ZAIS2 2 ABR - CDO	..	10/19/2020.	Various		5,802,192	5,801,961	5,801,961	5,802,123		(67)		(67)		5,802,056		136	136	100,511	07/27/2026.
98944P AB 3	ZCAP 2018-1 A - ABS	..	12/15/2020.	Paydown		870,223	870,223	857,331	859,338		10,885		10,885		870,223			0	17,105	10/15/2038.
98971D AB 6	ZIONS BANCORPORATION NA	..	10/19/2020.	GLOBAL REINSURANCE		10,299,600	10,000,000	9,968,700	9,969,167		2,150		2,150		9,971,317		328,283	328,283	315,972	10/29/2029.
G0620B AB 4	ATLSS 2014-1 A - ABS	..	03/15/2020.	Paydown		6,720,108	6,720,108	6,720,108	6,720,108		0		0		6,720,108			0	81,707	12/15/2039.
G3427* AA 0	GCPF LOAN FUNDING D GP, LTD	C	12/23/2020.	Direct		7,812,500	7,812,500	7,812,500					0		7,812,500			0	191,287	10/11/2029.
G4301U AF 1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A	..	04/15/2020.	Paydown		2,351,185	2,351,185	2,336,166	2,336,075		15,110		15,110		2,351,185			0	12,373	11/15/2037.
G7256K AB 0	PROP 2017-1 A - ABS	..	12/01/2020.	Paydown		338,470	338,470	338,268	337,784		686		686		338,470			0	4,106	03/15/2042.
3899999.	Total - Bonds - Industrial and Miscellaneous					8,048,978,638	7,757,592,627	7,651,820,340	7,540,611,281	62,864	51,859,893	9,936,686	41,986,070	0	7,725,111,362	0	296,409,578	296,409,578	259,067,206	XXX
Bonds - Hybrid Securities																				
94978S AA 7	WELLS FARGO CAPITAL X	..	03/30/2020.	EXCHANGE		2,086,832	2,000,000	2,090,400	2,087,603		(771)		(771)		2,086,832			0	34,708	12/01/2086.
4899999.	Total - Bonds - Hybrid Securities					2,086,832	2,000,000	2,090,400	2,087,603	0	(771)	0	(771)	0	2,086,832	0	0	0	34,708	XXX
Bonds - Unaffiliated Bank Loans																				
00216C AD 5	AQ Sunshine, Inc./Term Loan 3/19	..	12/31/2020.	Direct		13,267	13,267	13,024	12,802		21		21		13,267			0	721	04/15/2025.
00216C AF 0	AQ SUNSHINE, INC. - TERM LOAN B	..	12/31/2020.	Direct		162	162	162					0		162			0	13	04/15/2025.
00228* AA 4	AMERICAN TECHNOLOGIES LLC - TERM LOAN	..	12/31/2020.	Direct		5,569	5,569	5,569					0		5,569			0	320	07/31/2026.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
00448F AG 1	Achilles Acquisition LLC/Delayed Draw Te		01/16/2020.	Ares Capital Management		173,580	173,580	173,580	173,574		0		0		173,574		6	6	56	10/13/2025.
00448F AH 9	Achilles Acquisition LLC/Closing date Te		11/16/2020.	Direct		69,749	69,749	69,575	69,600		149		149		69,749			0	2,909	10/13/2025.
00452# AA 7	Accommodations Plus Technologies LLC/Ter		06/30/2020.	Direct		64,130	64,130	64,130	64,102				0		64,130			0	2,331	05/11/2024.
00797* AA 5	Aero Operating LLC/Term Loan 1/20		10/01/2020.	Direct		3,991	3,991	3,991					0		3,991			0	261	02/07/2026.
00797* AB 3	Aero Operating LLC/Delayed Draw Term Loa		10/01/2020.	Direct		824	824	824					0		824			0	23	02/07/2026.
00843@ AA 7	AffiniPay Midco, LLC/Term Loan 2/20		10/01/2020.	Direct		3,765	3,765	3,765					0		3,765			0	198	03/02/2026.
01370# AA 4	Alcami Corporation/First Lien Term Loan		12/31/2020.	Direct		14,062	14,063	13,676	14,026		37		37		14,062			0	452	07/14/2025.
02376C AX 3	American Airlines Inc Term Loan B		01/10/2020.	DEUTSCHE BANK SECURITIES, INC									0					0	932	10/10/2021.
03979* AA 9	U.S. Metals Bidco Ltd		12/31/2020.	Direct		7,767	7,767	7,767					0		7,767			0	272	07/20/2026.
04685Y AK 5	Athenahealth, Inc./First Lien Term Loan		12/31/2020.	Ares Capital Management		1,850,722	1,874,976	1,836,732	1,837,671		711		711		1,842,836		7,887	7,887	19,428	02/11/2026.
05365@ AA 4	Avetta, LLC/Term Loan 4/18		12/31/2020.	Direct		21,025	21,025	20,604	20,974		51		51		21,025			0	938	04/10/2024.
05365@ AD 8	Avetta, LLC/Second Amendment Tranche B T		12/31/2020.	Direct		16,266	16,266	15,957	16,225		40		40		16,266			0	725	04/10/2024.
05464# AA 2	Axiom Merger Sub Inc./Facility B Term Lo		12/31/2020.	Direct		14,064	14,064	13,557	14,017		47		47		14,064			0	573	04/08/2026.
05942# AA 4	Bambino CI Inc./Term Loan 10/17		02/12/2020.	Direct		3,888,132	3,888,132	3,792,723	3,828,471		59,661		59,661		3,888,132			0	33,700	10/17/2023.
07384D AC 6	Belk Inc		08/03/2020.	Direct		414,767	414,767	253,427	457,333		8,916	51,483	(42,566)		414,767			0	15,452	07/31/2025.
07386* AA 7	Bearcat Buyer, Inc./First Lien Term Loan		12/31/2020.	Direct		21,344	21,344	20,765	21,291		53		53		21,344			0	780	07/09/2026.
07386* AB 5	Bearcat Buyer, Inc./First Lien Delayed D		12/31/2020.	Direct		1,400	1,400	1,400	1,161				0		1,400			0	50	07/09/2026.
07386* AD 1	Bearcat Buyer, Inc./2019 Incremental Fir		12/31/2020.	Direct		3,522	3,522	3,443	3,514		8		8		3,522			0	117	07/09/2026.
09523@ AA 5	Blue Angel Buyer 1, LLC/First Amendment		12/31/2020.	Direct		1,294	1,294	1,294					0		1,294			0	53	01/02/2026.
09523C AC 6	BLUE ANGEL BUYER 1 LLC		12/31/2020.	Direct		440	44,390	44,390	440				0		440			0	861	01/02/2026.
09523C AD 4	Blue Angel Buyer 1, LLC/Term Loan 12/18		12/31/2020.	Direct		3,147	3,147	3,092	3,141		6		6		3,147			0	119	01/02/2026.
10483* AA 3	Bragg Live Food Products LLC/Term Loan 3		07/17/2020.	Direct		385,814	385,814	373,520	384,568		1,246		1,246		385,814			0	9,908	03/11/2024.
12702# AA 0	BakeMark Holdings, Inc./Term Loan 08/17		12/31/2020.	Direct		24,506	24,506	23,770	24,414		92		92		24,506			0	819	08/14/2023.
12713@ AA 9	CST Buyer Company/Tranche B Term Loan 03		09/03/2020.	Direct		27,621	27,621	27,621	27,621				0		27,621			0	974	10/03/2025.
12721# AA 7	CVP Holdco, Inc./Delayed Draw Term Loan		12/31/2020.	Direct		14,787	14,787	14,787	12,389				0		14,787			0	595	10/31/2025.
12721# AB 5	CVP Holdco, Inc./Term Loan 10/19		12/31/2020.	Direct		66,091	66,091	66,091	66,091				0		66,091			0	2,570	10/31/2025.
13054P AH 5	California Pizza Kitchen		11/23/2020.	EXCHANGE		343,123	1,312,500	623,438	1,312,500			689,063	(689,063)		623,438		(280,315)	(280,315)	116,676	08/23/2021.
13119D AF 9	Term Loan B : Callaway Golf		05/28/2020.	Bank of America Merrill Lynch		1,844,131	1,865,000	1,827,700	1,833,018		2,389		2,389		1,835,407		8,724	8,724	48,752	01/04/2026.
14886M AM 3	Checkout Holdings		11/30/2020.	Direct		14,642	14,642	8,528	20,429		115	5,901	(5,787)		14,642			0	789	02/15/2023.
15644G B* 4	CENTRIC BRANDS INC. - REVOLVING LOAN (FIRST LIEN)		12/18/2020.	Direct		65,718	65,718	65,718	65,718				0		65,718			0		10/09/2024.
15670B AD 4	CENTURYLINK 5/17 TLA		01/31/2020.	CITIGROUP							49		49		49		(49)	(49)	(1,004)	06/20/2022.
16117L BW 8	CHARTER COMMUNICATIONS OPERATING, LLC		12/31/2020.	Bank of America Merrill Lynch		30,612	30,612	25,867			308		308		30,538		74	74	220	04/30/2025.
16384Y AF 4	Term Loan B : Chemours		04/17/2020.	JP Morgan		6,102,654	6,319,598	6,218,928	6,235,267		3,246		3,246		6,238,513		(135,859)	(135,859)	28,346	04/03/2025.
18512# AC 3	Clearwater Analytics, LLC/Fourth Amendme		12/31/2020.	Direct		1,144	1,144	1,144	1,144				0		1,144			0	60	10/31/2025.
18512# AD 1	Clearwater Analytics, LLC/Third Amendmen		12/31/2020.	Direct		6,448	6,448	6,287	6,416		32		32		6,448			0	442	10/31/2025.
18512# AE 9	CLEARWATER ANALYTICS, LLC - INCREMENTAL		12/31/2020.	Direct		2,602	2,602	2,602					0		2,602			0	68	10/31/2025.
190333 ZZ 0	Bambino CI Inc./December 2019 Incrementa		02/12/2020.	Direct		144,595	144,595	144,595	144,595				0		144,595			0	1,253	10/17/2023.
20049# AA 5	Command Alkon Incorporated/Term Loan 9/1		04/23/2020.	Direct		3,678,221	3,678,221	3,627,630	3,642,906		35,315		35,315		3,678,221			0	110,685	09/01/2023.
20602* AA 8	CGP Buyer LLC/Term Loan 7/19		12/31/2020.	Direct		19,369	19,369	18,949	19,324		45		45		19,369			0	878	08/20/2025.
20602* AB 6	Concert Golf Partners Holdco LLC/Delayed		12/31/2020.	Direct		605	605	605					0		605			0	28	08/20/2025.
21257@ AC 8	Convey Health Solutions, Inc./Term Loan		12/31/2020.	Direct		16,137	16,137	16,137	16,137				0		16,137			0	599	09/04/2026.

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
21257@ AE 4	Convey Health Solutions, Inc./2020 Incre	..	12/31/2020.	Direct		1,415	1,415	1,415					0		1,415			0	79	09/04/2026.
22526@ AA 5	Creation Holdings Inc./Term Loan 8/19	..	12/31/2020.	Direct		8,094	8,094	7,892	8,072		22		22		8,094			0	408	08/15/2025.
22526@ AB 3	Creation Holdings Inc./Delayed Draw Term	..	12/31/2020.	Direct		1,138	1,138	1,138					0		1,138			0	44	08/15/2025.
23361* AA 3	DRB Holdings, LLC/Initial Term Loan 10/1	..	12/31/2020.	Direct		37,500	37,500	36,560	37,401		99		99		37,500			0	1,746	10/06/2023.
23363# AB 5	DRS Holdings III, Inc./Term Loan 11/19	..	12/31/2020.	Direct		6,862	6,862	6,862	6,862				0		6,862			0	311	11/01/2025.
23582L AK 7	Delay Draw Term Loan : Dana Corp	..	05/06/2020.	CITIGROUP		5,551,855	5,622,531	5,590,143	5,594,169		1,175		1,175		5,595,344		(43,489)	(43,489)	47,288	02/28/2026.
24521T AB 2	Del Monte Foods Inc - First Lien Initial	..	05/15/2020.	Ares Capital Management		2,028,936	2,028,936	1,732,746	1,762,383		87,374		87,374		1,849,757		179,180	179,180	45,713	02/18/2021.
24702N BE 9	Term Loan B : Dell Intl	..	12/15/2020.	WELLS FARGO SECURITIES LLC		1,813,348	1,876,190	1,806,641			867		867		1,815,779		(2,430)	(2,430)	1,115	09/19/2025.
25374L A* 9	Centric Brands Inc./First Lien Term Loan	..	10/09/2020.	Ares Capital Management		3,335,200	3,684,375	3,526,561	3,561,781		25,974		25,974		3,587,756		(252,556)	(252,556)	347,894	10/30/2023.
25403# AN 6	DILIGENT CORPORATION (FKA DIAMOND MERGER	..	12/31/2020.	Direct		14,100	14,100	14,100					0		14,100			0	670	08/04/2025.
26887@ AA 9	EP WEALTH ADVISORS, LLC - TERM LOAN	..	12/31/2020.	Direct		2,550	2,550	2,550					0		2,550			0	136	09/04/2026.
28619* AB 0	Elemica Parent, Inc./Term Loan 9/19	..	12/31/2020.	Direct		12,240	12,240	11,934	12,208		33		33		12,240			0	645	09/18/2025.
29427* AA 2	Goldcup 17308 AB/USD Term Loan 10/18	..	12/31/2020.	Direct		14,687	14,687	14,357	14,651		36		36		14,687			0	598	10/09/2024.
30282# AA 0	FWR Holding Corporation/Initial Term Loa	..	12/24/2020.	Direct		27,548	27,548	26,860	27,446		66		66		27,548			0	959	08/21/2023.
30282# AB 8	FWR Holding Corporation/Initial Delayed	..	12/24/2020.	Direct		3,657	3,657	3,657	3,652		0		0		3,657			0	119	08/21/2023.
30282# AC 6	FWR Holding Corporation/Delayed Draw Ter	..	12/24/2020.	Direct		5,737	5,737	5,735	5,729		0		0		5,737			0	229	08/21/2023.
30282# AD 4	FWR Holding Corporation/New Delayed Draw	..	12/24/2020.	Direct		3,414	3,414	3,414					0		3,414			0	177	08/21/2023.
30282# AG 7	FWR Holding Corporation/Delayed Draw Ter	..	12/24/2020.	Direct		3,409	3,409	3,409	3,405				0		3,409			0	118	08/21/2023.
30282# AH 5	FWR Holding Corporation/Delayed Draw Ter	..	12/24/2020.	Direct		4,549	4,549	4,549	4,543				0		4,549			0	158	08/21/2023.
30282# AJ 1	FWR Holding Corporation/Second Amendment	..	12/24/2020.	Direct		6,521	6,521	6,521					0		6,521			0	123	08/21/2023.
31528# AA 2	Ferraro Fine Foods Corp./Term Loan 05/18	..	03/31/2020.	Direct		3,233	3,233	3,168	3,231		2		2		3,233			0	51	05/09/2024.
31528# AC 8	Ferraro Fine Foods Corp./Incremental Ter	..	06/30/2020.	Direct		27,001	27,001	26,596	26,966		35		35		27,001			0	29	05/09/2024.
31528# AD 6	Ferraro Fine Foods Corp./Second Amendmen	..	06/30/2020.	Direct		14,381	14,381	14,166	14,375		6		6		14,381			0	17	05/09/2024.
35041@ AA 3	Foundation Risk Partners, Corp./Term Loa	..	12/31/2020.	Direct		10,258	10,258	9,998	10,228		30		30		10,258			0	407	11/10/2023.
35041@ AB 1	Foundation Risk Partners, Corp./First Am	..	12/31/2020.	Direct		5,492	5,492	5,382	5,478		14		14		5,492			0	218	11/10/2023.
35041@ AC 9	Foundation Risk Partners, Corp./First Am	..	12/31/2020.	Direct		7,618	7,618	7,572	7,601		6		6		7,618			0	302	11/10/2023.
35041@ AD 7	Foundation Risk Partners, Corp./Second A	..	12/31/2020.	Direct		26,947	26,947	26,550	19,266		56		56		26,947			0	1,019	11/10/2023.
35041@ AG 0	Foundation Risk Partners, Corp./Third Am	..	12/31/2020.	Direct		3,046	3,046	3,046					0		3,046			0	84	11/10/2023.
35921# AA 6	Frontline Technologies Intermediate Hold	..	12/31/2020.	Direct		49,919	49,919	48,239	49,723		196		196		49,919			0	1,796	09/18/2023.
35921@ AC 4	Frontline Technologies Intermediate Hold	..	12/31/2020.	Direct		6,141	6,141	6,141	6,141				0		6,141			0	221	09/18/2023.
36147@ AA 4	GB Auto Service, Inc./First Amendment De	..	12/31/2020.	Direct		389	389	389					0		389			0	33	10/19/2024.
36198M AD 9	Term Loan A : Gaming & Leisure	..	09/08/2020.	Direct		6,468,710	6,468,710	6,406,200	6,443,101		25,609		25,609		6,468,710			0	117,102	04/28/2021.
36221@ AA 3	GPM Investments, LLC/Term Loan 2/20	..	12/31/2020.	Direct		7,447	7,447	7,447					0		7,447			0	461	03/01/2027.
36850@ AB 9	Gehl Foods, LLC/Term Loan 1/18	..	11/24/2020.	Direct		78,252	78,252	76,069	77,107		280		280		78,252			0	4,408	01/25/2024.
39341# AA 0	Green Street Parent, LLC and Green Stree	..	12/31/2020.	Direct		60,000	60,000	58,800	59,889		111		111		60,000			0	2,448	08/27/2026.
40348# AA 1	GUTTER BUYER INC	..	12/31/2020.	Direct		2,163	2,163	2,130			1		1		2,163			0	32	03/06/2025.
40406# AD 4	HAI Acquisition Corporation/Term Loan 10	..	12/31/2020.	Direct		28,125	28,125	27,418	28,042		83		83		28,125			0	1,662	11/01/2024.
404122 BB 8	HCA INC TRANCHE B-13 TERM LOAN	..	12/31/2020.	Direct		15,038	15,038	13,233			127		127		15,038			0	147	03/18/2026.
41781@ AA 5	Harvey Tool Company, LLC/Term Loan 10/17	..	12/31/2020.	Direct		29,600	29,600	29,007	29,542		58		58		29,600			0	1,176	10/14/2024.
41781@ AB 3	Harvey Tool Company, LLC/Delayed Term Lo	..	12/31/2020.	Direct		7,374	7,374	7,374	7,374				0		7,374			0	293	10/14/2024.
41902@ AA 9	Sigma Electric Manufacturing Corporation	..	12/31/2020.	Direct		279,651	279,651	274,036	278,863		789		789		279,651			0	12,600	10/31/2023.
41902@ AB 7	Sigma Electric Manufacturing Corporation	..	12/31/2020.	Direct		69,989	69,989	69,289	69,875		114		114		69,989			0	2,058	10/31/2023.

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
44903L AD 1	Hygiena Borrower LLC/First Amendment Inc	..	07/20/2020.	Direct		19,349	19,349	19,037	19,324		26		26		19,349			0	401	02/28/2023.
44961* AB 1	Implus Footcare, LLC/Initial Term Loan 0	..	12/31/2020.	Direct		8,817	8,817	8,795	8,665		7		7		8,817			0	477	04/30/2024.
45004K AC 0	IRI Holdings, Inc./Term Loan 11/18	..	12/31/2020.	Direct		18,750	18,750	18,563	18,732		18		18		18,750			0	605	12/01/2025.
45259# AA 7	IMPACT SALES TL L+650 06/27/2023 MD	..	12/31/2020.	Direct		59,417	59,417	60,464	59,551		(134)		(134)		59,417			0	3,418	06/27/2023.
45320* AA 6	Revint Intermediate II, LLC (fka: Implem	..	10/15/2020.	Direct		847,039	847,039	827,295	841,853		5,186		5,186		847,039			0	41,412	12/13/2023.
45320* AB 4	Revint Intermediate II, LLC (fka: Implem	..	10/15/2020.	Direct		1,940,884	1,940,884	1,924,421	1,928,730		12,154		12,154		1,940,884			0	102,739	12/13/2023.
45321* AA 5	Implus Footcare, LLC/Spenco Incremental	..	12/31/2020.	Direct		1,372	1,372	1,369	1,348		1		1		1,372			0	74	04/30/2024.
45763F AN 8	Inmar, Inc./Initial Term Loan (First Lie	..	12/31/2020.	Direct		35,960	35,960	34,162	35,734		226		226		35,960			0	1,234	05/01/2024.
46126# AA 6	IntraPac International LLC/U.S. Term Loa	..	12/31/2020.	Direct		14,804	14,804	14,471	14,774		31		31		14,804			0	646	01/11/2026.
48234K AC 6	Term Loan B : K&N Engineering	..	12/31/2020.	Direct		41,237	41,237	35,670			753		753		41,237			0	1,054	10/20/2023.
48240@ AA 5	K2 Insurance Services, LLC/Term Loan 7/1	..	12/31/2020.	Direct		48,333	48,333	47,056	48,171		163		163		48,333			0	2,028	07/01/2024.
48773# AA 8	Kellermeyer Bergensons Services, LLC/Ter	..	12/31/2020.	Direct		3,600	3,600	3,564	3,596		3		3		3,600			0	179	11/07/2026.
48773# AB 6	Kellermeyer Bergensons Services, LLC/202	..	12/31/2020.	Direct		792	792	792					0		792			0	33	11/07/2026.
48773# AC 4	KELLERMEYER BERGENSONS SERVICES, LLC - 2	..	12/31/2020.	Direct		79	79	79					0		79			0	3	11/07/2026.
48881# AB 5	Kene Acquisition, Inc./Term Loan 8/19	..	12/31/2020.	Direct		12,324	12,324	12,013	12,295		29		29		12,324			0	445	08/10/2026.
48881# AC 3	Kene Acquisition, Inc./Delayed Draw Term	..	12/31/2020.	Direct		2,052	2,052	2,052	588				0		2,052			0	82	08/10/2026.
49314* AB 4	Key Surgical LLC/Incremental Term Loan 1	..	11/18/2020.	Direct		419,959	419,959	412,298	414,131		5,828		5,828		419,959			0	28,613	06/01/2023.
49314* AC 2	Key Surgical LLC/Fourth Amendment Increm	..	11/18/2020.	Direct		190,967	190,967	185,350	185,865		5,102		5,102		190,967			0	13,011	06/01/2023.
50541# AA 5	Laboratories Bidco LLC/Term Loan 9/19	..	12/31/2020.	Direct		4,601	4,601	4,601	4,601				0		4,601			0	269	06/25/2024.
50541# AB 3	Laboratories Bidco LLC/Second Amendment	..	12/31/2020.	Direct		363	363	363					0		363			0	20	06/25/2024.
55371* AU 9	MRI Software LLC/Term Loan 2/20	..	12/31/2020.	Direct		5,124	5,124	5,124					0		5,124			0	283	02/10/2026.
55371* AY 1	MRI SOFTWARE LLC - SECOND AMENMENT TERM.	..	12/31/2020.	Direct		14	14	14					0		14			0		02/10/2026.
55418# AA 4	Mac Lean-Fogg Company/Term Loan 12/18	..	12/31/2020.	Direct		16,797	16,797	16,617	16,780		17		17		16,797			0	626	12/22/2025.
55418# AB 2	Mac Lean-Fogg Company/Delayed Draw Term	..	12/31/2020.	Direct		1,172	1,172	1,172	1,054				0		1,172			0	42	12/22/2025.
57810J AC 2	Amynta Agency Borrower Inc./Incremental	..	12/31/2020.	Direct		9,463	9,463	9,463	9,463		0		0		9,463			0	322	02/28/2025.
59509# AA 6	Micromeritics Instrument Corp./Term Loan	..	12/31/2020.	Direct		3,948	3,948	3,948	3,948				0		3,948			0	169	12/18/2025.
60367* AA 9	Ministry Brands, LLC/Delayed Draw Term L	..	12/31/2020.	Direct		24,276	24,276	24,276	24,234		41		41		24,276			0	770	12/02/2022.
60367* AB 7	Ministry Brands, LLC/Incremental Term Lo	..	12/31/2020.	Direct		2,743	2,743	2,715	2,739		4		4		2,743			0	87	12/02/2022.
60367* AD 3	Ministry Brands, LLC/Delayed Draw Term L	..	12/31/2020.	Direct		528	528	528	528				0		528			0	17	12/02/2022.
61506U AB 0	Montreign Resort Casino	..	03/23/2020.	Direct		14,115,470	14,664,120	12,903,322	13,182,034		1,199,375		1,199,375		14,381,409		(265,939)	(265,939)	743,781	01/24/2023.
62929# AA 2	ACA Compliance Group/Term Loan 1/18	..	04/20/2020.	Ares Capital Management		2,847,853	2,847,853	2,765,906	2,790,043		4,375		4,375		2,794,419		53,434	53,434	57,191	02/09/2024.
62929# AA 2	NM GRC Holdco, LLC/Term Loan 1/18	..	12/31/2020.	Direct		21,684	21,684	21,684					0		21,684			0	939	02/09/2024.
62929# AB 0	ACA Compliance Group/Delayed Draw Term L	..	04/20/2020.	Ares Capital Management		791,508	791,508	781,614	791,311		197		197		791,508			0	15,959	02/09/2024.
62929# AB 0	NM GRC Holdco, LLC/Delayed Draw Term Loa	..	12/31/2020.	Direct		6,011	6,011	6,011					0		6,011			0	260	02/09/2024.
62931* AA 2	NMC Skincare Intermediate Holdings II, L	..	12/31/2020.	Direct		5,851	5,851	5,714	5,836		15		15		5,851			0	228	10/31/2024.
62931* AC 8	NMC Skincare Intermediate Holdings II, L	..	12/31/2020.	Direct		1,561	1,561	1,561	322				0		1,561			0	72	10/31/2024.
62976# AA 4	NSM Insurance Group, LLC/Term Loan 5/18	..	04/07/2020.	Ares Capital Management		1,808,476	1,808,476	1,772,307	1,781,459		1,718		1,718		1,783,177		25,300	25,300	30,194	05/11/2024.
62976# AB 2	NSM Insurance Group, LLC/Delayed Draw Te	..	04/07/2020.	Ares Capital Management		927,036	927,036	917,766	920,848		393		393		921,241		5,795	5,795	15,478	05/11/2024.
62976# AC 0	NSM Insurance Group, LLC/First Amendment	..	04/07/2020.	Ares Capital Management		326,827	326,827	320,290	321,524		336		336		321,859		4,968	4,968	5,457	05/11/2024.
62976# AD 8	NSM Insurance Group, LLC/Second Amendmen	..	04/07/2020.	Ares Capital Management		457,287	457,287	448,141	449,488		494		494		449,982		7,305	7,305	7,635	05/11/2024.
62976# AE 6	NSM Insurance Group, LLC/Dollar Term Loa	..	12/31/2020.	Direct		20,749	20,749	20,749					0		20,749			0	1,007	05/11/2026.

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												11	12	13	14	15						
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64027*	AA	3	NELIPAK HOLDINGS US TL L+425 07/02/2026	..	12/31/2020.	Direct		12,581	12,581	12,330	12,558		23		23		12,581			0	357	07/02/2026.
64027*	AB	1	NELIPAK HOLDING INC TL L+425 07/02/2026	..	12/31/2020.	Direct		1,875	1,875	1,838	1,871		4		4		1,875			0	53	07/02/2026.
661000	ZZ	5	NSM Insurance Group, LLC/Third Amendment	..	04/07/2020.	Ares Capital Management		579,640	579,640	568,047	569,266		657		657		569,922		9,718	9,718	9,678	05/11/2024.
67096@	AA	0	OMH-HealthEdge Holdings, LLC/Term Loan 9	..	12/31/2020.	Direct		3,436	3,436	3,436	3,436				0		3,436			0	148	10/24/2025.
67113@	AB	7	OTG Management, LLC/Fourth Amendment DDT	..	12/31/2020.	Direct		738	738	685	479		14		14		738			0	78	08/26/2021.
67113H	AD	7	OTG Management, LLC/Delayed Draw Term Lo	..	12/31/2020.	Direct		6,573	6,573	6,420	6,538		35		35		6,573			0	507	08/26/2021.
69323*	AA	3	BakeMark Holdings, Inc./Additional Term	..	12/31/2020.	Direct		13,284	13,284	13,024	13,252		32		32		13,284			0	444	08/14/2023.
69345Y	AB	0	PFC ACQUISITION CORP	..	12/31/2020.	Direct		65,050	65,050	62,556	64,800		250		250		65,050			0	3,174	03/01/2026.
69398*	AD	7	PDI TA Holdings, Inc./First Lien Term Lo	..	12/31/2020.	Direct		69,999	69,999	69,921	69,990		9		9		69,999			0	2,394	10/24/2024.
69406*	AA	3	PHNTM Holdings, Inc./Term Loan (First Li	..	12/17/2020.	Direct		257,239	257,239	257,239	257,239				0		257,239			0	16,189	01/27/2023.
69406*	AB	1	PHNTM Holdings, Inc./Term Loan (First Li	..	12/17/2020.	Direct		1,067,859	1,067,859	1,057,164	1,065,564		2,295		2,295		1,067,859			0	67,206	01/27/2023.
702666	ZZ	4	Pathway Vet Alliance LLC (fka Pathway Pa	..	03/31/2020.	Direct		1,164,838	1,164,838	1,162,173	1,162,438		2,400		2,400		1,164,838			0	18,206	12/20/2024.
702888	ZZ	4	Pathway Vet Alliance LLC/2019 First Lien	..	03/31/2020.	Direct		742,854	742,854	742,854	742,854				0		742,854			0	14,295	12/20/2024.
70323#	AA	7	Pathway Vet Alliance LLC (fka Pathway Pa	..	03/31/2020.	Direct		3,295,706	3,295,706	3,237,576	3,247,317		48,389		48,389		3,295,706			0	52,612	12/20/2024.
70437Y	AF	8	PAYLESS INC A1-EXIT L+800 02/10/2022	..	01/14/2020.	Direct		738,774	850,449	425,867	425,225		313,549		313,549		738,774			0		02/10/2022.
70437Y	AG	6	PAYLESS INC A2-EXIT L+900 08/10/2022	..	04/01/2020.	AFG Private Placement									0					0	1,081	08/10/2022.
70451H	AF	6	PAYSIMPLE, INC. - ADDITIONAL DELAYED DRA	..	12/31/2020.	Direct		1,918	1,918	1,918					0		1,918			0	82	08/23/2025.
70470@	AA	0	POLYMER SOLUTIONS GRP L+625 07/31/22 MD	..	12/31/2020.	Direct		101,505	101,505	101,505	101,496		9		9		101,505			0	4,385	07/31/2022.
70476X	AJ	4	PetVet Care Centers, LLC/Second 2019 Del	..	12/31/2020.	Direct		3,750	3,750	3,750	3,750				0		3,750			0	133	02/14/2025.
70559@	AA	4	Pegasus Global Enterprise Holdings, LLC/	..	12/31/2020.	Direct		16,556	16,556	16,129	16,511		46		46		16,556			0	741	05/29/2025.
70559@	AB	2	Pegasus Global Enterprise Holdings, LLC/	..	12/31/2020.	Direct		2,957	2,957	2,957					0		2,957			0	99	05/29/2025.
70559@	AD	8	Pegasus Global Enterprise Holdings, LLC	..	12/31/2020.	Direct		1,196	1,196	1,196					0		1,196			0	66	05/29/2025.
70559@	AE	6	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC	..	12/31/2020.	Direct		1,120	1,120	1,120					0		1,120			0	78	05/29/2025.
71639#	AA	4	PetIQ, LLC/Term Loan 01/18	..	12/31/2020.	Direct		42,350	42,350	41,289	42,212		138		138		42,350			0	1,289	07/08/2025.
71667*	AA	3	Petroleum Service Group LLC/Delayed Draw	..	10/01/2020.	Direct		416	416	416					0		416			0	23	07/23/2025.
71667*	AB	1	Petroleum Service Group LLC/Term Loan 7/	..	11/02/2020.	Direct		197,848	197,848	193,441	197,249		599		599		197,848			0	12,304	07/23/2025.
74140#	AA	0	Project Potter Buyer, LLC/Term Loan 4/20	..	12/31/2020.	Direct		6,838	6,838	6,838					0		6,838			0	568	04/23/2027.
74719#	AA	1	Pyramid Management Advisors, LLC/Term Lo	..	12/31/2020.	Direct		14,935	14,935	14,935	14,923				0		14,935			0	667	07/15/2023.
74719#	AB	9	Pyramid Management Advisors, LLC/Delayed	..	12/31/2020.	Direct		4,154	4,154	4,154					0		4,154			0	241	07/15/2023.
74719#	AC	7	Pyramid Management Advisors, LLC/Delayed	..	12/31/2020.	Direct		(125,101)	(125,101)	(125,101)					0		(125,101)			0	62	07/15/2023.
74741@	AA	5	Olympia Acquisition, Inc./Term Loan 9/19	..	09/30/2020.	Direct		4,085	4,085	4,085	4,085				0		4,085			0	148	09/24/2026.
74719#	AB	9	Pyramid Management Advisors, LLC/Delayed	..	01/01/2020.	Adjustment		(320)	(320)	(320)	(320)				0		(320)			0	(938)	07/15/2023.
74966U	AP	5	Term Loan B : Royalty Pharma	..	02/11/2020.	Direct		6,301,917	6,301,917	6,225,440	6,253,817		48,100		48,100		6,301,917			0	27,638	04/17/2023.
75000#	AE	8	RSC Acquisition, Inc./Term Loan 10/19	..	12/31/2020.	Direct		5,704	5,704	5,619	4,735		8		8		5,704			0	237	10/30/2026.
75000#	AG	3	RSC Acquisition, Inc./Initial Delayed Dr	..	01/07/2020.	Ares Capital Management		29,182	29,182	29,182	29,182				0		29,182			0		10/30/2026.
75046T	AB	0	Radius Aerospace, Inc./Term Loan 3/19	..	12/31/2020.	Direct		6,413	6,413	6,301	6,401		12		12		6,413			0	296	03/29/2025.
75734@	AB	9	Reddy Ice Holdings, Inc./Term Loan 7/19	..	12/31/2020.	Direct		47,372	47,372	45,860	47,211		162		162		47,372			0	2,349	07/01/2025.
75734@	AC	7	Reddy Ice Holdings, Inc./Delayed Draw Te	..	12/31/2020.	Direct		3,097	3,097	3,097					0		3,097			0	110	07/01/2025.
76009W	AT	7	RENT-A-CENTER, INC	..	12/31/2020.	Direct		40,000	40,000	39,600	39,963		37		37		40,000			0	1,416	08/05/2026.
76150#	AA	2	Revint Intermediate II, LLC (fka: Implem	..	10/15/2020.	Direct		1,412,348	1,412,348	1,377,040	1,379,754		32,594		32,594		1,412,348			0	69,054	12/13/2023.
76252@	AA	1	Rialto Management Group, LLC/Term Loan 1	..	12/31/2020.	Direct		134,442	134,442	133,098	134,210		232		232		134,442			0	6,135	12/02/2024.
78249L	AB	6	RUSSELL INVESTMENTS	..	01/31/2020.	Various		5,307,820	5,304,777	5,170,038	5,230,834		8,685		8,685		5,239,519		68,301	68,301	29,585	04/14/2023.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
78411E AC 2	SCSG EA Acquisition Company, Inc./Initia		10/01/2020.	Direct		18,752	18,752	18,283	18,719		32		32		18,752			0	583	09/01/2023.
78432@ AB 8	SFE Intermediate HoldCo LLC/Incremental		12/31/2020.	Direct		14,937	14,933	14,635	14,914		23		23		14,937			0	355	07/31/2024.
78433* AA 1	SG Acquisition, Inc./Term Loan 1/20		09/28/2020.	Direct		39,799	39,799	39,799					0		39,799			0	2,516	01/27/2027.
78435# AA 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD		12/31/2020.	Various		4,633	4,633	4,633			0		0		4,633			0	283	09/01/2022.
78435# AB 3	SUMMIT COMPANIES 4A TL L+625 09/01/2022		12/31/2020.	Redemption @ 100.00		519,996	520,208	520,204	519,970		21		21		519,991		5	5	13,001	09/01/2022.
78486@ AA 5	SSE BUYER INC		12/31/2020.	Direct		2,173	2,173	2,173					0		2,173			0	190	06/30/2026.
79400@ AA 6	Saldon Holdings, Inc./First Amendment Te		12/31/2020.	Direct		3,501	3,501	3,466	3,496		4		4		3,501			0	154	03/13/2025.
79400@ AB 4	Saldon Holdings, Inc./Term Loan 3/19		12/31/2020.	Direct		21,703	21,703	21,161	21,645		58		58		21,703			0	953	03/13/2025.
80511@ AC 6	SAVATREE INC TL L+5.25 06/01/2022 MD		12/31/2020.	Direct		50,926	50,926	50,926	50,956		(30)		(30)		50,926			0	1,864	06/01/2022.
81389# AA 5	SecurAmerica, LLC/Term Loan 12/18		12/31/2020.	Direct		16,262	16,262	15,755	16,042		70		70		16,262			0	951	12/21/2023.
81389# AB 3	SecurAmerica, LLC/Delayed Draw Term Loan		12/31/2020.	Direct		4,981	4,981	4,981	3,806				0		4,981			0	324	12/21/2023.
81389# AC 1	SecurAmerica, LLC/Delayed Draw Term Loan		12/31/2020.	Direct		1,101	1,101	1,088	1,089		2		2		1,101			0	65	12/21/2023.
81389# AD 9	SecurAmerica, LLC/Delayed Draw Term Loan		12/31/2020.	Direct		527	527	527					0		527			0	75	12/21/2023.
81389# AE 7	SecurAmerica, LLC/Amendment No. 6 Term L		12/31/2020.	Direct		1,428	1,428	1,428					0		1,428			0	63	07/16/2021.
81389# AF 4	SECURAMERICA, LLC - TERM LOAN		12/31/2020.	Direct		711	711	711					0		711			0	26	12/21/2023.
816307 A@ 1	SelectQuote, Inc./Term Loan 10/19		05/26/2020.	Direct		88,235	88,235	88,235	88,235				0		88,235			0	3,330	11/05/2024.
84650# AA 1	SpareFoot, LLC/Incremental Term Loan 2/1		12/31/2020.	Direct		850	850	838	849		1		1		850			0	41	04/13/2024.
84650# AB 9	SpareFoot, LLC/First Lien ESS Incrementa		12/31/2020.	Direct		1,727	1,727	1,727					0		1,727			0	88	04/13/2024.
84650H AC 3	SpareFoot, LLC/Initial Term Loan 04/18		12/31/2020.	Direct		8,108	8,108	7,986	8,094		14		14		8,108			0	390	04/13/2024.
84650H AD 1	SpareFoot, LLC/Incremental Term Loan 8/1		12/31/2020.	Direct		1,542	1,542	1,519	1,540		2		2		1,542			0	75	04/13/2024.
84650H AF 6	SpareFoot, LLC/First Lien Bader Incremen		12/31/2020.	Direct		1,112	1,112	1,095	1,110		2		2		1,112			0	53	04/13/2024.
84650H AG 4	SpareFoot, LLC/First Lien StorSmart Incr		12/31/2020.	Direct		2,224	2,224	2,191	2,220		4		4		2,224			0	103	04/13/2024.
84650H AH 2	SpareFoot, LLC/First Lien SBOA Increment		12/31/2020.	Direct		1,152	1,152	1,134	1,150		2		2		1,152			0	55	04/13/2024.
84756# AA 4	Spectra Finance, LLC/Initial Term Loan 0		12/21/2020.	Direct		179,319	179,319	175,720	178,745		574		574		179,319			0	7,741	04/02/2024.
86738* AA 6	Sunk Rock Foundry Partners LP/Term Loan		12/31/2020.	Direct		135,692	135,692	132,967	135,332		360		360		135,692			0	4,821	10/31/2023.
86803@ AA 4	Sunshine Sub, LLC/Term Loan 5/18		12/31/2020.	Direct		16,766	16,766	16,431	16,721		45		45		16,766			0	566	05/27/2024.
86803@ AB 2	Sunshine Sub, LLC/Delayed Draw Term Loan		12/31/2020.	Direct		9,847	9,847	9,847	9,847				0		9,847			0	332	05/27/2024.
87298@ AA 4	TPG VIII Elf Purchaser, LLC/U.S. Term Lo		12/31/2020.	Direct		50,058	50,069	48,567	49,919		139		139		50,058			0	2,243	05/11/2026.
87296@ AA 6	TDG Group Holding Company/Term Loan 5/18		12/31/2020.	Direct		12,067	12,067	11,795	12,037		30		30		12,067			0	514	05/31/2024.
87296@ AB 4	TDG Group Holding Company/Delayed Draw T		12/31/2020.	Direct		4,139	4,139	4,092	4,133		5		5		4,139			0	176	05/31/2024.
87296@ AE 8	TDG Group Holding Company/Delayed Draw T		12/31/2020.	Direct		3,322	3,322	3,322	1,536				0		3,322			0	140	05/31/2024.
87300* AB 0	THG Acquisition, LLC/Term Loan 12/19		12/31/2020.	Direct		4,251	4,251	4,251	4,251				0		4,251			0	221	12/02/2026.
87300* AC 8	THG Acquisition, LLC/Delayed Draw Term L		12/31/2020.	Direct		183	183	183					0		183			0	9	12/02/2026.
87304@ AA 6	SECOND AMENDMENT INCREMENTAL TERM LOAN -		12/31/2020.	Direct		376	376	376					0		376			0	22	08/30/2026.
88084@ AB 8	TerSera Therapeutics LLC/First Amendment		12/31/2020.	Direct		1,645	1,645	1,624	1,642		2		2		1,645			0	72	03/30/2025.
88084@ AC 6	TerSera Therapeutics LLC/Second Amendmen		12/31/2020.	Direct		1,566	1,566	1,547	1,563		3		3		1,566			0	68	03/30/2025.
88084@ AD 4	TerSera Therapeutics LLC/First Amendment		12/31/2020.	Direct		1,645	1,645	1,645	1,645				0		1,645			0	72	03/30/2025.
88084@ AE 2	TerSera Therapeutics LLC/Third Amendment		12/31/2020.	Direct		615	615	595	611		3		3		615			0	27	03/30/2025.
88233F AK 6	VST TL B3 1L USD		12/31/2020.	Direct		27,391	27,391	23,939			295		295		27,391			0	332	12/31/2025.
88732# AC 0	TimeClock Plus, LLC/Term Loan 8/19		12/31/2020.	Direct		8,028	8,028	7,867	8,013		15		15		8,028			0	345	08/28/2026.
89158* AC 7	Touchstone Acquisition, Inc./Term Loan 1		12/31/2020.	Direct		14,932	14,932	14,559	14,897		34		34		14,932			0	565	11/17/2025.

SCHEDULE D - PART 4

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

1		2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
89158*	AD 5	Touchstone Acquisition, Inc./First Lien		12/31/2020.	Direct		778	778	778					0		778			0	28	11/15/2025.
90343K	AR 3	US Silica Company - Term Loan - Assignme		12/31/2020.	Direct		25,584	25,584	21,759	25,183		401		401		25,584			0	887	05/01/2025.
90385P	AC 4	The Ultimus Group Midco, LLC/First Lien		12/31/2020.	Direct		14,471	14,471	14,182	14,449		22		22		14,471			0	513	02/01/2026.
90932R	AE 4	Term Loan B : United Air Lines		06/10/2020.	AFG Private Placement		1,424,189	1,531,089	1,492,812	1,500,144		3,407		3,407		1,503,551		(79,363)	(79,363)	19,422	04/01/2024.
91727#	AA 5	Urology Management Associates, LLC/First		12/31/2020.	Direct		6,960	6,960	6,784	6,941		19		19		6,960			0	308	08/31/2024.
91830@	AD 5	VLS Recovery Services, LLC/Term Loan 10/		10/01/2020.	Direct		29,204	29,204	28,463	29,152		51		51		29,204			0	1,003	10/17/2023.
91830@	AF 0	VLS Recovery Services, LLC/Delayed Draw		10/01/2020.	Direct		4,784	4,784	4,724	4,780		5		5		4,784			0	164	10/17/2023.
91830@	AH 6	VLS Recovery Services, LLC/Second Amendm		10/01/2020.	Direct		4,135	4,135	3,992	4,122		13		13		4,135			0	142	10/17/2023.
91839*	AC 0	VPROP Operating, LLC/New Loan 11/17		11/06/2020.	EXCHANGE		1,375,987	4,008,433	1,443,036	2,703,938		406,280	1,920,145	(1,513,865)		1,443,036		(67,049)	(67,049)	383,949	08/02/2021.
92334#	AA 8	Production Resource Group, LLC/Term Loan		10/06/2020.	Adjustment		1,352,653	3,749,994	2,062,494	3,660,064		4,831	1,602,401	(1,597,570)		2,062,494		(709,841)	(709,841)	6	08/21/2024.
92645D	AE 9	VICTORY CAPITAL HOLDINGS, INC		02/07/2020.	CITIGROUP		(222)			(213)		610		610		610		(832)	(832)	36,943	07/01/2026.
92840@	AC 3	VistaPharm, Inc./Term B-1 Loans 10/17		12/31/2020.	Direct		20,829	20,829	20,412	20,761		68		68		20,829			0	1,078	04/30/2022.
928432	A* 4	Visual Edge Technology, Inc./Term Loan 0		12/31/2020.	Direct		27,083	27,083	26,541	26,808		62		62		27,083			0	1,560	08/31/2022.
928432	A@ 2	Visual Edge Technology, Inc./Delayed Dra		12/31/2020.	Direct		29,980	29,980	29,492	29,687		57		57		29,980			0	1,726	08/31/2022.
92974*	AA 7	WSHP FC ACQUISITION 2A TL L+625 03/30/20		12/31/2020.	Direct		13,315	13,315	13,315	13,315				0		13,315			0	655	03/30/2024.
92974*	AC 3	WSHP FC Acquisition LLC/Third Amendment		12/31/2020.	Direct		3,984	3,984	3,984	3,984				0		3,984			0	196	03/30/2024.
92974*	AD 1	WSHP FC ACQUISITION 1A TL L+650 03/30/20		12/31/2020.	Direct		1,667	1,667	1,613	1,660		7		7		1,667			0	82	03/30/2024.
92974*	AE 9	WSHP FC ACQUISITION 1A DDTL L+625 03/30/		12/31/2020.	Direct		2,083	2,083	2,083	2,083				0		2,083			0	103	03/30/2024.
92975@	AA 4	TA/WEG Holdings, LLC/Term Loan 9/19		10/01/2020.	Direct		11,223	11,223	11,223	11,223				0		11,223			0	430	10/02/2025.
92975@	AB 2	TA/WEG Holdings, LLC/Initial Delayed Dra		12/30/2020.	Direct		2,989	2,989	2,989					0		2,989			0	96	10/02/2025.
93710@	AA 2	Wash Multifamily Acquisition Inc./2019 I		12/31/2020.	Direct		73,620	73,620	72,516	73,421		199		199		73,620			0	2,211	05/16/2022.
95810D	AQ 4	Western Digital		01/03/2020.	JP Morgan									0					0	5,511	02/27/2023.
95810D	AR 2	WESTERN DIGITAL TL B4 L+175 04/29/2023		11/10/2020.	Direct		1,102,993	1,102,993	1,038,784	745,122		12,799		12,799		1,102,993			0	12,386	04/29/2023.
96811*	AA 5	Wildcat BuyerCo, Inc./Term Loan 2/20		12/31/2020.	Direct		1,846	1,846	1,846					0		1,846			0	125	02/27/2026.
96811*	AB 3	Wildcat BuyerCo, Inc./Delayed Draw Term		12/31/2020.	Direct		352	352	352					0		352			0	13	02/27/2026.
98379E	AE 6	XPO LOGISTICS INC		06/03/2020.	Various		6,193,430	6,262,332	6,187,709	6,187,874				0		6,187,874		5,556	5,556	60,277	02/24/2025.
98415D	A@ 3	XIFIN, Inc./Term Loan 02/20		12/31/2020.	Direct		2,438	2,438	2,438					0		2,438			0	171	02/06/2026.
98422B	AB 5	XPERI HOLDING CO 6/1/2025 TL B L+400		12/31/2020.	Direct		1,007,143	1,007,143	911,464			11,340		11,340		1,007,143			0	22,693	06/01/2025.
BL2870	02 2	NEXSTAR BROADCASTING INC TL B 1L		01/02/2020.	Bank of America Merrill Lynch									0					0	1,979	09/18/2026.
C3324#	AA 4	Entertainment Partners Canada ULC/Canadi	A	12/31/2020.	Direct		9,931	9,931	9,633	9,904		27		27		9,931			0	445	05/11/2026.
C4800#	AA 5	IntraPac Canada Corporation/Canadian Ter		12/31/2020.	Direct		7,544	7,544	7,374	7,530		14		14		7,544			0	329	01/11/2026.
G7349*	AA 6	Radius Aerospace Europe Limited/U.K. Ter	D	12/31/2020.	Direct		4,067	4,067	4,067	4,067				0		4,067			0	187	03/29/2025.
L2324E	AE 1	Term Loan B : Delos Finance SaRL	D	04/08/2020.	DEUTSCHE BANK SECURITIES, INC		1,368,640	1,456,000	1,423,240	1,430,066		2,349		2,349		1,432,415		(63,775)	(63,775)	18,964	10/01/2023.
L2968E	AB 8	ENDO INTL B 1L L+425 04/12/2024	C	06/03/2020.	AFG Private Placement		2,559,813	2,730,000	2,716,350	2,719,832		1,103		1,103		2,720,935		(161,123)	(161,123)	62,903	04/12/2024.
N1603L	AD 9	BRIGBI TL B 1L USD		12/31/2020.	Direct		16,304	16,304	10,027	15,474		831		831		16,304			0	504	06/30/2024.
8299999.		Total - Bonds - Unaffiliated Bank Loans					104,091,382	111,970,331	102,793,007	104,024,485	0	2,396,544	4,268,993	(1,872,448)	0	105,777,749	0	(1,686,367)	(1,686,367)	3,101,279	XXX
8399997.		Total - Bonds - Part 4					9,413,634,701	9,022,985,129	8,950,613,239	8,815,030,952	62,864	50,702,135	14,205,679	36,559,320	0	9,013,597,469	0	372,545,453	372,545,453	305,174,864	XXX
8399998.		Total - Bonds - Summary Item from Part 5					1,589,261,809	1,519,595,710	1,513,058,069			1,572,058		1,572,058		1,514,630,128		73,937,004	73,937,004	19,711,804	XXX
8399999.		Total - Bonds					11,002,896,509	10,542,580,839	10,463,671,308	8,815,030,952	62,864	52,274,193	14,205,679	38,131,378	0	10,528,227,596	0	446,482,457	446,482,457	324,886,668	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																					
001011	ZZ 1	ANCHORAGE CREDIT FUNDING 3, LTD		08/10/2020.	EXCHANGE	299,995.064	4,999,999		4,999,999	4,999,999				0		4,999,999			0		XXX
23128L	40 9	CURIOSITYSTREAM INC		10/15/2020.	CORPORATE ACTION	400,000.000	5,647,802		4,000,000	4,000,000				0		4,000,000		1,647,802	1,647,802		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
23281# 12 4	CYPRIUM PARALLEL INVESTORS V LP	..	09/01/2020.	Direct	154.650	2,442,648		2,442,648					0		2,442,648			0		XXX
26875U ZB 9	EOS Energy Storage LLC	..	12/10/2020.	EXCHANGE	833,334.000	513,000		416,667					0		416,667		96,333	96,333		XXX
606366 ZZ 8	MOD Pizza	..	09/01/2020.	Reclassification		3,499,929		3,499,929	3,499,929				0		3,499,929			0		XXX
722470 ZZ 7	PINE BROOK PD CAYMAN /PINE BROOK 7%	..	12/23/2020.	Direct	28,619.906	2,861,991		2,861,991	2,861,991				0		2,861,991			0	194,917	XXX
77926L 30 0	ROUNDPOINT MORTGAGE SERVICING	..	08/19/2020.	CORPORATE ACTION	50,000.000	5,402,581		5,000,000	5,000,000				0		5,000,000		402,581	402,581	448,500	XXX
90187B 50 7	TWO HARBORS INVESTMENT CORP	..	12/30/2020.	Various	314,238.000	6,284,732		4,242,213					0		4,242,213		2,042,519	2,042,519	220,934	XXX
90187B 70 5	TWO HARBORS INVESTMENT CORP	..	12/30/2020.	Various	79,027.000	1,695,409		1,187,033					0		1,187,033		508,376	508,376	40,819	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred					33,348,090	XXX	28,650,479	20,361,918	0	0	0	0	0	28,650,479	0	4,697,611	4,697,611	905,170	XXX
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																				
084423 40 9	W. R. BERKLEY CORP	..	10/09/2020.	Call @ 25.00	199,941.000	4,998,525		3,968,234	3,926,183		5,994		5,994		3,932,177		1,066,348	1,066,348	241,670	XXX
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred					4,998,525	XXX	3,968,234	3,926,183	0	5,994	0	5,994	0	3,932,177	0	1,066,348	1,066,348	241,670	XXX
8999997.	Total - Preferred Stocks - Part 4					38,346,615	XXX	32,618,713	24,288,101	0	5,994	0	5,994	0	32,582,656	0	5,763,959	5,763,959	1,146,839	XXX
8999998.	Total - Preferred Stocks - Summary Item from Part 5					18,689,569	XXX	13,415,201			(89,823)		(89,823)		13,325,378		5,364,191	5,364,191	649,169	XXX
8999999.	Total - Preferred Stocks					57,036,184	XXX	46,033,914	24,288,101	0	(83,829)	0	(83,829)	0	45,908,034	0	11,128,150	11,128,150	1,796,009	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00123Q 10 4	AGNC INVESTMENT REIT ORD	..	05/01/2020.	ISI GROUP INC	282,500.000	3,483,657	XXX	4,545,425	4,994,600	(449,175)			(449,175)		4,545,425		(1,061,768)	(1,061,768)	214,700	XXX
001743 AE 3	AMMC 18 SN	..	12/31/2020.	Distribution of Funds		141,275	XXX						0		141,275			0		XXX
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23	..	12/31/2020.	Distribution of Funds		119,253	XXX						0		119,253			0		XXX
00175N AC 2	AMMC 15 SN	..	12/31/2020.	Distribution of Funds		754,329	XXX						0		754,329			0		XXX
00176K AC 7	AMMC CLO 2014-15A SUB 0 12/09/26	..	12/31/2020.	Distribution of Funds		198,692	XXX						0		198,692			0		XXX
00176N AG 2	AMMC 22 SUB	..	12/31/2020.	Distribution of Funds		1,099,729	XXX						0		1,099,729			0		XXX
00177C AC 4	AMMC 20 SN	..	12/31/2020.	Distribution of Funds		524,597	XXX						0		524,597			0		XXX
00179T AB 7	AMMC 21 SN	..	12/31/2020.	Distribution of Funds		198,356	XXX						0		198,356			0		XXX
00176R AC 2	AMMC 23 SUB	..	12/31/2020.	Distribution of Funds		(464)	XXX						0		(464)			0		XXX
00287Y 10 9	ABBVIE ORD	..	07/27/2020.	Various	85,000.000	7,810,703	XXX	5,700,870	7,525,900	(1,825,031)			(1,825,031)		5,700,870		2,109,834	2,109,834	212,400	XXX
03676C 10 0	ANTERIX ORD	..	05/13/2020.	Various	535,611.000	28,335,961	XXX	10,712,220	23,143,751	(12,431,531)			(12,431,531)		10,712,220		17,623,741	17,623,741		XXX
03762U 10 5	APOLLO COMM REAL EST FIN REIT ORD	..	11/20/2020.	BERNSTEIN (SANFORD C)& CO	75,000.000	792,080	XXX	735,750	1,371,750	(143,250)		492,750	(636,000)		735,750		56,330	56,330	117,000	XXX
037833 10 0	APPLE ORD	..	04/28/2020.	Various	101,000.000	29,083,815	XXX	5,495,857	29,658,650	(24,162,794)			(24,162,794)		5,495,857		23,587,958	23,587,958	45,045	XXX
12654A 10 1	CNX MIDSTREAM PARTNERS UNT	..	04/29/2020.	VE CAPITAL	12,000.000	94,053	XXX	207,767	197,520	10,247			10,247		207,767		(113,714)	(113,714)	4,972	XXX
156504 30 0	CENTURY COMMUNITIES ORD	..	08/27/2020.	Various	386,943.000	13,366,764	XXX	7,199,566	10,582,891	(3,383,325)			(3,383,325)		7,199,566		6,167,199	6,167,199		XXX
156727 10 9	CERENCE ORD	..	06/02/2020.	RAYMOND JAMES & ASSOCIATES	25,000.000	902,178	XXX	459,988	565,750	(105,763)			(105,763)		459,988		442,190	442,190		XXX
172967 42 4	CITIGROUP ORD	..	11/20/2020.	Various	192,180.000	9,921,616	XXX	6,973,477	15,353,260	(8,379,783)			(8,379,783)		6,973,477		2,948,139	2,948,139	392,047	XXX
174610 10 5	CITIZENS FINANCIAL GROUP ORD	..	08/26/2020.	Various	37,500.000	980,887	XXX	1,061,881	1,522,875	(460,995)			(460,995)		1,061,881		(80,994)	(80,994)	41,379	XXX
19626G 10 8	COLONY CAPITAL CL A ORD	..	11/23/2020.	Various	746,906.000	2,773,730	XXX	1,307,086	3,547,804			2,240,718	(2,240,718)		1,307,086		1,466,644	1,466,644	164,319	XXX
226344 20 8	CRESTWOOD EQUITY PARTNERS UNT	..	12/11/2020.	Various	85,725.000	1,734,916	XXX	362,617				1,730,651	(1,730,651)		362,617		1,372,299	1,372,299	160,734	XXX
23130Q 10 7	CURIOSITYSTREAM CL A ORD	..	12/31/2020.	Various	354,518.000	4,982,175	XXX	3,970,602					0		3,970,602		1,011,574	1,011,574		XXX
247361 70 2	DELTA AIR LINES ORD	..	11/16/2020.	THE BENCHMARK COMPANY, LLC	30,561.000	1,156,947	XXX	382,701	1,787,207	(1,404,506)			(1,404,506)		382,701		774,245	774,245	12,301	XXX
26885B 10 0	EQM MIDSTREAM PARTNERS UNT	..	06/17/2020.	EXCHANGE	7,500.000	160,725	XXX	88,500	224,325	109,734		245,559	(135,825)		88,500		72,225	72,225	11,606	XXX
35180X 10 5	FRANCHISE GROUP ORD	..	12/07/2020.	Various	61,381.000	1,657,872	XXX	1,148,711	938,683	(938,683)			(938,683)		1,148,711		509,161	509,161	8,660	XXX
375558 10 3	GILEAD SCIENCES ORD	..	04/17/2020.	Various	18,000.000	1,453,084	XXX	1,169,640	1,169,640				0		1,169,640		283,444	283,444	17,680	XXX
404139 10 7	HC2 HOLDINGS ORD	..	12/03/2020.	ODEON CAPITAL	700,000.000	2,484,945	XXX	1,652,000	1,519,000	133,000			133,000		1,652,000		832,945	832,945		XXX

SCHEDULE D - PART 4

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

1			2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification			Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
453204	10	9	IMPINJ ORD		11/23/2020.	RBC CAPITAL MARKETS	4,040.000	143,836	XXX	58,782	104,474	(45,692)			(45,692)		58,782		85,054	85,054		XXX
45774W	10	8	INSTEEL INDUSTRIES ORD		12/04/2020.	Various	22,216.000	559,507	XXX	183,060	477,422	(294,362)			(294,362)		183,060		376,448	376,448	5,421	XXX
46131B	10	0	INVESCO MORTGAGE CAPITAL REIT ORD		08/11/2020.	BLAIR WILLIAM AND COMPANY	122,900.000	409,125	XXX	419,089	2,046,285	(254,980)		1,372,216	(1,627,196)		419,089		(9,964)	(9,964)	125,139	XXX
462260	10	0	IOVANCE BIOTHERAPEUTICS ORD		05/08/2020.	RAYMOND JAMES & ASSOCIATES	10,000.000	360,513	XXX	100,821	276,800	(175,979)			(175,979)		100,821		259,692	259,692		XXX
47233W	10	9	JEFFERIES FINANCIAL GROUP ORD		12/04/2020.	ISI GROUP INC	8,315.000	197,202	XXX	184,034	177,692	6,343			6,343		184,034		13,167	13,167	4,989	XXX
58503F	10	6	MEDLEY CAPITAL ORD		07/27/2020.	Adjustment			XXX		1,578,722	473,972		2,052,694	(1,578,722)							XXX
58503F	50	2	MEDLEY CAPITAL CORPORATION		07/27/2020.	Adjustment	0.100	1	XXX	1	1				0		1		0	0		XXX
65506L	10	5	NOBLE MIDSTREAM PARTNERS UNT		12/17/2020.	VE CAPITAL	7,000.000	74,533	XXX	24,500	185,920	60,795		222,215	(161,420)		24,500		50,033	50,033	8,752	XXX
682143	10	2	OMEROS ORD		08/10/2020.	ISI GROUP INC	108,000.000	2,421,911	XXX	1,022,820	1,521,720	(498,900)			(498,900)		1,022,820		1,399,092	1,399,092		XXX
75574U	10	1	READY CAPITAL ORD		11/24/2020.	Various	598,573.000	9,731,706	XXX	7,871,235	9,229,996	(1,358,761)			(1,358,761)		7,871,235		1,860,471	1,860,471	285,973	XXX
811054	40	2	EW SCRIPPS CL A ORD		12/23/2020.	Various	490,488.000	6,147,416	XXX	5,925,706	7,356,427	(1,667,554)			(1,667,554)		5,925,706		221,710	221,710	69,837	XXX
829226	10	9	SINCLAIR BROADCAST GROUP CL A ORD		12/03/2020.	Various	390,238.000	10,528,349	XXX	11,914,415	13,010,535	(1,096,120)			(1,096,120)		11,914,415		(1,386,066)	(1,386,066)	235,189	XXX
876030	10	7	TAPESTRY ORD		11/18/2020.	Various	129,100.000	3,532,138	XXX	1,714,448	3,481,827	(218)		1,767,161	(1,767,379)		1,714,448		1,817,690	1,817,690	43,571	XXX
87612G	10	1	TARGA RESOURCES ORD		05/29/2020.	VE CAPITAL	10,000.000	175,743	XXX	69,100	408,300	33,864		373,064	(339,200)		69,100		106,643	106,643	10,100	XXX
87969B	10	1	TELOS ORD		12/28/2020.	B.RILEY & CO., LLC	200,000.000	5,960,498	XXX	3,400,000					0		3,400,000		2,560,498	2,560,498		XXX
88870P	10	6	TIVO ORD		06/01/2020.	EXCHANGE	192,500.000	1,172,325	XXX	1,670,262	1,632,400	37,862			37,862		1,670,262		(497,937)	(497,937)		XXX
90187B	40	8	TWO HARBORS INVESTMENT REIT ORD		12/28/2020.	Various	411,000.000	2,550,131	XXX	1,565,910	6,008,820	(130,687)		4,312,223	(4,442,910)		1,565,910		984,221	984,221	277,490	XXX
92556H	20	6	VIACOMCBS CL B ORD		11/18/2020.	Various	331,153.000	10,587,912	XXX	4,639,454	13,898,491	(89,033)		9,170,005	(9,259,038)		4,639,454		5,948,459	5,948,459	317,907	XXX
928542	10	9	VIVINT SMART HOME CL A ORD		06/10/2020.	Strategas Securities LLC	1,842,106.000	22,980,973	XXX	17,500,007	18,946,060	(1,446,053)			(1,446,053)		17,500,007		5,480,966	5,480,966		XXX
98390M	10	3	XPERI HOLDING ORD		06/01/2020.	CORPORATE ACTION	0.680	8	XXX	9					0		9		(1)	(1)		XXX
G0684D	10	7	ATHENE HOLDING CL A ORD	C	08/13/2020.	Stifel, Nicolaus & Co., Inc	90,000.000	3,269,448	XXX	3,552,411	4,232,700	(680,290)			(680,290)		3,552,411		(282,963)	(282,963)		XXX
G1890L	10	7	CAPRI HOLDINGS LTD	C	12/03/2020.	BERNSTEIN (SANFORD C)& CO	15,000.000	585,268	XXX	161,850	572,250	(62,214)		348,186	(410,400)		161,850		423,418	423,418		XXX
G491BT	10	8	INVESCO ORD		12/08/2020.	Various	500,000.000	8,562,020	XXX	9,628,502	8,990,000	638,502			638,502		9,628,502		(1,066,481)	(1,066,481)	387,500	XXX
G81276	10	0	SIGNET JEWELERS ORD	C	01/16/2020.	Strategas Securities LLC	5,000.000	149,851	XXX	89,400	108,700	(19,300)			(19,300)		89,400		60,451	60,451		XXX
N59465	10	9	VIATRIS INC		11/16/2020.	CORPORATE ACTION	100,000.000	1,585,500	XXX	1,904,000	2,010,000	(106,000)			(106,000)		1,904,000		(318,500)	(318,500)		XXX
9099999.			Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					205,897,788	XXX	126,774,469	200,359,149	(60,106,660)	0	24,327,441	(84,434,101)	0	129,810,236	0	76,087,552	76,087,552	3,174,711	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																						
00176R	AC	2	AMMC 23 SUB - CDO	C	11/16/2020.	SG AMERICAS SECURITIES, LLC	1,000,000.000	843,500	XXX	844,000					0		844,000		(500)	(500)	36	XXX
133999	ZA	3	CGL HOLDINGS V CLASS A		12/30/2020.	CALL	501.407	501,357	XXX	501,374	501,357	17			17		501,374		(17)	(17)		XXX
134999	ZZ	7	CRANEMERE UK HOLDINGS I LIMITED	D	12/29/2020.	EXCHANGE	7,000.000	9,031,961	XXX	7,000,000	8,361,500	(1,361,500)			(1,361,500)		7,000,000		2,031,961	2,031,961		XXX
26875U	ZZ	6	EOS ENERGY STORAGE LLC	C	12/10/2020.	EXCHANGE	1,142,857.710	2,462,287	XXX	2,000,001	2,000,001				0		2,000,001		462,286	462,286		XXX
29402T	11	7	ENVEN ENERGY SRS B EQ WARRANT 144A		12/08/2020.	CORPORATE ACTION	860,000.000		XXX	1	36,051	(27,284)		8,767	(36,050)		1		(1)	(1)		XXX
29402T	30	7	ENVEN ENERGY SRS A EQ WARRANT 144A		12/16/2020.	CORPORATE ACTION	860,000.000		XXX	1	107,173	(80,582)		26,590	(107,172)		1		(1)	(1)		XXX
404139	ZZ	3	HC2 HOLDINGS, INC		12/24/2020.	Maturity @ 0.00	2,000,000.000		XXX	20,000	20,000				0		20,000		(20,000)	(20,000)		XXX
45666Z	ZC	9	IPI ACQUISITION LLC WARRANTS		11/13/2020.	Maturity @ 0.00	325.000		XXX	3		3			3		3		(3)	(3)		XXX
76150W	10	7	REVERSE MORTGAGE INVESTMENT 144A ORD		12/23/2020.	CORPORATE ACTION	1,211,000.000	7,489,869	XXX	6,442,520	11,807,250	(5,364,730)			(5,364,730)		6,442,520		1,047,349	1,047,349	605,500	XXX
9199999.			Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					20,328,974	XXX	16,807,900	22,833,333	(6,834,076)	0	35,357	(6,869,433)	0	16,807,900	0	3,521,074	3,521,074	605,536	XXX
Common Stocks - Closed-End Funds																						
89147L	88	6	TORTOISE ENERGY INFR CORP NAV CF		12/04/2020.	ISI GROUP INC	18,815.000	413,400	XXX	192,666	1,349,412	347,701		1,504,447	(1,156,746)		192,666		220,734	220,734	41,017	XXX
89148B	20	0	TORTOISE MIDSTREAM ENERGY CF		05/11/2020.	CORPORATE ACTION	0.100	2	XXX	1	1				0		1		1	1		XXX
9699999.			Total - Common Stocks - Closed-End Funds					413,402	XXX	192,666	1,349,413	347,701	0	1,504,447	(1,156,746)	0	192,666	0	220,735	220,735	41,017	XXX
9799997.			Total - Common Stocks - Part 4					226,640,164	XXX	143,775,036	224,541,895	(66,593,034)	0	25,867,246	(92,460,280)	0	146,810,802	0	79,829,361	79,829,361	3,821,264	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
9799998	Total - Common Stocks - Summary Item from Part 5					63,052,054	XXX	58,860,161				6,122,194	(6,122,194)		52,737,968		10,314,086	10,314,086	1,522,302	XXX
9799999.	Total - Common Stocks					289,692,218	XXX	202,635,197	224,541,895	(66,593,034)	0	31,989,439	(98,582,474)	0	199,548,770	0	90,143,448	90,143,448	5,343,566	XXX
9899999.	Total - Preferred and Common Stocks					346,728,402	XXX	248,669,111	248,829,996	(66,593,034)	(83,829)	31,989,439	(98,666,303)	0	245,456,804	0	101,271,598	101,271,598	7,139,575	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					11,349,624,911	XXX	10,712,340,419	9,063,860,948	(66,530,171)	52,190,364	46,195,118	(60,534,925)	0	10,773,684,401	0	547,754,055	547,754,055	332,026,242	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
36179U 5A 6	G2 MA6241 - RMBS	..	03/13/2020	MORGAN STANLEY CO	04/09/2020	Various	38,370,494	38,370,494	39,133,104	38,370,494				0			762,610	762,610	132,898	58,622
36179V DB 3	G2 MA6398 - RMBS	..	03/12/2020	Various	03/24/2020	CREDIT SUISSE SECURITIES (USA)	56,281,127	56,452,648	56,597,709	56,452,808		160		160			144,901	144,901	101,619	85,985
36179V HF 0	G2 MA6530 - RMBS	..	03/12/2020	Various	03/23/2020	Amherst Securities Group LLC	93,500,000	93,824,844	93,699,375	93,825,012		168		168			(125,637)	(125,637)	159,653	142,847
0599999.	Total - Bonds - U.S. Government						188,151,621	188,647,985	189,430,188	188,648,314	0	328	0	328	0	0	781,874	781,874	394,169	287,454
Bonds - U.S. Special Revenue and Special Assessment																				
3140K4 QN 3	FN BO8560 - RMBS	..	03/06/2020	CREDIT SUISSE SECURITIES (USA)	03/25/2020	Various	29,625,283	30,282,594	29,881,928	30,280,512		(2,082)		(2,082)			(398,584)	(398,584)	59,219	27,157
3140QC V3 7	FN CA5133 - RMBS	..	02/28/2020	Bank of America Merrill Lynch	03/24/2020	Various	20,782,455	21,233,824	21,180,170	21,226,035		(7,789)		(7,789)			(45,865)	(45,865)	51,956	19,051
31418D NN 8	FN MA3996 - RMBS	..	03/12/2020	WELLS FARGO SECURITIES LLC	03/26/2020	Various	72,000,000	71,988,750	72,539,156	71,988,838		88		88			550,318	550,318	141,069	110,000
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						122,407,738	123,505,168	123,601,255	123,495,385	0	(9,783)	0	(9,783)	0	0	105,870	105,870	252,245	156,207
Bonds - Industrial and Miscellaneous																				
000844 AC 4	ABPCI 8 A1B - CDO	C	03/10/2020	BARCLAYS CAPITAL INC FIXED INC	10/19/2020	GLOBAL REINSURANCE	6,400,000	6,400,000	6,400,576	6,400,000				0			576	576	88,054	
00180A AB 5	AMSR 2020-SFR1 B - CMBS	..	03/04/2020	GOLDMAN	10/19/2020	GLOBAL REINSURANCE	4,500,000	4,499,993	4,560,930	4,506,041		6,048		6,048			54,889	54,889	57,770	
00287Y CJ 6	ABBVIE INC	..	05/14/2020	CORPORATE ACTION	10/19/2020	GLOBAL REINSURANCE	5,000,000	5,346,000	5,469,920	5,308,491		(37,509)		(37,509)			161,429	161,429	162,556	79,674
00287Y DC 0	ABBVIE INC	..	05/14/2020	CORPORATE ACTION	10/19/2020	GLOBAL REINSURANCE	6,000,000	6,516,780	6,661,116	6,470,217		(46,563)		(46,563)			190,899	190,899	135,533	37,367
008252 AP 3	AFFILIATED MANAGERS GROUP INC	..	06/04/2020	Various	10/19/2020	GLOBAL REINSURANCE	10,500,000	10,472,295	11,244,377	10,473,221		926		926			771,155	771,155	128,975	2,888
01626P AM 8	ALIMENTATION COUCHE-TARD INC	C	01/22/2020	WELLS FARGO SECURITIES LLC	10/19/2020	GLOBAL REINSURANCE	7,000,000	6,991,600	7,539,672	6,992,125		525		525			547,547	547,547	150,286	
02343U AG 0	AMCOR FINANCE (USA) INC	..	04/23/2020	EXCHANGE	10/19/2020	GLOBAL REINSURANCE	5,000,000	4,999,217	5,458,080	4,999,295		78		78			458,785	458,785	176,719	88,108
023608 AJ 1	AMEREN CORP	..	03/31/2020	JP MORGAN	10/19/2020	GLOBAL REINSURANCE	23,000,000	22,945,490	26,332,930	22,946,965		1,475		1,475			3,385,965	3,385,965	438,278	
025537 AN 1	AMERICAN ELECTRIC POWER COMPANY INC	..	03/03/2020	JP Morgan	10/19/2020	GLOBAL REINSURANCE	15,000,000	14,993,400	15,640,290	14,993,748		348		348			646,542	646,542	214,667	
03879Y AA 5	ARCLO 19FL1 A - CDO	C	02/07/2020	Amherst Securities Group LLC	10/19/2020	GLOBAL REINSURANCE	5,000,000	5,012,500	4,947,000	5,009,676		(2,824)		(2,824)			(62,676)	(62,676)	68,595	10,598
03880V AA 8	ARCLO 2019-FL2 A - CDO	C	03/17/2020	WELLS FARGO SECURITIES LLC	10/19/2020	GLOBAL REINSURANCE	5,000,000	4,825,000	4,931,500	4,854,254		29,254		29,254			77,246	77,246	46,225	794
03880W AA 6	ARCLO 20FL1 A - CDO	C	02/21/2020	JP Morgan	10/19/2020	GLOBAL REINSURANCE	35,000,000	35,000,000	34,387,500	35,000,000				0			(612,500)	(612,500)	311,939	
03880W AC 2	ARCLO 20FL1 AS - CDO	C	02/21/2020	JP Morgan	10/19/2020	GLOBAL REINSURANCE	7,000,000	7,000,000	6,860,000	7,000,000				0			(140,000)	(140,000)	75,338	
039482 AB 0	ARCHER-DANIELS-MIDLAND CO	..	03/25/2020	CITIGROUP	10/19/2020	GLOBAL REINSURANCE	11,000,000	10,914,530	12,643,092	10,918,614		4,084		4,084			1,724,479	1,724,479	200,597	
04015K AB 6	ARES FINANCE CO II LLC	..	06/10/2020	CITIGROUP	10/19/2020	GLOBAL REINSURANCE	18,000,000	17,958,780	18,847,710	17,959,991		1,211		1,211			887,719	887,719	201,500	
052528 AL 0	AUSTRALIA AND NEW ZEALAND BANKING	C	01/14/2020	GOLDMAN	10/19/2020	GLOBAL REINSURANCE	10,000,000	10,000,000	10,374,550	10,000,000				0			374,550	374,550	218,792	
053332 AY 8	AUTOZONE INC	..	03/26/2020	JP Morgan	10/19/2020	GLOBAL REINSURANCE	10,000,000	9,991,200	11,145,150	9,992,219		1,019		1,019			1,152,931	1,152,931	200,382	
053611 AK 5	AVERY DENNISON CORP	..	03/04/2020	JP Morgan	10/19/2020	GLOBAL REINSURANCE	10,000,000	9,957,000	10,644,800	9,959,091		2,091		2,091			685,709	685,709	160,472	
05492Q AA 4	BDS 2020-FL5 A - CDO	C	03/26/2020	Various	10/19/2020	GLOBAL REINSURANCE	12,000,000	11,825,000	11,797,200	11,858,294		33,294		33,294			(61,094)	(61,094)	146,863	1,174
05492Q AC 0	BDS 2020-FL5 AS - CDO	C	01/08/2020	WELLS FARGO SECURITIES LLC	10/19/2020	GLOBAL REINSURANCE	500,000	500,000	491,400	500,000				0			(8,600)	(8,600)	7,218	
05549V AA 6	BDS 2018-FL2 A - CDO	..	01/10/2020	Amherst Securities Group LLC	10/19/2020	Various	4,604,824	4,607,702	4,599,105	4,603,658		(4,044)		(4,044)			(4,553)	(4,553)	49,149	9,625
05586A AA 6	BSPRT 2018-FL4 A - CDO	..	06/04/2020	Various	10/19/2020	GLOBAL REINSURANCE	6,790,000	6,576,733	6,711,236	6,651,878		75,145		75,145			59,358	59,358	36,159	3,085
056752 AR 9	BAIDU INC	C	04/01/2020	GOLDMAN	10/19/2020	GLOBAL REINSURANCE	4,000,000	3,981,560	4,404,840	3,982,391		831		831			422,449	422,449	73,067	
09778P AA 3	BON SECOURS MERCY HEALTH INC	..	04/08/2020	JP Morgan	10/19/2020	GLOBAL REINSURANCE	12,000,000	12,000,000	13,434,288	12,000,000				0			1,434,288	1,434,288	212,459	
12434L AA 2	BXMT 2020-FL2 A - CDO/CMBS	..	03/10/2020	WELLS FARGO SECURITIES LLC	10/19/2020	GLOBAL REINSURANCE	44,000,000	43,976,250	43,340,000	43,973,920		(2,330)		(2,330)			(633,920)	(633,920)	411,099	6,225
12434L AC 8	BXMT 2020-FL2 AS - CDO/CMBS	..	01/31/2020	WELLS FARGO SECURITIES LLC	10/19/2020	GLOBAL REINSURANCE	7,500,000	7,500,000	7,378,500	7,500,000				0			(121,500)	(121,500)	82,730	
12510H AA 8	CAUTO 2020-1 A1 - ABS	..	01/15/2020	CREDIT SUISSE SECURITIES (USA)	10/19/2020	Various	7,500,000	7,498,045	7,659,840	7,498,205		160		160			161,635	161,635	146,850	0
125523 CL 2	CIGNA CORP	..	03/04/2020	GOLDMAN	10/19/2020	GLOBAL REINSURANCE	10,000,000	9,983,200	10,400,590	9,984,082		882		882			416,508	416,508	142,000	
142339 AJ 9	CARLISLE COMPANIES INC	..	02/13/2020	JP Morgan	10/19/2020	GLOBAL REINSURANCE	13,000,000	12,838,280	13,897,481	12,847,332		9,052		9,052			1,050,149	1,050,149	229,396	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
156777 ZZ 0	CERBERUS SWC II TL L+225 11/20/2026	..	01/24/2020	AFG Private Placement	12/02/2020	CALL	657,895	657,895	657,895	657,895				0				0	14,624	
191216 CR 9	COCA-COLA CO	..	03/20/2020	JP Morgan	10/19/2020	GLOBAL REINSURANCE	25,000,000	24,995,250	28,622,325	24,995,595		345		345			3,626,730	3,626,730	478,125	
191216 CT 5	COCA-COLA CO	..	03/20/2020	WELLS FARGO SECURITIES LLC	10/19/2020	GLOBAL REINSURANCE	30,000,000	29,899,500	35,501,130	29,904,315		4,815		4,815			5,596,815	5,596,815	586,500	
191241 AH 1	COCA-COLA FEMSA SAB DE CV	C	01/08/2020	CITIGROUP	10/19/2020	GLOBAL REINSURANCE	10,000,000	9,897,200	10,873,870	9,903,870		6,670		6,670			970,000	970,000	203,958	
20030N DG 3	COMCAST CORP	..	03/24/2020	Bank of America Merrill Lynch	10/19/2020	GLOBAL REINSURANCE	13,000,000	12,976,990	14,904,500	12,978,125		1,135		1,135			1,926,375	1,926,375	248,011	
20030N DK 4	COMCAST CORP	..	03/24/2020	WELLS FARGO SECURITIES LLC	10/19/2020	GLOBAL REINSURANCE	15,000,000	14,959,950	16,979,100	14,962,866		2,916		2,916			2,016,234	2,016,234	277,750	
233851 EA 8	DAIMLER FINANCE NORTH AMERICA LLC	..	03/05/2020	CITIGROUP	10/19/2020	Various	10,000,000	9,958,100	10,320,060	9,960,279		2,179		2,179			359,781	359,781	155,167	
244199 BJ 3	DEERE & CO	..	03/25/2020	CITIGROUP	10/19/2020	GLOBAL REINSURANCE	7,000,000	6,986,770	8,006,390	6,987,467		697		697			1,018,923	1,018,923	119,953	
24906P AA 7	DENTSPLY SIRONA INC	..	05/20/2020	JP Morgan	10/19/2020	GLOBAL REINSURANCE	8,000,000	7,983,040	8,709,840	7,983,636		596		596			726,204	726,204	103,278	
25746U DF 3	DOMINION ENERGY INC	..	03/17/2020	WELLS FARGO SECURITIES LLC	10/19/2020	GLOBAL REINSURANCE	10,000,000	9,957,200	11,340,670	9,960,340		3,140		3,140			1,380,330	1,380,330	210,000	
25746U DG 1	DOMINION ENERGY INC	..	03/31/2020	SMBC SECURITIES INC	10/19/2020	GLOBAL REINSURANCE	8,000,000	7,919,600	9,058,376	7,923,287		3,687		3,687			1,135,089	1,135,089	147,000	
26817R AB 4	VISTRA CORP	..	03/13/2020	CITIGROUP	06/01/2020	Call @ 100.00	3,000,000	3,007,500	3,029,370	3,007,346		(154)		(154)			(7,346)	(7,346)	117,495	51,896
26875U ZA 1	EOS ENERGY STORAGE LLC 3.00 2020	..	08/10/2020	AFG Private Placement	12/10/2020	EXCHANGE	166,667	166,667	1,068,000	166,667				0			901,333	901,333		
278642 AW 3	EBAY INC	..	03/04/2020	Bank of America Merrill Lynch	10/19/2020	GLOBAL REINSURANCE	25,000,000	24,960,750	26,405,350	24,962,837		2,087		2,087			1,442,513	1,442,513	408,750	
29278N AQ 6	ENERGY TRANSFER OPERATING LP	..	01/07/2020	DEUTSCHE BANK SECURITIES, INC	09/10/2020	CITIGROUP	10,000,000	9,984,300	9,871,800	9,984,733		433		433			(112,933)	(112,933)	241,667	
29364D AV 2	ENTERGY ARKANSAS LLC	..	03/13/2020	BNP Paribas	10/19/2020	GLOBAL REINSURANCE	4,000,000	4,378,920	4,693,972	4,353,778		(25,142)		(25,142)			340,194	340,194	141,333	47,556
30070R AA 0	XAN 20RSO8 A - CDO	C	03/02/2020	JP Morgan	10/19/2020	GLOBAL REINSURANCE	18,000,000	18,000,000	17,769,159	18,000,000				0			(230,841)	(230,841)	165,865	
302637 AA 1	FSKMM 1 A1 - CDO	..	03/26/2020	RAYMOND JAMES & ASSOCIATES	12/22/2020	Paydown	3,000,000	2,775,000	3,000,000	3,000,000		225,000		225,000				0	64,055	22,070
30296W AG 4	FREMF 2018-KF47 B - CMBS	..	06/26/2020	Bank of America Merrill Lynch	12/22/2020	Various	2,873,060	2,704,267	2,840,291	2,786,895		82,627		82,627			53,397	53,397	24,125	871
30298F AK 0	FREMF 2019-K735 C - CMBS	..	03/23/2020	Amherst Securities Group LLC	04/09/2020	Amherst Securities Group LLC	10,000,000	8,100,000	8,975,000	8,113,390		13,389		13,389			861,611	861,611	49,160	27,715
30298N AG 2	FREMF 2019-KF67 B - CMBS	..	09/10/2020	Bank of America Merrill Lynch	12/22/2020	MORGAN STANLEY CO	5,929,500	5,662,673	5,707,144	5,670,447		7,775		7,775			36,696	36,696	47,834	7,922
30306M AG 4	FREMF 2018-KF42 B - CMBS	..	06/26/2020	Amherst Securities Group LLC	12/22/2020	Various	1,853,660	1,758,081	1,837,707	1,773,642		15,562		15,562			64,064	64,064	20,716	613
31946M AA 1	FIRST CITIZENS BANCSHARES INC	..	02/27/2020	PIPR	10/19/2020	GLOBAL REINSURANCE	20,000,000	20,000,000	20,017,980	20,000,000				0			17,980	17,980	421,875	
35137L AL 9	FOX CORP	..	03/31/2020	JP MORGAN	10/19/2020	GLOBAL REINSURANCE	6,000,000	5,987,940	6,751,656	5,988,487		547		547			763,169	763,169	112,000	
35709B AC 9	FREMF 2018-KF50 B - CMBS	..	09/11/2020	Various	12/22/2020	Various	6,493,698	5,997,308	6,267,155	6,052,705		55,397		55,397			214,450	214,450	58,069	3,367
36655Y AB 3	GARR 2018-1 A1T - CDO	..	04/28/2020	PIPR	10/19/2020	Various	4,500,000	4,372,200	4,421,771	4,376,685		4,485		4,485			45,086	45,086	54,211	13,470
38176V AA 7	GOCAP 47M A1 - CDO	C	02/27/2020	SMBC SECURITIES INC	10/19/2020	GLOBAL REINSURANCE	38,000,000	38,000,000	37,461,141	38,000,000				0			(538,859)	(538,859)	497,289	
421946 AL 8	HEALTHCARE REALTY TRUST INC	..	03/04/2020	US BANCORP	10/19/2020	GLOBAL REINSURANCE	5,000,000	4,983,250	5,070,695	4,984,119		869		869			86,576	86,576	70,333	
42250P AB 9	HEALTHPEAK PROPERTIES INC	..	06/09/2020	Stifel, Nicolaus & Co., Inc	10/19/2020	GLOBAL REINSURANCE	12,000,000	11,903,440	12,659,232	11,906,060		2,620		2,620			753,172	753,172	111,167	
44891A BG 1	HYUNDAI CAPITAL AMERICA	..	02/05/2020	MITSUBISHI UFJ SECURITIES	10/19/2020	GLOBAL REINSURANCE	5,000,000	4,984,950	5,194,425	4,986,298		1,348		1,348			208,127	208,127	103,750	
466313 AJ 2	JABIL INC	..	01/08/2020	Bank of America Merrill Lynch	10/19/2020	GLOBAL REINSURANCE	7,000,000	6,988,310	7,503,356	6,989,061		751		751			514,295	514,295	191,800	
485170 BD 5	KANSAS CITY SOUTHERN	..	03/13/2020	CITIGROUP	10/19/2020	GLOBAL REINSURANCE	7,000,000	7,149,030	7,436,716	7,140,884		(8,146)		(8,146)			295,832	295,832	185,038	66,524
48669R AA 9	KCAP F3C A - CDO	..	04/28/2020	PIPR	10/19/2020	GLOBAL REINSURANCE	16,000,000	15,220,000	15,769,278	15,331,491		111,491		111,491			437,787	437,787	241,701	56,294
494368 CB 7	KIMBERLY-CLARK CORP	..	03/24/2020	JP Morgan	10/19/2020	GLOBAL REINSURANCE	7,000,000	6,994,610	8,038,387	6,994,872		262		262			1,043,515	1,043,515	122,364	
521865 BB 0	LEAR CORP	..	02/20/2020	Bank of America Merrill Lynch	10/19/2020	GLOBAL REINSURANCE	5,000,000	4,988,700	5,213,080	4,989,792		1,092		1,092			223,288	223,288	114,236	
52532X AC 9	LEIDOS INC	..	05/07/2020	CITIGROUP	10/19/2020	GLOBAL REINSURANCE	4,000,000	3,985,680	4,415,000	3,986,832		1,152		1,152			428,168	428,168	63,236	
573284 AV 8	MARTIN MARIETTA MATERIALS INC	..	03/05/2020	DEUTSCHE BANK SECURITIES, INC	10/19/2020	GLOBAL REINSURANCE	5,000,000	4,943,200	5,202,825	4,946,162		2,962		2,962			256,663	256,663	73,958	
57636Q AP 9	MASTERCARD INC	..	03/24/2020	CITIGROUP	10/19/2020	GLOBAL REINSURANCE	25,000,000	24,951,500	29,160,050	24,953,825		2,325		2,325			4,206,225	4,206,225	472,257	
57636Q AR 5	MASTERCARD INC	..	03/24/2020	CITIGROUP	10/19/2020	GLOBAL REINSURANCE	10,000,000	9,972,100	11,386,190	9,974,116		2,016		2,016			1,412,074	1,412,074	186,083	
58013M FM 1	MCDONALD'S CORP	..	03/03/2020	JP Morgan	10/19/2020	GLOBAL REINSURANCE	10,000,000	9,994,600	10,410,530	9,994,892		292		292			415,638	415,638	132,222	

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

1		2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification		Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
58013M	FP 4	MCDONALD'S CORP	..	03/25/2020	Bank of America Merrill Lynch	10/19/2020	GLOBAL REINSURANCE	14,000,000	13,932,100	15,886,794	13,936,246		4,146		4,146			1,950,548	1,950,548	274,944	
58013M	FQ 2	MCDONALD'S CORP	..	03/25/2020	JP Morgan	10/19/2020	GLOBAL REINSURANCE	11,000,000	10,919,260	12,784,145	10,922,510		3,250		3,250			1,861,635	1,861,635	222,200	
62954J	AA 2	NPRL 2019-1 A1 - ABS	..	03/10/2020	CANTOR FITZGERALD + CO	10/19/2020	Various	206,559	205,389	205,196	205,522		133		133			(326)	(326)	3,358	325
631005	BJ 3	NARRAGANSETT ELECTRIC CO	..	04/07/2020	CITIGROUP	10/19/2020	GLOBAL REINSURANCE	4,000,000	4,000,000	4,563,376	4,000,000				0			563,376	563,376	71,672	
65535H	AQ 2	NOMURA HOLDINGS INC	C	01/09/2020	NOMURA SECURITIES/FIXED INCOME.	10/19/2020	GLOBAL REINSURANCE	7,000,000	7,000,000	7,463,792	7,000,000				0			463,792	463,792	164,718	
677415	CS 8	OHIO POWER CO	..	03/13/2020	RBC CAPITAL MARKETS	10/19/2020	GLOBAL REINSURANCE	7,000,000	6,992,580	7,687,134	6,993,010		430		430			694,124	694,124	107,178	
682680	BB 8	ONEOK INC	..	03/05/2020	BARCLAYS CAPITAL INC FIXED INC	10/19/2020	GLOBAL REINSURANCE	15,000,000	14,984,550	14,512,500	14,985,426		876		876			(472,926)	(472,926)	282,875	
688225	AH 4	OSHKOSH CORP	..	02/11/2020	WELLS FARGO SECURITIES LLC	10/19/2020	GLOBAL REINSURANCE	4,000,000	3,984,960	4,260,000	3,985,809		849		849			274,191	274,191	80,256	
691204	AG 6	OR III A1F - CDO	C	03/06/2020	Societe Generale Paris	10/19/2020	GLOBAL REINSURANCE	28,000,000	28,000,000	27,526,313	28,000,000				0			(473,687)	(473,687)	434,194	
69346T	AA 2	PFP 2019-5 A - CDO	..	04/27/2020	Various	10/19/2020	Various	13,498,752	12,725,073	13,384,718	12,855,629		130,555		130,555			529,090	529,090	79,305	7,227
713448	ES 3	PEPSICO INC	..	03/17/2020	Bank of America Merrill Lynch	03/24/2020	CITIGROUP	14,000,000	13,924,820	13,995,100	13,924,945		125		125			70,155	70,155	7,486	
743315	AW 3	PROGRESSIVE CORP	..	03/18/2020	Various	10/19/2020	GLOBAL REINSURANCE	29,000,000	29,035,320	33,250,994	29,033,571		(1,749)		(1,749)			4,217,423	4,217,423	523,289	
74333K	AA 6	PROG 2017-SFR2 A - RMBS	..	03/17/2020	DEUTSCHE BANK SECURITIES, INC	10/19/2020	Paydown	4,890,896	4,893,953	4,890,896	4,890,896		(3,057)		(3,057)				0	131,561	7,084
74340X	BK 6	PROLOGIS LP	..	02/06/2020	EXCHANGE	10/19/2020	GLOBAL REINSURANCE	5,000,000	4,970,877	5,649,240	4,973,787		2,910		2,910			675,453	675,453	170,625	56,424
74432Q	CG 8	PRUDENTIAL FINANCIAL INC	..	03/05/2020	MORGAN STANLEY CO	10/19/2020	GLOBAL REINSURANCE	15,000,000	14,962,350	15,672,540	14,964,419		2,069		2,069			708,121	708,121	191,625	
759351	AP 4	REINSURANCE GROUP OF AMERICA INC	..	06/04/2020	BARCLAYS CAPITAL INC FIXED INC	10/19/2020	GLOBAL REINSURANCE	8,000,000	7,957,760	8,717,320	7,959,085		1,325		1,325			758,235	758,235	91,000	
75951A	AN 8	RELIANCE STANDARD LIFE GLOBAL FUNDING II	..	01/13/2020	JP Morgan	10/19/2020	GLOBAL REINSURANCE	12,000,000	11,966,640	12,538,824	11,969,892		3,252		3,252			568,932	568,932	245,667	
824348	BL 9	SHERWIN-WILLIAMS CO	..	03/03/2020	CITIGROUP	10/19/2020	GLOBAL REINSURANCE	10,000,000	9,997,900	10,442,270	9,998,241		341		341			444,029	444,029	135,444	
832696	AS 7	J M SMUCKER CO	..	03/04/2020	Bank of America Merrill Lynch	10/19/2020	GLOBAL REINSURANCE	10,000,000	9,987,600	10,431,780	9,988,298		698		698			443,482	443,482	145,139	
83546D	AG 3	SONIC 2020-1 A21 - ABS	..	03/17/2020	Various	06/15/2020	Paydown	24,500,000	24,363,516	25,717,782	24,364,749		1,233		1,233			1,353,033	1,353,033	275,248	26,488
85434V	AB 4	STANFORD HEALTH CARE	..	03/25/2020	MORGAN STANLEY CO	10/19/2020	GLOBAL REINSURANCE	2,000,000	2,000,000	2,265,984	2,000,000				0			265,984	265,984	36,410	
855244	AW 9	STARBUCKS CORP	..	03/10/2020	Bank of America Merrill Lynch	10/19/2020	GLOBAL REINSURANCE	18,000,000	17,894,520	18,691,848	17,900,213		5,693		5,693			791,635	791,635	244,125	
883203	CB 5	TEXTRON INC	..	03/10/2020	Bank of America Merrill Lynch	10/19/2020	GLOBAL REINSURANCE	5,000,000	4,976,150	5,303,420	4,977,590		1,440		1,440			325,830	325,830	88,333	
88579Y	BN 0	3M CO	..	03/25/2020	CITIGROUP	10/19/2020	GLOBAL REINSURANCE	5,000,000	4,984,050	5,677,835	4,984,877		827		827			692,958	692,958	85,569	
89788K	AA 4	TRUIST BANK	..	03/04/2020	SunTrust Bank	10/19/2020	Various	10,000,000	9,984,000	10,414,218	9,984,784		784		784			429,434	429,434	122,063	
906548	CR 1	UNION ELECTRIC CO	..	03/17/2020	MITSUBISHI UFJ SECURITIES	10/19/2020	GLOBAL REINSURANCE	28,000,000	27,975,920	31,384,388	27,977,058		1,138		1,138			3,407,330	3,407,330	479,539	
911365	BK 9	UNITED RENTALS (NORTH AMERICA) INC	..	03/16/2020	Various	08/10/2020	Call @ 100.00	6,000,000	6,012,500	6,665,306	6,011,992		(508)		(508)			(11,992)	(11,992)	919,890	100,750
91832Y	AA 6	VMC 2018-FL2 A - CDO	..	02/07/2020	Amherst Securities Group LLC	10/19/2020	Various	6,663,248	6,666,372	6,615,417	6,659,841		(6,530)		(6,530)			(44,424)	(44,424)	66,424	11,980
92259L	AB 4	VCC 201 AFX - CMBS	..	04/25/2020	BARCLAYS CAPITAL INC FIXED INC	10/19/2020	Various	8,000,000	7,999,936	8,084,018	7,999,766		(170)		(170)			84,252	84,252	160,967	24,940
92343V	DU 5	VERIZON COMMUNICATIONS INC	..	03/13/2020	WELLS FARGO SECURITIES LLC	10/06/2020	EXCHANGE	1,321,000	1,656,626	1,856,415	1,648,384		(8,243)		(8,243)			208,031	208,031	38,529	193
92343V	FE 9	VERIZON COMMUNICATIONS INC	..	03/17/2020	GOLDMAN	10/19/2020	GLOBAL REINSURANCE	14,000,000	13,957,020	15,718,024	13,959,178		2,158		2,158			1,758,846	1,758,846	256,025	
929160	AZ 2	VULCAN MATERIALS CO	..	05/07/2020	GOLDMAN	10/19/2020	GLOBAL REINSURANCE	14,000,000	13,961,080	15,738,352	13,962,571		1,491		1,491			1,775,781	1,775,781	205,528	
958667	AC 1	WESTERN MIDSTREAM OPERATING LP	..	01/09/2020	BARCLAYS CAPITAL INC FIXED INC	05/14/2020	Various	7,000,000	6,993,000	5,990,000	6,993,285		285		285			(1,003,285)	(1,003,285)	97,088	
961214	EM 1	WESTPAC BANKING CORP	C	01/23/2020	CITIGROUP	10/19/2020	GLOBAL REINSURANCE	15,000,000	15,000,000	15,448,305	15,000,000				0			448,305	448,305	312,311	
97988P	AA 4	WDMNT 2017-1 A - CDO	..	03/27/2020	RAYMOND JAMES & ASSOCIATES	10/19/2020	Paydown	5,000,000	4,812,500	5,000,000	5,000,000		187,500		187,500				0	117,966	38,154
98956P	AT 9	ZIMMER BIOMET HOLDINGS INC	..	03/13/2020	Various	05/18/2020	Various	75,000,000	74,945,700	77,139,782	74,946,388		688		688			2,193,394	2,193,394	325,752	
3899999.		Total - Bonds - Industrial and Miscellaneous						1,184,849,758	1,178,841,046	1,252,329,116	1,179,775,362	0	934,315	0	934,315	0	0	71,859,077	71,859,077	18,804,926	811,400
Bonds - Hybrid Securities																					
654579	AG 6	NIPPON LIFE INSURANCE CO	C	01/15/2020	JP Morgan	10/19/2020	GLOBAL REINSURANCE	5,000,000	5,000,000	5,318,750	5,000,000				0			318,750	318,750	125,611	
4899999.		Total - Bonds - Hybrid Securities						5,000,000	5,000,000	5,318,750	5,000,000	0	0	0	0	0	0	318,750	318,750	125,611	0

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											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Unaffiliated Bank Loans																				
00216C AB 9	AQ SUNSHINE INTERMEDIATE HOLDCO INC	..	10/29/2020	Ares Capital Management	06/22/2020	Direct	103,905	103,905	103,905	103,905		0		0				0		
00216C AE 3	AQ SUNSHINE, INC. - DELAYED DRAW TERM LO	..	11/30/2020	DIRECT	11/30/2020	Adjustment	15,359	15,359	15,359	15,359				0				0		
00448F AH 9	Achilles Acquisition LLC/Closing date Te	..	01/16/2020	Ares Capital Management	11/16/2020	Direct	173,580	173,580	173,580	173,580		(0)		(0)				0	7,240	
13054P AH 5	California Pizza Kitchen	..	07/29/2020	PIK BUY	11/23/2020	EXCHANGE	55,549	55,549	14,522	55,549				0			(41,027)	(41,027)	1,936	
20049# AA 5	Command Alkon Incorporated/Term Loan 9/1	..	04/01/2020	Various	04/23/2020	Direct	12,378	12,378	12,378	12,378				0				0	172	
25374L A* 9	Centric Brands Inc./First Lien Term Loan	..	10/09/2020	Various	10/09/2020	Ares Capital Management	197,042	197,042	178,128	197,042				0			(18,915)	(18,915)	3,593	
360999 ZZ 2	FWR Holding Corporation/Second Amendment	..	03/24/2020	Ares Capital Management	04/24/2020	Direct	869,517	869,517	869,517	869,517				0				0		
43289D AH 6	HILTON WORLDWIDE FINANCE TL B2 **A&E**	..	03/10/2020	DEUTSCHE BANK SECURITIES, INC	04/07/2020	DEUTSCHE BANK SECURITIES, INC	1,600,000	1,504,000	1,504,000	1,505,343		1,343		1,343			(1,343)	(1,343)	4,107	
55371* AV 7	MRI Software LLC/Delayed Draw Term Loan	..	10/06/2020	Ares Capital Management	10/07/2020	Ares Capital Management	89,731	89,731	89,731	89,731				0				0	38	
55371* AX 3	MRI SOFTWARE LLC - TRANCHE 2 DELAYED D	..	10/28/2020	DIRECT	10/29/2020	Ares Capital Management	5,527	5,527	5,527	5,527				0				0	18	
69406* AD 7	PHNTM Holdings, Inc./Fourth Amendment In	..	01/29/2020	Ares Capital Management	12/17/2020	Direct	256,287	256,287	256,287	256,287				0				0	17,279	
702888 ZZ 4	Pathway Vet Alliance LLC/2019 First Lien	..	03/27/2020	Ares Capital Management	03/31/2020	Direct	772,824	772,824	772,824	772,824				0				0	7,013	
70323K AC 2	Pathway Vet Alliance LLC/First Lien Term	..	03/30/2020	Ares Capital Management	06/23/2020	Ares Capital Management	295,635	294,157	288,244	294,206		49		49			(5,962)	(5,962)	20,920	
70323K AD 0	Pathway Vet Alliance LLC	..	05/29/2020	Ares Capital Management	06/23/2020	Ares Capital Management	48,942	48,942	47,718	48,942				0			(1,224)	(1,224)	(622)	
74969A AC 5	Term Loan B : RPI 2019 Inter	..	03/19/2020	Bank of America Merrill Lynch	09/02/2020	Direct	4,987,500	4,379,025	4,987,500	4,987,500		608,475		608,475				0	44,802	
75000# AG 3	RSC Acquisition, Inc./Initial Delayed Dr	..	08/28/2020	Ares Capital Management	09/03/2020	Ares Capital Management	83,391	83,391	83,391	83,391				0				0	279	
78404X AH 8	SBA SENIOR FINANCE II LLC INITIAL TERM L	..	03/20/2020	RBC CAPITAL MARKETS	03/26/2020	RBC CAPITAL MARKETS	1,994,924	1,735,584	1,855,279	1,735,584				0			119,695	119,695	964	
91335P AE 9	Term Loan B : Univar Solutions	..	03/19/2020	CITIGROUP	04/07/2020	Bank of America Merrill Lynch	3,000,000	2,550,000	2,902,500	2,565,647		15,647		15,647			336,853	336,853	4,869	
L2324E AE 1	Term Loan B : Delos Finance SaRL	D	03/20/2020	Various	07/20/2020	Various	4,624,500	3,917,070	4,422,109	3,938,753		21,683		21,683			483,355	483,355	22,246	
8299999. Total - Bonds - Unaffiliated Bank Loans							19,186,593	17,063,870	18,582,501	17,711,067	0	647,198	0	647,198	0	0	871,433	871,433	134,853	0
8399998. Total - Bonds							1,519,595,710	1,513,058,069	1,589,261,809	1,514,630,128	0	1,572,058	0	1,572,058	0	0	73,937,004	73,937,004	19,711,804	1,255,061
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
26875U ZB 9	EOS Energy Storage LLC	..	08/10/2020	AFG Private Placement	12/10/2020	EXCHANGE	600,001.340	800,001	869,361	800,001				0			69,360	69,360		
90187B 30 9	TWO HARBORS INVESTMENT CORP	..	03/20/2020	SEAPORT	05/29/2020	Various	224,600.000	2,975,950	4,482,875	2,975,950				0			1,506,925	1,506,925	107,035	
90187B 60 6	TWO HARBORS INVESTMENT CORP	..	03/23/2020	SEAPORT	05/29/2020	Stifel, Nicolaus & Co., Inc	38,500.000	404,250	837,333	404,250				0			433,083	433,083	18,648	
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								4,180,201	6,189,569	4,180,201	0	0	0	0	0	0	2,009,368	2,009,368	125,684	0
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																				
084423 40 9	W. R. BERKLEY CORP	..	03/23/2020	Bank of America Merrill Lynch	10/21/2020	Call @ 25.00	500,000.000	9,235,000	12,500,000	9,145,177		(89,823)		(89,823)			3,354,823	3,354,823	523,485	
8599999. Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred								9,235,000	12,500,000	9,145,177	0	(89,823)	0	(89,823)	0	0	3,354,823	3,354,823	523,485	0
8999998. Total - Preferred Stocks								13,415,201	18,689,569	13,325,378	0	(89,823)	0	(89,823)	0	0	5,364,191	5,364,191	649,169	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
12654A 10 1	CNX MIDSTREAM PARTNERS UNT	..	02/03/2020	VE CAPITAL	04/29/2020	VE CAPITAL	7,000.000	107,987	54,864	107,987				0			(53,123)	(53,123)	2,900	
174610 10 5	CITIZENS FINANCIAL GROUP ORD	..	03/17/2020	Various	11/09/2020	Various	192,500.000	5,368,548	4,967,103	5,368,548				0			(401,445)	(401,445)	114,231	
226344 20 8	CRESTWOOD EQUITY PARTNERS UNT	..	02/24/2020	RAYMOND JAMES & ASSOCIATES	12/10/2020	Various	206,054.000	6,097,513	3,900,794	871,608			5,225,904	(5,225,904)			3,029,185	3,029,185	392,601	
26885B 10 0	EQM MIDSTREAM PARTNERS UNT	..	01/28/2020	VE CAPITAL	06/17/2020	EXCHANGE	2,500.000	68,785	53,575	29,500			39,285	(39,285)			24,075	24,075	3,869	
29415C 10 1	EOS ENERGY ENTERPRISES CL A ORD	..	11/12/2020	PRIVATE PLACEMENT	12/28/2020	B.RILEY & CO., LLC	26,666.000	266,660	596,172	266,660				0			329,512	329,512		
316773 10 0	FIFTH THIRD BANCORP ORD	..	03/17/2020	Various	08/13/2020	Various	377,500.000	6,714,078	7,651,940	6,714,078				0			937,862	937,862	136,350	
404RGT 02 9	HC2 Holdings, Inc	..	10/08/2020	CORPORATE ACTION	11/17/2020	AFG Private Placement	1,007,421.000		15,111					0			15,111	15,111		
46131B 10 0	INVESCO MORTGAGE CAPITAL REIT ORD	..	06/04/2020	CORPORATE ACTION	08/11/2020	BLAIR WILLIAM AND COMPANY	12,015.000	54,590	39,997	54,590				0			(14,593)	(14,593)	219	

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											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
67077M 10 8	NUTRIEN ORD	C	03/13/2020	RAYMOND JAMES & ASSOCIATES	11/20/2020	GUGGENHEIM	50,000.000	1,514,095	2,258,885	1,514,095				0			744,790	744,790	67,500	
71944F 10 6	PHREESIA ORD	..	06/17/2020	PRIVATE PLACEMENT	12/03/2020	BERNSTEIN (SANFORD C)& CO	23,871.000	715,891	1,072,935	715,891				0			357,043	357,043		
76009N 10 0	RENT-A-CENTER ORD	..	03/05/2020	Stifel, Nicolaus & Co., Inc	05/18/2020	Various	60,000.000	1,229,748	1,436,316	1,229,748				0			206,568	206,568	13,050	
811054 40 2	EW SCRIPPS CL A ORD	..	03/03/2020	THE BENCHMARK COMPANY, LLC	12/23/2020	Various	128,212.000	1,507,014	1,637,193	1,507,014				0			130,179	130,179	19,857	
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD	..	02/26/2020	THE BENCHMARK COMPANY, LLC	12/23/2020	Various	160,000.000	4,381,299	4,520,774	4,381,299				0			139,475	139,475	109,000	
87612G 10 1	TARGA RESOURCES ORD	..	03/02/2020	VE CAPITAL	05/29/2020	VE CAPITAL	4,500.000	172,957	79,084	31,095			141,862	(141,862)			47,989	47,989	4,090	
88870P 10 6	TIVO ORD	..	02/19/2020	Various	06/01/2020	EXCHANGE	456,996.000	3,728,855	2,783,106	3,728,855				0			(945,749)	(945,749)		
911363 10 9	UNITED RENTAL ORD	..	03/12/2020	Various	04/30/2020	CORNERSTONE MACRO	42,500.000	4,204,417	5,483,696	4,204,417				0			1,279,280	1,279,280		
92276F 10 0	VENTAS REIT ORD	..	03/19/2020	Various	10/08/2020	Various	197,500.000	4,763,886	8,126,226	4,763,886				0			3,362,340	3,362,340	253,269	
92556H 20 6	VIACOMCBS CL B ORD	..	02/25/2020	ISI GROUP INC	11/18/2020	BERNSTEIN (SANFORD C)& CO	60,000.000	1,555,743	1,964,255	840,600			715,143	(715,143)			1,123,655	1,123,655	43,200	
949746 10 1	WELLS FARGO ORD	..	03/09/2020	KEEFE BRUYETTE & WOODS	12/03/2020	Stifel, Nicolaus & Co., Inc	75,000.000	2,533,950	2,183,877	2,533,950				0			(350,073)	(350,073)	53,250	
95040Q 10 4	WELLTOWER ORD	..	03/16/2020	Various	11/09/2020	Various	93,500.000	4,017,143	5,924,077	4,017,143				0			1,906,934	1,906,934	125,118	
98421B 10 0	XPERI HOLDING ORD	..	03/17/2020	Various	06/02/2020	EXCHANGE	592,151.000	9,857,005	8,287,153	9,857,005				0			(1,569,852)	(1,569,852)	183,798	
G9001E 13 6	LIBERTY LATIN AMERICA SUBSRTS	..	09/15/2020	CORPORATE ACTION	09/23/2020	PIPR	33,625.000		14,922					0			14,922	14,922		
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							58,860,161	63,052,054	52,737,968	0	0	6,122,194	(6,122,194)	0	0	10,314,086	10,314,086	1,522,302	0
9799998.	Total - Common Stocks							58,860,161	63,052,054	52,737,968	0	0	6,122,194	(6,122,194)	0	0	10,314,086	10,314,086	1,522,302	0
9899999.	Total - Preferred and Common Stocks							72,275,362	81,741,623	66,063,346	0	(89,823)	6,122,194	(6,212,016)	0	0	15,678,277	15,678,277	2,171,472	0
9999999.	Total - Bonds, Preferred and Common Stocks							1,585,333,431	1,671,003,432	1,580,693,473	0	1,482,236	6,122,194	(4,639,958)	0	0	89,615,282	89,615,282	21,883,275	1,255,061

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer											
03612* 10 4	ANNUITY INVESTORS LIFE INSURANCE CO		93661	31-1021738	8bi	NO		343,271,691		20,000.000	100.0
56313@ 10 2	MANHATTAN NATIONAL HOLDING CORP				8bii	NO		9,193,324		100.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer							0	352,465,015	0	XXX	XXX
Common Stocks - Investment Subsidiary											
36352@ 10 6	GALIC BROTHERS, INC				8biii	NO				100.000	100.0
1699999. Total - Common Stocks - Investment Subsidiary							0	0	0	XXX	XXX
Common Stocks - Other Affiliates											
83070# 10 7	SKIPJACK MARINA CORPORATION				8biii	NO				1,000.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	0	0	XXX	XXX
1899999. Total - Common Stocks							0	352,465,015	0	XXX	XXX
1999999. Total - Preferred and Common Stock							0	352,465,015	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....2,832,283,644.

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
Common Stocks					
563116 10 2	MANHATTAN NATIONAL LIFE INSURANCE CO	MANHATTAN NATIONAL HOLDING CORP		200.000	100.0
0299999. Total - Common Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
PERMIAN HOLDCO 2, INC		..	12/31/2020.	Capitalized Interest	10/15/2021.	2,104					2,104	2,104	1		14.00	14.01	MJSD.		
PERMIAN DD 14.00 10/15/2021		..	12/31/2020.	Capitalized Interest	10/15/2021.	1,083					1,083	1,083	0		14.00	14.01	MJSD.		
Ellington Mtge Opp / Crescent II		..	12/01/2020.	AFG Private Placement	03/22/2021.	62,987,576		1,676,468			63,521,763	61,533,828	223,447		2.27	(4.29)	MON..	830,740	
Biowish Tech Intl TL 6.00 05/13/2021		..	09/30/2020.	AFG Private Placement	05/13/2021.	475,222		6,223			479,069	469,008	3,833		6.00	8.31	MN.....	11,086	
RDS III BOND INV 6.07% 03/15/2021	%	..	06/16/2020.	Various	03/15/2021.	20,688,761					20,688,761	20,688,761	94,186		6.07	6.07	MON..	884,041	55,298
DTV AMERICA 14.00 PIK 06/18/2021	%	..	12/31/2020.	Various	08/30/2021.	76,075					76,075	76,075	30		14.00	13.90	MON..	1,654	
NRZ /NIC RMBS LLC REPO 3.50 07/12/2021		..	07/13/2020.	AFG Private Placement	07/12/2021.	65,579,788					65,579,788	65,579,788	6,376		3.50	3.50	MON..	1,246,875	
BDS III BOND INV 4.75 06/30/2021		..	11/02/2020.	AFG Private Placement	06/30/2021.	50,646,971					50,646,971	50,646,971	187,112		4.75	4.80	MON..	747,918	
AMHERST LIBOR + 225 08/05/2021	%	..	08/14/2020.	AFG Private Placement	08/05/2021.	100,000,000					100,000,000	100,000,000	106,595		2.40	2.40	MON..	820,031	
PENNYMAC LOAN SERVICES		..	12/16/2020.	AFG Private Placement	04/23/2021.	91,666,667					91,666,667	91,666,667	137,501		2.25	2.27	MON..	308,349	
AMERIHOME MORTGAGE CO REPO L+200 07/26/2		..	09/18/2020.	AFG Private Placement	07/26/2021.	83,337,500					83,337,500	83,337,500	156,258		2.50	2.53	MON..	428,262	
HC2 STATION GRP 10.50 10/21/2021	%	..	08/31/2020.	NON-CASH BROKER	10/21/2021.	19,727,866		219,341			19,727,866	19,727,866	4,923,323		10.50	10.50	MAT...	717,326	4,741,952
NRZ MORTGAGE 3.25% 10/12/2021	%	..	10/13/2020.	NON-CASH BROKER	10/12/2021.	85,490,576		50,922			85,695,365	85,446,849	239,828		3.25	3.54	MON..	383,357	
CS FREEDOM MORTGAGE L+200 05/05/2021		..	10/27/2020.	AFG Private Placement	05/05/2021.	100,000,000					100,000,000	100,000,000	215,278		2.50	2.45	MON..	243,068	
MIDCAP FINL XXXI A LIBOR+300 11/04/2021	%	..	11/05/2020.	NON-CASH BROKER	11/04/2021.	43,830,091		18,247			43,905,949	43,815,942	72,567		3.50	3.75	MON..	222,100	
MidCap Finl XXXVII Libor +350 11/04/2021	%	..	11/05/2020.	NON-CASH BROKER	11/04/2021.	29,400,000					29,400,000	29,400,000	55,533		4.00	4.05	MON..	133,933	
BDS III 3.72 / 3.00 06/30/2021	%	..	11/02/2020.	NON-CASH BROKER	06/30/2021.	51,328,000					51,328,000	51,328,000	145,429		3.72	3.73	MON..		
Conrex 2013-2 2.75 03/31/21	%	..	12/05/2020.	NON-CASH BROKER	03/31/2021.	43,000,000					43,000,000	43,000,000	86,513		2.76	2.72	MON..		
WATERFALL EBO 2020-1 LIBOR+175 10/06/202		..	12/22/2020.	AFG Private Placement	10/06/2021.	62,500,000					62,500,000	62,500,000	35,156		2.25	2.25	MON..		
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						910,738,280	0	1,971,202	0	0	911,556,961	909,220,441	6,688,964	0	XXX	XXX	XXX	6,978,740	4,797,250
Bonds - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																			
Ellington-GA RPL 2019-1 LLC L+175 03/15/		..	05/26/2020.	AFG Private Placement	03/15/2021.	9,102,190					9,102,190	9,102,190	15,090		1.99	1.99	MON..	289,004	
Elizon 2018-1/Ellington 5.00 05/05/2021	%	..	09/14/2020.	Various	05/05/2021.	48,329,450					48,329,450	48,329,450	208,085		5.00	5.01	MON..	3,051,840	104,589
NRART 20T1 AT1		..	12/17/2020.	BARCLAYS CAPITAL INC FIXED INC	06/21/2021.	29,999,965		1			30,000,000	29,999,964	6,893		1.03	1.03	MON..		
3599999. Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						87,431,605	0	1	0	0	87,431,640	87,431,604	230,068	0	XXX	XXX	XXX	3,340,844	104,589
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						998,169,886	0	1,971,203	0	0	998,988,601	996,652,045	6,919,032	0	XXX	XXX	XXX	10,319,584	4,901,839
Bonds - Unaffiliated Bank Loans - Acquired																			
OTG Management, LLC/Delayed Draw Term Lo		..	12/31/2020.	Various	08/26/2021.	12,931					12,931	12,931	18		10.00	10.09	FMAN.	224	
OTG Management, LLC/Fourth Amendment DDT		..	12/31/2020.	Various	08/26/2021.	3,917					3,917	3,917	5		10.00	10.10	JAJO..	68	
Empire Resorts		..	03/23/2020.	EXCHANGE	03/22/2021.	4,218,978		428,068			4,339,560	3,790,910	2,879		2.41	15.16	MON..	94,238	
SecurAmerica, LLC/Amendment No. 6 Term L		..	10/21/2020.	PAYMENT IN KIND	07/16/2021.	1,150					1,150	1,150	4		9.25	9.31	FMAN.	37	
DELAYED TERM LOAN - LX190137		..	11/04/2020.	DIRECT	08/26/2021.	32,561					32,561	32,561			8.00	8.08	FMAN.		
TERM LOAN - LX190136		..	12/31/2020.	Various	08/26/2021.	97,927					97,927	97,927			10.00	10.09	FMAN.	13,544	
6499999. Unaffiliated Bank Loans - Acquired						4,367,464	0	428,068	0	0	4,488,046	3,939,396	2,906	0	XXX	XXX	XXX	108,111	0
6599999. Total - Unaffiliated Bank Loans						4,367,464	0	428,068	0	0	4,488,046	3,939,396	2,906	0	XXX	XXX	XXX	108,111	0
Total Bonds																			
7699999. Subtotals - Issuer Obligations						910,738,280	0	1,971,202	0	0	911,556,961	909,220,441	6,688,964	0	XXX	XXX	XXX	6,978,740	4,797,250
7999999. Other Loan-Backed and Structured Securities						87,431,605	0	1	0	0	87,431,640	87,431,604	230,068	0	XXX	XXX	XXX	3,340,844	104,589
8299999. Unaffiliated Bank Loans						4,367,464	0	428,068	0	0	4,488,046	3,939,396	2,906	0	XXX	XXX	XXX	108,111	0
8399999. Subtotals - Bonds						1,002,537,349	0	2,399,271	0	0	1,003,476,647	1,000,591,441	6,921,938	0	XXX	XXX	XXX	10,427,696	4,901,839
9199999. Total - Short-Term Investments						1,002,537,349	0	2,399,271	0	0	XXX	1,000,591,441	6,921,938	0	XXX	XXX	XXX	10,427,696	4,901,839

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A .....29,999,965 1B .....0 1C .....0 1D .....947,887,570 1E .....0 1F 0 1G 0

2A .....0 2B 19,729,015 2C 0

3A .....0 3B 4,231,909 3C 0

4A .....0 4B 134,405 4C 0

5A .....0 5B 554,485 5C 0

6 0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/10/2020	01/08/2021		1,049,778	3,253.05		39,832		11,898		11,898	(27,934)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/14/2020	02/13/2021		1,502,262	3,376.89		49,203		3		3	(49,200)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	03/13/2020	03/12/2021		1,560,093	2,767.35		86,356		347,077		347,077	260,721						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/13/2020	04/09/2021		1,610,812	2,748.32		118,125		427,810		427,810	309,686						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/15/2020	05/14/2021		1,423,899	2,820.21		99,988		362,342		362,342	262,354						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/12/2020	06/11/2021		1,295,925	3,188.07		55,445		162,663		162,663	107,217						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	07/10/2020	07/09/2021		1,484,028	3,169.56		85,233		220,346		220,346	135,113						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	08/14/2020	08/13/2021		1,440,226	3,377.90		73,417		132,823		132,823	59,406						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/11/2020	09/10/2021		1,115,472	3,401.46		55,130		106,562		106,562	51,432						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	10/09/2020	10/09/2021		1,605,345	3,417.96		101,014		161,535		161,535	60,521						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	11/13/2020	11/13/2021		1,396,412	3,558.12		68,139		105,019		105,019	36,880						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/11/2020	12/11/2021		2,486,878	3,661.18		113,063		150,192		150,192	37,129						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/05/2019	01/06/2021		7,036,482	2,990.41	272,312			534,745		534,745	167,906						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/19/2019	01/20/2021		5,348,880	2,976.61	204,060			397,957		397,957	119,262						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/06/2019	02/05/2021		7,725,342	2,881.77	264,207			505,198		505,198	123,333						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/20/2019	02/19/2021		4,774,902	2,900.51	169,987			317,742		317,742	77,195						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SCOTIA BANK	09/06/2019	03/06/2021		5,238,769	2,978.71	187,967			342,081		342,081	91,366						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	09/20/2019	03/20/2021		7,312,945	2,992.07	266,191			470,742		470,742	124,194						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	10/04/2019	04/06/2021		6,128,554	2,952.01	223,692			395,159		395,159	94,499						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/18/2019	04/20/2021		7,344,335	2,986.20	265,865			463,536		463,536	113,902						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	11/06/2019	05/06/2021		10,694,734	3,076.78	397,844			681,295		681,295	192,574						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/20/2019	05/20/2021		8,903,111	3,108.46	333,867			563,888		563,888	166,278						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/06/2019	06/06/2021		10,334,559	3,145.91	389,613			625,468		625,468	177,946						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/20/2019	06/20/2021		8,381,419	3,221.22	310,113			478,339		478,339	154,385						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/06/2020	07/06/2021		6,380,271	3,246.28		230,335		351,571		351,571	121,237						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021		697,974	69.54		16,682		24,797		24,797	8,115						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	01/06/2020	01/06/2021		24,300,482	147.39		478,721		1,372,953		1,372,953	894,232						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	01/06/2020	01/06/2021		13,338,991	92.79		322,804		37		37	(322,766)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021		54,072,830	3,246.28		1,251,786		485,275		485,275	(766,511)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/06/2020	01/06/2021		27,667,374	3,246.28		697,218					(697,218)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021		37,179,002	3,246.28		738,747		1,263,357		1,263,357	524,610						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2020	01/06/2021		55,828,368	3,246.28		1,240,022		2,147,958		2,147,958	907,936						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021		50,281,680	3,246.28		1,180,111		2,060,054		2,060,054	879,943						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021		54,963,387	3,246.28		1,374,085		2,416,459		2,416,459	1,042,374						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2020	01/06/2021		78,559,976	3,246.28		2,059,037		3,649,877		3,649,877	1,590,840						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021		35,064,515	3,246.28		939,729		1,664,075		1,664,075	724,346						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2020	01/06/2021		68,821,136	3,246.28		1,886,465		3,369,065		3,369,065	1,482,600						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2020	01/06/2021		60,705,436	3,246.28		1,724,779		3,092,864		3,092,864	1,368,085						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021		63,812,949	3,246.28		1,911,198		3,473,863		3,473,863	1,562,665						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2020	01/06/2021		18,828,424	3,246.28		598,932		1,100,026		1,100,026	501,094						0002

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2020	01/06/2021		.64,600,972	3,246.28		2,184,307		4,063,618		4,063,618	1,879,311						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/06/2020	01/06/2021		.41,125,207	1,046.23		1,784,834		1,181,445		1,181,445	(603,389)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/06/2020	01/06/2021		6,482,467	507.73		246,982		28,394		28,394	(218,588)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	01/13/2020	01/06/2021		.14,748,619	3,246.28		320,741		132,361		132,361	(188,380)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/13/2020	01/06/2021		.54,951,135	3,246.28		1,280,390		2,114,207		2,114,207	833,817						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/17/2020	07/20/2021		4,668,614	3,329.62		171,241		255,228		255,228	83,987						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/17/2020	01/20/2021		253,772	70.38		6,471		7,235		7,235	764						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/17/2020	01/20/2021		.20,538,300	146.58		437,466		1,176,596		1,176,596	739,130						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/17/2020	01/20/2021		.12,213,670	95.19		295,571		1,380		1,380	(294,192)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/17/2020	01/20/2021		.57,706,548	3,329.62		1,229,150					(1,229,150)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	01/17/2020	01/20/2021		.24,997,672	3,329.62		634,941					(634,941)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021		.51,518,078	3,329.62		1,035,959		1,733,249		1,733,249	697,290						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021		.64,594,628	3,329.62		1,382,913		2,325,918		2,325,918	943,005						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021		.54,408,570	3,329.62		1,235,594		2,087,397		2,087,397	851,803						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021		.62,480,974	3,329.62		1,537,699		2,631,766		2,631,766	1,094,067						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021		.77,580,146	3,329.62		2,002,266		3,449,049		3,449,049	1,446,783						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021		.43,618,022	3,329.62		1,169,361		2,020,433		2,020,433	851,073						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/17/2020	01/20/2021		.61,211,484	3,329.62		1,714,062		2,977,435		2,977,435	1,263,373						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021		.50,277,262	3,329.62		1,453,438		2,538,569		2,538,569	1,085,131						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021		.49,611,338	3,329.62		1,518,521		2,687,485		2,687,485	1,168,964						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021		.67,258,324	3,329.62		2,226,952		4,010,981		4,010,981	1,784,029						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	01/17/2020	01/20/2021		.36,587,994	1,073.09		1,562,307		411,455		411,455	(1,150,852)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/17/2020	01/20/2021		4,872,040	513.49		187,574		11,415		11,415	(176,159)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2020	08/06/2021		.10,646,465	3,345.78		398,604		607,592		607,592	208,989						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/06/2020	02/06/2021		894,750	69.62		19,237		28,285		28,285	9,048						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/06/2020	02/06/2021		.35,522,156	147.40		745,965		2,003,875		2,003,875	1,257,910						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	02/06/2020	02/06/2021		.22,104,263	96.21		523,872		11,097		11,097	(512,775)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2020	02/06/2021		.75,773,831	3,345.78		1,613,983		10,276		10,276	(1,603,707)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/06/2020	02/06/2021		.36,173,381	3,345.78		911,569					(911,569)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021		.59,074,747	3,345.78		1,128,853		1,832,798		1,832,798	703,945						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021		.54,536,214	3,345.78		1,123,953		1,840,557		1,840,557	716,604						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021		.47,510,076	3,345.78		1,002,863		1,646,450		1,646,450	643,586						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021		.46,171,764	3,345.78		1,011,598		1,662,668		1,662,668	651,070						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021		.58,483,054	3,345.78		1,322,234		2,185,112		2,185,112	862,878						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021		.54,459,659	3,345.78		1,296,703		2,157,180		2,157,180	860,476						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021		.73,272,582	3,345.78		1,832,464		3,066,378		3,066,378	1,233,913						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/06/2020	02/06/2021		.96,236,313	3,345.78		2,559,886		4,327,404		4,327,404	1,767,518						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2020	02/06/2021		.83,125,581	3,345.78		2,292,603		3,885,209		3,885,209	1,592,605						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/06/2020	02/06/2021		.63,610,412	3,345.78		1,901,951		3,280,909		3,280,909	1,378,958						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2020	02/06/2021		.54,451,014	3,345.78		1,724,464		2,998,211		2,998,211	1,273,748						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2020	02/06/2021		.83,864,775	3,345.78		2,808,631		4,943,332		4,943,332	2,134,700						0002

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		02/06/2020	02/06/2021		55,765,057	1,076.57		2,314,250		723,439		723,439	(1,590,811)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		02/06/2020	02/06/2021		8,705,326	515.04		326,450		28,711		28,711	(297,739)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		02/20/2020	08/20/2021		9,734,278	3,373.23		359,195		534,716		534,716	175,521						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		02/20/2020	02/20/2021		287,808	68.58		6,044		9,245		9,245	3,201						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		02/20/2020	02/20/2021		26,443,449	152.41		560,601		1,422,784		1,422,784	862,184						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		02/20/2020	02/20/2021		18,673,738	100.02		448,173		7,494		7,494	(440,679)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		02/20/2020	02/20/2021		57,969,791	3,373.23		1,269,538		309		309	(1,269,229)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		02/20/2020	02/20/2021		29,028,521	3,373.23		714,102					(714,102)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		02/20/2020	02/20/2021		50,476,754	3,373.23		974,201		1,531,737		1,531,737	557,536						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		02/20/2020	02/20/2021		50,935,773	3,373.23		1,059,932		1,680,914		1,680,914	620,982						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		02/20/2020	02/20/2021		55,320,972	3,373.23		1,195,464		1,898,812		1,898,812	703,348						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		02/20/2020	02/20/2021		57,920,684	3,373.23		1,309,680		2,089,913		2,089,913	780,233						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		02/20/2020	02/20/2021		61,422,073	3,373.23		1,480,988		2,377,601		2,377,601	896,613						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		02/20/2020	02/20/2021		73,873,737	3,373.23		1,884,586		3,052,610		3,052,610	1,168,023						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		02/20/2020	02/20/2021		91,072,605	3,373.23		2,449,853		3,999,898		3,999,898	1,550,045						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		02/20/2020	02/20/2021		60,043,494	3,373.23		1,699,796		2,792,151		2,792,151	1,092,355						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		02/20/2020	02/20/2021		66,115,308	3,373.23		2,017,118		3,356,606		3,356,606	1,339,489						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		02/20/2020	02/20/2021		81,626,710	3,373.23		2,669,195		4,488,332		4,488,332	1,819,136						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		02/20/2020	02/20/2021		46,288,808	1,083.25		1,916,357		570,543		570,543	(1,345,813)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		02/20/2020	02/20/2021		7,384,743	519.80		273,235		16,827		16,827	(256,409)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		03/06/2020	09/03/2021		7,814,527	2,972.37		288,356		475,410		475,410	187,054						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		03/06/2020	03/05/2021		652,228	61.75		15,780		23,967		23,967	8,187						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		03/06/2020	03/05/2021		29,292,121	157.55		597,559		1,426,601		1,426,601	829,042						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		03/06/2020	03/05/2021		23,666,636	91.47		721,834		154,698		154,698	(567,136)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		03/06/2020	03/05/2021		65,970,884	2,972.37		1,510,733		2,902,322		2,902,322	1,391,589						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		03/06/2020	03/05/2021		27,572,995	2,972.37		463,226					(463,226)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/06/2020	03/05/2021		72,417,877	2,972.37		1,369,584		2,368,502		2,368,502	998,918						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/06/2020	03/05/2021		51,422,001	2,972.37		1,065,060		1,853,701		1,853,701	788,641						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/06/2020	03/05/2021		58,258,452	2,972.37		1,270,750		2,211,301		2,211,301	940,551						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/06/2020	03/05/2021		54,661,056	2,972.37		1,252,417		2,178,956		2,178,956	926,539						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/06/2020	03/05/2021		43,099,365	2,972.37		1,009,116		1,759,126		1,759,126	750,010						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/06/2020	03/05/2021		76,165,999	2,972.37		1,851,746		3,217,525		3,217,525	1,365,780						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/06/2020	03/05/2021		81,740,175	2,972.37		2,093,690		3,647,367		3,647,367	1,553,677						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/06/2020	03/05/2021		58,852,926	2,972.37		1,583,885		2,765,888		2,765,888	1,182,004						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/06/2020	03/05/2021		57,468,341	2,972.37		1,649,341		2,891,640		2,891,640	1,242,299						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/06/2020	03/05/2021		42,340,921	2,972.37		1,312,569		2,310,879		2,310,879	998,311						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/06/2020	03/05/2021		61,185,023	2,972.37		1,957,921		3,455,026		3,455,026	1,497,105						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		03/06/2020	03/05/2021		80,441,567	2,972.37		2,718,925		4,846,096		4,846,096	2,127,171						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		03/06/2020	03/05/2021		44,971,946	1,001.62		1,722,426		3,355,563		3,355,563	1,633,137						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		03/06/2020	03/05/2021		7,392,002	501.30		237,283		149,423		149,423	(87,860)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/20/2020	09/20/2021		7,738,049	2,304.92		306,427		533,289		533,289	226,863						0002

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/20/2020	03/19/2021		600,406	47.05		13,689		21,595		21,595	7,905						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		03/20/2020	03/19/2021		26,183,917	140.11		777,662		1,408,830		1,408,830	631,168						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		03/20/2020	03/19/2021		19,488,187	60.92		779,527		1,161,190		1,161,190	381,662						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		03/20/2020	03/19/2021		63,854,473	2,304.92		1,713,854		2,809,129		2,809,129	1,095,275						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		03/20/2020	03/19/2021		27,722,687	2,304.92		415,840		3,440,634		3,440,634	3,024,794						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/20/2020	03/19/2021		51,027,739	2,304.92		970,428		1,692,121		1,692,121	721,693						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/20/2020	03/19/2021		67,764,648	2,304.92		1,437,783		2,514,708		2,514,708	1,076,925						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/20/2020	03/19/2021		59,927,920	2,304.92		1,337,289		2,342,148		2,342,148	1,004,860						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/20/2020	03/19/2021		60,477,664	2,304.92		1,416,202		2,482,934		2,482,934	1,066,732						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/20/2020	03/19/2021		50,369,303	2,304.92		1,208,863		2,117,599		2,117,599	908,735						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/20/2020	03/19/2021		80,975,618	2,304.92		2,025,486		3,563,983		3,563,983	1,538,498						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/20/2020	03/19/2021		62,514,344	2,304.92		1,631,624		2,874,654		2,874,654	1,243,030						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/20/2020	03/19/2021		85,204,321	2,304.92		2,385,721		4,211,750		4,211,750	1,826,029						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/20/2020	03/19/2021		53,983,952	2,304.92		1,662,706		2,960,675		2,960,675	1,297,969						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/20/2020	03/19/2021		49,046,780	2,304.92		1,598,925		2,858,680		2,858,680	1,259,755						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/20/2020	03/19/2021		82,596,837	2,304.92		2,849,591		5,138,713		5,138,713	2,289,123						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/20/2020	03/19/2021		44,141,172	952.85		1,787,717		5,668,363		5,668,363	3,880,646						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		03/20/2020	03/19/2021		7,536,866	482.58		240,426		421,561		421,561	181,135						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		04/06/2020	10/06/2021		7,344,308	2,663.68		280,553		474,066		474,066	193,514						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/06/2020	04/06/2021		147,213	53.60		4,137		5,753		5,753	1,617						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		04/06/2020	04/06/2021		28,551,021	156.88		636,689		1,364,584		1,364,584	727,895						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		04/06/2020	04/06/2021		21,450,126	69.06		673,534		1,224,719		1,224,719	551,185						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/06/2020	04/06/2021		80,974,006	2,663.68		2,000,058		3,440,689		3,440,689	1,440,631						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		04/06/2020	04/06/2021		31,315,791	2,663.68		532,368		2,697,579		2,697,579	2,165,211						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/06/2020	04/06/2021		80,416,756	2,663.68		1,496,649		2,606,435		2,606,435	1,109,786						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/06/2020	04/06/2021		95,626,112	2,663.68		1,980,753		3,468,290		3,468,290	1,487,537						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/06/2020	04/06/2021		60,465,536	2,663.68		1,330,996		2,338,740		2,338,740	1,007,744						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/06/2020	04/06/2021		72,185,728	2,663.68		1,646,709		2,896,389		2,896,389	1,249,680						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/06/2020	04/06/2021		87,783,691	2,663.68		2,090,194		3,691,344		3,691,344	1,601,150						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/06/2020	04/06/2021		87,043,627	2,663.68		2,177,142		3,869,728		3,869,728	1,692,585						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/06/2020	04/06/2021		76,858,726	2,663.68		2,021,385		3,601,834		3,601,834	1,580,450						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/06/2020	04/06/2021		58,249,622	2,663.68		1,619,340		2,897,822		2,897,822	1,278,482						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/06/2020	04/06/2021		44,336,414	2,663.68		1,330,092		2,397,403		2,397,403	1,067,311						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/06/2020	04/06/2021		58,089,657	2,663.68		1,824,015		3,308,433		3,308,433	1,484,417						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/06/2020	04/06/2021		93,702,460	2,663.68		3,101,552		5,651,444		5,651,444	2,549,892						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		04/06/2020	04/06/2021		50,567,561	970.04		2,037,873		5,494,651		5,494,651	3,456,778						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		04/06/2020	04/06/2021		8,975,340	486.31		287,211		437,823		437,823	150,612						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		04/20/2020	10/20/2021		7,543,111	2,823.16		303,308		495,497		495,497	192,189						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/20/2020	04/20/2021		153,889	54.91		4,309		5,205		5,205	897						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		04/20/2020	04/20/2021		23,083,172	159.70		526,296		1,020,114		1,020,114	493,818						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		04/20/2020	04/20/2021		15,725,062	73.33		495,339		830,524		830,524	335,184						0002

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/20/2020	04/20/2021		58,495,629	2,823.16		1,362,948		2,426,998		2,426,998	1,064,050						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		04/20/2020	04/20/2021		24,453,172	2,823.16		364,352		2,345,090		2,345,090	1,980,738						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/20/2020	04/20/2021		48,964,401	2,823.16		573,459		953,919		953,919	380,460						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/20/2020	04/20/2021		45,959,888	2,823.16		869,073		1,482,405		1,482,405	613,332						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/20/2020	04/20/2021		64,351,602	2,823.16		1,339,253		2,288,195		2,288,195	948,942						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/20/2020	04/20/2021		45,452,876	2,823.16		1,009,537		1,723,354		1,723,354	713,816						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		04/20/2020	04/20/2021		50,058,175	2,823.16		1,150,837		1,968,728		1,968,728	817,890						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/20/2020	04/20/2021		59,568,676	2,823.16		1,430,246		2,454,982		2,454,982	1,024,736						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/20/2020	04/20/2021		68,997,422	2,823.16		1,752,534		3,005,926		3,005,926	1,253,392						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/20/2020	04/20/2021		62,894,427	2,823.16		1,672,992		2,887,928		2,887,928	1,214,936						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/20/2020	04/20/2021		53,546,878	2,823.16		1,520,731		2,634,814		2,634,814	1,114,083						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/20/2020	04/20/2021		70,524,463	2,823.16		2,186,258		3,801,077		3,801,077	1,614,818						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		04/20/2020	04/20/2021		68,967,557	2,823.16		2,331,103		4,072,451		4,072,451	1,741,347						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		04/20/2020	04/20/2021		39,843,749	976.79		1,593,750		4,040,329		4,040,329	2,446,579						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		04/20/2020	04/20/2021		6,274,755	488.21		197,655		286,044		286,044	88,389						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		05/06/2020	11/05/2021		9,813,324	2,848.42		266,922		424,180		424,180	157,257						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/06/2020	05/06/2021		209,848	55.06		5,414		8,416		8,416	3,002						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		05/06/2020	05/06/2021		27,584,985	158.95		573,768		1,161,618		1,161,618	587,850						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		05/06/2020	05/06/2021		16,775,244	72.38		528,420		872,286		872,286	343,866						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/06/2020	05/06/2021		72,383,159	2,848.42		1,534,523		2,749,817		2,749,817	1,215,293						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		05/06/2020	05/06/2021		30,105,542	2,848.42		406,425		1,614,745		1,614,745	1,208,320						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/06/2020	05/06/2021		61,995,495	2,848.42		725,949		1,166,697		1,166,697	440,748						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		05/06/2020	05/06/2021		100,665,609	2,848.42		1,731,448		2,837,658		2,837,658	1,106,210						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/06/2020	05/06/2021		66,368,186	2,848.42		1,288,354		2,119,070		2,119,070	830,716						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		05/06/2020	05/06/2021		58,852,922	2,848.42		1,230,026		2,044,019		2,044,019	813,993						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		05/06/2020	05/06/2021		57,569,393	2,848.42		1,347,124		2,241,111		2,241,111	893,987						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		05/06/2020	05/06/2021		67,172,079	2,848.42		1,652,433		2,771,410		2,771,410	1,118,977						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/06/2020	05/06/2021		73,345,009	2,848.42		1,915,088		3,196,809		3,196,809	1,281,721						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		05/06/2020	05/06/2021		61,669,300	2,848.42		1,695,906		2,859,997		2,859,997	1,164,092						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		05/06/2020	05/06/2021		62,171,990	2,848.42		1,802,988		3,056,617		3,056,617	1,253,630						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		05/06/2020	05/06/2021		71,594,944	2,848.42		2,255,241		3,818,523		3,818,523	1,563,283						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		05/06/2020	05/06/2021		84,473,948	2,848.42		2,901,680		4,973,705		4,973,705	2,072,025						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		05/06/2020	05/06/2021		46,066,031	978.39		1,824,215		4,604,545		4,604,545	2,780,330						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		05/06/2020	05/06/2021		8,240,168	487.17		248,853		397,608		397,608	148,755						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2020	11/19/2021		7,131,864	2,971.61		201,898		305,218		305,218	103,320						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/20/2020	05/20/2021		264,778	57.78		8,367		11,181		11,181	2,814						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		05/20/2020	05/20/2021		22,458,154	164.65		473,868		839,575		839,575	365,708						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/20/2020	05/20/2021		16,078,754	72.86		524,168		862,833		862,833	338,665						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/20/2020	05/20/2021		65,215,808	2,971.61		1,421,705		2,541,833		2,541,833	1,120,128						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		05/20/2020	05/20/2021		25,675,205	2,971.61		364,588		1,699,280		1,699,280	1,334,693						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2020	05/20/2021		63,889,615	2,971.61		754,740		1,177,885		1,177,885	423,145						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2020	05/20/2021		73,691,019	2,971.61		1,290,610		2,032,803		2,032,803	742,194						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		05/20/2020	05/20/2021		57,053,637	2,971.61		1,123,957		1,782,013		1,782,013	658,056						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2020	05/20/2021		64,186,776	2,971.61		1,368,018		2,180,169		2,180,169	812,151						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2020	05/20/2021		44,488,623	2,971.61		1,054,935		1,693,097		1,693,097	638,163						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/20/2020	05/20/2021		55,359,287	2,971.61		1,389,518		2,232,405		2,232,405	842,887						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/20/2020	05/20/2021		68,129,632	2,971.61		1,798,622		2,901,767		2,901,767	1,103,145						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/20/2020	05/20/2021		60,229,439	2,971.61		1,686,424		2,728,842		2,728,842	1,042,418						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/20/2020	05/20/2021		55,026,858	2,971.61		1,623,292		2,642,328		2,642,328	1,019,036						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/20/2020	05/20/2021		59,633,867	2,971.61		1,932,137		3,159,329		3,159,329	1,227,192						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/20/2020	05/20/2021		50,849,520	2,971.61		1,723,799		2,831,198		2,831,198	1,107,399						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/20/2020	05/20/2021		40,786,230	2,971.61		1,476,462		2,435,684		2,435,684	959,222						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/20/2020	05/20/2021		40,026,500	987.23		1,609,065		3,650,296		3,650,296	2,041,230						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		05/20/2020	05/20/2021		7,186,678	488.95		214,882		326,786		326,786	111,904						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	12/06/2021		9,581,790	3,193.93		268,393		379,294		379,294	110,902						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/05/2020	06/06/2021		370,412	63.82		8,964		12,887		12,887	3,923						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		06/05/2020	06/06/2021		26,941,364	158.01		549,603		1,115,115		1,115,115	565,512						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/05/2020	06/06/2021		18,029,482	84.59		557,111		517,802		517,802	(39,308)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/05/2020	06/06/2021		64,670,759	3,193.93		1,377,487		2,467,951		2,467,951	1,090,464						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		06/05/2020	06/06/2021		23,101,852	3,193.93		360,389		727,558		727,558	367,170						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		64,197,993	3,193.93		758,256		1,093,057		1,093,057	334,801						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		52,792,616	3,193.93		913,960		1,340,953		1,340,953	426,993						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		49,035,245	3,193.93		912,625		1,347,410		1,347,410	434,785						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		72,821,604	3,193.93		1,435,355		2,121,744		2,121,744	686,389						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		61,323,456	3,193.93		1,288,400		1,913,452		1,913,452	625,052						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		61,507,852	3,193.93		1,439,981		2,146,962		2,146,962	706,981						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		69,909,308	3,193.93		1,727,506		2,583,374		2,583,374	855,868						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		57,490,740	3,193.93		1,489,575		2,241,798		2,241,798	752,222						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		88,791,254	3,193.93		2,460,416		3,714,980		3,714,980	1,254,564						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		53,977,417	3,193.93		1,538,985		2,323,980		2,323,980	784,996						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		47,908,950	3,193.93		1,437,813		2,178,767		2,178,767	740,955						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		86,236,110	3,193.93		2,829,443		4,338,963		4,338,963	1,509,520						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		46,311,985	3,193.93		1,630,731		2,517,149		2,517,149	886,419						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/05/2020	06/06/2021		46,349,788	1,009.02		1,830,817		3,310,187		3,310,187	1,479,370						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		06/05/2020	06/06/2021		7,795,578	493.99		233,867		291,584		291,584	57,716						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/19/2020	12/20/2021		9,912,768	3,097.74		278,637		404,782		404,782	126,145						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/19/2020	06/20/2021		632,711	61.04		16,450		25,298		25,298	8,847						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		06/19/2020	06/20/2021		22,760,334	164.03		466,588		802,456		802,456	335,869						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/19/2020	06/20/2021		18,853,239	79.75		603,304		755,955		755,955	152,651						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/19/2020	06/20/2021		63,242,419	3,097.74		1,403,982		2,472,305		2,472,305	1,068,323						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		06/19/2020	06/20/2021		23,830,709	3,097.74		321,715		1,308,969		1,308,969	987,255						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/19/2020	06/20/2021		53,281,128	3,097.74		634,580		926,630		926,630	292,050						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021		56,808,681	3,097.74		994,770		1,475,740		1,475,740	480,970						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021		57,308,190	3,097.74		1,146,892		1,708,679		1,708,679	561,787						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021		79,798,474	3,097.74		1,724,497		2,582,707		2,582,707	858,210						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021		66,196,989	3,097.74		1,536,552		2,310,785		2,310,785	774,232						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021		49,563,840	3,097.74		1,234,627		1,855,793		1,855,793	621,167						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021		66,601,410	3,097.74		1,765,670		2,662,031		2,662,031	896,361						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021		63,503,670	3,097.74		1,804,291		2,724,815		2,724,815	920,525						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021		46,775,874	3,097.74		1,389,716		2,104,924		2,104,924	715,208						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021		54,210,450	3,097.74		1,751,648		2,665,404		2,665,404	913,756						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/19/2020	06/20/2021		91,387,213	3,097.74		3,207,691		4,909,794		4,909,794	1,702,103						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/19/2020	06/20/2021		40,381,613	997.22		1,607,188		3,336,062		3,336,062	1,728,874						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/19/2020	06/20/2021		6,352,197	490.61		189,931		278,510		278,510	88,579						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	01/06/2022		6,359,440	3,179.72		201,028		284,528		284,528	83,500						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/06/2020	07/06/2021		725,789	62.78		19,596		28,459		28,459	8,863						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/06/2020	07/06/2021		26,924,883	167.98		557,347		852,337		852,337	294,989						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/06/2020	07/06/2021		20,582,640	80.34		607,231		766,280		766,280	159,049						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/06/2020	07/06/2021		68,318,921	3,179.72		1,516,680		2,613,952		2,613,952	1,097,272						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/06/2020	07/06/2021		20,927,536	3,179.72		336,933		1,035,685		1,035,685	698,751						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/06/2020	07/06/2021		64,925,412	3,179.72		779,754		1,094,950		1,094,950	315,195						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021		53,814,518	3,179.72		947,831		1,354,464		1,354,464	406,633						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021		63,513,808	3,179.72		1,277,463		1,834,048		1,834,048	556,585						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021		56,812,961	3,179.72		1,233,453		1,780,362		1,780,362	546,909						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021		76,122,859	3,179.72		1,736,476		2,510,002		2,510,002	773,526						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021		74,457,820	3,179.72		1,802,698		2,606,940		2,606,940	804,242						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021		51,829,436	3,179.72		1,322,324		1,920,041		1,920,041	597,717						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	07/06/2020	07/06/2021		47,893,957	3,179.72		1,259,611		1,832,530		1,832,530	572,919						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021		46,741,884	3,179.72		1,281,313		1,864,120		1,864,120	582,807						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021		50,557,548	3,179.72		1,421,208		2,077,544		2,077,544	656,336						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/06/2020	07/06/2021		55,302,406	3,179.72		1,697,784		2,494,920		2,494,920	797,136						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021		52,147,408	3,179.72		1,768,480		2,623,129		2,623,129	854,648						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021		59,778,736	3,179.72		2,146,851		3,197,936		3,197,936	1,051,085						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/06/2020	07/06/2021		40,322,529	1,005.73		1,624,998		3,050,885		3,050,885	1,425,887						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/06/2020	07/06/2021		8,276,555	492.09		246,641		347,836		347,836	101,194						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/20/2020	01/20/2022		4,227,392	3,251.84		135,322		188,336		188,336	53,014						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/20/2020	07/20/2021		730,893	63.82		18,857		26,085		26,085	7,228						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/20/2020	07/20/2021		24,210,703	170.94		496,309		668,762		668,762	172,452						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/20/2020	07/20/2021		15,196,928	78.12		442,232		599,349		599,349	157,117						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/20/2020	07/20/2021		59,434,749	3,251.84		1,283,791		2,148,495		2,148,495	864,705						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/20/2020	07/20/2021		18,504,367	3,251.84		294,219		829,753		829,753	535,533						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/20/2020	07/20/2021		61,784,960	3,251.84		735,949		1,012,074		1,012,074	276,125						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/20/2020	07/20/2021		53,498,964	3,251.84		936,840		1,306,733		1,306,733	369,893						0002

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		07/20/2020	07/20/2021		67,854,353	3,251.84		1,357,087		1,900,717		1,900,717	543,630						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/20/2020	07/20/2021		58,731,554	3,251.84		1,269,223		1,784,884		1,784,884	515,660						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		07/20/2020	07/20/2021		69,867,402	3,251.84		1,599,964		2,261,710		2,261,710	661,746						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		07/20/2020	07/20/2021		71,257,113	3,251.84		1,703,045		2,420,877		2,420,877	717,832						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		07/20/2020	07/20/2021		65,053,384	3,251.84		1,645,851		2,340,025		2,340,025	694,174						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		07/20/2020	07/20/2021		49,505,337	3,251.84		1,301,990		1,859,601		1,859,601	557,610						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		07/20/2020	07/20/2021		55,120,902	3,251.84		1,504,801		2,158,099		2,158,099	653,298						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		07/20/2020	07/20/2021		44,613,144	3,251.84		1,418,698		2,063,129		2,063,129	644,431						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		07/20/2020	07/20/2021		62,870,502	3,251.84		2,175,319		3,201,441		3,201,441	1,026,122						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		07/20/2020	07/20/2021		31,529,855	1,014.76		1,280,112		2,168,182		2,168,182	888,070						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		07/20/2020	07/20/2021		5,770,110	493.52		171,372		232,582		232,582	61,210						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2020	02/04/2022		9,377,648	3,349.16		303,000		413,197		413,197	110,198						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		08/06/2020	08/06/2021		677,693	63.89		17,620		24,270		24,270	6,650						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		08/06/2020	08/06/2021		30,402,510	193.89		577,646		282,579		282,579	(295,068)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		08/06/2020	08/06/2021		19,868,717	81.71		600,049		686,666		686,666	86,617						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		08/06/2020	08/06/2021		78,970,394	3,349.16		1,679,700		2,616,961		2,616,961	937,260						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		08/06/2020	08/06/2021		23,044,424	3,349.16		359,493		846,881		846,881	487,388						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2020	08/06/2021		96,790,724	3,349.16		1,152,651		1,534,697		1,534,697	382,046						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2020	08/06/2021		58,016,971	3,349.16		1,015,883		1,374,262		1,374,262	358,379						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2020	08/06/2021		93,922,184	3,349.16		1,870,056		2,552,180		2,552,180	682,124						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2020	08/06/2021		45,320,695	3,349.16		947,563		1,301,378		1,301,378	353,815						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		08/06/2020	08/06/2021		108,132,119	3,349.16		2,323,759		3,188,145		3,188,145	864,386						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2020	08/06/2021		79,249,368	3,349.16		1,807,673		2,488,481		2,488,481	680,808						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2020	08/06/2021		49,232,652	3,349.16		1,162,389		1,602,374		1,602,374	439,984						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		08/06/2020	08/06/2021		73,564,986	3,349.16		1,846,481		2,562,342		2,562,342	715,861						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		08/06/2020	08/06/2021		60,564,791	3,349.16		1,603,756		2,224,268		2,224,268	620,513						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		08/06/2020	08/06/2021		59,594,454	3,349.16		1,716,320		2,412,941		2,412,941	696,620						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		08/06/2020	08/06/2021		45,285,470	3,349.16		1,494,420		2,119,761		2,119,761	625,341						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		08/06/2020	08/06/2021		47,007,989	3,349.16		1,638,699		2,338,500		2,338,500	699,802						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		08/06/2020	08/06/2021		37,737,179	1,027.86		1,513,261		2,249,822		2,249,822	736,561						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		08/06/2020	08/06/2021		7,589,554	496.79		223,892		273,273		273,273	49,381						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/20/2020	02/18/2022		7,786,673	3,385.51		257,034		346,991		346,991	89,956						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		08/20/2020	08/20/2021		695,230	64.75		17,311		24,993		24,993	7,682						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		08/20/2020	08/20/2021		27,581,103	183.50		554,388		424,861		424,861	(129,527)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		08/20/2020	08/20/2021		17,826,498	81.19		522,317		625,140		625,140	102,822						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		08/20/2020	08/20/2021		59,774,481	3,385.51		1,285,151		1,877,162		1,877,162	592,011						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		08/20/2020	08/20/2021		19,781,279	3,385.51		310,566		689,640		689,640	379,074						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/20/2020	08/20/2021		65,340,343	3,385.51		778,255		1,027,505		1,027,505	249,249						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/20/2020	08/20/2021		38,171,953	3,385.51		664,601		893,886		893,886	229,285						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/20/2020	08/20/2021		68,674,321	3,385.51		1,346,790		1,817,104		1,817,104	470,314						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/20/2020	08/20/2021		35,068,883	3,385.51		733,322		994,233		994,233	260,911						0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021		92,424,423	3,385.51		1,988,098		2,690,018		2,690,018	701,920						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021		61,439,326	3,385.51		1,401,442		1,903,684		1,903,684	502,241						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021		74,766,486	3,385.51		1,780,303		2,428,608		2,428,608	648,304						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021		41,303,222	3,385.51		1,061,938		1,449,357		1,449,357	387,419						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021		51,121,201	3,385.51		1,416,593		1,945,191		1,945,191	528,598						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021		55,183,813	3,385.51		1,705,862		2,362,511		2,362,511	656,649						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/20/2020	08/20/2021		62,690,779	3,385.51		2,162,832		3,023,392		3,023,392	860,560						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	08/20/2020	08/20/2021		32,405,544	1,035.56		1,357,792		1,782,339		1,782,339	424,547						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/20/2020	08/20/2021		6,025,194	495.86		178,346		229,439		229,439	51,093						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	03/04/2022		7,196,616	3,426.96		236,133		309,826		309,826	73,694						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/04/2020	09/03/2021		711,897	64.52		17,441		22,761		22,761	5,320						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/04/2020	09/03/2021		34,126,011	181.64		716,639		616,419		616,419	(100,220)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/04/2020	09/03/2021		23,329,783	82.42		734,880		751,995		751,995	17,115						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/04/2020	09/03/2021		69,347,304	3,426.96		1,448,665		1,995,477		1,995,477	546,812						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/04/2020	09/03/2021		21,096,444	3,426.96		316,447		514,215		514,215	197,769						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021		93,898,704	3,426.96		1,108,991		1,405,179		1,405,179	296,189						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021		49,348,224	3,426.96		859,163		1,097,893		1,097,893	238,730						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021		57,915,624	3,426.96		1,083,698		1,392,670		1,392,670	308,973						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/04/2020	09/03/2021		78,268,697	3,426.96		1,545,024		1,994,203		1,994,203	449,179						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021		62,292,352	3,426.96		1,333,732		1,720,295		1,720,295	386,563						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021		44,484,179	3,426.96		988,011		1,275,815		1,275,815	287,804						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/04/2020	09/03/2021		50,432,314	3,426.96		1,177,090		1,517,670		1,517,670	340,580						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021		47,634,744	3,426.96		1,177,109		1,517,209		1,517,209	340,099						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/04/2020	09/03/2021		50,727,216	3,426.96		1,290,500		1,668,968		1,668,968	378,468						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021		46,949,352	3,426.96		1,268,128		1,642,767		1,642,767	374,639						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/04/2020	09/03/2021		54,125,864	3,426.96		1,596,172		2,080,627		2,080,627	484,456						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021		58,601,016	3,426.96		1,922,794		2,511,915		2,511,915	589,120						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021		58,258,320	3,426.96		2,039,730		2,673,227		2,673,227	633,497						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/04/2020	09/03/2021		39,650,498	1,039.23		1,653,426		2,115,576		2,115,576	462,151						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/04/2020	09/03/2021		8,316,898	495.41		246,180		327,823		327,823	81,642						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	03/18/2022		9,626,463	3,319.47		309,094		433,308		433,308	124,214						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	09/18/2020	09/20/2021		569,315	65.13		14,517		19,344		19,344	4,826						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	09/18/2020	09/20/2021		29,706,682	183.20		585,222		486,124		486,124	(99,097)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/18/2020	09/20/2021		17,608,024	80.79		493,020		596,835		596,835	103,815						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	09/18/2020	09/20/2021		67,859,270	3,319.47		1,316,470		2,059,634		2,059,634	743,164						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/18/2020	09/20/2021		22,013,584	3,319.47		294,982		966,658		966,658	671,676						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021		85,642,326	3,319.47		985,924		1,316,719		1,316,719	330,795						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021		49,877,596	3,319.47		848,567		1,149,424		1,149,424	300,857						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021		49,791,543	3,319.47		916,702		1,242,062		1,242,062	325,360						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021		53,775,414	3,319.47		1,043,833		1,422,921		1,422,921	379,089						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021		58,754,619	3,319.47		1,234,471		1,687,705		1,687,705	453,234						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021		46,359,308	3,319.47		1,011,187		1,383,956		1,383,956	372,769						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021		48,119,385	3,319.47		1,102,488		1,508,685		1,508,685	406,197						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021		49,149,924	3,319.47		1,185,030		1,632,832		1,632,832	447,802						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021		48,132,315	3,319.47		1,223,135		1,688,598		1,688,598	465,464						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021		44,812,845	3,319.47		1,282,151		1,787,363		1,787,363	505,212						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	09/18/2020	09/20/2021		50,046,741	3,319.47		1,611,505		2,270,126		2,270,126	658,621						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021		48,796,209	3,319.47		1,664,541		2,354,420		2,354,420	689,879						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	09/18/2020	09/20/2021		35,109,743	1,013.64		1,432,477		2,549,876		2,549,876	1,117,399						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/18/2020	09/20/2021		6,405,989	491.80		189,618		293,983		293,983	104,366						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	04/06/2022		9,074,565	3,360.95		286,832		400,924		400,924	114,092						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/06/2020	10/06/2021		608,156	64.17		12,528		16,351		16,351	3,823						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/06/2020	10/06/2021		33,195,245	177.30		677,183		670,006		670,006	(7,177)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/06/2020	10/06/2021		20,259,811	82.62		589,560		644,234		644,234	54,674						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/06/2020	10/06/2021		75,128,582	3,360.95		1,495,059		2,238,184		2,238,184	743,125						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/06/2020	10/06/2021		23,360,639	3,360.95		327,049		840,043		840,043	512,994						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021		93,770,505	3,360.95		1,079,287		1,430,966		1,430,966	351,679						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021		60,881,417	3,360.95		1,029,513		1,386,467		1,386,467	356,954						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021		78,608,564	3,360.95		1,439,443		1,936,391		1,936,391	496,949						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021		66,098,539	3,360.95		1,296,308		1,750,685		1,750,685	454,377						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021		78,310,135	3,360.95		1,637,620		2,218,611		2,218,611	580,991						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021		58,144,435	3,360.95		1,274,043		1,732,800		1,732,800	458,757						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021		51,758,630	3,360.95		1,185,863		1,618,350		1,618,350	432,487						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021		58,413,841	3,360.95		1,402,650		1,911,760		1,911,760	509,109						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021		54,659,018	3,360.95		1,367,132		1,868,430		1,868,430	501,298						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021		43,715,774	3,360.95		1,202,678		1,652,441		1,652,441	449,763						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021		41,675,780	3,360.95		1,217,359		1,680,014		1,680,014	462,655						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021		44,364,540	3,360.95		1,428,954		1,993,410		1,993,410	564,456						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021		57,472,245	3,360.95		1,948,957		2,723,985		2,723,985	775,027						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/06/2020	10/06/2021		37,164,458	1,018.63		1,527,459		2,584,599		2,584,599	1,057,140						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/06/2020	10/06/2021		7,447,340	495.05		219,697		308,677		308,677	88,980						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	04/20/2022		7,919,176	3,443.12		250,318		333,576		333,576	83,258						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/20/2020	10/20/2021		572,628	64.82		11,796		15,431		15,431	3,635						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/20/2020	10/20/2021		21,036,417	179.25		422,833		393,723		393,723	(29,110)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/20/2020	10/20/2021		15,770,130	80.94		454,181		516,482		516,482	62,300						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/20/2020	10/20/2021		44,595,310	3,443.12		829,027		1,144,413		1,144,413	315,386						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/20/2020	10/20/2021		17,562,660	3,443.12		247,634		600,473		600,473	352,839						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021		69,551,024	3,443.12		807,477		1,028,177		1,028,177	220,699						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021		59,567,926	3,443.12		1,019,248		1,309,715		1,309,715	290,468						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021		40,951,160	3,443.12		753,985		973,291		973,291	219,305						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021		59,565,976	3,443.12		1,209,860		1,563,310		1,563,310	353,450						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/20/2020	10/20/2021		47,941,196	3,443.12		1,073,883		1,392,978		1,392,978	319,095						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/20/2020	10/20/2021		51,855,445	3,443.12		1,213,946		1,579,150		1,579,150	365,204						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/20/2020	10/20/2021		39,182,511	3,443.12		976,105		1,274,902		1,274,902	298,797						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/20/2020	10/20/2021		45,449,184	3,443.12		1,259,466		1,650,934		1,650,934	391,467						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/20/2020	10/20/2021		44,760,560	3,443.12		1,423,813		1,883,856		1,883,856	460,043						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/20/2020	10/20/2021		45,793,496	3,443.12		1,562,007		2,080,122		2,080,122	518,116						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		10/20/2020	10/20/2021		28,645,291	1,030.51		1,171,592		1,767,439		1,767,439	595,846						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		10/20/2020	10/20/2021		6,063,617	496.55		178,877		241,432		241,432	62,556						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	05/06/2022		9,826,432	3,509.44		268,364		347,516		347,516	79,153						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/06/2020	11/05/2021		664,055	66.21		16,867		18,850		18,850	1,983						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		11/06/2020	11/05/2021		24,371,786	183.19		487,436		395,369		395,369	(92,067)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/06/2020	11/05/2021		20,646,080	80.96		578,090		668,881		668,881	90,791						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/06/2020	11/05/2021		65,702,969	3,509.44		1,224,703		1,606,810		1,606,810	382,107						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		11/06/2020	11/05/2021		26,144,132	3,509.44		397,391		720,074		720,074	322,683						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	11/05/2021		110,196,416	3,509.44		1,268,385		1,574,739		1,574,739	306,364						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	11/05/2021		113,899,274	3,509.44		1,903,301		2,378,751		2,378,751	475,450						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	11/05/2021		69,764,602	3,509.44		1,312,303		1,647,948		1,647,948	335,645						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	11/05/2021		44,166,988	3,509.44		919,149		1,163,097		1,163,097	243,949						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	11/05/2021		47,026,496	3,509.44		1,039,761		1,317,532		1,317,532	277,771						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	11/05/2021		64,573,696	3,509.44		1,492,316		1,895,618		1,895,618	403,302						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	11/05/2021		46,345,005	3,509.44		1,140,640		1,453,032		1,453,032	312,392						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	11/05/2021		62,818,976	3,509.44		1,728,140		2,217,613		2,217,613	489,474						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	11/05/2021		72,294,464	3,509.44		2,256,403		2,925,951		2,925,951	669,549						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	11/05/2021		57,203,872	3,509.44		1,911,242		2,496,821		2,496,821	585,579						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		11/06/2020	11/05/2021		32,858,401	1,038.55		1,347,194		1,878,808		1,878,808	531,614						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		11/06/2020	11/05/2021		8,469,532	497.97		249,004		325,780		325,780	76,777						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2020	05/20/2022		7,826,588	3,557.54		220,779		277,825		277,825	57,046						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		11/20/2020	11/19/2021		708,312	70.35		16,433		17,096		17,096	663						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		11/20/2020	11/19/2021		25,952,958	175.69		519,059		551,466		551,466	32,407						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		11/20/2020	11/19/2021		15,913,927	84.92		437,633		417,662		417,662	(19,971)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		11/20/2020	11/19/2021		51,600,390	3,557.54		928,807		1,155,071		1,155,071	226,264						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		11/20/2020	11/19/2021		19,530,355	3,557.54		296,861		519,071		519,071	222,209						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2020	11/19/2021		87,515,484	3,557.54		1,024,691		1,218,283		1,218,283	193,592						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2020	11/19/2021		70,754,544	3,557.54		1,175,101		1,414,552		1,414,552	239,451						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2020	11/19/2021		51,673,883	3,557.54		915,146		1,101,914		1,101,914	186,769						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2020	11/19/2021		48,230,876	3,557.54		950,563		1,156,049		1,156,049	205,486						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		11/20/2020	11/19/2021		45,218,668	3,557.54		1,003,854		1,216,962		1,216,962	213,108						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2020	11/19/2021		41,404,813	3,557.54		989,911		1,208,144		1,208,144	218,233						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2020	11/19/2021		60,091,330	3,557.54		1,526,870		1,869,103		1,869,103	342,233						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2020	11/19/2021		48,026,790	3,557.54		1,311,581		1,615,966		1,615,966	304,385						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2020	11/19/2021		68,304,768	3,557.54		2,077,135		2,575,178		2,575,178	498,043						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2020	11/19/2021		60,478,180	3,557.54		2,026,470		2,529,842		2,529,842	503,372						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		11/20/2020	11/19/2021		30,979,716	1,045.49		1,251,581		1,659,642		1,659,642	408,061						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		11/20/2020	11/19/2021		7,193,278	503.47		211,482		228,423		228,423	16,941						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	06/06/2022		5,918,592	3,699.12		168,727		190,022		190,022	21,295						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		12/04/2020	12/06/2021		770,585	72.54		20,421		15,526		15,526	(4,895)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		12/04/2020	12/06/2021		27,138,930	172.32		554,990		662,661		662,661	107,671						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		12/04/2020	12/06/2021		16,750,543	86.24		440,541		384,603		384,603	(55,938)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		12/04/2020	12/06/2021		43,105,591	3,699.12		780,211		783,401		783,401	3,190						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		12/04/2020	12/06/2021		19,002,111	3,699.12		330,637		417,202		417,202	86,565						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	12/06/2021		79,161,168	3,699.12		926,922		963,107		963,107	36,185						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	12/06/2021		49,522,655	3,699.12		832,501		871,423		871,423	38,921						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	12/06/2021		50,945,564	3,699.12		907,379		953,549		953,549	46,170						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	12/06/2021		64,291,093	3,699.12		1,299,408		1,363,546		1,363,546	64,138						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	12/06/2021		60,665,568	3,699.12		1,383,735		1,451,684		1,451,684	67,949						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	12/06/2021		46,958,516	3,699.12		1,183,815		1,248,987		1,248,987	65,171						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	12/06/2021		53,267,328	3,699.12		1,433,435		1,514,605		1,514,605	81,170						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	12/06/2021		51,417,768	3,699.12		1,465,951		1,555,084		1,555,084	89,132						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	12/06/2021		48,458,472	3,699.12		1,507,602		1,600,798		1,600,798	93,196						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	12/06/2021		53,267,328	3,699.12		1,784,939		1,904,709		1,904,709	119,770						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		12/04/2020	12/06/2021		33,075,572	1,065.46		1,372,636		1,433,556		1,433,556	60,919						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		12/04/2020	12/06/2021		8,198,394	505.23		242,672		248,954		248,954	6,282						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	06/20/2022		7,047,879	3,709.41		207,982		230,826		230,826	22,844						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		12/18/2020	12/20/2021		576,501	72.67		15,467		11,659		11,659	(3,808)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		12/18/2020	12/20/2021		24,561,479	176.44		498,594		506,571		506,571	7,977						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		12/18/2020	12/20/2021		15,728,006	84.08		421,510		425,560		425,560	4,051						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		12/18/2020	12/20/2021		45,616,721	3,709.41		857,594		820,138		820,138	(37,456)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		12/18/2020	12/20/2021		23,967,358	3,709.41		412,239		482,989		482,989	70,751						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	12/20/2021		54,899,268	3,709.41		653,925		662,429		662,429	8,504						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	12/20/2021		53,301,251	3,709.41		911,928		930,897		930,897	18,968						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	12/20/2021		56,592,908	3,709.41		1,047,580		1,067,129		1,067,129	19,549						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	12/20/2021		57,495,855	3,709.41		1,185,039		1,210,664		1,210,664	25,625						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	12/20/2021		50,077,035	3,709.41		1,147,286		1,176,468		1,176,468	29,183						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	12/20/2021		67,227,213	3,709.41		1,674,679		1,722,634		1,722,634	47,955						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	12/20/2021		47,480,448	3,709.41		1,277,749		1,316,227		1,316,227	38,479						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	12/20/2021		47,480,448	3,709.41		1,382,197		1,426,330		1,426,330	44,133						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	12/20/2021		48,593,271	3,709.41		1,540,876		1,594,590		1,594,590	53,715						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	12/20/2021		43,400,097	3,709.41		1,489,107		1,541,701		1,541,701	52,594						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		12/18/2020	12/20/2021		35,399,621	1,067.38		1,469,084		1,525,363		1,525,363	56,279						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		12/18/2020	12/20/2021		7,649,435	507.55		225,658		216,391		216,391	(9,267)						0002
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants											3,285,717	517,903,660	0	785,638,124	XXX	785,638,124	263,561,153	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other											3,285,717	517,903,660	0	785,638,124	XXX	785,638,124	263,561,153	0	0	0	0	XXX	XXX

Total Purchased Options

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0439999999. Total-Purchased Options-Call Options and Warrants										..3,285,717	517,903,660	0	..785,638,124	XXX	785,638,124	263,561,153	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options										..3,285,717	517,903,660	0	..785,638,124	XXX	785,638,124	263,561,153	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	12/23/2020	06/23/2030		.92,000,000	0.24488%			...1,469,628	10,323,388		.10,323,388	6,460,185						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	12/23/2020	06/23/2030		215,000,000	0.24488%			...1,608,453	11,924,645		.11,924,645	..15,489,985						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	MORGAN STANLEY	12/28/2020	12/26/2023		.40,000,000	0.14800%			340,876	843,326		843,326	1,066,134						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	BANK OF AMERICA MERRILL LYNCH.	10/15/2020	04/15/2024		478,000,000	0.23688%			...5,065,251	17,298,287		.17,298,287	..12,855,471						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	12/23/2020	06/23/2030		.83,000,000	0.24488%			...1,383,029	9,201,239		...9,201,239	5,782,980						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	10/26/2020	10/25/2025		143,000,000	0.21650%			...1,844,048	8,346,037		...8,346,037	5,449,788						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	BANK OF AMERICA MERRILL LYNCH.	10/15/2020	04/15/2024		245,000,000	0.23688%			...4,734,099	22,414,645		.22,414,645	9,320,789						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	10/15/2020	04/15/2024		209,000,000	0.23688%			...4,262,708	13,875,937		.13,875,937	4,835,350						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	BANK OF AMERICA MERRILL LYNCH.	11/16/2020	05/15/2024		120,000,000	0.22200%			...2,838,658	7,847,722		...7,847,722	2,234,956						0004
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate										0	0	.23,546,750	..102,075,225	XXX	102,075,225	..63,495,639	0	0	0	0	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	.23,546,750	..102,075,225	XXX	102,075,225	..63,495,639	0	0	0	0	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										0	0	.23,546,750	..102,075,225	XXX	102,075,225	..63,495,639	0	0	0	0	XXX	XXX
1409999999. Total-Swaps										0	0	.23,546,750	..102,075,225	XXX	102,075,225	..63,495,639	0	0	0	0	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	.23,546,750	..102,075,225	XXX	102,075,225	..63,495,639	0	0	0	0	XXX	XXX
1709999999. Total-Hedging Other										..3,285,717	517,903,660	0	..785,638,124	XXX	785,638,124	263,561,153	0	0	0	0	XXX	XXX
1759999999. TOTAL										..3,285,717	517,903,660	.23,546,750	..887,713,349	XXX	887,713,349	327,056,792	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
A	Equity Index
C	Interest Rate

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices or Exchanged Traded Funds.
0004	Increases the bond portfolio duration by .24 years.

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Call Options and Warrants																									
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		01/11/2019	01/11/2020	01/11/2020	Expiration		1,065,635	2,584.96	48,632			149,559			(153,758)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		02/15/2019	02/14/2020	02/14/2020	Expiration		1,591,038	2,750.69	64,701			156,953			(143,455)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/15/2019	03/14/2020	03/14/2020	Expiration		1,647,097	2,809.64	59,995			119,636			(131,213)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/12/2019	04/11/2020	04/11/2020	Expiration		1,725,220	2,887.87	63,623			72,585			(106,406)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		05/10/2019	05/08/2020	05/08/2020	Expiration		1,522,486	2,879.73	51,172			69,359			(108,867)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/14/2019	06/11/2020	06/11/2020	Expiration		1,419,545	2,825.29	74,804			96,370			(149,002)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		07/12/2019	07/10/2020	07/10/2020	Expiration		1,597,651	2,880.98	104,893			96,329			(142,158)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		08/09/2019	08/08/2020	08/08/2020	Expiration		1,550,818	2,991.51	34,977			51,804			(92,780)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA		09/13/2019	09/12/2020	09/12/2020	Expiration		1,196,166	2,991.40	49,200			35,553			(85,089)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		10/11/2019	10/11/2020	10/11/2020	Expiration		1,746,752	2,920.07	93,551			130,174			(178,654)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		11/15/2019	11/15/2020	11/15/2020	Expiration		1,464,852	3,088.75	59,314			50,074			(86,823)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		12/13/2019	12/11/2020	12/11/2020	Expiration		2,579,876	3,135.79	109,693			70,630			(137,606)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		07/06/2018	01/06/2020	01/06/2020	Expiration		6,240,222	2,759.82	230,264			427,456			(427,333)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/20/2018	01/20/2020	01/20/2020	Expiration		4,763,111	2,801.83	178,201			335,801			(331,792)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		08/06/2018	02/06/2020	02/06/2020	Expiration		10,069,099	2,850.40	399,743			755,182			(720,422)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		08/20/2018	02/20/2020	02/20/2020	Expiration		10,331,750	2,857.05	407,589			759,372			(713,505)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/06/2018	03/06/2020	03/06/2020	Expiration		7,770,735	2,878.05	300,035			254,664			(506,609)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		09/20/2018	03/20/2020	03/20/2020	Expiration		8,218,702	2,930.75	331,216						(519,748)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/05/2018	04/06/2020	04/06/2020	Expiration		6,925,368	2,885.57	275,026						(437,794)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/19/2018	04/20/2020	04/20/2020	Expiration		6,642,672	2,767.78	271,114			132,912			(464,712)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		11/06/2018	05/06/2020	05/06/2020	Expiration		8,981,210	2,755.45	369,128			303,030			(632,753)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2018	05/20/2020	05/20/2020	Expiration		6,868,914	2,641.89	278,965			535,782			(492,554)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2018	06/06/2020	06/06/2020	Expiration		9,435,825	2,695.95	389,809			773,745			(683,145)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		12/20/2018	06/20/2020	06/20/2020	Expiration		8,529,105	2,467.42	335,194			690,854			(646,208)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		01/04/2019	01/06/2020	01/06/2020	Expiration		71,391,342	2,531.94	1,613,443			3,319,832			(3,318,845)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		01/04/2019	01/06/2020	01/06/2020	Expiration		28,148,901	2,531.94	664,314			2,510,406			(2,400,059)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		01/04/2019	01/06/2020	01/06/2020	Expiration		32,542,658	899.40	1,610,862			5,312,696			(5,132,025)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		01/04/2019	01/06/2020	01/06/2020	Expiration		4,274,714	461.15	191,935			431,874			(437,237)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		01/04/2019	01/06/2020	01/06/2020	Expiration		17,850,957	121.44	437,347			999,559			(999,397)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		01/04/2019	01/06/2020	01/06/2020	Expiration		5,324,680	74.58	157,078			369,829			(369,970)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		01/04/2019	01/06/2020	01/06/2020	Expiration		40,883,146	2,531.94	809,486			1,512,648			(1,512,288)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		01/04/2019	01/06/2020	01/06/2020	Expiration		56,203,922	2,531.94	1,197,143			2,248,210			(2,247,580)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		01/04/2019	01/06/2020	01/06/2020	Expiration		70,057,606	2,531.94	1,611,324			3,047,523			(3,046,723)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA		01/04/2019	01/06/2020	01/06/2020	Expiration		113,009,996	2,531.94	2,757,444			5,255,179			(5,253,616)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		01/04/2019	01/06/2020	01/06/2020	Expiration		117,898,683	2,531.94	2,994,628			5,718,128			(5,716,618)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		01/04/2019	01/06/2020	01/06/2020	Expiration		106,571,871	2,531.94	2,909,414			5,595,156			(5,593,587)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA		01/04/2019	01/06/2020	01/06/2020	Expiration		62,697,322	2,531.94	1,855,841			3,636,382			(3,635,511)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		01/04/2019	01/06/2020	01/06/2020	Expiration		45,500,260	2,531.94	1,469,659			2,889,299			(2,888,525)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		01/04/2019	07/06/2020	07/06/2020	Expiration		5,701,738	2,531.94	199,561			399,131			(366,744)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		01/18/2019	01/20/2020	01/20/2020	Expiration		58,951,851	2,670.71	1,338,207			2,711,726			(2,709,465)						0002

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		01/18/2019	01/20/2020	01/20/2020	Expiration		24,902,795	2,670.71	615,099			2,613,650			(2,137,585)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		01/18/2019	01/20/2020	01/20/2020	Expiration		28,496,978	916.44	1,416,300			4,871,079			(3,881,530)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		01/18/2019	01/20/2020	01/20/2020	Expiration		3,197,137	467.27	143,551			316,245			(283,426)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		01/18/2019	01/20/2020	01/20/2020	Expiration		15,085,763	121.02	386,194			860,120			(859,045)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		01/18/2019	01/20/2020	01/20/2020	Expiration		6,044,932	79.66	184,370			423,434			(420,860)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		01/18/2019	01/20/2020	01/20/2020	Expiration		46,723,417	2,670.71	976,519			1,728,832			(1,723,807)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		01/18/2019	01/20/2020	01/20/2020	Expiration		56,906,595	2,670.71	1,291,779			2,304,637			(2,297,892)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		01/18/2019	01/20/2020	01/20/2020	Expiration		56,699,993	2,670.71	1,389,150			2,494,773			(2,487,166)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		01/18/2019	01/20/2020	01/20/2020	Expiration		118,151,079	2,670.71	3,001,036			5,434,832			(5,417,996)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		01/18/2019	01/20/2020	01/20/2020	Expiration		70,782,232	2,670.71	1,911,121			3,468,202			(3,457,187)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		01/18/2019	01/20/2020	01/20/2020	Expiration		66,689,913	2,670.71	1,853,979			3,401,280			(3,390,037)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		01/18/2019	01/20/2020	01/20/2020	Expiration		66,218,254	2,670.71	1,979,926			3,675,004			(3,662,494)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		01/18/2019	01/20/2020	01/20/2020	Expiration		77,060,157	2,670.71	2,512,161			4,739,238			(4,721,836)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		01/18/2019	07/20/2020	07/20/2020	Expiration		3,846,320	2,670.71	140,006			269,243			(236,099)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		02/06/2019	02/06/2020	02/06/2020	Expiration		79,088,095	2,731.61	1,755,754			3,637,935			(3,632,296)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		02/06/2019	02/06/2020	02/06/2020	Expiration		35,298,998	2,731.61	963,663			3,271,620			(2,348,078)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		02/06/2019	02/06/2020	02/06/2020	Expiration		43,781,042	925.97	2,114,624			7,120,560			(5,453,663)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		02/06/2019	02/06/2020	02/06/2020	Expiration		5,396,404	470.83	240,680			506,712			(439,230)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		02/06/2019	02/06/2020	02/06/2020	Expiration		24,332,277	123.44	601,007			1,399,540			(1,390,569)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		02/06/2019	02/06/2020	02/06/2020	Expiration		9,343,250	83.46	294,313			668,335			(623,827)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		02/06/2019	02/06/2020	02/06/2020	Expiration		58,719,894	2,731.61	1,209,630			2,143,195			(2,106,604)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		02/06/2019	02/06/2020	02/06/2020	Expiration		150,816,023	2,731.61	3,378,281			6,032,398			(5,926,715)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		02/06/2019	02/06/2020	02/06/2020	Expiration		47,234,429	2,731.61	1,152,520			2,078,300			(2,040,702)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/06/2019	02/06/2020	02/06/2020	Expiration		62,177,180	2,731.61	1,573,089			2,860,058			(2,807,586)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		02/06/2019	02/06/2020	02/06/2020	Expiration		50,129,224	2,731.61	1,283,308			2,331,011			(2,288,004)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/06/2019	02/06/2020	02/06/2020	Expiration		85,227,489	2,731.61	2,275,450			4,176,182			(4,097,582)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		02/06/2019	02/06/2020	02/06/2020	Expiration		55,774,638	2,731.61	1,544,957			2,844,463			(2,790,140)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/06/2019	02/06/2020	02/06/2020	Expiration		52,347,618	2,731.61	1,518,144			2,826,830			(2,771,427)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/06/2019	02/06/2020	02/06/2020	Expiration		51,600,386	2,731.61	1,599,614			3,018,638			(2,957,300)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/06/2019	02/06/2020	02/06/2020	Expiration		67,991,385	2,731.61	2,182,407			4,147,519			(4,061,437)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		02/06/2019	02/06/2020	02/06/2020	Expiration		44,981,366	2,731.61	1,520,370			2,923,712			(2,861,096)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		02/06/2019	08/06/2020	08/06/2020	Expiration		8,741,152	2,731.61	313,901			607,520			(517,191)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		02/20/2019	02/20/2020	02/20/2020	Expiration		61,405,808	2,784.70	1,378,560			2,855,402			(2,849,145)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		02/20/2019	02/20/2020	02/20/2020	Expiration		28,750,550	2,784.70	813,641			3,106,545			(2,106,449)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		02/20/2019	02/20/2020	02/20/2020	Expiration		35,996,183	934.55	1,711,619			5,727,497			(4,115,449)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		02/20/2019	02/20/2020	02/20/2020	Expiration		4,282,114	476.20	189,269			392,063			(299,838)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		02/20/2019	02/20/2020	02/20/2020	Expiration		20,720,238	126.48	482,784			1,190,988			(1,153,738)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		02/20/2019	02/20/2020	02/20/2020	Expiration		9,159,129	84.47	288,513			664,040			(590,506)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/20/2019	02/20/2020	02/20/2020	Expiration		39,927,418	2,784.70	830,465			1,457,329			(1,407,502)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/20/2019	02/20/2020	02/20/2020	Expiration		49,157,418	2,784.70	1,096,231			1,941,795			(1,873,983)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/20/2019	02/20/2020	02/20/2020	Expiration		49,760,668	2,784.70	1,124,516			1,990,462			(1,920,762)						0002

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/20/2019	02/20/2020	02/20/2020	Expiration		55,982,667	2,784.70	1,349,157			2,407,212			(2,321,294)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/20/2019	02/20/2020	02/20/2020	Expiration		47,910,819	2,784.70	1,197,813			2,155,961			(2,078,122)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/20/2019	02/20/2020	02/20/2020	Expiration		51,426,419	2,784.70	1,321,718			2,391,355			(2,304,411)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/20/2019	02/20/2020	02/20/2020	Expiration		60,875,881	2,784.70	1,637,596			2,982,912			(2,873,267)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/20/2019	02/20/2020	02/20/2020	Expiration		46,916,097	2,784.70	1,271,504			2,322,302			(2,236,777)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/20/2019	02/20/2020	02/20/2020	Expiration		61,205,005	2,784.70	1,744,256			3,213,334			(3,093,109)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/20/2019	02/20/2020	02/20/2020	Expiration		49,864,119	2,784.70	1,515,782			2,842,292			(2,733,404)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/20/2019	02/20/2020	02/20/2020	Expiration		48,595,828	2,784.70	1,540,401			2,915,715			(2,802,165)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/20/2019	02/20/2020	02/20/2020	Expiration		49,019,742	2,784.70	1,627,420			3,112,781			(2,988,931)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/20/2019	08/20/2020	08/20/2020	Expiration		7,047,212	2,784.70	257,928			496,825			(413,915)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/06/2019	03/06/2020	03/06/2020	Expiration		67,497,546	2,771.45	1,579,443			3,104,887			(3,096,130)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		03/06/2019	03/06/2020	03/06/2020	Expiration		28,306,752	2,771.45	784,097						(1,422,972)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		03/06/2019	03/06/2020	03/06/2020	Expiration		35,835,334	931.49	1,691,428			2,697,970			(4,231,493)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		03/06/2019	03/06/2020	03/06/2020	Expiration		4,284,413	473.11	189,800			255,284			(333,553)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		03/06/2019	03/06/2020	03/06/2020	Expiration		20,315,160	121.61	493,658			1,137,622			(1,130,632)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/06/2019	03/06/2020	03/06/2020	Expiration		10,048,391	84.17	304,466			703,387			(605,963)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		03/06/2019	03/06/2020	03/06/2020	Expiration		29,519,721	2,771.45	625,818			1,062,687			(1,011,579)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		03/06/2019	03/06/2020	03/06/2020	Expiration		125,153,969	2,771.45	2,916,087			5,006,249			(4,757,499)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA		03/06/2019	03/06/2020	03/06/2020	Expiration		55,064,909	2,771.45	1,332,571			2,312,708			(2,195,991)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/06/2019	03/06/2020	03/06/2020	Expiration		84,529,225	2,771.45	2,165,017			3,761,565			(3,567,807)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA		03/06/2019	03/06/2020	03/06/2020	Expiration		80,549,857	2,771.45	2,134,571			3,745,498			(3,549,481)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/06/2019	03/06/2020	03/06/2020	Expiration		56,260,435	2,771.45	1,547,757			2,728,726			(2,583,423)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/06/2019	03/06/2020	03/06/2020	Expiration		59,358,466	2,771.45	1,721,396			3,056,962			(2,891,360)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA		03/06/2019	03/06/2020	03/06/2020	Expiration		53,718,879	2,771.45	1,665,285			3,008,234			(2,841,088)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/06/2019	03/06/2020	03/06/2020	Expiration		60,971,900	2,771.45	1,976,132			3,597,440			(3,393,783)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		03/06/2019	03/06/2020	03/06/2020	Expiration		93,152,287	2,771.45	3,167,201			5,822,536			(5,485,201)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/06/2019	09/06/2020	09/06/2020	Expiration		5,820,045	2,771.45	215,994			407,400			(333,450)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/20/2019	03/20/2020	03/20/2020	Expiration		66,912,436	2,824.23	1,512,221			3,077,864			(3,066,191)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		03/20/2019	03/20/2020	03/20/2020	Expiration		31,845,850	2,824.23	882,130						(1,767,173)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/20/2019	03/20/2020	03/20/2020	Expiration		38,678,040	949.68	1,833,339			129,106			(3,762,354)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		03/20/2019	03/20/2020	03/20/2020	Expiration		4,301,221	474.87	189,254			69,925			(321,314)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS		03/20/2019	03/20/2020	03/20/2020	Expiration		20,311,696	124.18	499,663			1,137,442			(1,111,393)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/20/2019	03/20/2020	03/20/2020	Expiration		9,403,674	84.96	273,647						(537,511)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		03/20/2019	03/20/2020	03/20/2020	Expiration		35,889,767	2,824.23	746,507						(1,194,186)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		03/20/2019	03/20/2020	03/20/2020	Expiration		94,450,783	2,824.23	2,162,924						(3,487,185)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		03/20/2019	03/20/2020	03/20/2020	Expiration		49,130,164	2,824.23	1,174,227						(1,903,163)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		03/20/2019	03/20/2020	03/20/2020	Expiration		53,894,736	2,824.23	1,325,886						(2,160,982)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		03/20/2019	03/20/2020	03/20/2020	Expiration		66,121,777	2,824.23	1,659,699						(2,711,055)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		03/20/2019	03/20/2020	03/20/2020	Expiration		82,578,056	2,824.23	2,155,217						(3,534,864)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		03/20/2019	03/20/2020	03/20/2020	Expiration		62,864,055	2,824.23	1,716,156						(2,832,388)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		03/20/2019	03/20/2020	03/20/2020	Expiration		60,912,139	2,824.23	1,723,814						(2,853,688)						0002

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		03/20/2019	03/20/2020	03/20/2020	Expiration		46,691,089	2,824.23	1,417,075						(2,374,896)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/20/2019	03/20/2020	03/20/2020	Expiration		55,107,363	2,824.23	1,757,925						(2,973,914)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/20/2019	03/20/2020	03/20/2020	Expiration		56,711,520	2,824.23	1,860,138						(3,160,515)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/20/2019	03/20/2020	03/20/2020	Expiration		40,964,239	2,824.23	1,413,266						(2,426,628)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		03/20/2019	09/20/2020	09/20/2020	Expiration		7,406,629	2,824.23	270,342			518,474			(413,290)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/05/2019	04/06/2020	04/06/2020	Expiration		85,866,296	2,892.74	1,923,405			3,257,207			(3,705,901)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		04/05/2019	04/06/2020	04/06/2020	Expiration		35,170,730	2,892.74	998,849						(1,261,175)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		04/05/2019	04/06/2020	04/06/2020	Expiration		42,850,921	968.90	1,988,283			50,469			(3,316,649)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		04/05/2019	04/06/2020	04/06/2020	Expiration		5,377,138	481.98	235,519			48,307			(323,779)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		04/05/2019	04/06/2020	04/06/2020	Expiration		24,028,643	121.98	588,702			1,369,633			(1,350,681)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		04/05/2019	04/06/2020	04/06/2020	Expiration		13,533,715	87.95	391,124						(607,655)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA		04/05/2019	04/06/2020	04/06/2020	Expiration		29,645,364	2,892.74	619,588						(951,808)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA		04/05/2019	04/06/2020	04/06/2020	Expiration		162,186,277	2,892.74	3,730,283						(5,768,927)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/05/2019	04/06/2020	04/06/2020	Expiration		69,370,221	2,892.74	1,658,852						(2,586,904)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		04/05/2019	04/06/2020	04/06/2020	Expiration		99,405,558	2,892.74	2,475,191						(3,877,389)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		04/05/2019	04/06/2020	04/06/2020	Expiration		118,354,724	2,892.74	3,100,902						(4,868,952)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/05/2019	04/06/2020	04/06/2020	Expiration		59,590,444	2,892.74	1,645,408						(2,603,062)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/05/2019	04/06/2020	04/06/2020	Expiration		69,715,034	2,892.74	1,973,650						(3,133,545)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/05/2019	04/06/2020	04/06/2020	Expiration		48,019,484	2,892.74	1,445,929						(2,319,332)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/05/2019	04/06/2020	04/06/2020	Expiration		66,243,746	2,892.74	2,094,072						(3,391,996)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/05/2019	04/06/2020	04/06/2020	Expiration		65,375,924	2,892.74	2,138,506						(3,482,114)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		04/05/2019	04/06/2020	04/06/2020	Expiration		45,088,355	2,892.74	1,553,296						(2,548,638)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		04/05/2019	10/06/2020	10/06/2020	Expiration		8,624,425	2,892.74	313,929			595,088			(457,529)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		04/18/2019	04/20/2020	04/20/2020	Expiration		64,007,833	2,905.03	1,408,158			1,744,407			(2,689,906)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		04/18/2019	04/20/2020	04/20/2020	Expiration		28,567,760	2,905.03	799,897						(1,152,522)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		04/18/2019	04/20/2020	04/20/2020	Expiration		34,221,398	972.90	1,574,184			136,829			(2,538,733)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		04/18/2019	04/20/2020	04/20/2020	Expiration		4,675,369	480.29	205,717			77,000			(302,692)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		04/18/2019	04/20/2020	04/20/2020	Expiration		20,992,148	120.37	522,704			1,207,049			(1,191,016)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		04/18/2019	04/20/2020	04/20/2020	Expiration		11,552,522	85.64	346,576						(622,400)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/18/2019	04/20/2020	04/20/2020	Expiration		25,854,767	2,905.03	543,293						(819,461)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/18/2019	04/20/2020	04/20/2020	Expiration		133,882,397	2,905.03	3,081,069						(4,699,605)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/18/2019	04/20/2020	04/20/2020	Expiration		51,419,031	2,905.03	1,239,782						(1,892,009)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/18/2019	04/20/2020	04/20/2020	Expiration		77,544,987	2,905.03	1,947,391						(2,984,090)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/18/2019	04/20/2020	04/20/2020	Expiration		54,033,558	2,905.03	1,405,494						(2,170,028)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/18/2019	04/20/2020	04/20/2020	Expiration		66,815,690	2,905.03	1,791,336						(2,767,156)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/18/2019	04/20/2020	04/20/2020	Expiration		52,871,546	2,905.03	1,481,010						(2,299,644)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/18/2019	04/20/2020	04/20/2020	Expiration		47,351,989	2,905.03	1,378,559						(2,157,470)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/18/2019	04/20/2020	04/20/2020	Expiration		54,324,061	2,905.03	1,695,607						(2,675,479)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/18/2019	04/20/2020	04/20/2020	Expiration		51,709,534	2,905.03	1,681,106						(2,672,549)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/18/2019	04/20/2020	04/20/2020	Expiration		48,223,498	2,905.03	1,640,149						(2,627,999)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/18/2019	10/20/2020	10/20/2020	Expiration		7,843,581	2,905.03	291,881			552,960			(420,847)						0002

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/06/2019	05/06/2020	05/06/2020	Expiration		75,668,750	2,932.47	1,732,814			1,625,572			(3,020,737)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		05/06/2019	05/06/2020	05/06/2020	Expiration		33,594,016	2,932.47	970,867						(976,929)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		05/06/2019	05/06/2020	05/06/2020	Expiration		38,429,480	981.63	1,779,285						(2,574,061)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		05/06/2019	05/06/2020	05/06/2020	Expiration		5,415,633	486.54	235,038			7,012			(286,751)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS		05/06/2019	05/06/2020	05/06/2020	Expiration		105,444	66.23	2,583						(3,709)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/06/2019	05/06/2020	05/06/2020	Expiration		24,269,695	120.81	577,619			1,346,977			(1,325,326)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		05/06/2019	05/06/2020	05/06/2020	Expiration		11,438,041	87.37	329,382						(534,612)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/06/2019	05/06/2020	05/06/2020	Expiration		33,610,551	2,932.47	710,843						(1,042,218)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/06/2019	05/06/2020	05/06/2020	Expiration		144,664,755	2,932.47	3,357,745						(4,965,776)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/06/2019	05/06/2020	05/06/2020	Expiration		54,844,402	2,932.47	1,329,932						(1,972,931)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/06/2019	05/06/2020	05/06/2020	Expiration		47,422,619	2,932.47	1,176,158						(1,744,861)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/06/2019	05/06/2020	05/06/2020	Expiration		53,664,201	2,932.47	1,358,302						(2,018,440)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/06/2019	05/06/2020	05/06/2020	Expiration		54,633,156	2,932.47	1,453,242						(2,166,192)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA		05/06/2019	05/06/2020	05/06/2020	Expiration		93,643,946	2,932.47	2,537,751						(3,788,928)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/06/2019	05/06/2020	05/06/2020	Expiration		48,586,939	2,932.47	1,348,353						(2,024,802)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/06/2019	05/06/2020	05/06/2020	Expiration		71,539,599	2,932.47	2,056,800						(3,096,457)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/06/2019	05/06/2020	05/06/2020	Expiration		56,538,699	2,932.47	1,755,465						(2,672,364)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/06/2019	05/06/2020	05/06/2020	Expiration		66,860,316	2,932.47	2,193,911						(3,370,351)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/06/2019	05/06/2020	05/06/2020	Expiration		55,423,683	2,932.47	1,918,240						(2,965,737)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/06/2019	11/06/2020	11/06/2020	Expiration		8,534,591	2,932.47	324,303			610,219			(454,314)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/20/2019	05/20/2020	05/20/2020	Expiration		69,801,003	2,840.23	1,640,324			3,210,832			(3,156,974)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		05/20/2019	05/20/2020	05/20/2020	Expiration		31,870,974	2,840.23	886,013						(1,903,144)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		05/20/2019	05/20/2020	05/20/2020	Expiration		34,998,274	951.81	1,608,171			1,302,402			(3,394,820)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		05/20/2019	05/20/2020	05/20/2020	Expiration		5,163,898	484.59	221,015			46,461			(298,781)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		05/20/2019	05/20/2020	05/20/2020	Expiration		74,277	64.51	1,879						(2,903)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		05/20/2019	05/20/2020	05/20/2020	Expiration		21,354,549	120.64	501,825			1,217,832			(1,195,373)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		05/20/2019	05/20/2020	05/20/2020	Expiration		12,618,133	86.68	353,739						(626,375)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2019	05/20/2020	05/20/2020	Expiration		21,017,702	2,840.23	435,299			756,650			(668,678)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/20/2019	05/20/2020	05/20/2020	Expiration		110,216,466	2,840.23	2,518,446			4,408,659			(3,892,087)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2019	05/20/2020	05/20/2020	Expiration		47,715,864	2,840.23	1,126,678			1,980,216			(1,747,361)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2019	05/20/2020	05/20/2020	Expiration		52,526,068	2,840.23	1,266,519			2,232,362			(1,969,202)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2019	05/20/2020	05/20/2020	Expiration		75,266,095	2,840.23	1,867,566			3,311,705			(2,919,761)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2019	05/20/2020	05/20/2020	Expiration		66,357,353	2,840.23	1,732,725			3,069,480			(2,717,812)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2019	05/20/2020	05/20/2020	Expiration		84,354,831	2,840.23	2,287,024			3,901,986			(3,600,539)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2019	05/20/2020	05/20/2020	Expiration		66,461,382	2,840.23	1,881,692			3,074,292			(2,979,696)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2019	05/20/2020	05/20/2020	Expiration		65,893,336	2,840.23	2,023,833			3,048,016			(3,235,924)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2019	05/20/2020	05/20/2020	Expiration		57,940,692	2,840.23	1,906,873			2,680,152			(3,091,004)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2019	05/20/2020	05/20/2020	Expiration		49,135,979	2,840.23	1,690,801			2,272,874			(2,765,991)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/20/2019	11/20/2020	11/20/2020	Expiration		6,301,763	2,840.23	233,165			444,274			(346,982)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA		06/06/2019	06/06/2020	06/06/2020	Expiration		70,864,877	2,843.49	1,566,114			3,153,604			(3,066,435)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		06/06/2019	06/06/2020	06/06/2020	Expiration		28,693,666	2,843.49	671,432						(1,285,944)						0002

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		06/06/2019	06/06/2020	06/06/2020	Expiration		41,935,251	952.21	1,857,732			2,501,908			(4,078,807)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		06/06/2019	06/06/2020	06/06/2020	Expiration		6,089,650	489.18	248,458			59,878			(305,471)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		06/06/2019	06/06/2020	06/06/2020	Expiration		235,774	64.74	6,059						(8,762)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		06/06/2019	06/06/2020	06/06/2020	Expiration		24,261,047	125.88	536,169			1,370,749			(1,224,752)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		06/06/2019	06/06/2020	06/06/2020	Expiration		14,606,756	88.88	406,068						(558,041)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/06/2019	06/06/2020	06/06/2020	Expiration		43,847,573	2,843.49	881,336			1,556,589			(1,331,015)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/06/2019	06/06/2020	06/06/2020	Expiration		132,025,694	2,843.49	2,950,774			5,281,028			(4,506,958)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/06/2019	06/06/2020	06/06/2020	Expiration		52,604,565	2,843.49	1,215,712			2,183,000			(1,861,734)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/06/2019	06/06/2020	06/06/2020	Expiration		83,561,051	2,843.49	1,989,902			3,593,123			(3,061,842)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/06/2019	06/06/2020	06/06/2020	Expiration		89,569,935	2,843.49	2,177,727			3,940,965			(3,356,548)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/06/2019	06/06/2020	06/06/2020	Expiration		63,125,478	2,843.49	1,610,481			2,935,284			(2,496,466)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/06/2019	06/06/2020	06/06/2020	Expiration		91,276,029	2,843.49	2,483,711			4,563,657			(3,873,270)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		06/06/2019	06/06/2020	06/06/2020	Expiration		55,721,798	2,843.49	1,560,210			2,869,678			(2,433,153)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/06/2019	06/06/2020	06/06/2020	Expiration		48,339,330	2,843.49	1,426,541			2,658,630			(2,248,997)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		06/06/2019	06/06/2020	06/06/2020	Expiration		61,850,757	2,843.49	1,966,854			3,711,058			(3,128,047)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/06/2019	06/06/2020	06/06/2020	Expiration		80,470,767	2,843.49	2,672,487			5,109,848			(4,295,726)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/06/2019	12/06/2020	12/06/2020	Expiration		5,083,446	2,843.49	179,700			353,300			(267,610)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/20/2019	06/20/2020	06/20/2020	Expiration		68,719,493	2,954.18	1,484,341			1,231,304			(2,583,207)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		06/20/2019	06/20/2020	06/20/2020	Expiration		28,554,176	2,954.18	702,433						(1,225,693)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		06/20/2019	06/20/2020	06/20/2020	Expiration		38,140,460	978.34	1,647,668			736,034			(2,775,847)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		06/20/2019	06/20/2020	06/20/2020	Expiration		5,462,120	495.63	216,846						(217,535)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		06/20/2019	06/20/2020	06/20/2020	Expiration		391,392	65.65	9,464						(13,251)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		06/20/2019	06/20/2020	06/20/2020	Expiration		20,969,193	131.11	461,322			1,194,721			(882,403)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		06/20/2019	06/20/2020	06/20/2020	Expiration		14,530,516	90.87	412,665						(432,463)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/20/2019	06/20/2020	06/20/2020	Expiration		93,942,924	2,954.18	1,936,435			3,475,740			(2,793,955)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/20/2019	06/20/2020	06/20/2020	Expiration		57,578,853	2,954.18	1,244,364			2,245,516			(1,800,838)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/20/2019	06/20/2020	06/20/2020	Expiration		76,396,109	2,954.18	1,742,837			3,170,478			(2,535,040)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/20/2019	06/20/2020	06/20/2020	Expiration		85,375,802	2,954.18	2,067,049			3,799,194			(3,026,824)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/20/2019	06/20/2020	06/20/2020	Expiration		69,127,812	2,954.18	1,756,736			3,249,090			(2,580,488)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/20/2019	06/20/2020	06/20/2020	Expiration		74,149,918	2,954.18	1,988,025			3,603,356			(2,933,494)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/20/2019	06/20/2020	06/20/2020	Expiration		68,536,976	2,954.18	1,912,937			3,330,592			(2,837,819)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/20/2019	06/20/2020	06/20/2020	Expiration		66,764,468	2,954.18	2,003,810			3,244,456			(3,007,569)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/20/2019	06/20/2020	06/20/2020	Expiration		90,988,744	2,954.18	2,930,749			4,421,648			(4,456,545)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		06/20/2019	12/20/2020	12/20/2020	Expiration		5,761,921	2,954.18	215,496			437,910			(307,626)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA		07/05/2019	07/06/2020	07/06/2020	Expiration		76,125,898	2,990.41	1,705,220			1,273,767			(2,634,894)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		07/05/2019	07/06/2020	07/06/2020	Expiration		27,790,726	2,990.41	755,908						(997,693)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		07/05/2019	07/06/2020	07/06/2020	Expiration		40,716,764	987.44	1,779,323			754,182			(2,688,161)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		07/05/2019	07/06/2020	07/06/2020	Expiration		6,309,602	497.01	256,170						(245,047)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		07/05/2019	07/06/2020	07/06/2020	Expiration		400,356	66.17	9,128						(12,353)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		07/05/2019	07/06/2020	07/06/2020	Expiration		21,489,505	132.14	460,087			1,235,964			(861,220)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		07/05/2019	07/06/2020	07/06/2020	Expiration		15,480,161	89.75	414,247						(522,368)						0002

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		07/05/2019	07/06/2020	07/06/2020	Expiration		40,977,064	2,990.41	844,127			1,475,109			(1,149,025)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		07/05/2019	07/06/2020	07/06/2020	Expiration		100,236,251	2,990.41	2,193,170			3,859,069			(2,996,015)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/05/2019	07/06/2020	07/06/2020	Expiration		52,054,952	2,990.41	1,218,757			2,160,245			(1,670,382)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/05/2019	07/06/2020	07/06/2020	Expiration		86,806,022	2,990.41	2,093,050			3,732,728			(2,880,256)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/05/2019	07/06/2020	07/06/2020	Expiration		127,391,466	2,990.41	3,250,132			5,860,056			(4,502,891)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/05/2019	07/06/2020	07/06/2020	Expiration		84,329,562	2,990.41	2,252,452			4,089,846			(3,131,579)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/05/2019	07/06/2020	07/06/2020	Expiration		65,489,979	2,990.41	1,808,374			3,307,338			(2,524,895)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/05/2019	07/06/2020	07/06/2020	Expiration		65,489,979	2,990.41	1,913,056			3,536,412			(2,685,842)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/05/2019	07/06/2020	07/06/2020	Expiration		70,573,676	2,990.41	2,259,091			4,269,712			(3,210,119)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/05/2019	07/06/2020	07/06/2020	Expiration		58,911,077	2,990.41	1,997,662			3,729,407			(2,857,917)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		07/19/2019	07/20/2020	07/20/2020	Expiration		68,534,864	2,976.61	1,542,034			1,230,389			(2,464,895)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		07/19/2019	07/20/2020	07/20/2020	Expiration		24,506,673	2,976.61	659,230						(951,169)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		07/19/2019	07/20/2020	07/20/2020	Expiration		31,400,769	982.60	1,413,035			1,027,731			(2,227,719)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		07/19/2019	07/20/2020	07/20/2020	Expiration		5,023,428	495.21	202,444						(215,318)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		07/19/2019	07/20/2020	07/20/2020	Expiration		710,447	65.51	15,984						(21,761)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		07/19/2019	07/20/2020	07/20/2020	Expiration		19,138,653	134.47	394,259			1,053,209			(657,769)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		07/19/2019	07/20/2020	07/20/2020	Expiration		11,686,749	87.92	293,338						(448,759)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		07/19/2019	07/20/2020	07/20/2020	Expiration		29,369,464	2,976.61	600,609			1,042,619			(819,426)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/19/2019	07/20/2020	07/20/2020	Expiration		58,873,443	2,976.61	1,260,578			2,207,697			(1,731,022)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/19/2019	07/20/2020	07/20/2020	Expiration		55,565,377	2,976.61	1,245,376			2,194,905			(1,716,734)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/19/2019	07/20/2020	07/20/2020	Expiration		72,723,065	2,976.61	1,724,478			3,054,427			(2,381,697)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/19/2019	07/20/2020	07/20/2020	Expiration		56,832,122	2,976.61	1,404,363			2,500,597			(1,945,014)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/19/2019	07/20/2020	07/20/2020	Expiration		63,401,793	2,976.61	1,604,831			2,884,872			(2,239,551)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/19/2019	07/20/2020	07/20/2020	Expiration		78,880,165	2,976.61	2,036,106			3,667,865			(2,843,879)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/19/2019	07/20/2020	07/20/2020	Expiration		82,154,435	2,976.61	2,202,595			3,984,612			(3,081,299)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/19/2019	07/20/2020	07/20/2020	Expiration		49,411,726	2,976.61	1,413,725			2,594,082			(1,995,428)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/19/2019	07/20/2020	07/20/2020	Expiration		57,746,236	2,976.61	1,808,161			3,378,122			(2,576,971)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/19/2019	07/20/2020	07/20/2020	Expiration		49,411,727	2,976.61	1,665,713			3,162,300			(2,393,115)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		08/06/2019	08/06/2020	08/06/2020	Expiration		90,015,227	2,881.77	2,124,366			4,095,676			(3,744,286)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		08/06/2019	08/06/2020	08/06/2020	Expiration		31,718,269	2,881.77	754,895						(1,880,163)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		08/06/2019	08/06/2020	08/06/2020	Expiration		34,576,143	950.79	1,512,706			2,802,704			(3,502,321)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		08/06/2019	08/06/2020	08/06/2020	Expiration		6,411,783	493.23	250,060			46,279			(304,508)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		08/06/2019	08/06/2020	08/06/2020	Expiration		490,238	62.53	12,550			10,662			(17,696)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		08/06/2019	08/06/2020	08/06/2020	Expiration		23,778,406	138.91	475,568			1,295,821			(592,671)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		08/06/2019	08/06/2020	08/06/2020	Expiration		15,721,769	89.02	452,774						(565,867)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		08/06/2019	08/06/2020	08/06/2020	Expiration		21,065,371	2,881.77	408,668			716,223			(591,562)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		08/06/2019	08/06/2020	08/06/2020	Expiration		137,198,152	2,881.77	2,908,601			5,144,931			(4,240,853)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2019	08/06/2020	08/06/2020	Expiration		102,103,791	2,881.77	2,298,552			4,084,123			(3,361,243)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2019	08/06/2020	08/06/2020	Expiration		52,612,354	2,881.77	1,252,869			2,236,112			(1,837,231)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2019	08/06/2020	08/06/2020	Expiration		43,802,904	2,881.77	1,086,863			1,949,248			(1,599,404)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2019	08/06/2020	08/06/2020	Expiration		66,568,887	2,881.77	1,664,913			2,995,608			(2,457,129)						0002

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		08/06/2019	08/06/2020	08/06/2020	Expiration		131,964,303	2,881.77	3,417,875			6,136,357			(5,027,976)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2019	08/06/2020	08/06/2020	Expiration		81,554,091	2,881.77	2,162,238			3,914,456			(3,204,055)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2019	08/06/2020	08/06/2020	Expiration		55,906,338	2,881.77	1,577,301			2,879,154			(2,350,414)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2019	08/06/2020	08/06/2020	Expiration		44,667,435	2,881.77	1,385,145			2,568,350			(2,086,735)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2019	08/06/2020	08/06/2020	Expiration		76,366,905	2,881.77	2,551,531			4,811,075			(3,890,755)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		08/20/2019	08/20/2020	08/20/2020	Expiration		67,213,245	2,900.51	1,599,675			3,091,729			(2,760,819)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		08/20/2019	08/20/2020	08/20/2020	Expiration		26,936,971	2,900.51	651,875						(1,532,640)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		08/20/2019	08/20/2020	08/20/2020	Expiration		29,447,534	954.90	1,251,520			2,487,421			(2,881,015)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		08/20/2019	08/20/2020	08/20/2020	Expiration		4,605,698	496.10	177,320						(201,503)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		08/20/2019	08/20/2020	08/20/2020	Expiration		306,046	62.42	7,348			11,424			(10,910)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		08/20/2019	08/20/2020	08/20/2020	Expiration		21,296,214	142.21	457,869			1,160,577			(392,892)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		08/20/2019	08/20/2020	08/20/2020	Expiration		13,363,959	91.50	367,509						(358,884)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		08/20/2019	08/20/2020	08/20/2020	Expiration		11,674,628	2,900.51	226,488			391,112			(320,583)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		08/20/2019	08/20/2020	08/20/2020	Expiration		95,967,651	2,900.51	2,063,305			3,598,816			(2,941,105)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		08/20/2019	08/20/2020	08/20/2020	Expiration		65,203,283	2,900.51	1,480,115			2,608,122			(2,127,366)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		08/20/2019	08/20/2020	08/20/2020	Expiration		71,317,112	2,900.51	1,697,347			2,995,284			(2,439,308)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		08/20/2019	08/20/2020	08/20/2020	Expiration		71,937,565	2,900.51	1,820,020			3,237,117			(2,629,859)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		08/20/2019	08/20/2020	08/20/2020	Expiration		118,357,474	2,900.51	3,077,294			5,503,546			(4,465,516)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		08/20/2019	08/20/2020	08/20/2020	Expiration		83,530,535	2,900.51	2,297,090			4,134,898			(3,346,329)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		08/20/2019	08/20/2020	08/20/2020	Expiration		57,071,562	2,900.51	1,717,854			3,138,974			(2,528,120)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		08/20/2019	08/20/2020	08/20/2020	Expiration		76,232,198	2,900.51	2,584,271			4,802,572			(3,839,326)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		09/06/2019	09/06/2020	09/06/2020	Expiration		76,929,774	2,978.71	1,780,924			3,461,789			(2,732,599)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		09/06/2019	09/06/2020	09/06/2020	Expiration		31,953,670	2,978.71	750,911						(1,368,460)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		09/06/2019	09/06/2020	09/06/2020	Expiration		41,071,059	966.28	1,753,734			3,100,689			(3,611,354)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		09/06/2019	09/06/2020	09/06/2020	Expiration		6,137,528	500.01	235,681						(238,918)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SCOTIA BANK		09/06/2019	09/06/2020	09/06/2020	Expiration		470,629	64.53	10,203						(14,977)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		09/06/2019	09/06/2020	09/06/2020	Expiration		21,770,166	141.92	476,767			1,230,014			(449,966)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		09/06/2019	09/06/2020	09/06/2020	Expiration		16,491,159	93.68	441,941						(333,887)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/06/2019	09/06/2020	09/06/2020	Expiration		16,034,147	2,978.71	311,263			537,161			(406,426)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		09/06/2019	09/06/2020	09/06/2020	Expiration		80,229,375	2,978.71	1,732,954			3,008,558			(2,265,605)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/06/2019	09/06/2020	09/06/2020	Expiration		67,020,975	2,978.71	1,501,969			2,613,825			(1,964,735)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/06/2019	09/06/2020	09/06/2020	Expiration		56,778,689	2,978.71	1,329,238			2,327,981			(1,745,545)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/06/2019	09/06/2020	09/06/2020	Expiration		72,978,395	2,978.71	1,744,992			3,065,195			(2,295,444)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/06/2019	09/06/2020	09/06/2020	Expiration		44,382,779	2,978.71	1,105,642			1,952,794			(1,458,821)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		09/06/2019	09/06/2020	09/06/2020	Expiration		52,573,120	2,978.71	1,340,615			2,365,756			(1,765,069)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/06/2019	09/06/2020	09/06/2020	Expiration		108,722,915	2,978.71	2,860,657			5,055,615			(3,764,681)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/06/2019	09/06/2020	09/06/2020	Expiration		67,616,717	2,978.71	1,853,549			3,313,292			(2,459,236)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/06/2019	09/06/2020	09/06/2020	Expiration		75,659,234	2,978.71	2,210,160			3,972,052			(2,934,715)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA		09/06/2019	09/06/2020	09/06/2020	Expiration		63,705,281	2,978.71	2,064,051			3,790,395			(2,773,843)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		09/09/2019	09/06/2020	09/06/2020	Expiration		64,719,445	2,978.71	2,250,083			4,142,100			(3,011,810)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		09/20/2019	09/20/2020	09/20/2020	Expiration		74,048,995	2,992.07	1,747,556			2,615,371			(2,628,609)						0002

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		09/20/2019	09/20/2020	09/20/2020	Expiration		28,942,790	2,992.07	680,156						(1,276,706)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		09/20/2019	09/20/2020	09/20/2020	Expiration		35,334,229	968.64	1,561,773			1,641,518			(3,057,290)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		09/20/2019	09/20/2020	09/20/2020	Expiration		4,464,028	502.32	174,543						(163,349)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		09/20/2019	09/20/2020	09/20/2020	Expiration		214,941	65.56	4,428						(5,807)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		09/20/2019	09/20/2020	09/20/2020	Expiration		22,430,748	142.95	464,316			1,222,354			(415,856)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		09/20/2019	09/20/2020	09/20/2020	Expiration		12,930,699	93.57	343,957						(265,623)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		09/20/2019	09/20/2020	09/20/2020	Expiration		55,273,533	2,992.07	1,166,272			1,989,764			(1,482,470)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		09/20/2019	09/20/2020	09/20/2020	Expiration		98,715,708	2,992.07	2,211,232			3,800,400			(2,822,731)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		09/20/2019	09/20/2020	09/20/2020	Expiration		70,956,231	2,992.07	1,681,663			2,909,206			(2,153,926)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		09/20/2019	09/20/2020	09/20/2020	Expiration		67,025,575	2,992.07	1,675,639			2,915,723			(2,151,778)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		09/20/2019	09/20/2020	09/20/2020	Expiration		38,377,678	2,992.07	986,306			1,726,996			(1,272,080)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		09/20/2019	09/20/2020	09/20/2020	Expiration		86,947,700	2,992.07	2,295,419			4,043,069			(2,972,223)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		09/20/2019	09/20/2020	09/20/2020	Expiration		79,099,367	2,992.07	2,222,692			3,954,968			(2,893,944)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		09/20/2019	09/20/2020	09/20/2020	Expiration		68,261,590	2,992.07	2,116,109			3,822,649			(2,774,157)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		09/20/2019	09/20/2020	09/20/2020	Expiration		73,433,048	2,992.07	2,518,754			4,662,997			(3,347,717)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		10/04/2019	10/06/2020	10/06/2020	Expiration		86,204,230	2,952.01	2,051,661			3,835,958			(3,145,729)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		10/04/2019	10/06/2020	10/06/2020	Expiration		32,113,096	2,952.01	725,756						(1,618,708)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		10/04/2019	10/06/2020	10/06/2020	Expiration		36,808,977	962.44	1,604,871			2,149,013			(3,419,926)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		10/04/2019	10/06/2020	10/06/2020	Expiration		5,062,340	502.91	191,863						(186,891)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		10/04/2019	10/06/2020	10/06/2020	Expiration		411,809	64.17	9,678						(12,033)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		10/04/2019	10/06/2020	10/06/2020	Expiration		25,192,893	141.90	503,858			1,359,955			(503,240)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		10/04/2019	10/06/2020	10/06/2020	Expiration		13,775,329	93.59	369,179						(285,656)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		10/04/2019	10/06/2020	10/06/2020	Expiration		58,513,233	2,952.01	1,164,393			1,989,483			(1,526,327)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/04/2019	10/06/2020	10/06/2020	Expiration		74,757,556	2,952.01	1,611,025			2,765,919			(2,115,613)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/04/2019	10/06/2020	10/06/2020	Expiration		67,323,752	2,952.01	1,521,517			2,625,663			(2,004,048)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/04/2019	10/06/2020	10/06/2020	Expiration		144,869,257	2,952.01	3,469,619			6,012,152			(4,576,709)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/04/2019	10/06/2020	10/06/2020	Expiration		126,486,867	2,952.01	3,225,415			5,628,475			(4,271,051)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/04/2019	10/06/2020	10/06/2020	Expiration		73,196,689	2,952.01	1,943,372			3,403,684			(2,577,067)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/04/2019	10/06/2020	10/06/2020	Expiration		46,099,258	2,952.01	1,286,169			2,258,887			(1,705,569)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA		10/04/2019	10/06/2020	10/06/2020	Expiration		87,225,349	2,952.01	2,555,703			4,579,315			(3,444,023)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		10/04/2019	10/06/2020	10/06/2020	Expiration		47,785,658	2,952.01	1,567,370			2,843,172			(2,120,950)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		10/04/2019	10/06/2020	10/06/2020	Expiration		68,839,034	2,952.01	2,395,598			4,405,730			(3,268,615)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		10/18/2019	10/20/2020	10/20/2020	Expiration		68,286,045	2,986.20	1,536,436			2,970,450			(2,328,507)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		10/18/2019	10/20/2020	10/20/2020	Expiration		24,823,296	2,986.20	583,347						(1,057,987)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		10/18/2019	10/20/2020	10/20/2020	Expiration		39,398,489	970.32	1,705,955			2,443,931			(3,411,292)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		10/18/2019	10/20/2020	10/20/2020	Expiration		4,818,872	501.13	185,527						(195,017)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/18/2019	10/20/2020	10/20/2020	Expiration		517,244	66.27	10,810						(12,626)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		10/18/2019	10/20/2020	10/20/2020	Expiration		21,081,624	140.46	419,524			1,160,195			(474,402)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		10/18/2019	10/20/2020	10/20/2020	Expiration		14,059,569	94.67	355,707						(250,367)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/18/2019	10/20/2020	10/20/2020	Expiration		54,225,950	2,986.20	1,065,540			1,816,611			(1,358,995)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		10/18/2019	10/20/2020	10/20/2020	Expiration		67,731,414	2,986.20	1,462,999			2,506,076			(1,867,383)						0002

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		10/18/2019	10/20/2020	10/20/2020	Expiration		.72,544,684	2,986.20	1,639,510			2,829,199			(2,103,338)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/18/2019	10/20/2020	10/20/2020	Expiration		.73,312,418	2,986.20	1,748,501			3,042,532			(2,255,241)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		10/18/2019	10/20/2020	10/20/2020	Expiration		.68,406,965	2,986.20	1,669,130			2,907,216			(2,152,495)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		10/18/2019	10/20/2020	10/20/2020	Expiration		.60,562,182	2,986.20	1,520,111			2,664,679			(1,969,379)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		10/18/2019	10/20/2020	10/20/2020	Expiration		.74,592,842	2,986.20	1,931,955			3,393,922			(2,503,793)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		10/18/2019	10/20/2020	10/20/2020	Expiration		.71,043,482	2,986.20	2,024,739			3,623,308			(2,654,844)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/18/2019	10/20/2020	10/20/2020	Expiration		.53,751,600	2,986.20	1,752,915			3,198,240			(2,317,869)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/18/2019	10/20/2020	10/20/2020	Expiration		.56,737,800	2,986.20	1,963,729			3,631,280			(2,615,782)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		11/06/2019	11/06/2020	11/06/2020	Expiration		.97,445,992	3,076.78	2,143,812			3,487,129			(2,899,087)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		11/06/2019	11/06/2020	11/06/2020	Expiration		.33,842,857	3,076.78	778,386						(1,356,395)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		11/06/2019	11/06/2020	11/06/2020	Expiration		.44,512,193	992.65	1,909,573			2,058,238			(3,093,933)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		11/06/2019	11/06/2020	11/06/2020	Expiration		.7,257,379	502.09	277,958						(292,345)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/06/2019	11/06/2020	11/06/2020	Expiration		.543,914	68.21	11,966						(11,142)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		11/06/2019	11/06/2020	11/06/2020	Expiration		.26,226,397	140.45	514,053			1,441,565			(589,058)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		11/06/2019	11/06/2020	11/06/2020	Expiration		.17,437,872	92.21	444,674						(404,656)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2019	11/06/2020	11/06/2020	Expiration		.32,409,907	3,076.78	603,204			1,037,149			(719,944)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2019	11/06/2020	11/06/2020	Expiration		.53,535,972	3,076.78	1,108,801			1,927,224			(1,329,682)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2019	11/06/2020	11/06/2020	Expiration		.80,613,726	3,076.78	1,734,070			3,023,034			(2,080,747)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2019	11/06/2020	11/06/2020	Expiration		.80,138,817	3,076.78	1,763,966			3,085,448			(2,120,296)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		11/06/2019	11/06/2020	11/06/2020	Expiration		.31,961,283	3,076.78	728,717			1,278,439			(876,474)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2019	11/06/2020	11/06/2020	Expiration		.79,380,924	3,076.78	1,874,220			3,294,402			(2,253,047)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		11/06/2019	11/06/2020	11/06/2020	Expiration		.50,729,825	3,076.78	1,209,399			2,130,574			(1,456,018)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2019	11/06/2020	11/06/2020	Expiration		.45,691,582	3,076.78	1,124,538			1,987,585			(1,354,928)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2019	11/06/2020	11/06/2020	Expiration		.69,842,906	3,076.78	1,733,013			3,073,126			(2,093,192)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		11/06/2019	11/06/2020	11/06/2020	Expiration		.46,559,374	3,076.78	1,177,952			2,095,246			(1,424,742)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2019	11/06/2020	11/06/2020	Expiration		.60,920,244	3,076.78	1,590,815			2,832,786			(1,921,525)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2019	11/06/2020	11/06/2020	Expiration		.50,151,514	3,076.78	1,389,806			2,507,592			(1,690,867)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2019	11/06/2020	11/06/2020	Expiration		.71,688,974	3,076.78	2,158,609			3,942,826			(2,630,472)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2019	11/06/2020	11/06/2020	Expiration		.47,382,412	3,076.78	1,535,752			2,842,994			(1,876,442)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2019	11/06/2020	11/06/2020	Expiration		.80,919,314	3,076.78	2,760,295			5,178,733			(3,388,846)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/20/2019	11/20/2020	11/20/2020	Expiration		.75,930,000	3,108.46	1,735,001			1,582,577			(2,148,655)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		11/20/2019	11/20/2020	11/20/2020	Expiration		.25,552,926	3,108.46	610,715						(882,178)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		11/20/2019	11/20/2020	11/20/2020	Expiration		.37,164,072	1,002.17	1,620,354			1,606,462			(2,358,945)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		11/20/2019	11/20/2020	11/20/2020	Expiration		.5,257,131	501.80	199,245			17,496			(219,107)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/20/2019	11/20/2020	11/20/2020	Expiration		.568,896	67.88	12,800			20,701			(11,961)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		11/20/2019	11/20/2020	11/20/2020	Expiration		.26,053,011	138.76	531,481			1,472,006			(668,000)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/20/2019	11/20/2020	11/20/2020	Expiration		.13,645,271	93.27	338,403						(286,721)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		11/20/2019	11/20/2020	11/20/2020	Expiration		.23,711,530	3,108.46	450,519			770,587			(518,276)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		11/20/2019	11/20/2020	11/20/2020	Expiration		.38,532,216	3,108.46	805,323			1,387,103			(927,394)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		11/20/2019	11/20/2020	11/20/2020	Expiration		.53,443,060	3,108.46	1,159,714			2,004,162			(1,336,396)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		11/20/2019	11/20/2020	11/20/2020	Expiration		.51,933,752	3,108.46	1,178,896			2,051,314			(1,363,027)						0002

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		11/20/2019	11/20/2020	11/20/2020	Expiration		109,348,242	3,108.46	2,591,553			4,537,914			(3,001,315)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		11/20/2019	11/20/2020	11/20/2020	Expiration		35,704,118	3,108.46	874,751			1,535,234			(1,011,919)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		11/20/2019	11/20/2020	11/20/2020	Expiration		68,038,508	3,108.46	1,701,966			2,993,645			(1,968,682)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		11/20/2019	11/20/2020	11/20/2020	Expiration		58,029,728	3,108.46	1,479,758			2,611,325			(1,713,338)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		11/20/2019	11/20/2020	11/20/2020	Expiration		53,045,983	3,108.46	1,405,719			2,493,202			(1,628,396)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		11/20/2019	11/20/2020	11/20/2020	Expiration		51,582,239	3,108.46	1,428,828			2,553,341			(1,658,284)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		11/20/2019	11/20/2020	11/20/2020	Expiration		63,551,546	3,108.46	1,855,705			3,336,371			(2,152,248)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		11/20/2019	11/20/2020	11/20/2020	Expiration		47,829,731	3,108.46	1,497,071			2,726,261			(1,740,780)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		11/20/2019	11/20/2020	11/20/2020	Expiration		50,685,252	3,108.46	1,697,956			3,142,412			(1,983,660)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		11/20/2019	11/20/2020	11/20/2020	Expiration		30,748,908	3,108.46	1,088,511			2,014,013			(1,261,065)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		12/06/2019	12/06/2020	12/06/2020	Expiration		70,549,546	3,145.91	1,650,859			1,952,708			(1,828,603)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		12/06/2019	12/06/2020	12/06/2020	Expiration		23,952,114	3,145.91	582,036						(767,930)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		12/06/2019	12/06/2020	12/06/2020	Expiration		40,216,076	1,013.88	1,737,334			2,045,947			(2,269,260)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		12/06/2019	12/06/2020	12/06/2020	Expiration		7,591,188	503.75	289,225			22,303			(301,773)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		12/06/2019	12/06/2020	12/06/2020	Expiration		625,850	68.69	12,955			25,056			(11,762)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		12/06/2019	12/06/2020	12/06/2020	Expiration		27,096,224	137.62	558,182			1,531,817			(730,771)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		12/06/2019	12/06/2020	12/06/2020	Expiration		16,249,747	92.98	399,744						(344,138)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		12/06/2019	12/06/2020	12/06/2020	Expiration		56,618,008	3,145.91	1,958,983			3,651,840			(2,114,948)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2019	12/06/2020	12/06/2020	Expiration		61,030,654	3,145.91	1,850,065			3,356,782			(1,986,602)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		12/06/2019	12/06/2020	12/06/2020	Expiration		48,231,991	3,145.91	1,572,363			2,893,849			(1,693,509)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2019	12/06/2020	12/06/2020	Expiration		64,176,564	3,145.91	1,759,177			3,144,660			(1,885,812)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2019	12/06/2020	12/06/2020	Expiration		58,199,335	3,145.91	1,542,977			2,735,410			(1,647,465)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2019	12/06/2020	12/06/2020	Expiration		45,930,286	3,145.91	1,314,207			2,365,346			(1,410,801)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2019	12/06/2020	12/06/2020	Expiration		52,851,288	3,145.91	1,321,894			2,325,456			(1,409,583)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2019	12/06/2020	12/06/2020	Expiration		55,682,607	3,145.91	1,337,132			2,338,701			(1,423,599)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2019	12/06/2020	12/06/2020	Expiration		59,457,699	3,145.91	1,320,622			2,289,168			(1,403,689)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2019	12/06/2020	12/06/2020	Expiration		49,701,922	3,145.91	1,138,851			1,988,134			(1,215,278)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2019	12/06/2020	12/06/2020	Expiration		54,109,652	3,145.91	1,126,156			1,947,900			(1,200,694)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2019	12/06/2020	12/06/2020	Expiration		27,998,599	3,145.91	781,546			1,399,970			(837,701)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2019	12/06/2020	12/06/2020	Expiration		28,313,190	3,145.91	722,378			1,274,130			(770,655)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2019	12/06/2020	12/06/2020	Expiration		47,135,627	3,145.91	919,728			1,579,074			(978,339)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2019	12/06/2020	12/06/2020	Expiration		30,331,455	3,145.91	743,500			1,304,213			(792,253)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		12/20/2019	12/20/2020	12/20/2020	Expiration		69,937,642	3,221.22	1,510,653						(1,432,672)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		12/20/2019	12/20/2020	12/20/2020	Expiration		25,927,082	3,221.22	606,694						(656,927)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		12/20/2019	12/20/2020	12/20/2020	Expiration		41,115,981	1,038.15	1,784,434			1,157,656			(1,783,458)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		12/20/2019	12/20/2020	12/20/2020	Expiration		6,469,936	507.44	249,093			1,403			(231,417)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		12/20/2019	12/20/2020	12/20/2020	Expiration		301,284	69.18	6,869			12,368			(5,450)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		12/20/2019	12/20/2020	12/20/2020	Expiration		24,548,569	139.52	505,702			1,386,487			(590,410)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		12/20/2019	12/20/2020	12/20/2020	Expiration		15,581,187	92.00	403,553						(378,536)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/20/2019	12/20/2020	12/20/2020	Expiration		52,828,008	3,221.22	1,817,844			3,407,431			(1,754,280)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/20/2019	12/20/2020	12/20/2020	Expiration		53,150,130	3,221.22	1,605,684			2,923,305			(1,546,230)						0002

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		12/20/2019	12/20/2020	12/20/2020	Expiration		45,428,002	3,221.22	1,476,411			2,725,680			(1,421,631)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/20/2019	12/20/2020	12/20/2020	Expiration		71,188,962	3,221.22	1,759,252			3,096,652			(1,689,187)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/20/2019	12/20/2020	12/20/2020	Expiration		49,284,666	3,221.22	1,341,109			2,390,319			(1,286,843)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/20/2019	12/20/2020	12/20/2020	Expiration		44,774,958	3,221.22	1,281,082			2,305,871			(1,231,437)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/20/2019	12/20/2020	12/20/2020	Expiration		49,284,666	3,221.22	1,291,843			2,291,787			(1,240,332)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/20/2019	12/20/2020	12/20/2020	Expiration		52,321,759	3,221.22	1,198,789			2,092,890			(1,151,900)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/20/2019	12/20/2020	12/20/2020	Expiration		46,309,102	3,221.22	1,111,920			1,944,964			(1,065,052)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/20/2019	12/20/2020	12/20/2020	Expiration		35,111,298	3,221.22	902,784			1,597,613			(866,906)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/20/2019	12/20/2020	12/20/2020	Expiration		29,957,346	3,221.22	836,202			1,497,858			(803,160)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/20/2019	12/20/2020	12/20/2020	Expiration		42,520,104	3,221.22	952,963			1,658,316			(915,020)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		12/20/2019	12/20/2020	12/20/2020	Expiration		45,985,754	3,221.22	970,299			1,678,415			(931,984)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/20/2019	12/20/2020	12/20/2020	Expiration		45,899,914	3,221.22	909,303			1,560,576			(871,899)						0002
0015999999. Total-Purchased Options-Hedging Other-Call Options and Warrants													582,418,081	0	0	837,683,715	0	XXX	(892,045,697)	0	0	0	0	0	XXX
0219999999. Total-Purchased Options-Hedging Other													582,418,081	0	0	837,683,715	0	XXX	(892,045,697)	0	0	0	0	0	XXX
Total Purchased Options																									
0439999999. Total-Purchased Options-Call Options and Warrants													582,418,081	0	0	837,683,715	0	XXX	(892,045,697)	0	0	0	0	0	XXX
0499999999. Total-Purchased Options													582,418,081	0	0	837,683,715	0	XXX	(892,045,697)	0	0	0	0	0	XXX
Total Written Options																									
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																									
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY		04/15/2015	04/15/2020	04/15/2020	Expiration		44,000,000	1.8313%				(76,870)			83,555						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	CREDIT SUISSE		03/24/2016	12/26/2023	04/22/2020	Exercise		126,000,000	0.48725%			3,581,995	(65,842)			748,129			3,581,995			0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY		11/18/2016	04/03/2027	04/27/2020	Exercise		40,000,000	1.43650%			3,217,264	30,188			(626,235)			3,217,264			0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY		10/25/2018	10/25/2025	03/18/2020	Exercise		41,500,000	3.1605%			9,715,451	151,447			(6,527,467)			9,715,451			0004
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate													0	0	16,514,710	38,923	0	XXX	(6,322,018)	0	0	16,514,710	0	0	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108													0	0	16,514,710	38,923	0	XXX	(6,322,018)	0	0	16,514,710	0	0	XXX
Total Swaps																									
1359999999. Total-Swaps-Interest Rate													0	0	16,514,710	38,923	0	XXX	(6,322,018)	0	0	16,514,710	0	0	XXX
1409999999. Total-Swaps													0	0	16,514,710	38,923	0	XXX	(6,322,018)	0	0	16,514,710	0	0	XXX
TOTALS																									
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108													0	0	16,514,710	38,923	0	XXX	(6,322,018)	0	0	16,514,710	0	0	XXX
1709999999. Total-Hedging Other													582,418,081	0	0	837,683,715	0	XXX	(892,045,697)	0	0	0	0	0	XXX
1759999999. TOTAL													582,418,081	0	16,514,710	837,722,638	0	XXX	(898,367,715)	0	0	16,514,710	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)

(a)

Code	Description of Hedged Risk(s)
A	Equity Index
C	Interest Rate

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices or Exchanged Traded Funds.
0004	Increases the bond portfolio duration by .24 years.

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

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Over-the-Counter NAIC 1 Designation											
BARCLAYS	Y	Y	60,690,000	64,137,562		3,447,562	64,137,562		3,447,562		0
BNP PARIBAS NY	Y	Y	31,729,445	37,340,268		5,610,824	37,340,268		5,610,824		0
CHICAGO BOARD OF EXCHANGE	N	N		385,946,706		385,946,706	385,946,706		385,946,706		0
CITIBANK	Y	Y	16,602,007	26,506,605		9,904,598	26,506,605		9,904,598		0
CREDIT SUISSE	Y	Y	6,764,042	12,598,656		5,834,614	12,598,656		5,834,614		0
GOLDMAN SACHS	Y	Y		132,361		132,361	132,361		132,361		0
JP MORGAN CHASE	Y	Y	9,700,000	16,852,196		7,152,196	16,852,196		7,152,196		0
MERRILL LYNCH	Y	Y	13,790,000	60,549,981		46,759,981	60,549,981		46,759,981		0
MORGAN STANLEY	Y	Y	35,316,236	92,366,017		57,049,781	92,366,017		57,049,781		0
ROYAL BANK OF CANADA	Y	Y	1,960,000	2,912,980		952,980	2,912,980		952,980		0
SCOTIA BANK	Y	Y		342,081		342,081	342,081		342,081		0
SOCIETE GENERALE	Y	Y	8,130,000	10,876,565		2,746,565	10,876,565		2,746,565		0
UBS SECURITIES	Y	Y	13,350,000	17,331,625		3,981,625	17,331,625		3,981,625		0
WELLS FARGO	Y	Y	155,120,000	159,819,746		4,699,746	159,819,746		4,699,746		0
0299999999. Total NAIC 1 Designation			353,151,730	887,713,349	0	534,561,620	887,713,349	0	534,561,620	0	0
0999999999. Gross Totals			353,151,730	887,713,349	0	534,561,620	887,713,349	0	534,561,620	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				887,713,349	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BARCLAYS	CASH		BANK OF NEW YORK (141001)	60,690,000	60,690,000	XXX		
BNP PARIBAS NY	CASH		BANK OF NEW YORK (141001)	31,729,445	31,729,445	XXX		
CITIBANK	CASH		BANK OF NEW YORK (141001)	16,602,007	16,602,007	XXX		
CREDIT SUISSE	CASH		BANK OF NEW YORK (141001)	6,764,042	6,764,042	XXX		
JP MORGAN CHASE	CASH		BANK OF NEW YORK (141001)	9,700,000	9,700,000	XXX		
MERRILL LYNCH	CASH		BANK OF NEW YORK (141001)	13,790,000	13,790,000	XXX		
MORGAN STANLEY	CASH		BANK OF NEW YORK (141001)	33,495,000	33,495,000	XXX		
MORGAN STANLEY	CASH		MORGAN STANLEY (0617HNJR4)	1,821,236	1,821,236	XXX		
ROYAL BANK OF CANADA	CASH		BANK OF NEW YORK (141001)	1,960,000	1,960,000	XXX		
SOCIETE GENERALE	CASH		BANK OF NEW YORK (141001)	8,130,000	8,130,000	XXX		
UBS SECURITIES	CASH		BANK OF NEW YORK (141001)	13,350,000	13,350,000	XXX		
WELLS FARGO	CASH		BANK OF NEW YORK (141001)	155,120,000	155,120,000	XXX		
0299999999. Totals				353,151,730	353,151,730	XXX	XXX	XXX

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
Bank of New York Mellon	New York, NY		0.01	3,635	65	23,589,654	XXX
Charleston Harbor	Charleston, SC					3,334,751	XXX
Community Bank of the Bay	Oakland, CA		0.65	1,611	170	100,000	XXX
FHLB	Cincinnati, OH		0.02	88,549		9,934,336	XXX
Huntington Bank	Columbus, OH					14,545	XXX
PNC Bank	Pittsburgh, PA					(78,811,898)	XXX
Raymond James	St. Petersburg, FL		0.01			49,037	XXX
Sailfish Marina	Palm Beach Shores, FL					604,132	XXX
Skipjack Cove	Georgetown, MD					1,013,118	XXX
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					107,430	XXX
Cash Held With Securities On Deposit						9	XXX
0199999. Total - Open Depositories		XXX	XXX	93,796	235	(40,064,886)	XXX
0399999. Total Cash on Deposit		XXX	XXX	93,796	235	(40,064,886)	XXX
0599999. Total Cash		XXX	XXX	93,796	235	(40,064,886)	XXX

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

1. January	(6,273,533)	4. April	(15,580,171)	7. July	(1,390,381)	10. October	39,559,360
2. February	(4,259,853)	5. May	(26,668,655)	8. August	(19,468,023)	11. November	13,028,119
3. March	(4,988,353)	6. June	20,130,647	9. September	(2,144,989)	12. December	(40,064,886)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	IRWIN HELLER TL 12.00 PIK 03/15/2021	%	12/15/2020	12.00	03/15/2021	546,675	3,081	
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						546,675	3,081	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						546,675	3,081	0
Total Bonds								
7699999. Subtotals - Issuer Obligations						546,675	3,081	0
8399999. Subtotals - Bonds						546,675	3,081	0
Exempt Money Market Mutual Funds as Identified by the SVO								
233809 30 0	FIDELITY IMM:TRS O I	SD	11/16/2020	0.010			1	
31846V 41 9	FIRST AMER:TRS OBG V	SD	08/04/2020	0.010		0		0
825252 40 6	INVESCO TREASURY INST		12/31/2020	0.010		1,059,291,423	8,487	4,039,173
825252 40 6	INVESCO TREASURY INST	SD	12/30/2020	0.010		25,088,684	203	120,825
94975H 29 6	WELLSFARGO:TRS+ MM I	SD	08/04/2020	0.010		0		0
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						1,084,380,107	8,690	4,159,998
All Other Money Market Mutual Funds								
711991 00 0	TD BANK DEPOSIT SWEEP	SD	09/01/2020			1		32
8699999. Total - All Other Money Market Mutual Funds						1	0	32
8899999. Total - Cash Equivalents						1,084,926,782	11,771	4,160,031

Book/Adjusted Carrying 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 546,675	4C 0	
5A 0	5B 0	5C 0	
6 0			

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	LIFE INSURANCE			125,000	126,031
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	O	LIFE INSURANCE			2,427,985	2,976,089
11. Georgia GA	O	LIFE INSURANCE			113,000	121,771
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	LIFE INSURANCE			170,000	171,403
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	LIFE INSURANCE			244,636	294,476
30. New Hampshire NH						
31. New Jersey NJ	O	LIFE INSURANCE			567,303	729,009
32. New Mexico NM	B	LIFE INSURANCE			215,000	244,653
33. New York NY						
34. North Carolina NC	O	LIFE INSURANCE			413,000	445,057
35. North Dakota ND						
36. Ohio OH	B	LIFE INSURANCE	2,076,332	2,672,306		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	LIFE INSURANCE			85,000	85,701
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	0	0
59. Total	XXX	XXX	2,076,332	2,672,306	4,360,925	5,194,190
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0