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

NATIONWIDE LIFE INSURANCE COMPANY

NAIC Group Code.....0140, 0140 (Current Period) (Prior Period) | NAIC Company Code..... 66869 | Employer's ID Number..... 31-4156830

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..... March 21, 1929 | Commenced Business..... January 10, 1931

Statutory Home Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-882-2822 *(Area Code) (Telephone Number)*
Mail Address	ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-882-2822 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.NATIONWIDE.COM	
Statutory Statement Contact	KELLY M VANHOOSE *(Name)*	614-249-1545 *(Area Code) (Telephone Number) (Extension)*
	STATACCT@NATIONWIDE.COM *(E-Mail Address)*	877-669-5908 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. JOHN LAUGHLIN CARTER	PRESIDENT & COO	2. DENISE LYNN SKINGLE	SVP & SECRETARY
3. DAVID PATRICK LAPAUL	SVP & TREASURER		

OTHER

PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	JAMES ROBERT FOWLER	EXEC VP-CIO
GALE VERDELL KING	EXEC VP-CHIEF ADMIN OFFC	MARK RAYMOND THRESHER	EXEC VP

DIRECTORS OR TRUSTEES

JOHN LAUGHLIN CARTER	TIMOTHY GERARD FROMMEYER	STEVEN ANDREW GINNAN	ERIC SHAWN HENDERSON
MARK RAYMOND THRESHER	KIRT ALAN WALKER		

State of..... OHIO
County of..... FRANKLIN

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)
JOHN LAUGHLIN CARTER	DENISE LYNN SKINGLE	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	SVP & SECRETARY	SVP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 13th 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

SUNSERAYER EDWARDS - NOTARY PUBLIC
MY COMMISSION EXPIRES 1/16/2024
STATE OF OHIO

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	18,260,027	0.0	18,260,026		18,260,026	0.0
1.02 All Other Governments	63,184,141	0.1	63,184,140		63,184,140	0.1
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	306,955,227	0.6	306,955,226		306,955,226	0.6
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	342,520,295	0.7	342,520,297		342,520,297	0.7
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	4,190,553,924	8.3	4,190,553,924		4,190,553,924	8.3
1.06 Industrial and Miscellaneous	31,943,917,209	63.5	31,943,917,209	724,971	31,944,642,180	63.5
1.07 Hybrid Securities	53,352,389	0.1	53,352,388		53,352,388	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	288,408,716	0.6	288,408,716		288,408,716	0.6
1.11 Total Long-Term Bonds	37,207,151,928	74.0	37,207,151,926	724,971	37,207,876,897	74.0
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	97,128,391	0.2	97,128,391		97,128,391	0.2
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	97,128,391	0.2	97,128,391	0	97,128,391	0.2
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	42,658,620	0.1	42,658,619		42,658,619	0.1
3.02 Industrial and Miscellaneous Other (Unaffiliated)	88,105,054	0.2	88,105,054		88,105,054	0.2
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	2,595,763,355	5.2	2,595,763,355		2,595,763,355	5.2
3.05 Mutual Funds	11,187,967	0.0	11,187,967		11,187,967	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	2,737,714,996	5.4	2,737,714,995	0	2,737,714,995	5.4
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages	7,744,106,329	15.4	7,744,106,329		7,744,106,329	15.4
4.04 Mezzanine Real Estate Loans	85,279,020	0.2	85,279,020		85,279,020	0.2
4.05 Total Valuation Allowance	(46,237,195)	(0.1)	(46,237,196)		(46,237,196)	(0.1)
4.06 Total Mortgage Loans	7,783,148,154	15.5	7,783,148,153	0	7,783,148,153	15.5
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	(111,583,092)	(0.2)	(111,583,092)		(111,583,092)	(0.2)
6.02 Cash Equivalents (Schedule E, Part 2)	565,832,889	1.1	565,832,888	100,530,838	666,363,726	1.3
6.03 Short-Term Investments (Schedule DA)	6,500,000	0.0	6,500,000		6,500,000	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	460,749,797	0.9	460,749,796	100,530,838	561,280,634	1.1
7. Contract Loans	888,826,422	1.8	888,097,308		888,097,308	1.8
8. Derivatives (Schedule DB)	50,895,430	0.1	50,895,430		50,895,430	0.1
9. Other Invested Assets (Schedule BA)	917,373,452	1.8	917,373,452		917,373,452	1.8
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)	101,255,809	0.2	101,255,809	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)	37,593,790	0.1	37,593,790		37,593,790	0.1
13. Total Invested Assets	50,281,838,169	100.0	50,281,109,050	101,255,809	50,281,109,050	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		7,687,361,914
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	728,093,333	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	40,894,890	768,988,223
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	12,905,819	
	3.2 Totals, Part 3, Column 11	112,405	13,018,224
4.	Accrual of discount		37,064
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		9,094
7.	Deduct amounts received on disposals, Part 3, Column 15		639,889,459
8.	Deduct amortization of premium and mortgage interest points and commitment fees		139,718
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)		7,829,385,342
12.	Total valuation allowance		(46,237,195)
13.	Subtotal (Line 11 plus Line 12)		7,783,148,147
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		7,783,148,147

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		823,182,130
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	56,259,700	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	773,420,961	829,680,661
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(11,230,590)	
	5.2 Totals, Part 3, Column 9	743,862	(10,486,728)
6.	Total gain (loss) on disposals, Part 3, Column 19		(437,664)
7.	Deduct amounts received on disposals, Part 3, Column 16		695,038,112
8.	Deduct amortization of premium and depreciation		30,015,272
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	488,431	
	9.2 Totals, Part 3, Column 14	-	488,431
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		917,373,446
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		917,373,446

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		37,745,703,451
2.	Cost of bonds and stocks acquired, Part 3, Column 7		6,880,597,172
3.	Accrual of discount		32,947,079
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(970,307)	
	4.2 Part 2, Section 1, Column 15	(1,000)	
	4.3 Part 2, Section 2, Column 13	(295,631,922)	
	4.4 Part 4, Column 11	5,064,544	(291,538,685)
5.	Total gain (loss) on disposals, Part 4, Column 19		(9,271,363)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		4,304,236,608
7.	Deduct amortization of premium		63,704,232
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	96,556,436	
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15	4,652,709	101,209,145
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	5,881,056	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	335,192	
	9.4 Part 4, Column 13	72,124,929	78,341,177
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		28,630,604
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		40,041,995,386
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		40,041,995,386

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	18,260,026	19,675,718	18,522,733	18,207,047
Governments (Including all obligations	2. Canada	42,319,668	48,010,394	46,398,183	40,998,000
guaranteed by governments)	3. Other Countries	20,864,471	22,802,486	20,856,339	22,201,204
	4. Totals	81,444,165	90,488,598	85,777,255	81,406,251
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	306,955,227	358,137,518	310,028,404	293,986,821
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	342,520,295	413,778,297	344,229,968	333,383,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	4,190,553,924	4,834,171,585	4,149,786,319	4,091,585,027
Industrial and Miscellaneous,	8. United States	26,184,422,702	29,378,214,893	26,204,457,835	26,071,825,101
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	718,879,451	856,623,821	722,518,300	700,104,305
and Hybrid Securities (Unaffiliated)	10. Other Countries	5,382,376,229	5,877,988,033	5,371,264,684	5,358,029,533
	11. Totals	32,285,678,382	36,112,826,747	32,298,240,819	32,129,958,939
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	37,207,151,993	41,809,402,745	37,188,062,765	36,930,320,038
PREFERRED STOCKS	14. United States	4,209,100	4,741,733	4,209,100	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries	92,919,293	103,863,561	92,920,293	
	17. Totals	97,128,393	108,605,294	97,129,393	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	97,128,393	108,605,294	97,129,393	
COMMON STOCKS	20. United States	141,496,991	141,496,991	142,537,611	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	454,654	454,654	454,654	
	22. Other Countries				
	23. Totals	141,951,645	141,951,645	142,992,265	
Parent, Subsidiaries and Affiliates	24. Totals	2,595,763,355	2,595,763,355	3,742,098,917	
	25. Total Common Stocks	2,737,715,000	2,737,715,000	3,885,091,182	
	26. Total Stocks	2,834,843,393	2,846,320,294	3,982,220,575	
	27. Total Bonds and Stocks	40,041,995,386	44,655,723,039	41,170,283,340	

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	7,513,744	6,919,290	3,164,007	662,985		XXX	18,260,026	0.0	20,839,588	0.1	18,260,026	
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	7,513,744	6,919,290	3,164,007	662,985	0	XXX	18,260,026	0.0	20,839,588	0.1	18,260,026	0
2. **All Other Governments**												
2.1 NAIC 1	7,999,466	45,226,692	9,093,510			XXX	62,319,668	0.2	62,676,213	0.2	42,319,668	20,000,000
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	1,846,781	0.0		
2.5 NAIC 5		92,369	369,478	342,410	60,214	XXX	864,471	0.0	636,602	0.0	864,471	
2.6 NAIC 6						XXX	0	0.0	157,647	0.0		
2.7 Totals	7,999,466	45,319,061	9,462,988	342,410	60,214	XXX	63,184,139	0.2	65,317,243	0.2	43,184,139	20,000,000
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1		36,108,682	49,972,014	154,574,885	18,890,000	XXX	259,545,581	0.7	285,084,558	0.8	259,545,580	
3.2 NAIC 2				47,409,646		XXX	47,409,646	0.1	47,440,449	0.1	47,409,646	
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	0	36,108,682	49,972,014	201,984,531	18,890,000	XXX	306,955,227	0.8	332,525,007	0.9	306,955,226	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	16,002,742	43,151,543	37,627,053	219,704,639	16,034,321	XXX	332,520,298	0.9	334,317,336	1.0	332,520,297	
4.2 NAIC 2				10,000,000		XXX	10,000,000	0.0	10,000,000	0.0	10,000,000	
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	16,002,742	43,151,543	37,627,053	229,704,639	16,034,321	XXX	342,520,298	0.9	344,317,336	1.0	342,520,297	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	274,302,970	772,372,646	709,675,124	1,284,253,036	1,092,549,069	XXX	4,133,152,845	11.1	4,290,030,005	12.2	4,107,364,850	25,787,994
5.2 NAIC 2			9,608,775	13,500,000	33,365,782	XXX	56,474,557	0.2	56,673,844	0.2	56,474,557	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6			926,523			XXX	926,523	0.0	948,410	0.0	926,523	
5.7 Totals	274,302,970	772,372,646	720,210,422	1,297,753,036	1,125,914,851	XXX	4,190,553,925	11.3	4,347,652,259	12.4	4,164,765,930	25,787,994

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	945,206,546	4,896,068,729	5,766,957,099	1,181,506,537	2,584,494,662	XXX	15,374,233,573	41.3	14,517,326,186	41.3	8,697,510,196	6,676,723,377
6.2 NAIC 2	676,833,556	4,521,627,701	5,318,447,605	1,495,385,587	2,677,088,899	XXX	14,689,383,348	39.5	13,749,710,908	39.1	9,798,065,780	4,891,317,569
6.3 NAIC 3	39,221,353	596,147,333	407,138,835	193,774,557	282,540,336	XXX	1,518,822,414	4.1	1,009,687,630	2.9	1,076,087,271	442,735,144
6.4 NAIC 4	19,168,560	135,259,586	106,030,657	3,927,333		XXX	264,386,136	0.7	194,651,288	0.6	143,514,441	120,871,695
6.5 NAIC 5	9,777,097	40,038,115	43,706,985	4,745,221		XXX	98,267,418	0.3	187,243,717	0.5	29,640,964	68,626,454
6.6 NAIC 6	43,160	86,044	1,130	4,728,437	465,595	XXX	5,324,366	0.0	18,770,768	0.1	357,254	4,967,112
6.7 Totals	1,690,250,272	10,189,227,508	11,642,282,311	2,884,067,672	5,544,589,492	XXX	31,950,417,255	85.9	29,677,390,497	84.5	19,745,175,906	12,205,241,351
7. **Hybrid Securities**												
7.1 NAIC 1			13,400,060		22,050,254	XXX	35,450,314	0.1	57,543,832	0.2	22,050,254	13,400,060
7.2 NAIC 2	1,396,854		6,719,629	9,785,591		XXX	17,902,074	0.0	27,112,535	0.1	14,777,502	3,124,572
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	1,396,854	0	20,119,689	9,785,591	22,050,254	XXX	53,352,388	0.1	84,656,367	0.2	36,827,756	16,524,632
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		1,888,121	1,553,453			XXX	3,441,574	0.0		0.0	894,406	2,547,167
10.2 NAIC 2		60,828,606	4,004,631			XXX	64,833,237	0.2	42,257,250	0.1	41,750,930	23,082,306
10.3 NAIC 3		91,264,814	25,881,176			XXX	117,145,990	0.3	104,951,904	0.3	96,973,351	20,172,638
10.4 NAIC 4	1,622,047	69,455,868	17,128,581			XXX	88,206,496	0.2	99,263,300	0.3	67,992,496	20,214,001
10.5 NAIC 5		13,529,992				XXX	13,529,992	0.0	11,527,225	0.0	8,915,234	4,614,759
10.6 NAIC 6					1,251,429	XXX	1,251,429	0.0		0.0		1,251,429
10.7 Totals	1,622,047	236,967,401	48,567,841	0	1,251,429	XXX	288,408,718	0.8	257,999,679	0.7	216,526,417	71,882,300

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) 1,251,025,468	5,801,735,703	6,591,442,320	2,840,702,082	3,734,018,306	0	20,218,923,879	54.3	XXX	XXX	13,480,465,277	6,738,458,598
11.2 NAIC 2	(d) 678,230,410	4,582,456,307	5,338,780,640	1,576,080,824	2,710,454,681	0	14,886,002,862	40.0	XXX	XXX	9,968,478,415	4,917,524,447
11.3 NAIC 3	(d) 39,221,353	687,412,147	433,020,011	193,774,557	282,540,336	0	1,635,968,404	4.4	XXX	XXX	1,173,060,622	462,907,782
11.4 NAIC 4	(d) 20,790,607	204,715,454	123,159,238	3,927,333	0	0	352,592,632	0.9	XXX	XXX	211,506,937	141,085,696
11.5 NAIC 5	(d) 9,777,097	53,660,476	44,076,463	5,087,631	60,214	0	(c) 112,661,881	0.3	XXX	XXX	39,420,669	73,241,213
11.6 NAIC 6	(d) 43,160	86,044	927,653	4,728,437	1,717,024	0	(c) 7,502,318	0.0	XXX	XXX	1,283,777	6,218,541
11.7 Totals	1,999,088,095	11,330,066,131	12,531,406,325	4,624,300,864	6,728,790,561	0	(b) 37,213,651,976	100.0	XXX	XXX	24,874,215,697	12,339,436,277
11.8 Line 11.7 as a % of Col. 7	5.4	30.4	33.7	12.4	18.1	0.0	100.0	XXX	XXX	XXX	66.8	33.2
12. **Total Bonds Prior Year**												
12.1 NAIC 1	1,106,207,571	4,688,875,113	6,689,987,773	2,457,765,274	4,624,981,987		XXX	XXX	19,567,817,718	55.7	14,282,410,326	5,285,407,392
12.2 NAIC 2	654,692,816	3,453,733,565	5,681,251,470	1,412,709,361	2,730,807,774		XXX	XXX	13,933,194,986	39.7	9,253,917,751	4,679,277,235
12.3 NAIC 3	70,201,958	508,651,749	331,764,825	25,813,491	178,207,511		XXX	XXX	1,114,639,534	3.2	729,912,204	384,727,330
12.4 NAIC 4	16,773,584	146,916,720	102,368,810	27,882,965	1,819,290		XXX	XXX	295,761,369	0.8	157,731,169	138,030,200
12.5 NAIC 5	10,234,848	106,930,793	16,937,558	22,619,937	42,684,408		XXX	XXX	(c) 199,407,544	0.6	148,615,248	50,792,296
12.6 NAIC 6	10,857,529	1,581,254	1,802,406	5,360,923	274,713		XXX	XXX	(c) 19,876,825	0.1	1,922,054	17,954,771
12.7 Totals	1,868,968,306	8,906,689,194	12,824,112,842	3,952,151,951	7,578,775,683	0	XXX	XXX	(b) 35,130,697,976	100.0	24,574,508,752	10,556,189,224
12.8 Line 12.7 as a % of Col. 9	5.3	25.4	36.5	11.2	21.6	0.0	XXX	XXX	100.0	XXX	70.0	30.0
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	805,575,267	2,852,977,826	4,114,358,365	2,329,385,599	3,378,168,221		13,480,465,278	36.2	14,282,410,326	40.7	13,480,465,278	XXX
13.2 NAIC 2	281,397,870	2,657,506,740	3,548,639,431	1,008,004,391	2,472,929,981		9,968,478,413	26.8	9,253,917,751	26.3	9,968,478,413	XXX
13.3 NAIC 3	22,814,834	449,334,533	269,232,649	153,706,277	277,972,330		1,173,060,623	3.2	729,912,204	2.1	1,173,060,623	XXX
13.4 NAIC 4	17,165,430	97,629,809	93,880,735	2,830,963			211,506,937	0.6	157,731,169	0.4	211,506,937	XXX
13.5 NAIC 5	3,903,599	23,965,848	8,103,284	3,387,724	60,214		39,420,669	0.1	148,615,248	0.4	39,420,669	XXX
13.6 NAIC 6	32,221	57,283	926,523		267,750		1,283,777	0.0	1,922,054	0.0	1,283,777	XXX
13.7 Totals	1,130,889,221	6,081,472,039	8,035,140,987	3,497,314,954	6,129,398,496	0	24,874,215,697	66.8	24,574,508,752	70.0	24,874,215,697	XXX
13.8 Line 13.7 as a % of Col. 7	4.5	24.4	32.3	14.1	24.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	3.0	16.3	21.6	9.4	16.5	0.0	66.8	XXX	XXX	XXX	66.8	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	445,450,200	2,948,757,876	2,477,083,955	511,316,482	355,850,085		6,738,458,598	18.1	5,285,407,392	15.0	XXX	6,738,458,598
14.2 NAIC 2	396,832,539	1,924,949,566	1,790,141,209	568,076,433	237,524,700		4,917,524,447	13.2	4,679,277,235	13.3	XXX	4,917,524,447
14.3 NAIC 3	16,406,520	238,077,615	163,787,361	40,068,280	4,568,006		462,907,782	1.2	384,727,330	1.1	XXX	462,907,782
14.4 NAIC 4	3,625,178	107,085,645	29,278,503	1,096,370			141,085,696	0.4	138,030,200	0.4	XXX	141,085,696
14.5 NAIC 5	5,873,498	29,694,628	35,973,179	1,699,908			73,241,213	0.2	50,792,296	0.1	XXX	73,241,213
14.6 NAIC 6	10,939	28,761	1,130	4,728,437	1,449,274		6,218,541	0.0	17,954,771	0.1	XXX	6,218,541
14.7 Totals	868,198,874	5,248,594,091	4,496,265,337	1,126,985,910	599,392,065	0	12,339,436,277	33.2	10,556,189,224	30.0	XXX	12,339,436,277
14.8 Line 14.7 as a % of Col. 7	7.0	42.5	36.4	9.1	4.9	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	2.3	14.1	12.1	3.0	1.6	0.0	33.2	XXX	XXX	XXX	XXX	33.2

(a) Includes $.....6,893,379,355 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....99,807,050 current year of bonds with Z designations and $.....274,642,783 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 $.....36,381,283 current year of bonds with 5GI designations, $.....1,491,048 prior year of bonds with 5GI designations and $.....1,251,746 current year, $.....4,273,347 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 $.....6,500,000; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations	5,097,188	1,185,235	963,610			XXX	7,246,033	0.0	7,446,923	0.0	7,246,033	
1.02 Residential Mortgage-Backed Securities	2,416,556	5,734,055	2,200,397	662,985		XXX	11,013,993	0.0	13,392,666	0.0	11,013,993	
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	7,513,744	6,919,290	3,164,007	662,985	0	XXX	18,260,026	0.0	20,839,589	0.1	18,260,026	0
2. **All Other Governments**												
2.01 Issuer Obligations	7,999,466	45,319,061	9,462,988	342,410	60,214	XXX	63,184,139	0.2	65,317,243	0.2	43,184,140	20,000,000
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	7,999,466	45,319,061	9,462,988	342,410	60,214	XXX	63,184,139	0.2	65,317,243	0.2	43,184,140	20,000,000
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations		36,108,682	49,972,014	201,984,531	18,890,000	XXX	306,955,227	0.8	332,525,007	0.9	306,955,226	
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	0	36,108,682	49,972,014	201,984,531	18,890,000	XXX	306,955,227	0.8	332,525,007	0.9	306,955,226	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	16,002,742	43,151,543	37,627,053	229,704,639	16,034,321	XXX	342,520,298	0.9	344,317,336	1.0	342,520,297	
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	16,002,742	43,151,543	37,627,053	229,704,639	16,034,321	XXX	342,520,298	0.9	344,317,336	1.0	342,520,297	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	28,688,656	211,495,587	404,319,383	1,092,618,389	1,025,594,417	XXX	2,762,716,432	7.4	2,701,555,372	7.7	2,736,928,438	25,787,994
5.02 Residential Mortgage-Backed Securities	244,835,035	538,803,747	283,837,943	205,134,646	90,320,434	XXX	1,362,931,805	3.7	1,564,878,749	4.5	1,362,931,806	
5.03 Commercial Mortgage-Backed Securities	29,279	3,748,312	53,096			XXX	3,830,687	0.0	265,622	0.0	3,830,687	
5.04 Other Loan-Backed and Structured Securities	750,000	18,325,000	32,000,000		10,000,000	XXX	61,075,000	0.2	80,952,517	0.2	61,075,000	
5.05 Totals	274,302,970	772,372,646	720,210,422	1,297,753,035	1,125,914,851	XXX	4,190,553,924	11.3	4,347,652,260	12.4	4,164,765,931	25,787,994
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	1,356,668,310	7,668,295,533	9,026,086,801	2,711,364,582	5,538,856,455	XXX	26,301,271,681	70.7	25,922,082,133	73.8	18,019,478,707	8,281,792,973
6.02 Residential Mortgage-Backed Securities	114,948,222	266,881,196	242,548,213	52,262,553	140,982	XXX	676,781,166	1.8	565,936,484	1.6	330,854,278	345,926,888
6.03 Commercial Mortgage-Backed Securities	35,517,024	253,814,577	1,016,066,216			XXX	1,305,397,817	3.5	1,118,963,304	3.2	1,101,009,809	204,388,008
6.04 Other Loan-Backed and Structured Securities	183,116,716	2,000,236,202	1,357,581,081	120,440,538	5,592,056	XXX	3,666,966,593	9.9	2,070,408,575	5.9	293,833,112	3,373,133,483
6.05 Totals	1,690,250,272	10,189,227,508	11,642,282,311	2,884,067,673	5,544,589,493	XXX	31,950,417,257	85.9	29,677,390,496	84.5	19,745,175,906	12,205,241,352
7. **Hybrid Securities**												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
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	1,396,854		20,119,689	9,785,591	22,050,254	XXX	53,352,388	0.1	84,656,368	0.2	36,827,755	16,524,632
7.05 Totals	1,396,854	0	20,119,689	9,785,591	22,050,254	XXX	53,352,388	0.1	84,656,368	0.2	36,827,755	16,524,632
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	1,622,047	236,967,401	48,567,840		1,251,429	XXX	288,408,717	0.8	257,999,679	0.7	216,526,417	71,882,299
10.03 Totals	1,622,047	236,967,401	48,567,840	0	1,251,429	XXX	288,408,717	0.8	257,999,679	0.7	216,526,417	71,882,299
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	1,414,456,362	8,005,555,641	9,528,431,849	4,236,014,551	6,599,435,407	XXX	29,783,893,810	80.0	XXX	XXX	21,456,312,841	8,327,580,967
11.02 Residential Mortgage-Backed Securities	362,199,813	811,418,998	528,586,553	258,060,184	90,461,416	XXX	2,050,726,964	5.5	XXX	XXX	1,704,800,077	345,926,888
11.03 Commercial Mortgage-Backed Securities	35,546,303	257,562,889	1,016,119,312	0	0	XXX	1,309,228,504	3.5	XXX	XXX	1,104,840,496	204,388,008
11.04 Other Loan-Backed and Structured Securities	185,263,570	2,018,561,202	1,409,700,770	130,226,129	37,642,310	XXX	3,781,393,981	10.2	XXX	XXX	391,735,867	3,389,658,115
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	1,622,047	236,967,401	48,567,840	0	1,251,429	XXX	288,408,717	0.8	XXX	XXX	216,526,417	71,882,299
11.08 Totals	1,999,088,095	11,330,066,131	12,531,406,324	4,624,300,864	6,728,790,562	0	37,213,651,976	100.0	XXX	XXX	24,874,215,698	12,339,436,277
11.09 Line 11.08 as a % of Col. 7	5.4	30.4	33.7	12.4	18.1	0.0	100.0	XXX	XXX	XXX	66.8	33.2
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	1,147,873,020	6,888,727,922	10,592,859,284	3,460,729,576	7,283,054,212	XXX	XXX	XXX	29,373,244,014	83.6	21,242,524,463	8,130,719,551
12.02 Residential Mortgage-Backed Securities	358,939,185	752,455,041	432,183,764	353,284,500	247,345,409	XXX	XXX	XXX	2,144,207,899	6.1	1,994,496,788	149,711,111
12.03 Commercial Mortgage-Backed Securities	175,738,667	177,274,628	766,170,822	44,809		XXX	XXX	XXX	1,119,228,926	3.2	771,448,037	347,780,889
12.04 Other Loan-Backed and Structured Securities	186,417,434	877,023,082	986,107,818	138,093,067	48,376,059	XXX	XXX	XXX	2,236,017,460	6.4	346,481,669	1,889,535,791
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		211,208,522	46,791,157			XXX	XXX	XXX	257,999,679	0.7	219,557,796	38,441,884
12.08 Totals	1,868,968,306	8,906,689,195	12,824,112,845	3,952,151,952	7,578,775,680	0	XXX	XXX	35,130,697,978	100.0	24,574,508,753	10,556,189,226
12.09 Line 12.08 as a % of Col. 9	5.3	25.4	36.5	11.2	21.6	0.0	XXX	XXX	100.0	XXX	70.0	30.0
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	715,865,385	5,000,771,714	6,516,363,957	3,216,424,956	6,006,886,827	XXX	21,456,312,839	57.7	21,242,524,463	60.5	21,456,312,839	XXX
13.02 Residential Mortgage-Backed Securities	324,782,997	688,177,482	366,478,954	234,899,228	90,461,416	XXX	1,704,800,077	4.6	1,994,496,788	5.7	1,704,800,077	XXX
13.03 Commercial Mortgage-Backed Securities	24,068,604	80,099,650	1,000,672,243			XXX	1,104,840,497	3.0	771,448,037	2.2	1,104,840,497	XXX
13.04 Other Loan-Backed and Structured Securities	64,582,187	131,209,773	117,902,884	45,990,770	32,050,254	XXX	391,735,868	1.1	346,481,669	1.0	391,735,868	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	1,590,048	181,213,419	33,722,950			XXX	216,526,417	0.6	219,557,796	0.6	216,526,417	XXX
13.08 Totals	1,130,889,221	6,081,472,038	8,035,140,988	3,497,314,954	6,129,398,497	0	24,874,215,698	66.8	24,574,508,753	70.0	24,874,215,698	XXX
13.09 Line 13.08 as a % of Col. 7	4.5	24.4	32.3	14.1	24.6	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	3.0	16.3	21.6	9.4	16.5	0.0	66.8	XXX	XXX	XXX	66.8	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	698,590,977	3,004,783,925	3,012,067,890	1,019,589,595	592,548,580	XXX	8,327,580,967	22.4	8,130,719,551	23.1	XXX	8,327,580,967
14.02 Residential Mortgage-Backed Securities	37,416,817	123,241,516	162,107,599	23,160,956		XXX	345,926,888	0.9	149,711,111	0.4	XXX	345,926,888
14.03 Commercial Mortgage-Backed Securities	11,477,699	177,463,239	15,447,070			XXX	204,388,008	0.5	347,780,889	1.0	XXX	204,388,008
14.04 Other Loan-Backed and Structured Securities	120,681,383	1,887,351,429	1,291,797,887	84,235,359	5,592,056	XXX	3,389,658,114	9.1	1,889,535,791	5.4	XXX	3,389,658,114
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	31,999	55,753,982	14,844,890		1,251,429	XXX	71,882,300	0.2	38,441,884	0.1	XXX	71,882,300
14.08 Totals	868,198,875	5,248,594,091	4,496,265,336	1,126,985,910	599,392,065	0	12,339,436,277	33.2	10,556,189,226	30.0	XXX	12,339,436,277
14.09 Line 14.08 as a % of Col. 7	7.0	42.5	36.4	9.1	4.9	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	2.3	14.1	12.1	3.0	1.6	0.0	33.2	XXX	XXX	XXX	XXX	33.2

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	622,125,078	6,500,000		615,625,078	
2. Cost of short-term investments acquired	530,382	530,382			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	616,155,460	530,382		615,625,078	
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)	6,500,000	6,500,000	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	6,500,000	6,500,000	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:..... Qualified Cash Pool moving to Sch E

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)		70,946,256
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(1,228)	(1,228)
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	118,051	
3.2	Section 2, Column 19	(1,219,016)	(1,100,965)
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		3,997,773
6.	Considerations received/(paid) on terminations, Section 2, Column 15		8,523,546
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	(97,242,477)	
9.2	Section 2, Column 20	(4,579,747)	(101,822,224)
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)		(36,503,933)
11.	Deduct nonadmitted assets		
12	Statement value at end of current period (Line 10 minus Line 11)		(36,503,933)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				127,593,600
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				(127,593,600)
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	(73,047,881)			
3.14	Section 1, Column 18, prior year	(74,073,336)	1,025,455	1,025,455	
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	(73,047,881)			
3.24	Section 1, Column 19, prior year plus	(74,073,336)			
3.25	SSAP No. 108 Adjustments		1,025,455	1,025,455	
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)		(525,093,863)		
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)	(525,093,863)			
4.23	SSAP No. 108 Adjustments		(525,093,863)		
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

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	(36,503,933)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(36,503,933)
4.	Part D, Section 1, Column 5	50,895,430	
5.	Part D, Section 1, Column 6	(87,399,363)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	25,633,264	
8.	Part B, Section 1, Column 13	(5,815,404)	
9.	Total (Line 7 plus Line 8)		19,817,859
10.	Part D, Section 1, Column 8	82,083,524	
11.	Part D, Section 1, Column 9	(62,265,665)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	19,254,898	
14.	Part B, Section 1, Column 20	280,316,816	
15.	Part D, Section 1, Column 11	299,571,713	
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	4,099,318		4,099,318	
2. Cost of cash equivalents acquired	41,148,142,196		793,457,251	40,354,684,945
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	40,586,408,625		782,344,381	39,804,064,244
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)	565,832,889	0	15,212,188	550,620,701
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	565,832,889	0	15,212,188	550,620,701

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
00-1000593		KENILWORTH	NJ		08/08/2001	7.96	704,469						13,650,000	07/13/2001
00-1000665		EDISON	NJ		07/06/2001	7.75	861,400						16,910,000	06/20/2001
00-1000701		VILLANOVA	PA		12/17/2001	7.35	677,256						8,682,376	11/05/2001
00-1000714		CLOSTER	NJ		11/08/2001	7.74	318,715						4,577,912	09/14/2001
00-1000867		SALT LAKE CITY	UT		03/01/2002	7.40	433,989						4,770,000	01/25/2002
00-1000875		SCOTTSDALE	AZ		10/01/2002	8.08	428,801						3,186,440	06/17/2002
00-1000914		CINCINNATI	OH		07/10/2012	4.50	367,863						4,710,000	04/12/2002
00-1000929	CF	CRANBERRY TOWNSHIP	PA		07/22/2004	7.57	12,644,494						34,310,000	05/06/2002
00-1000932		HARRISON TOWNSHIP	MI		01/27/2020	7.10	4,034,380						11,217,143	04/05/2002
00-1000949		STOW	OH		05/30/2002	7.62	551,459						5,009,163	05/06/2002
00-1000958		HOUSTON	TX		06/18/2002	7.58	1,177,442						3,290,000	04/22/2002
00-1001038		ITHACA	NY		10/08/2002	6.78	4,280,507						11,176,174	08/01/2007
00-1001042		RAVENNA	OH		09/05/2003	7.46	1,305,948						11,480,000	06/20/2002
00-1001215	CF	EDISON	NJ		01/02/2003	5.50	3,080,557						33,470,000	10/22/2002
00-1001237		DALLAS	TX		03/01/2003	6.94	1,934,031						17,743,067	11/18/2002
00-1001244		PITTSBURGH	PA		02/08/2005	6.78	12,058,004						31,000,000	03/21/2003
00-1001279		PITTSBURGH	PA		12/22/2003	6.30	2,101,296						11,040,000	03/18/2003
00-1001283		GARLAND	TX		03/03/2003	5.81	700,425						7,100,000	02/21/2003
00-1001319		RANCHO CUCAMONGA	CA		06/27/2013	4.10	1,460,029						6,040,000	04/09/2003
00-1001333		MYRTLE BEACH	SC		01/26/2016	5.53	1,232,421						8,075,000	03/12/2003
00-1100046		GLEN CARBON	IL		01/05/2004	5.80	1,729,474						5,225,000	12/11/2003
00-1100047	CF	SAINT LOUIS	MO		11/14/2003	6.17	3,832,711						9,560,000	09/17/2003
00-1100067		JOHNSON CITY	TN		10/31/2003	5.59	848,631						4,770,000	10/22/2003
00-1100068		BELLEVUE	TN		01/26/2016	5.59	1,038,458						6,065,000	08/23/2003
00-1100154		CRANBERRY TOWNSHIP	PA		10/22/2003	6.00	2,840,658						10,940,000	10/09/2003
00-1100163		RESTON	VA		01/26/2016	6.07	1,614,009						9,390,000	10/15/2003
00-1100173		ALBUQUERQUE	NM		08/31/2004	6.93	1,086,624						5,090,000	07/20/2004
00-1100174		SIOUX FALLS	SD		11/12/2003	6.05	921,460						4,880,000	10/09/2003
00-1100195		HOUSTON	TX		11/21/2003	6.48	1,186,547						3,060,000	11/12/2003
00-1100196		HOUSTON	TX		11/21/2003	6.48	1,211,738						3,010,000	11/12/2003
00-1100197		HOUSTON	TX		01/26/2016	6.48	1,531,679						3,940,000	11/12/2003
00-1100233		ITHACA	NY		01/26/2016	6.63	451,113						37,660,000	08/01/2007
00-1100247		CLEARFIELD	UT		01/26/2016	5.95	770,136						4,020,000	11/17/2003
00-1100265		ALTAMONTE SPRINGS	FL		12/18/2003	6.13	623,561						6,009,231	12/18/2003
00-1100272		WILSONVILLE	OR		01/26/2016	6.49	1,319,473						3,820,000	02/26/2004
00-1100296		CINCINNATI	OH		01/26/2016	5.96	1,233,705						8,030,000	01/19/2004
00-1100346		FARRAGUT	TN		05/04/2004	5.65	777,296						3,760,000	04/29/2004
00-1100365		WENATCHEE	WA		08/09/2004	5.95	918,920						4,340,000	05/14/2004
00-1100369		HIGHWOOD	IL		05/17/2004	5.71	2,163,734						5,020,000	04/15/2004
00-1100371		ANDERSON	SC		12/21/2004	5.95	1,616,880						3,750,000	05/12/2004
00-1100406		EDISON	NJ		05/18/2004	5.25	1,677,135						8,128,096	04/08/2004
00-1100420		ORMOND BEACH	FL		06/15/2004	5.25	922,620						4,930,000	04/20/2004
00-1100421		PORT ORANGE	FL		09/16/2004	5.75	134,892						8,042,148	04/09/2013
00-1100464		GAINESVILLE	FL		05/02/2004	4.78	4,063,313						11,220,000	05/24/2004

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
00-1100475		ITHACA	NY		06/25/2004	7.26	2,293,077						37,660,000	08/01/2007
00-1100519		MILWAUKEE	WI		04/20/2006	7.26	2,428,470						7,350,000	08/05/2004
00-1100581	CF	CHARLOTTE	NC		04/04/2005	6.00	5,058,652						15,800,000	09/22/2004
00-1100602		HOUSTON	TX		12/16/2004	6.37	1,387,432						4,940,000	11/04/2004
00-1100603		HOUSTON	TX		12/16/2004	6.37	904,464						3,680,000	11/04/2004
00-1100649	CF	KNOXVILLE	TN		11/04/2004	5.97	2,367,565						5,600,000	10/19/2004
00-1100677		LAS VEGAS	NV		02/18/2005	5.89	3,267,901						8,070,000	11/18/2004
00-1100686		CHARLOTTE	NC		01/26/2016	5.67	1,152,643						2,980,000	12/08/2004
00-1100692		SALT LAKE CITY	UT		01/27/2016	5.53	3,073,224						14,350,000	11/12/2004
00-1100697		CLEARFIELD	UT		01/28/2005	5.98	1,000,188						4,990,000	01/17/2005
00-1100720		HOUSTON	TX		12/16/2004	6.37	568,702						4,940,000	11/04/2004
00-1100722		HOUSTON	TX		12/16/2004	6.37	712,788						3,680,000	11/04/2004
00-1100723		WAUSAU	WI		03/28/2006	6.59	1,549,064						7,396,000	02/05/2005
00-1100738		CHULA VISTA	CA		01/28/2005	5.78	806,470						4,930,000	12/27/2004
00-1100756		LAKE OSWEGO	OR		11/08/2006	6.17	2,616,688						9,000,000	12/20/2005
00-1100773		SIMI VALLEY	CA		08/17/2005	5.58	2,940,997						24,140,000	03/19/2005
00-1100806	CF	RENO	NV		01/27/2016	5.42	5,614,008						16,270,000	03/02/2005
00-1100807	CF	ELLENWOOD	GA		01/27/2020	5.91	3,527,115						7,900,000	04/25/2005
00-1100822		LAS VEGAS	NV		08/18/2015	5.73	8,816,172						23,010,000	04/13/2005
00-1100867		CARSON	CA		01/27/2016	5.29	2,454,330						6,450,000	07/14/2005
00-1100868	CF	REDMOND	WA		09/08/2006	5.88	16,504,078						34,030,000	06/29/2005
00-1100877	CF	FAIRFIELD	NJ		07/06/2005	5.42	6,590,590						16,070,000	05/06/2005
00-1100917		W. BABYLON	NY		02/05/2008	6.83	3,444,306						12,700,000	10/24/2007
00-1100918		IONIA	MI		01/27/2016	5.47	1,662,822						3,750,000	07/14/2005
00-1100928		TAMPA	FL		01/27/2016	5.28	3,680,164						19,360,000	08/19/2005
00-1100983		WAUKEGAN	IL		10/26/2005	5.49	859,723						2,810,000	10/20/2005
00-1100990		ROCKVILLE	MD		05/10/2006	5.40	3,211,323						11,680,000	12/27/2005
00-1100999		SOUTH JORDAN	UT		11/07/2005	5.45	2,154,513						7,920,000	09/13/2005
00-1101003		JACKSONVILLE	FL		10/12/2005	5.59	2,347,505						8,230,000	09/09/2005
00-1101025		MANHATTAN	KS		12/08/2005	5.70	2,032,478						7,150,000	10/17/2005
00-1101041		GARDEN CITY	GA		04/28/2006	5.65	1,849,024						10,250,000	10/26/2005
00-1101048		BERKELEY HEIGHTS	NJ		12/01/2005	5.64	1,151,268						6,030,000	11/30/2005
00-1101137		FRANKFORT	IL		04/23/2007	6.29	2,454,914						5,460,000	05/16/2006
00-1101152		CINCINNATI	OH		09/28/2006	6.01	349,178						5,675,000	10/01/2006
00-1101157		MASPETH	NY		04/21/2006	5.71	780,919						4,400,000	03/05/2006
00-1101197		COLUMBUS	OH		02/06/2007	6.26	5,828,824						11,900,000	11/30/2006
00-1101214		MIAMI	FL		12/07/2006	6.59	8,608,788						18,610,000	09/14/2006
00-1101419		AVON	MA		04/27/2007	5.79	183,022						2,140,000	04/25/2007
00-1101456		BURLINGTON	WA		05/14/2007	5.90	864,595						8,140,000	05/09/2007
00-1101475		LONGWOOD	FL		12/27/2007	5.87	2,269,279						14,590,000	09/20/2007
00-1101509		ITHACA	NY		07/31/2007	6.80	3,542,200						37,660,000	08/01/2007
00-1101512		BURR RIDGE	IL		09/27/2011	6.30	2,940,671						5,830,000	06/21/2007
00-1101521		ATLANTA	GA		01/27/2020	6.08	9,135,926						17,000,000	07/02/2007
00-1101525		AUSTIN	TX		07/18/2007	6.28	3,276,795						6,742,857	07/03/2007

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101540	CF	ORANGE	CA		07/30/2015	4.50	9,170,762						15,710,000	08/16/2007
00-1101567		VARIOUS	PA		04/30/2009	6.47	4,006,092						33,800,000	08/30/2007
00-1101568		VARIOUS	OH		04/30/2009	6.47	2,376,322						19,380,000	08/30/2007
00-1101634		PITTSBURGH	PA		04/18/2008	6.67	1,958,661						5,530,000	04/14/2008
00-1101650		BEDFORD	OH		09/26/2008	8.00	3,824,758						20,770,000	09/25/2008
00-1101686		PITTSBURGH	PA		03/26/2010	8.00	373,034						3,430,000	03/19/2010
00-1101695		KENT	WA		07/15/2010	6.00	2,364,842						8,060,000	07/14/2010
00-1101700		HOUSTON	TX		09/01/2010	5.50	1,975,712						8,400,000	08/27/2010
00-1101702		CLINTON	UT		10/08/2010	5.50	6,737,498						15,465,000	09/13/2010
00-1101703		GLENSHAW	PA		01/27/2011	5.65	9,032,422						19,450,000	11/15/2010
00-1101719		LOVELAND	OH		07/30/2015	4.23	27,536						4,790,000	12/07/2010
00-1101725		ALBUQUERQUE	NM		01/31/2011	5.50	1,967,982						5,785,000	12/31/2010
00-1101726		COLUMBUS	OH	S	12/29/2010	5.00	14,709,265						27,530,000	12/21/2010
00-1101727		WEST BABYLON	NY		02/15/2011	6.15	2,393,012						5,451,000	01/31/2011
00-1101728		COLUMBUS	OH	S	06/08/2011	5.00	237,882						27,530,000	12/21/2010
00-1101729	CF	UPPER ARLINGTON	OH		07/15/2011	5.80	31,097,486						53,200,000	07/01/2011
00-1101736		SHAWNEE	KS		03/01/2011	5.53	2,742,016						5,650,000	02/24/2011
00-1101743	CF	CHAPEL HILL	NC		11/15/2011	6.15	6,537,595						14,820,000	07/11/2011
00-1101747		IRVINE	CA		05/02/2011	5.50	4,412,154						16,110,000	04/19/2011
00-1101750		BUFFALO GROVE	IL		05/05/2011	5.25	1,523,171						5,020,000	04/18/2011
00-1101751		WOOD DALE	IL		05/05/2011	5.25	3,656,333						7,400,000	04/18/2011
00-1101753	CF	HOUSTON	TX		06/29/2011	5.53	8,549,271						37,000,000	06/22/2011
00-1101755		CLIFTON	VA		06/28/2011	5.25	24,443,118				319,453		40,010,000	06/07/2011
00-1101756		NASHVILLE	TN		01/27/2020	5.55	6,661,095						14,290,000	05/17/2011
00-1101760		WOOD DALE	IL		05/05/2011	5.25	1,933,099						4,660,000	04/18/2011
00-1101761		WOOD DALE	IL		05/05/2011	5.25	4,220,341						9,710,000	04/18/2011
00-1101762		WOOD DALE	IL		05/05/2011	5.25	3,209,015						6,860,000	04/18/2011
00-1101763	CF	CINCINNATI	OH		08/30/2011	5.18	12,285,799						22,000,000	09/01/2011
00-1101765	CF	CHICAGO	IL		04/26/2019	4.39	3,236,309						18,290,000	08/23/2011
00-1101772		PARKER	CO		09/01/2011	4.45	13,260,433						21,630,000	08/09/2011
00-1101776	CF	ORANGE	CA		09/29/2011	4.76	3,084,993						15,720,000	08/25/2011
00-1101777		ELON	NC		10/12/2018	5.75	1,841,241						3,190,000	09/14/2011
00-1101784		SEATTLE	WA		09/30/2011	4.90	5,937,901						18,690,000	04/05/2017
00-1101794	CF	RALEIGH	NC		11/21/2011	4.50	4,042,810						6,600,000	11/03/2011
00-1101799	CF	MIDDLE RIVER	MD		02/02/2012	5.15	3,835,580						6,610,000	01/27/2012
00-1101800		CHICAGO	IL		11/30/2011	4.75	14,955,589						26,800,714	11/28/2011
00-1101802		COLUMBUS	OH	S	12/01/2011	4.90	8,668,097						18,830,000	11/07/2011
00-1101807		LAGRANGE	KY		12/14/2011	4.79	1,938,126						5,220,000	12/01/2011
00-1101808		GAITHERSBURG	MD		12/13/2011	4.55	9,825,364				111,306		16,984,615	11/29/2011
00-1101816		ATLANTA	GA		03/01/2012	3.99	37,785,510						83,240,000	02/14/2012
00-1101822	CF	BROOKLINE	MA		04/11/2012	4.25	4,500,000						13,440,000	03/16/2012
00-1101825	CF	REISTERSTOWN	MD		06/01/2012	5.11	4,718,883						12,460,000	05/14/2012
00-1101826		BEDMINSTER	NJ		04/19/2012	4.64	7,035,957						12,590,000	04/10/2012
00-1101828		DYER	IN		04/26/2019	4.50	963,736						4,700,000	03/27/2012
00-1101830		PITTSBURGH	PA		05/03/2012	5.00	3,301,659						7,040,000	04/30/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101831	CF	COMMACK	NY		04/25/2012	4.15	3,408,223						19,080,000	04/19/2012
00-1101832	CF	CENTEREACH	NY		06/29/2012	4.85	12,675,614						23,890,000	06/13/2012
00-1101835		BRENTWOOD	TN		05/08/2012	4.93	4,870,418						8,270,000	04/26/2012
00-1101838	CF	ANN ARBOR	MI		04/27/2012	4.68	12,436,878						21,380,000	04/25/2012
00-1101839	CF	WASHINGTON	DC		09/17/2012	4.45	20,239,392						34,010,000	08/15/2012
00-1101841		FORT WRIGHT	KY		10/12/2018	4.30	1,108,954						3,820,000	05/01/2012
00-1101846	CF	CHARLOTTESVILLE	VA		05/01/2012	4.52	3,675,180						6,290,000	04/25/2012
00-1101848	CF	CINCINNATI	OH		07/20/2012	4.58	16,561,314						29,000,000	06/22/2012
00-1101855		CINCINNATI	OH		10/22/2012	4.25	4,950,000						8,640,000	09/14/2012
00-1101856		CINCINNATI	OH		10/22/2012	4.25	4,050,000						6,890,000	09/14/2012
00-1101857		CINCINNATI	OH		10/22/2012	4.25	2,950,000						5,050,000	09/14/2012
00-1101858	CF	CINCINNATI	OH		10/22/2012	4.25	15,550,000						28,000,000	09/14/2012
00-1101860		MILWAUKEE	WI		06/15/2012	4.25	7,670,625						15,810,000	06/11/2012
00-1101863	CF	MULLICA HILL	NJ		06/20/2012	4.80	3,558,243						7,580,000	06/13/2012
00-1101865		COLUMBUS	OH		08/09/2012	5.25	5,800,946						13,310,000	10/21/2015
00-1101868	CF	HOUSTON	TX		08/07/2012	3.75	15,500,000						26,970,000	07/31/2012
00-1101869		IRVINE	CA		08/09/2012	3.91	24,256,250						39,680,000	07/10/2012
00-1101870	CF	PORTLAND	OR		09/25/2012	3.95	3,172,811						9,720,000	08/03/2012
00-1101872		SAN DIEGO	CA		10/10/2012	4.15	4,139,807						9,440,000	08/21/2012
00-1101881		NASHVILLE	TN		09/10/2012	4.60	3,942,673						6,970,000	08/03/2012
00-1101882	CF	REDONDO BEACH	CA		04/03/2013	4.08	4,065,028						15,040,000	08/22/2012
00-1101884		BUFFALO GROVE	IL		08/21/2012	5.00	2,861,085						5,170,000	08/15/2012
00-1101890		NEWPORT BEACH	CA		10/12/2012	3.87	20,393,518						34,270,000	09/05/2012
00-1101893		FORT WORTH	TX		10/01/2012	4.05	8,493,813						13,120,000	08/20/2012
00-1101894		SCOTTSDALE	AZ	S	04/26/2019	4.75	17,706,713						43,900,000	12/13/2017
00-1101895		CHARLESTON	SC		11/13/2012	4.38	6,146,000						10,070,000	10/29/2012
00-1101900		BELLEVUE	WA		12/06/2012	4.00	9,772,483						24,572,501	12/12/2019
00-1101901		NASHVILLE	TN		04/26/2019	4.30	4,625,498						9,540,000	11/13/2012
00-1101904		WOODLAND	CA		10/24/2012	3.90	5,408,920						11,360,000	10/15/2012
00-1101905		HERNDON	VA		10/26/2012	3.60	27,587,644				248,349		40,870,000	10/17/2012
00-1101906	CF	CHICAGO	IL		04/01/2013	3.90	9,163,510						27,920,000	02/14/2013
00-1101909		IRVINE	CA		11/30/2012	3.95	37,628,568						62,860,000	10/12/2012
00-1101912		COLUMBUS	OH	S	01/27/2020	4.10	19,458,751						40,290,000	11/29/2012
00-1101913		SALT LAKE CITY	UT		11/13/2012	3.90	1,974,943						6,000,000	11/07/2012
00-1101914		LOGAN	UT		11/13/2012	4.00	4,504,700						8,020,000	11/07/2012
00-1101920	CF	CHANDLER	AZ		12/20/2012	4.47	4,874,834						11,650,000	12/14/2012
00-1101921	CF	MAPLE VALLEY	WA		01/14/2013	4.16	9,491,158						19,540,000	12/31/2012
00-1101922		JUANITA	WA		02/07/2013	3.85	6,477,217						13,910,000	12/31/2012
00-1101924	CF	TUSTIN	CA		12/05/2012	3.79	18,123,509						36,400,000	11/28/2012
00-1101927		BRICK	NJ		01/27/2020	3.86	19,232,049						32,044,884	11/28/2012
00-1101929		IRVINE	CA		01/03/2013	4.00	2,798,396						7,030,000	12/19/2012
00-1101935	CF	WASHINGTON	DC		02/18/2013	3.63	16,047,165						52,390,000	02/26/2013
00-1101941	CF	GRANDVIEW	OH	S	01/27/2016	3.80	13,855,012						23,010,000	05/16/2013
00-1101946	CF	MCLEAN	VA		08/02/2013	3.75	8,921,741						18,570,000	04/08/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101951	CF	WOODLAND HILLS	CA		09/03/2013	4.23	7,805,470						13,590,000	03/05/2013
00-1101953		FREDERICKSBURG	VA		03/20/2013	4.29	4,171,156						10,450,000	02/26/2013
00-1101954		WEST DES MOINES	IA		04/24/2013	4.32	5,523,477						8,870,000	04/15/2013
00-1101956		CHINO	CA		04/11/2013	4.49	4,794,493						9,210,000	03/14/2013
00-1101957	CF	CINCINNATI	OH		05/31/2013	4.00	15,393,618		11,647				25,330,000	04/30/2013
00-1101958	CF	PITTSBURGH	PA		03/22/2013	3.98	10,624,371						17,540,000	03/18/2013
00-1101960		OMAHA	NE		04/03/2013	4.16	3,125,517						5,380,000	03/15/2013
00-1101963		PORT ORANGE	FL		04/11/2013	4.50	5,736,574						12,510,000	04/09/2013
00-1101964		BELLMORE	NY		04/24/2013	4.25	5,625,651						14,800,000	04/19/2013
00-1101965	CF	SAN FRANCISCO	CA		06/04/2013	3.74	4,227,591						8,040,000	05/29/2013
00-1101966	CF	HUNTINGTON BEACH	CA		07/01/2013	4.27	3,618,293						9,140,000	05/09/2013
00-1101967		SAN DIEGO	CA		04/30/2013	4.30	2,133,515						4,660,000	04/18/2013
00-1101970	CF	KNOXVILLE	TN		07/03/2013	4.66	9,048,041						14,920,000	06/11/2013
00-1101971	CF	FARMINGTON HILLS	MI		08/20/2013	4.31	6,646,147						13,170,000	07/09/2013
00-1101972		CHAPEL HILL	NC		01/27/2016	4.64	5,093,690						10,000,000	05/13/2013
00-1101973		CAMERON PARK	CA		08/28/2013	4.26	9,719,200						17,080,000	07/08/2013
00-1101975		SOMERVILLE	NJ		10/12/2018	3.69	5,265,298						9,150,000	04/25/2013
00-1101976		CITY OF INDUSTRY	CA		07/09/2013	3.85	17,864,727						38,100,000	05/24/2013
00-1101978	CF	FREDERICK	MD		06/27/2013	3.68	26,715,010						45,700,000	05/29/2013
00-1101979		SEATTLE	WA		08/01/2013	3.75	14,330,032						27,102,857	06/27/2013
00-1101980	CF	NASHVILLE	TN		07/02/2013	3.93	42,476,987						65,210,000	06/24/2013
00-1101982		NEWPORT BEACH	CA		06/11/2013	3.95	2,889,860						4,730,000	05/16/2013
00-1101984	CF	WEST VALLEY CITY	UT		04/26/2019	3.65	5,975,218						11,200,000	05/14/2013
00-1101988		SCOTTSDALE	AZ	S	06/03/2013	3.65	7,001,787						16,040,000	05/28/2013
00-1101989	CF	SALEM	OR		08/05/2013	3.70	11,880,976						19,420,000	06/24/2013
00-1101990		LADY LAKE	FL		01/27/2016	3.90	19,150,039						28,580,000	05/29/2013
00-1101993	CF	ROCHESTER	MN		10/01/2013	4.12	24,057,346						38,830,000	08/06/2013
00-1101995	CF	MENLO PARK	CA		01/27/2016	3.20	25,011,136						83,370,000	06/05/2013
00-1101996	CF	MIDDLEBURG HEIGHTS	OH		07/17/2013	4.03	5,735,040						9,910,000	06/27/2013
00-1101997		LEXINGTON	KY		03/03/2014	3.89	11,322,840				108,411		28,070,000	09/05/2013
00-1101998	CF	WINSTON SALEM	NC		07/02/2013	3.79	9,100,772						16,557,000	06/27/2013
00-1102000	CF	NEW BEDFORD	MA		08/12/2013	3.93	9,282,058						14,390,000	08/05/2013
00-1102003	CF	JUPITER	FL		09/17/2013	4.47	14,378,324						23,150,000	08/23/2013
00-1102005	CF	MOON TOWNSHIP	PA		07/01/2013	3.91	8,766,274						16,280,000	06/20/2013
00-1102006	CF	GREEN (UNIONTOWN)	OH		06/28/2013	4.05	9,438,128						17,170,000	06/19/2013
00-1102009		AVON	OH		08/22/2013	3.99	28,987,892						47,196,842	08/05/2013
00-1102010		MANSFIELD	TX		11/25/2013	4.27	4,449,639						10,150,000	07/01/2013
00-1102011		MANSFIELD	TX		11/25/2013	4.27	19,712,372				142,094		35,560,000	06/27/2013
00-1102013	CF	TULSA	OK		09/25/2013	4.60	17,805,590						43,610,000	02/16/2015
00-1102015		BOSTON	MA		07/30/2013	3.63	11,903,104						47,100,000	07/23/2013
00-1102016	CF	ANN ARBOR	MI		08/01/2013	3.92	5,400,351						12,740,000	07/24/2013
00-1102021		EVANSTON	IL		09/09/2013	4.89	2,055,473						4,600,000	08/22/2013
00-1102024		LAS VEGAS	NV		01/27/2016	4.38	1,895,089						4,923,577	10/03/2013
00-1102027		OWASSO	OK		10/10/2013	4.42	16,379,671						29,450,000	09/26/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102028		MOORE	OK		10/10/2013	4.42	12,812,202						28,535,985	09/26/2013
00-1102029		BROKEN ARROW	OK		10/10/2013	4.42	7,675,464						14,667,446	09/26/2013
00-1102030		LOS ANGELES	CA		09/03/2013	4.83	4,310,265						7,760,000	08/19/2013
00-1102031		PASADENA	CA		09/03/2013	4.83	2,052,507						5,750,000	08/19/2013
00-1102033		EDWARDSVILLE	KS		10/31/2013	3.45	7,423,483						16,800,000	10/08/2013
00-1102035		HIGHLAND PARK	TX		07/17/2013	4.53	12,090,365						19,390,000	06/27/2013
00-1102037		INDEPENDENCE TWP	MI		01/27/2016	4.55	8,380,820						13,487,805	08/27/2013
00-1102038	CF	LONE TREE	CO		09/17/2015	4.55	18,346,458						34,500,000	08/13/2013
00-1102040		CARSON	CA		08/29/2013	4.45	3,660,163						7,920,000	08/26/2013
00-1102041		SPARTANBURG	SC		10/23/2013	4.63	5,055,248						12,700,000	10/16/2013
00-1102045		DENVER	CO		02/13/2014	4.73	33,431,606						66,230,000	10/11/2013
00-1102046	CF	EAST ISLIP	NY		01/27/2016	4.55	10,840,098						24,680,000	10/30/2013
00-1102047		CHARLOTTESVILLE	VA		10/12/2018	4.74	2,624,198						4,180,000	10/30/2013
00-1102051		GAINESVILLE	FL		11/01/2013	4.50	12,010,419						18,032,727	10/28/2013
00-1102055	CF	BAKERSFIELD	CA		01/08/2014	4.75	5,000,000						9,730,000	12/04/2013
00-1102065		SEATTLE	WA		01/27/2016	4.57	3,740,091						6,720,000	10/22/2013
00-1102066	CF	TUKWILA	WA		11/01/2013	4.72	5,118,103		(18,910)				7,760,000	10/22/2013
00-1102067		FARGO	ND		01/27/2016	4.45	3,217,079						8,070,000	01/17/2014
00-1102068		PIKESVILLE	MD		01/27/2016	5.17	3,329,547						5,650,000	10/24/2013
00-1102073		NORMAN	OK		01/27/2016	4.93	7,545,594						13,521,739	10/25/2013
00-1102076		MISSION VIEJO	CA		01/27/2016	3.96	6,746,732						9,418,554	11/01/2013
00-1102077	CF	YUKON	OK		12/19/2013	4.61	20,123,557						29,740,000	11/25/2013
00-1102084	CF	WOODSTOCK	GA		01/09/2014	4.89	24,324,424						37,460,000	11/26/2013
00-1102089	CF	HUNTINGTON BEACH	CA		01/27/2016	5.24	3,895,494						5,910,000	12/04/2013
00-1102092		SANDY	OR		04/07/2014	5.00	1,953,300						2,940,000	12/06/2013
00-1102093		CHATTANOOGA	TN		02/07/2014	4.97	2,756,200						4,810,000	01/06/2014
00-1102094		CHATTANOOGA	TN		02/07/2014	4.87	2,902,153						4,990,000	01/06/2014
00-1102096		BALTIMORE	MD		11/12/2013	4.43	9,106,086						16,681,250	11/05/2013
00-1102099		BEAVERTON	OR		01/27/2016	4.53	27,692,344						85,770,310	02/20/2018
00-1102100	CF	SAN DIEGO	CA		01/27/2016	5.05	6,845,649						17,600,000	11/18/2013
00-1102106		CARROLLTON	TX		12/26/2013	5.03	9,915,678						14,720,000	12/06/2013
00-1102107	CF	ADDISON	IL		04/26/2019	4.47	5,107,087						12,960,000	12/05/2013
00-1102108	CF	WAUKEE	IA		12/20/2013	4.70	14,975,354						26,300,000	12/20/2013
00-1102109	CF	BROOKLYN	NY		12/20/2013	4.34	10,863,132						19,100,000	12/05/2013
00-1102110	CF	PITTSBURGH	PA		06/05/2014	4.84	19,382,846						32,330,000	01/31/2014
00-1102111	CF	FORT COLLINS	CO		01/23/2014	4.60	7,458,246						12,650,000	01/17/2014
00-1102116		CHARLOTTE	NC		01/22/2014	4.58	46,391,921						101,939,000	02/28/2020
00-1102117		BOSTON	MA		06/02/2014	4.45	21,163,818						42,950,000	05/22/2014
00-1102121	CF	AUBURN HILLS	MI		01/29/2014	5.02	15,522,221						24,250,000	01/17/2014
00-1102125	CF	FAIRFAX	VA		12/18/2013	4.46	37,400,000						55,670,000	12/10/2013
00-1102128	CF	ONTARIO	CA		04/22/2014	4.54	6,678,682						11,320,000	03/14/2014
00-1102130		LONG BEACH	CA		10/12/2018	4.98	2,263,248						4,300,000	02/06/2014
00-1102132		PITTSBURGH	PA		03/31/2014	4.68	7,725,094						12,970,000	02/24/2014
00-1102133		BALTIMORE	MD		03/10/2014	4.73	48,696,800				389,053		74,580,000	02/03/2014
00-1102134		ATLANTA	GA		01/31/2014	4.48	22,400,000						44,960,000	10/17/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102137	CF	GRAND RAPIDS	MI		07/08/2014	4.80	6,140,533						11,700,000	03/25/2014
00-1102138		CANONSBURG	PA		03/12/2014	5.32	9,616,010						16,930,000	03/06/2014
00-1102139		ONTARIO	CA		04/10/2014	4.80	3,568,498						6,220,000	03/13/2014
00-1102140	CF	LA QUINTA	CA		02/28/2014	4.49	19,243,476						28,200,000	02/21/2014
00-1102142		ENGLISHTOWN	NJ		08/11/2014	4.21	16,428,952						53,290,000	07/25/2014
00-1102145		CHARLOTTESVILLE	VA		04/10/2014	4.65	3,262,784						5,160,000	03/28/2014
00-1102147		WALNUT CREEK	CA		09/29/2014	3.59	27,497,477						43,240,000	09/16/2014
00-1102149	CF	ANNAPOLIS	MD		06/10/2014	4.34	3,542,476						9,930,000	05/23/2014
00-1102151		DENVER	CO		01/27/2016	3.97	20,000,000						33,947,826	05/02/2014
00-1102152		EDISON	NJ		06/12/2014	4.25	17,660,015						34,120,000	05/30/2014
00-1102156	CF	LOS ANGELES	CA		05/16/2014	4.08	6,331,963						10,250,000	05/05/2014
00-1102161		FULLERTON	CA		07/15/2014	4.38	6,369,322						15,310,000	06/26/2014
00-1102163		STERLING	VA		07/30/2015	3.97	24,367,804						34,530,928	05/27/2014
00-1102164	CF	ITASCA	IL		07/29/2014	3.90	5,188,714						11,180,000	07/15/2014
00-1102165		FRANKLIN PARK	IL		07/29/2014	4.47	3,867,584						5,910,000	07/15/2014
00-1102168		LEXINGTON	KY		06/18/2014	4.35	5,757,763						15,020,000	06/02/2014
00-1102169		ST. LOUIS	MO		08/22/2014	4.36	9,103,080						14,380,000	08/04/2014
00-1102170	CF	WATERLOO	IL		08/22/2014	4.34	4,956,202						8,870,000	08/04/2014
00-1102171		FLOWER MOUND	TX		07/23/2014	4.34	2,966,825						5,070,000	07/08/2014
00-1102173		LEXINGTON	KY		09/12/2014	4.23	8,146,221						14,830,000	07/25/2014
00-1102179		COLUMBUS	OH		01/02/2015	4.36	1,957,704						3,830,000	09/02/2014
00-1102183		VERONA	WI		10/12/2018	2.94	2,405,971						11,550,000	10/20/2014
00-1102184	CF	CHEVY CHASE	MD		07/29/2014	3.95	12,467,106						101,700,000	06/18/2014
00-1102185		CHEVY CHASE	MD		07/29/2014	3.95	12,467,106						93,400,000	06/18/2014
00-1102190		LOS ANGELES	CA		08/07/2014	4.16	19,774,381						28,320,000	07/22/2014
00-1102192	CF	SEATAC	WA		09/05/2014	4.13	10,734,625						21,402,000	08/11/2014
00-1102193		OCALA	FL		09/11/2014	3.90	17,957,232						28,690,000	08/14/2014
00-1102196		SAN DIEGO	CA		12/15/2014	4.28	1,270,507						5,560,000	11/14/2014
00-1102197		VISTA	CA		12/15/2014	4.28	2,985,691						9,540,000	11/11/2014
00-1102198		VISTA	CA		12/15/2014	4.28	2,731,590						8,540,000	11/10/2014
00-1102199	CF	SAN DIEGO	CA		07/10/2014	3.78	9,097,661						14,500,000	07/02/2014
00-1102202		NILES	IL		07/31/2014	3.74	25,150,000						40,840,000	07/23/2014
00-1102204		ST CLAIR SHORES	MI		04/30/2015	4.41	9,816,361						14,520,000	12/09/2014
00-1102206		GREENVILLE	SC		10/22/2014	3.93	11,134,533				73,165		16,960,000	10/08/2014
00-1102208		SANTA CLARA	CA		12/04/2014	3.84	40,488,600						67,050,000	11/14/2014
00-1102214	CF	LONG BEACH	CA		09/24/2014	4.14	15,188,135						24,970,000	09/02/2014
00-1102215		LEXINGTON	MA		11/03/2014	3.96	6,327,227						9,930,000	09/30/2014
00-1102217		RICHMOND	VA		10/23/2014	4.00	29,077,687						51,070,000	11/05/2019
00-1102223		AMERICAN CANYON	CA		11/03/2014	3.78	6,704,231						13,540,000	10/01/2014
00-1102224	CF	CHESTERFIELD	MO		09/17/2014	3.88	7,096,217						13,190,000	08/26/2014
00-1102230		NEWPORT	KY		10/15/2014	4.02	8,262,562						12,800,000	09/26/2014
00-1102231		CINCINNATI	OH		01/28/2015	4.12	7,001,986						10,680,000	11/06/2014
00-1102232		REHOBETH BEACH	DE		12/08/2014	4.17	8,898,605						15,780,000	09/16/2014
00-1102235		LOS ANGELES	CA		09/17/2014	4.75	1,847,587						3,050,000	09/02/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102238		COLUMBUS	OH		09/30/2014	4.33	9,716,030						14,700,000	09/22/2014
00-1102242		NASHVILLE	TN		11/14/2014	4.05	4,341,023						6,990,000	10/30/2014
00-1102243	CF	ROCKVILLE	MD		11/14/2014	3.99	24,542,984				245,781		35,720,000	10/10/2014
00-1102246	CF	SAN DIEGO	CA		12/08/2014	4.22	4,455,813						8,430,000	11/24/2014
00-1102249		JERICHO	NY		12/19/2014	3.85	13,674,411						25,284,727	11/11/2014
00-1102253	CF	WASHINGTON	DC		12/01/2014	4.02	23,329,856				456,939		45,935,000	11/06/2014
00-1102256		DALLAS	TX		12/18/2014	4.33	5,016,640						8,070,000	11/06/2014
00-1102257	CF	COLUMBIA	SC		12/11/2014	3.88	12,135,168						17,990,000	11/20/2014
00-1102258		STANTON	CA		12/04/2014	4.06	8,524,161						21,706,000	09/13/2017
00-1102259	CF	WALTHAM	MA		01/27/2016	3.68	9,225,976						16,090,000	12/04/2014
00-1102260		BRANDYWINE	MD		10/12/2018	3.68	2,958,170						7,070,000	11/25/2014
00-1102263		DERBY	KS		12/01/2014	3.53	7,281,837						19,240,000	11/10/2014
00-1102265		FONTANA	CA		12/03/2014	4.09	4,388,219						7,700,000	11/14/2014
00-1102266	CF	SARTELL	MN		06/11/2015	4.05	13,758,642						23,000,000	02/26/2015
00-1102267	CF	RIVERSIDE	MO		03/12/2015	3.92	10,954,005						18,870,000	12/11/2014
00-1102268		WESTPORT	CT		12/11/2014	3.85	8,381,091						13,250,000	12/01/2014
00-1102269		WOODLAND	CA		12/04/2014	3.95	6,031,683						11,350,000	11/25/2014
00-1102270	CF	MADISON	WI		01/27/2020	3.58	28,558,437						47,232,000	04/12/2017
00-1102271		COLUMBUS	OH	S	02/17/2015	4.07	36,344,571						63,280,000	12/12/2014
00-1102272		COLUMBUS	OH	S	09/17/2015	4.07	14,221,788						27,100,000	12/16/2014
00-1102274		EL SEGUNDO	CA		04/01/2015	4.25	22,257,771						35,580,000	12/19/2014
00-1102275		BURKE	VA		12/16/2014	3.89	48,263,687				314,173		82,614,000	04/09/2019
00-1102279	CF	VIRGINIA BEACH	VA		12/16/2014	3.68	27,229,564						38,900,000	11/21/2014
00-1102282	CF	ADDISON	TX		12/18/2014	3.50	12,923,310				113,031		20,300,000	11/25/2014
00-1102283		DALLAS	TX		12/18/2014	3.50	18,639,389				163,025		35,700,000	11/25/2014
00-1102284		LYNNFIELD	MA		01/15/2015	3.40	34,000,000						54,120,000	12/03/2014
00-1102285	CF	DUBLIN	OH		12/15/2015	4.68	26,095,819						36,390,000	12/18/2014
00-1102290		TULSA	OK		03/02/2015	3.98	10,070,749						43,610,000	02/16/2015
00-1102291		CARLSBAD	CA		07/30/2015	3.70	9,712,787						16,810,000	12/17/2014
00-1102292		RICHMOND	VA		06/19/2015	4.05	28,809,954						62,516,000	07/17/2017
00-1102293		SEATTLE	WA		12/30/2014	3.63	11,237,110						23,590,000	11/18/2014
00-1102294	CF	CHESAPEAKE	VA		07/30/2015	3.86	22,775,074						33,320,000	12/11/2014
00-1102296	CF	CLIVE	IA		06/22/2015	4.05	15,418,158						23,160,000	03/16/2015
00-1102299		CANTON	MI		04/30/2015	4.33	12,794,962						24,480,000	02/17/2015
00-1102302		CINCINNATI	OH		10/13/2015	4.09	19,827,975						32,381,000	12/03/2020
00-1102307	CF	NEW YORK	NY		09/17/2015	4.14	30,000,000				310,500		44,470,000	03/02/2015
00-1102308	CF	TUCSON	AZ		01/22/2015	3.52	7,603,075						14,550,000	01/09/2015
00-1102312		MIRA LOMA	CA		10/12/2018	3.89	2,372,910						3,800,000	01/26/2015
00-1102316		ROCKVILLE	MD		01/27/2020	3.65	4,466,445						10,970,000	03/16/2015
00-1102318	CF	GRANDVIEW HEIGHTS	OH	S	03/23/2020	3.80	40,800,505						76,600,000	02/26/2015
00-1102321		BALTIMORE	MD		03/18/2015	3.53	70,000,000						101,119,350	01/30/2015
00-1102322	CF	CINCINNATI	OH		09/17/2015	3.90	21,879,815						27,380,000	03/17/2015
00-1102323	CF	ANN ARBOR	MI		07/01/2015	3.93	15,442,831						24,160,000	03/26/2015
00-1102324		CANONSBURG	PA		02/27/2015	4.15	7,756,646						13,140,000	02/16/2015
00-1102325		WILMINGTON	NC		10/12/2018	3.47	1,832,977						12,750,000	03/16/2015

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00-1102326		BURKE	VA		06/22/2015	3.79	14,544,130				92,272		23,548,800	05/27/2015
00-1102327		FONTANA	CA		03/11/2015	3.45	9,725,000						13,480,000	03/09/2015
00-1102328		CLEARWATER	FL		04/20/2015	3.98	3,563,757						6,400,000	03/26/2015
00-1102329		CAYCE	SC		03/12/2015	3.40	5,600,000						13,440,000	03/06/2015
00-1102330		DUBLIN	OH		04/20/2015	3.58	37,656,850						58,780,000	03/12/2015
00-1102334	CF	CINCINNATI	OH		01/27/2020	3.70	16,917,538						25,810,000	04/23/2015
00-1102337		CHATSWORTH	CA		04/08/2015	3.35	8,429,810						13,690,000	03/26/2015
00-1102340		CONCORD	NC		11/13/2015	3.87	15,140,542						27,820,000	07/03/2015
00-1102341		CINCINNATI	OH		10/12/2018	2.92	4,777,669						24,800,000	03/27/2015
00-1102342		SACRAMENTO	CA		04/09/2015	3.64	25,000,000						60,997,000	03/30/2020
00-1102343		BELLEVUE	WA		04/22/2016	3.96	10,173,101		(57,568)				16,570,000	10/08/2015
00-1102344		BELLEVUE	WA		04/22/2016	3.96	6,838,466		(63,240)				11,180,000	03/29/2016
00-1102345	CF	NEW YORK	NY		06/18/2015	3.59	20,000,000						35,990,000	05/26/2015
00-1102348	CF	SAN DIEGO	CA		08/03/2015	3.74	25,717,042						47,530,000	04/15/2015
00-1102350		MELVILLE	NY		04/26/2019	3.50	8,837,354						17,239,286	04/22/2015
00-1102351	CF	SAN DIEGO	CA		07/01/2015	3.94	15,000,000						38,060,000	06/19/2015
00-1102352		COLUMBUS	OH	S	06/02/2015	3.27	9,787,259		7,881				15,090,000	05/05/2015
00-1102353		PALO ALTO	CA		04/26/2019	3.38	3,035,218						26,250,000	05/26/2015
00-1102354		SAN ANTONIO	TX		05/18/2015	3.78	6,823,767						10,741,463	05/05/2015
00-1102355	CF	HOUSTON	TX		04/26/2019	3.57	18,150,000						32,030,000	04/16/2015
00-1102358		JACKSONVILLE BEACH	FL		08/03/2015	3.89	10,063,115				98,290		16,360,000	07/01/2015
00-1102359	CF	TUCSON	AZ		04/26/2019	3.35	14,000,000						34,240,000	04/10/2015
00-1102360		CARSON	CA		12/22/2015	3.90	7,100,000						11,960,000	05/26/2015
00-1102361		CHEEKTOWAGA	NY		10/12/2018	3.66	2,800,674						5,460,000	04/24/2015
00-1102362		FEDERAL WAY	WA		04/30/2015	3.99	9,172,879						14,960,000	04/20/2015
00-1102364		CUYAHOGA FALLS	OH		05/28/2015	3.76	8,166,275						15,840,000	04/24/2015
00-1102366		WILMINGTON	NC		06/18/2015	3.72	7,129,198						10,710,000	05/21/2015
00-1102367		SAN FRANCISCO	CA		05/11/2015	3.79	7,168,074						11,510,000	04/24/2015
00-1102369		VANCOUVER	WA		12/31/2015	3.48	11,656,608						24,480,000	07/23/2015
00-1102373		MARYSVILLE	WA		05/08/2015	3.76	2,438,442						4,800,000	05/04/2015
00-1102376	CF	PRAIRIE VILLAGE	KS		05/28/2015	3.50	21,700,000						31,490,000	05/15/2015
00-1102377		REDMOND	WA		06/30/2015	4.04	9,957,143						17,371,000	06/12/2015
00-1102379		SAN ANTONIO	TX		05/29/2015	3.75	5,114,764						8,200,000	05/21/2015
00-1102380		SAN ANTONIO	TX		05/07/2015	4.02	19,095,404						25,364,384	04/21/2015
00-1102381		BEVERLY HILLS	CA		06/26/2015	3.50	22,968,589						37,440,000	06/02/2015
00-1102382	CF	DUNWOODY	GA		06/01/2015	3.37	20,319,210						35,460,000	05/22/2015
00-1102384		ROCHESTER	MN		10/12/2018	3.97	8,774,539						16,380,000	09/16/2015
00-1102385		LAS VEGAS	NV		09/01/2015	4.31	5,200,583				37,551		11,550,000	08/13/2015
00-1102386		ST SIMONS ISLAND	GA		06/26/2015	3.81	11,152,433						16,660,000	06/24/2015
00-1102387		VISTA	CA		07/01/2015	3.56	3,057,127						8,950,000	06/24/2015
00-1102388		LADUE	MO		09/18/2015	4.29	3,483,298						5,340,000	09/02/2015
00-1102390		DALLAS	TX		06/30/2015	3.71	31,125,000						43,510,669	06/25/2015
00-1102391		FISHERS	IN		09/09/2015	4.26	28,671,970						40,300,000	08/11/2015
00-1102392		SACRAMENTO	CA		07/07/2015	3.86	2,209,705						3,720,000	07/01/2015

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00-1102394		ANN ARBOR	MI		07/31/2015	3.88	30,083,820						74,371,819	07/16/2015
00-1102397		DRAPER	UT		07/30/2015	4.30	9,831,487						14,680,000	07/20/2015
00-1102408		AUSTIN	TX		09/10/2015	3.59	5,499,495						8,860,000	08/31/2015
00-1102409		SAN BERNARDINO	CA		11/13/2015	4.06	6,111,103						11,140,000	08/17/2015
00-1102423		MOORE	OK		11/18/2015	3.99	9,448,973						13,758,621	11/04/2015
00-1102429		GARDEN GROVE	CA		11/12/2015	4.06	2,500,000						8,807,000	07/26/2019
00-1102436		FARMINGTON HILLS	MI		03/07/2016	4.32	16,483,654						42,550,000	12/22/2015
00-1102439		CONYERS	GA		10/15/2015	3.98	10,602,667						19,310,000	10/05/2015
00-1102460	CF	BROOKFIELD	WI		12/03/2015	4.17	22,714,664						33,070,000	11/17/2015
00-1102461		MIDDLETOWN	NY		11/24/2015	3.94	6,090,850						13,800,000	11/17/2015
00-1102462	CF	TEMPE	AZ		03/28/2016	3.28	9,956,420						30,110,000	12/17/2015
00-1102465		SAN DIEGO	CA		04/26/2019	4.28	6,086,862						10,010,000	03/01/2016
00-1102468		PITTSBURGH	PA		12/17/2015	4.09	3,675,441						5,450,000	12/01/2015
00-1102469		ROCHESTER	MN		12/15/2015	3.70	36,000,000						57,960,000	03/10/2016
00-1102475	CF	SANTA CLARA	CA		12/09/2015	3.56	13,172,947						18,980,000	11/23/2015
00-1102487		MALDEN	MA		10/12/2018	3.76	2,930,565						4,870,000	01/26/2016
00-1102491		MERIDIAN	ID		02/01/2016	4.20	8,787,323						13,354,545	12/21/2015
00-1102512		LAKESIDE	CA		11/01/2016	4.58	7,980,506						14,290,000	05/26/2016
00-1102514		ONTARIO	CA		01/28/2016	3.56	11,300,000						16,000,000	01/19/2016
00-1102517	CF	DENVER	CO		02/25/2016	3.85	12,300,000						18,910,000	02/19/2016
00-1102519		ROCKVILLE	MD		04/26/2019	3.87	2,803,850						12,200,000	02/10/2016
00-1102521		LEXINGTON	KY		11/30/2016	4.21	3,130,000						4,830,000	05/02/2016
00-1102522		ATHENS	GA		03/01/2016	3.63	14,500,000						24,720,000	02/23/2016
00-1102524		LEXINGTON	KY		11/30/2016	4.21	3,975,000						5,910,000	05/02/2016
00-1102525		LEXINGTON	KY		11/30/2016	4.21	5,276,000						8,420,000	05/02/2016
00-1102526		LEXINGTON	KY		11/30/2016	4.21	4,744,000						7,170,000	05/02/2016
00-1102527		LEXINGTON	KY		11/30/2016	4.21	2,375,000						3,660,000	05/02/2016
00-1102529		FARMINGTON HILLS	MI		11/30/2016	4.14	8,895,955						14,280,000	04/21/2016
00-1102530	CF	COLUMBUS	OH	S	07/07/2016	3.62	16,801,959						35,060,000	05/04/2016
00-1102531	CF	COLUMBUS	OH	S	07/07/2016	3.62	14,701,714						24,020,000	05/04/2016
00-1102532		COLUMBUS	OH	S	07/07/2016	3.62	10,501,225						18,470,000	05/04/2016
00-1102535		CINCINNATI	OH		09/30/2016	4.12	23,248,327						31,580,000	03/14/2016
00-1102536		FAIRFIELD	CT		05/18/2016	3.54	11,000,000						33,790,000	03/18/2016
00-1102538		PITTSBURGH	PA		04/26/2016	3.82	13,000,000						24,830,000	04/06/2016
00-1102542	CF	MAUMEE	OH		07/25/2016	4.10	13,012,488						19,110,000	05/19/2016
00-1102546		CERRITOS	CA		05/02/2016	3.63	10,968,197						18,250,000	03/01/2016
00-1102554		CHICAGO	IL		04/05/2016	3.40	70,000,000						108,250,000	03/14/2016
00-1102558	CF	FULLERTON	CA		06/30/2016	3.52	21,344,510						142,010,000	06/02/2016
00-1102561		ANAHEIM	CA		06/30/2016	3.52	6,553,538						35,070,000	06/02/2016
00-1102563		COSTA MESA	CA		06/30/2016	3.52	13,880,758						61,600,000	06/02/2016
00-1102565	CF	COSTA MESA	CA		06/30/2016	3.52	20,889,403						103,930,000	06/02/2016
00-1102566		LAGUNA HILLS	CA		06/30/2016	3.52	8,920,094						51,640,000	06/02/2016
00-1102573		LAS VEGAS	NV		12/01/2016	3.84	8,744,866						12,760,000	08/19/2016
00-1102574		ATLANTA	GA		07/26/2016	3.71	16,577,719						23,176,120	06/21/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102583		ATLANTA	GA		05/27/2016	3.79	10,000,000						19,230,000	05/23/2016
00-1102584	CF	EMERYVILLE	CA		06/10/2016	3.58	27,781,435						37,550,000	05/24/2016
00-1102587		DALLAS	TX		09/30/2016	3.90	9,941,519						14,620,000	06/21/2016
00-1102589	CF	ROMULUS	MI		05/27/2016	3.62	12,435,694						17,190,000	05/02/2016
00-1102590		CHARLOTTE	NC		06/06/2016	3.90	7,635,052				49,913		11,330,000	05/19/2016
00-1102595		MILWAUKEE	WI		05/19/2016	3.59	10,232,585						15,440,000	05/12/2016
00-1102596	CF	BROOKFIELD	WI		05/19/2016	3.59	19,137,415						31,330,000	05/12/2016
00-1102597	CF	CEDAR KNOLLS	NJ		06/16/2016	3.39	45,600,000						74,480,000	06/08/2016
00-1102598	CF	NOVATO	CA		07/12/2016	3.85	14,383,432				270,420		22,850,384	05/16/2016
00-1102601		RICHMOND	VA		06/30/2016	3.84	2,522,915						3,860,000	06/16/2016
00-1102603	CF	OREM	UT		10/06/2016	3.43	18,500,000						26,370,000	06/23/2016
00-1102604	CF	BALTIMORE	MD		10/03/2016	3.63	49,500,000						69,910,000	09/19/2016
00-1102605		CHARLOTTESVILLE	VA		03/08/2017	3.92	4,437,368						8,590,000	12/20/2016
00-1102606		CHARLOTTE	NC		07/12/2016	3.76	7,504,904						15,330,000	06/16/2016
00-1102607		GRIMES	IA		06/23/2016	3.46	5,316,000						9,190,000	05/20/2016
00-1102609		ONTARIO	CA		07/01/2016	3.46	10,800,000						17,270,000	06/16/2016
00-1102613	CF	AUSTIN	TX		06/23/2016	3.07	33,000,000						47,530,000	06/16/2016
00-1102616	CF	HOUSTON	TX		08/18/2016	3.85	33,750,000						46,200,000	07/25/2016
00-1102620		PORTLAND	OR		08/25/2016	4.05	7,595,552						42,490,000	08/04/2016
00-1102621		COLUMBUS	OH		10/12/2018	3.96	2,235,003						3,630,000	10/26/2016
00-1102622	CF	CHARLOTTE	NC		12/09/2016	3.45	21,273,048						37,890,000	09/01/2016
00-1102624		INDIANAPOLIS	IN		12/20/2016	3.73	15,016,356						23,410,000	08/08/2016
00-1102625		CHATTANOOGA	TN		10/14/2016	3.75	7,453,095						11,610,000	09/07/2016
00-1102626		ATLANTA	GA		07/27/2016	3.64	11,396,149						17,170,000	07/20/2016
00-1102627		HIGHLANDS RANCH	CO		02/06/2017	3.95	7,564,048				50,376		11,200,000	09/06/2016
00-1102638		MARIETTA	GA		04/26/2019	3.45	8,403,541						13,900,000	08/03/2016
00-1102639	CF	GAINESVILLE	GA		08/08/2016	3.45	11,234,208						17,930,000	08/03/2016
00-1102640		WAKE FOREST	NC		08/08/2016	3.45	8,315,083						13,020,000	08/03/2016
00-1102642		DURHAM	NC		10/25/2016	3.10	8,208,063						17,150,000	09/26/2016
00-1102645		BEAVERTON	OR		10/27/2016	4.53	8,366,969						111,320,000	02/20/2018
00-1102651	CF	AURORA	CO		10/31/2016	3.45	13,000,000						20,580,000	10/11/2016
00-1102661	CF	BURBANK	CA		01/27/2020	3.32	19,229,823						29,850,000	11/14/2016
00-1102668		ATLANTA	GA		11/03/2016	4.48	3,000,000						44,960,000	10/17/2016
00-1102671		CHICAGO	IL		10/11/2016	3.50	6,879,237						10,770,000	10/06/2016
00-1102677		ISSAQUAH	WA		11/23/2016	3.46	10,103,929						15,940,000	11/15/2016
00-1102678	CF	CAMBRIDGE	MA		11/22/2016	3.37	34,500,000						45,820,000	11/09/2016
00-1102679		ANN ARBOR	MI		01/27/2020	3.86	17,817,290				171,500		25,460,000	12/07/2016
00-1102680	CF	AUSTIN	TX		12/19/2016	3.38	32,934,094						45,250,000	11/22/2016
00-1102681		VANCOUVER	WA		06/16/2017	4.45	13,876,394						21,009,000	05/15/2017
00-1102684	CF	WASHINGTON	DC		02/15/2017	3.47	13,500,000						18,730,000	11/22/2016
00-1102687		SANTA CLARA	CA		09/19/2018	4.32	14,707,520						21,605,000	08/16/2018
00-1102688		CHARLOTTE	NC		06/16/2017	3.87	36,778,921						50,178,000	06/05/2017
00-1102689		MACON	GA		02/06/2017	4.33	10,504,998						15,230,000	01/18/2017
00-1102690		WAYZATA	MN		01/05/2017	3.70	6,478,554						10,240,000	12/13/2016
00-1102691		ROCKVILLE	MD		04/03/2017	3.97	6,369,240						12,070,000	03/06/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102702	CF	PALM BEACH GARDENS	FL		04/11/2017	4.26	14,532,285				103,349		20,960,000	04/04/2017
00-1102705		TUSTIN	CA		10/12/2018	4.42	3,338,955						9,810,000	03/16/2017
00-1102707		SEATTLE	WA		04/11/2017	4.00	10,887,941						14,986,190	03/28/2017
00-1102709		CORONA	CA		03/10/2017	3.85	7,892,145						11,920,000	03/08/2017
00-1102710		CARSON	CA		03/10/2017	3.89	2,958,674						7,560,000	03/08/2017
00-1102711		ONTARIO	CA		09/01/2017	3.96	5,450,313						10,488,000	08/17/2017
00-1102713		HAWTHORNE	CA		04/17/2017	3.79	1,625,007						3,780,000	04/10/2017
00-1102714		ONTARIO	CA		09/01/2017	3.96	6,108,109						11,059,000	08/17/2017
00-1102721		BROOKLYN	NY		06/01/2017	4.24	12,660,354						25,505,500	05/15/2017
00-1102722		ATLANTA	GA		04/11/2017	4.10	16,829,841						33,650,000	03/28/2017
00-1102723		MADISON	WI		04/26/2017	6.25	3,352,994						47,232,000	04/12/2017
00-1102727		CHARLESTON	SC		05/22/2017	4.18	15,609,154						24,356,000	05/17/2017
00-1102731		DERBY	KS		06/01/2017	4.08	6,538,163						13,590,000	04/26/2017
00-1102734		WASHINGTON	DC		05/31/2017	4.17	24,266,604						34,960,000	05/17/2017
00-1102736		LAS VEGAS	NV		06/05/2017	4.07	8,000,000						13,618,160	05/09/2017
00-1102737		SAN FRANCISCO	CA		07/14/2017	3.50	55,000,000						126,495,722	05/31/2017
00-1102740		MEMPHIS	TN		08/16/2017	3.90	13,149,763						20,428,780	06/29/2017
00-1102742		LAWRENCE	KS		09/08/2017	4.09	14,957,392						23,563,421	08/10/2017
00-1102743		CHICAGO	IL		07/21/2017	4.13	9,745,000						14,152,000	06/12/2017
00-1102749		HOUSTON	TX		07/25/2017	3.68	42,000,000						61,128,319	06/28/2017
00-1102750		NAPERVILLE	IL		06/29/2017	3.74	16,500,000						26,150,198	06/08/2017
00-1102755		AUSTIN	TX		07/20/2017	3.62	40,000,000						68,364,500	06/13/2017
00-1102758		WOOD DALE	IL		09/01/2017	4.07	4,150,489						6,816,000	07/20/2017
00-1102759	CF	MOBILE	AL		08/08/2017	4.30	12,606,593						17,420,000	08/02/2017
00-1102771		RANCHO DOMINGEZ	CA		10/12/2018	3.75	4,571,162						8,234,000	07/13/2017
00-1102772		NORTHBROOK	IL		08/10/2017	3.78	14,147,690						23,538,732	07/14/2017
00-1102782		LAS VEGAS	NV		09/14/2017	4.08	5,532,906						8,253,000	08/25/2017
00-1102790		BETHESDA	MD		08/08/2017	3.80	20,000,000						31,199,688	08/07/2017
00-1102795		GREENVILLE	SC		09/29/2017	3.81	21,432,093						28,754,041	09/27/2017
00-1102801		SANTA MONICA	CA		09/29/2017	3.50	21,000,000						40,525,869	09/27/2017
00-1102802		MOUNT PLEASANT	SC		06/10/2019	3.95	8,906,241						12,853,000	05/29/2019
00-1102805		SUN PRAIRIE	WI		11/15/2017	4.01	4,928,003						7,185,000	10/31/2017
00-1102811		OREM	UT		01/08/2018	4.22	5,592,518						8,392,000	12/15/2017
00-1102813		BEDFORD	NH		03/15/2018	3.92	8,118,642						13,352,000	02/10/2018
00-1102815	CF	BOSTON	MA		02/26/2018	3.52	38,000,000						84,070,000	01/31/2018
00-1102818		CHICAGO	IL		12/08/2017	4.03	10,000,000						15,104,643	11/22/2017
00-1102819		LEBANON	TN		12/22/2017	3.54	8,000,000						15,241,895	12/06/2017
00-1102822		PORTLAND	OR		11/22/2017	3.51	6,300,000						10,968,864	11/15/2017
00-1102824		DORAL	FL		11/21/2017	3.49	10,000,000						14,551,668	11/17/2017
00-1102825		NAPLES	FL		12/05/2017	3.95	8,347,056						12,654,474	11/17/2017
00-1102826		HOUSTON	TX		12/29/2017	3.47	25,000,000						59,539,340	12/19/2017
00-1102831		PHOENIX	AZ		02/12/2018	4.11	18,639,814						28,695,652	01/26/2018
00-1102834		ATLANTA	GA		06/22/2018	2.20	32,250,000						57,152,427	03/22/2018
00-1102835	CF	MIAMI	FL		02/02/2018	3.96	15,400,000						20,645,000	01/26/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102836		WHITTIER	CA		12/18/2017	3.87	20,387,262						34,455,000	12/15/2017
00-1102841		RALEIGH	NC		01/31/2018	3.81	12,000,000						16,014,000	01/22/2018
00-1102845		LAS VEGAS	NV		02/28/2018	4.12	4,040,373						11,202,000	02/27/2018
00-1102848		JERICHO	NY		07/17/2018	4.18	15,910,241						30,810,256	02/09/2018
00-1102851		NEW YORK	NY		02/20/2018	3.61	50,000,000						89,980,500	02/07/2018
00-1102853		CHARLOTTE	NC		01/31/2018	3.73	5,000,000						7,016,129	01/26/2018
00-1102854		CHICAGO	IL		03/16/2018	3.78	22,000,000						31,985,905	02/28/2018
00-1102857		NEW YORK	NY		04/12/2018	4.23	10,037,550				105,604		14,491,702	04/02/2018
00-1102858		INDIANAPOLIS	IN		04/25/2018	4.10	9,899,906						13,324,615	03/08/2018
00-1102859		CHICAGO	IL		03/20/2018	4.33	17,500,000						25,177,134	03/09/2018
00-1102860		BELL	CA		04/12/2018	3.81	40,000,000						76,526,500	04/06/2018
00-1102864	CF	SAN FRANCISCO	CA		05/09/2018	4.19	19,120,680						42,911,000	04/25/2018
00-1102869		HARTLAND	WI		06/22/2018	4.30	6,193,527						11,750,000	05/10/2018
00-1102872		CHICAGO	IL		04/13/2018	4.81	4,666,827						7,232,333	03/23/2018
00-1102878		SALT LAKE CITY	UT		05/31/2018	4.38	9,815,656						14,329,000	05/18/2018
00-1102879		MARLTON	NJ		06/26/2018	4.20	23,908,003				251,177		59,261,112	06/12/2018
00-1102882		HILL AIR FORCE BASE	UT		07/06/2018	4.93	4,748,783						8,200,000	05/18/2018
00-1102886		SAN DIEGO	CA		06/22/2018	4.09	5,000,000						13,606,000	05/09/2018
00-1102887		COLORADO SPRINGS	CO		06/29/2018	4.11	14,355,041						20,514,085	06/12/2018
00-1102888		WARMINSTER	PA		06/25/2018	4.25	10,111,140						18,520,615	06/13/2018
00-1102892		SALT LAKE CITY	UT		04/26/2019	4.29	19,058,823						26,753,818	06/05/2018
00-1102893		INDIANAPOLIS	IN		08/14/2018	4.61	19,054,755						37,037,037	06/21/2018
00-1102895		SUNNYVALE	CA		07/16/2018	4.23	25,000,000						61,589,999	06/13/2018
00-1102905		RICHMOND	VA		07/27/2018	4.43	16,500,000						20,609,434	06/13/2018
00-1102907	CF	WESTERVILLE	OH		09/07/2018	4.48	15,446,884						21,635,000	08/03/2018
00-1102908		SUWANEE	GA		10/02/2018	4.23	10,000,000						15,392,614	09/13/2018
00-1102911		TAMPA	FL		09/05/2018	4.42	24,090,348						35,208,500	08/30/2018
00-1102914		PATCHOGUE	NY		10/12/2018	4.32	28,546,529						49,214,667	10/01/2018
00-1102920	CF	ENFIELD	CT		09/28/2018	4.45	16,815,108						25,855,000	08/03/2018
00-1102921		SAN FRANCISCO	CA		09/06/2018	4.11	14,200,000						24,287,349	08/29/2018
00-1102923		PHOENIX	AZ		10/12/2018	4.26	4,775,000						8,411,433	10/10/2018
00-1102927		SANTA ANA	CA		02/01/2019	4.35	9,690,705						14,750,500	01/13/2019
00-1102928		LAKE FOREST	CA		03/18/2019	4.33	5,831,330						11,041,500	03/08/2019
00-1102929		CARSON	CA		03/11/2019	4.35	5,443,117						8,065,000	03/08/2019
00-1102936		SENECA	SC		12/21/2018	4.92	9,672,915				79,775		13,903,768	12/15/2018
00-1102942		NEW YORK	NY		12/12/2018	4.53	9,685,925						14,492,069	12/10/2018
00-1102945		COCONUT CREEK	FL		02/28/2019	4.41	32,037,511						45,216,875	02/19/2019
00-1102952		WASHINGTON	DC		12/28/2018	4.36	13,000,000						52,567,000	12/20/2018
00-1102953		ORLANDO	FL		03/18/2019	4.30	3,895,480				27,985		6,417,571	03/07/2019
00-1102954		HOUSTON	TX		12/20/2018	4.09	50,000,000						75,460,655	12/17/2018
00-1102958		BERKELEY	CA		03/13/2019	4.16	21,000,000						33,546,059	03/07/2019
00-1102965		COLORADO SPRINGS	CO		02/28/2019	4.40	14,561,750						20,970,319	02/13/2019
00-1102966		SAN JUAN CAPISTRANO	CA		02/28/2019	4.61	14,503,636						20,823,000	02/07/2019
00-1102968		PHOENIX	AZ		02/27/2019	4.02	10,037,500						15,438,000	01/23/2019

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
00-1102970		OAKWOOD	GA		04/12/2019	4.29	9,345,032						16,498,000	03/26/2019
00-1102971		ATLANTA	GA		04/12/2019	4.28	3,082,735						4,963,175	03/26/2019
00-1102974		AUSTIN	TX		11/14/2019	4.12	31,500,000						66,463,000	04/20/2019
00-1102978		BURKE	VA		04/11/2019	5.55	2,948,200				27,234		30,980,250	04/09/2019
00-1102981		BROOKHAVEN	GA		03/28/2019	3.91	15,000,000						23,080,235	03/25/2019
00-1102983		MISSION VIEJO	CA		05/22/2019	4.28	10,000,000						22,500,000	05/11/2019
00-1102989		OAKLAND	CA		07/31/2019	3.72	10,000,000						26,929,048	07/16/2019
00-1102990		BOSTON	MA		06/06/2019	3.65	4,635,830						29,534,500	05/29/2019
00-1102991		SPRING HILL	FL		08/16/2019	4.18	6,086,399						9,521,000	07/26/2019
00-1102992		COLUMBUS	GA		08/16/2019	4.18	4,423,295						7,081,000	07/26/2019
00-1102995		NEW YORK	NY		07/17/2019	3.85	21,000,000						32,672,294	06/06/2019
00-1102996		COSTA MESA	CA		06/28/2019	3.83	42,000,000						79,101,000	05/14/2019
00-1102997		PITTSBURGH	PA		08/01/2019	3.74	28,620,676						42,890,000	06/12/2019
00-1102998		SEATTLE	WA		01/27/2020	3.57	27,000,000						45,630,701	05/17/2019
00-1103002		PORTLAND	OR		06/06/2019	3.97	9,000,000						13,940,000	06/05/2019
00-1103003		LOS ANGELES	CA		11/18/2019	3.82	12,000,000						19,656,000	09/30/2019
00-1103005		SALT LAKE CITY	UT		06/12/2019	4.18	22,500,000						31,558,000	06/03/2019
00-1103007		LOVELAND	OH		07/31/2019	4.14	4,884,627						6,874,375	07/25/2019
00-1103008		MASON	OH		07/31/2019	3.79	11,120,654						26,521,000	07/24/2019
00-1103011		COLUMBUS	OH		09/20/2019	3.74	2,976,558						7,989,000	09/03/2019
00-1103013		CERRITOS	CA		08/01/2019	3.26	15,000,000						22,714,215	07/23/2019
00-1103014		SANTA MONICA	CA		08/01/2019	4.14	10,000,000						14,553,000	07/25/2019
00-1103015		KNIGHTDALE	NC		10/28/2019	4.03	20,500,000						30,227,000	09/27/2019
00-1103016		SAN ANTONIO	TX		09/03/2019	3.64	14,000,000						23,658,000	08/15/2019
00-1103028		MARIETTA	GA		09/16/2019	3.67	10,000,000						16,806,397	09/11/2019
00-1103030		MORRIS PLAINS	NJ		01/27/2020	3.52	5,000,000						7,365,349	07/18/2019
00-1103031		CHICAGO	IL		07/31/2019	3.98	26,500,000						38,143,000	07/10/2019
00-1103036		SCOTTSDALE	AZ		09/30/2019	3.62	16,625,955						25,270,000	09/12/2019
00-1103043		CHATTANOOGA	TN		09/18/2019	3.98	3,976,428						9,432,000	09/12/2019
00-1103044		SANDY	OR		10/15/2019	3.72	6,859,620						9,570,944	09/12/2019
00-1103047		CORAL GABLES	FL		09/09/2019	3.80	25,924,063						40,830,568	08/26/2019
00-1103049		TACOMA	WA		09/19/2019	3.57	11,700,000						18,106,000	09/09/2019
00-1103052		SALT LAKE CITY	UT		12/13/2019	3.71	5,898,328						8,479,474	10/15/2019
00-1103054		ASHBURN	VA		11/01/2019	3.50	5,000,000						7,935,769	10/09/2019
00-1103055		MINNEAPOLIS	MN		12/12/2019	3.20	10,000,000						14,666,885	10/28/2019
00-1103056		NASHVILLE	TN		09/27/2019	3.50	15,000,000						28,154,000	09/22/2019
00-1103057		SCOTTSDALE	AZ	S	12/13/2019	4.00	29,000,000						43,097,454	11/06/2019
00-1103059		KINGWOOD	TX		11/08/2019	3.15	10,000,000						16,020,417	10/28/2019
00-1103061		SOUTH BRUNSWICK	NJ		02/11/2020	3.20	15,530,000						25,326,000	11/27/2019
00-1103073		NEW YORK	NY		01/10/2020	3.39	40,000,000						62,855,238	12/09/2019
00-1103076		PHOENIX	AZ		11/14/2019	3.37	3,000,000						4,456,016	10/14/2019
00-1103079		SEATTLE	WA		01/28/2020	3.64	8,145,600				145,600		11,611,840	12/31/2019
00-1103082		ALBUQUERQUE	NM		09/30/2020	3.35	3,737,867						5,644,000	09/04/2020
00-1103086		TALLMADGE TOWNSHIP	MI		12/06/2019	3.66	4,914,542						8,359,091	11/26/2019
00-1103087		HOUSTON	TX		12/23/2019	3.32	20,500,000						28,107,000	11/21/2019

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
00-1103093		OAKLAND	CA		12/16/2019	3.60	23,585,557						33,769,000	11/25/2019
00-1103094		EL SEGUNDO	CA		01/13/2020	3.20	5,000,000						8,373,134	01/09/2020
00-1103096		DENVER	CO		01/30/2020	3.48	5,500,000						13,627,000	01/21/2020
00-1103098		COMSTOCK PARK	MI		12/06/2019	3.50	8,841,904						16,527,000	11/26/2019
00-1103100		NEWPORT NEWS	VA		11/21/2019	3.29	14,000,000						19,408,500	11/18/2019
00-1103102		NEW YORK	NY		12/09/2019	3.10	19,589,359						35,966,000	12/05/2019
00-1103103		FAIRFIELD	CA		01/10/2020	3.25	4,890,430						8,186,000	12/04/2019
00-1103104		AUSTIN	TX		04/14/2020	3.51	10,600,000						15,238,000	03/02/2020
00-1103106		MESA	AZ		12/30/2019	3.33	20,000,000						34,863,000	11/25/2019
00-1103108		PHILADELPHIA	PA		02/14/2020	3.55	9,857,921						13,945,567	02/13/2020
00-1103110		CHERRY HILL	NJ		10/05/2020	3.63	11,065,797						15,080,744	03/18/2020
00-1103112		NEW YORK	NY		01/30/2020	3.45	16,726,592						26,248,404	01/17/2020
00-1103113		SAN FRANCISCO	CA		02/27/2020	3.50	6,000,000						20,993,000	01/30/2020
00-1103115		PHOENIX	AZ		01/15/2020	3.33	15,000,000						22,626,403	12/11/2019
00-1103116		CINCINNATI	OH		02/06/2020	3.60	7,750,000						11,751,000	02/03/2020
00-1103118		WESTERVILLE	OH		08/03/2020	3.30	17,792,350						24,717,000	06/25/2020
00-1103120		PLEASANT PRAIRIE	WI		03/23/2020	3.25	3,000,000						4,911,795	03/03/2020
00-1103121		DALLAS	TX		02/03/2020	3.57	40,000,000						57,936,000	01/27/2020
00-1103122		WALPOLE	MA		02/19/2020	3.46	10,223,176						16,406,000	02/07/2020
00-1103124		WALNUT CREEK	CA		03/04/2020	3.50	10,000,000						15,838,000	02/18/2020
00-1103127		ATLANTA	GA		02/13/2020	3.27	15,000,000						24,114,706	02/06/2020
00-1103128		CARY	NC		03/11/2020	3.19	4,932,944						6,964,680	03/06/2020
00-1103130		WAYZATA	MN		04/27/2020	3.15	19,700,000						39,300,000	03/31/2020
00-1103132		PHOENIX	AZ		02/28/2020	3.23	33,550,000						51,346,000	02/24/2020
00-1103137		BEAVERTON	OR		06/01/2020	3.05	10,465,155						17,812,000	05/28/2020
00-1103142		SACRAMENTO	CA		03/31/2020	4.10	2,000,000						10,166,167	03/30/2020
00-1103145		LONG ISLAND CITY	NY		05/08/2020	2.90	16,000,000						67,300,000	04/21/2020
00-1103149		DALLAS	TX		05/27/2020	2.90	15,940,000						31,076,000	05/18/2020
00-1103154		LOUISVILLE	KY		05/21/2020	2.95	23,000,000						37,453,000	05/13/2020
00-1103157		AVENTURA	FL		05/08/2020	2.75	20,000,000						34,982,286	04/24/2020
00-1103158		CHICAGO	IL		05/29/2020	3.25	5,000,000						7,329,412	05/05/2020
00-1103172		BENSALEM	PA		07/14/2020	3.50	7,140,000						10,239,000	07/06/2020
00-1103177		CINCINNATI	OH		07/01/2020	4.25	5,000,000						8,061,552	06/29/2020
00-1103179		FAYETTEVILLE	GA		08/20/2020	3.07	5,000,000						8,092,647	08/11/2020
00-1103184		TIGARD	OR		08/31/2020	3.05	9,590,698						16,693,000	08/19/2020
00-1103185		COLUMBUS	OH	S	10/29/2020	3.50	8,046,667						25,078,176	09/23/2020
00-1103187		LOUISVILLE	KY		11/23/2020	3.24	4,000,000						5,747,896	10/23/2020
00-1103191		SOMERSET	NJ		10/30/2020	3.18	12,000,000						15,680,000	10/15/2020
00-1103193		CHARLOTTE	NC		09/28/2020	2.50	23,000,000						34,505,520	09/18/2020
00-1103194		HIGH POINT	NC		10/15/2020	2.91	10,000,000						15,632,308	10/13/2020
00-1103195		PHOENIX	AZ		10/30/2020	3.20	6,725,000						10,821,000	09/16/2020
00-1103196		LAGUNA NIGUEL	CA		10/09/2020	2.99	10,380,000						14,945,000	10/07/2020
00-1103197		PARK CITY	UT		10/08/2020	2.60	6,500,000						14,811,000	10/07/2020
00-1103200		MOUNT PLEASANT	SC		12/15/2020	2.82	10,000,000						14,054,359	11/18/2020

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
00-1103201		SHOREWOOD HILLS	WI		12/09/2020	2.98	4,000,000						6,358,917	11/24/2020
00-1103204		NORFOLK	VA		12/01/2020	3.06	16,400,000						23,063,176	11/03/2020
00-1103207		PHOENIX	AZ		11/20/2020	2.55	7,875,000						13,379,000	11/16/2020
00-1103208		LOS ANGELES	CA		12/10/2020	3.09	4,000,000						6,173,538	11/30/2020
00-1103210		SAN DIEGO	CA		12/22/2020	2.72	6,200,000						15,758,000	12/10/2020
00-1103214		MANCHESTER	CT		12/14/2020	2.61	10,000,000						21,945,000	11/30/2020
00-1103215		CICERO	IL		12/17/2020	1.95	90,000,000						128,806,967	12/09/2020
00-1103216		PHOENIX	AZ		12/16/2020	2.86	21,600,000						33,266,000	12/09/2020
00-1103222		JACKSONVILLE	FL		12/15/2020	2.68	47,000,000						63,761,000	12/04/2020
00-9000144		ROCK HILL	SC		08/01/2002	8.00	74,382						598,762	07/29/2002
03-4000027		NAUGATUCK	CT		07/30/2015	8.50	433,808						8,360,000	03/29/1996
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							7,724,646,493	0	(120,190)	0	4,506,326	0	14,964,821,322	XXX
Mortgages in Good Standing - Mezzanine Loans														
99-0000065		DALLAS	TX		12/20/2017	11.00	20,911,894				2,216,280		95,422,059	09/12/2017
99-0000071		FORT WORTH	TX		12/21/2018	12.00	14,947,543				1,682,358		86,200,000	10/19/2018
99-0000073		CHARLOTTE	NC		12/19/2019	6.00	6,885,337				635,337		79,800,000	02/24/2019
99-0000074		SACRAMENTO	CA		03/05/2019	10.25	9,528,077				530,130		55,100,000	02/15/2019
99-0000075		MIAMI	FL		07/31/2019	10.00	9,753,103				723,422		62,100,000	05/13/2019
99-0000076		SAN DIEGO	CA		06/07/2019	12.00	23,253,066				2,611,966		131,500,000	01/01/2019
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							85,279,020	0	0	0	8,399,493	0	510,122,058	XXX
0899999. Total - Mortgages in Good Standing							7,809,925,513	0	(120,190)	0	12,905,819	0	15,474,943,380	XXX
Restructured Mortgages - Commercial Mortgages - All Other														
00-1101244		CHANTILLY	VA		08/29/2006	5.00	9,459,836						21,410,000	09/06/2006
1399999. Total - Restructured Mortgages - Commercial Mortgages - All Other							9,459,836	0	0	0	0	0	21,410,000	XXX
1699999. Total - Restructured Mortgages							9,459,836	0	0	0	0	0	21,410,000	XXX
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Commercial Mortgages - All Other														
00-1102095		COLUMBIA	MO		01/27/2016	4.56	10,000,000						16,475,555	11/06/2013
2199999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Comm. Mortgages - All Other							10,000,000	0	0	0	0	0	16,475,555	XXX
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure							10,000,000	0	0	0	0	0	16,475,555	XXX
3399999. Totals							7,829,385,349	0	(120,190)	0	12,905,819	0	15,512,828,935	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1103057	SCOTTSDALE	AZ	S	12/13/2019	4.00		19,333,333	43,097,454
00-1103061	SOUTH BRUNSWICK	NJ		02/11/2020	3.20	15,530,000		25,326,000
00-1103073	NEW YORK	NY		01/10/2020	3.39	40,000,000		62,855,238
00-1103079	SEATTLE	WA		01/28/2020	3.64	8,000,000		11,611,840
00-1103082	ALBUQUERQUE	NM		09/30/2020	3.35	3,750,000		5,644,000
00-1103094	EL SEGUNDO	CA		01/13/2020	3.20	5,000,000		8,373,134
00-1103096	DENVER	CO		01/30/2020	3.48	5,500,000		13,627,000
00-1103103	FAIRFIELD	CA		01/10/2020	3.25	5,000,000		8,186,000
00-1103104	AUSTIN	TX		04/14/2020	3.51	10,600,000		15,238,000
00-1103108	PHILADELPHIA	PA		02/14/2020	3.55	10,000,000		13,945,567
00-1103110	CHERRY HILL	NJ		10/05/2020	3.63	11,100,000		15,080,744
00-1103112	NEW YORK	NY		01/30/2020	3.45	17,000,000		26,248,404
00-1103113	SAN FRANCISCO	CA		02/27/2020	3.50	6,000,000		20,993,000
00-1103115	PHOENIX	AZ		01/15/2020	3.33	15,000,000		22,626,403
00-1103116	CINCINNATI	OH		02/06/2020	3.60	7,750,000		11,751,000
00-1103118	WESTERVILLE	OH		08/03/2020	3.30	17,880,000		24,717,000
00-1103120	PLEASANT PRAIRIE	WI		03/23/2020	3.25	3,000,000		4,911,795
00-1103121	DALLAS	TX		02/03/2020	3.57	40,000,000		57,936,000
00-1103122	WALPOLE	MA		02/19/2020	3.46	10,500,000		16,406,000
00-1103124	WALNUT CREEK	CA		03/04/2020	3.50	10,000,000		15,838,000
00-1103127	ATLANTA	GA		02/13/2020	3.27	15,000,000		24,114,706
00-1103128	CARY	NC		03/11/2020	3.19	5,000,000		6,964,680
00-1103130	WAYZATA	MN		04/27/2020	3.15	19,700,000		19,700,000
00-1103132	PHOENIX	AZ		02/28/2020	3.23	33,550,000		51,346,000
00-1103137	BEAVERTON	OR		06/01/2020	3.05	10,750,000		17,812,000
00-1103142	SACRAMENTO	CA		03/31/2020	4.10	2,000,000		10,166,167
00-1103145	LONG ISLAND CITY	NY		05/08/2020	2.90	16,000,000		67,300,000
00-1103149	DALLAS	TX		05/27/2020	2.90	15,940,000		31,076,000
00-1103154	LOUISVILLE	KY		05/21/2020	2.95	23,000,000		37,453,000
00-1103157	AVENTURA	FL		05/08/2020	2.75	20,000,000		34,982,286
00-1103158	CHICAGO	IL		05/29/2020	3.25	5,000,000		7,329,412
00-1103172	BENSALEM	PA		07/14/2020	3.50	7,140,000		10,239,000
00-1103177	CINCINNATI	OH		07/01/2020	4.25	5,000,000		8,061,552
00-1103179	FAYETTEVILLE	GA		08/20/2020	3.07	5,000,000		8,092,647
00-1103184	TIGARD	OR		08/31/2020	3.05	9,700,000		16,693,000
00-1103185	COLUMBUS	OH	S	10/29/2020	3.50	4,023,333	4,023,333	25,078,176
00-1103187	LOUISVILLE	KY		11/23/2020	3.24	4,000,000		5,747,896
00-1103191	SOMERSET	NJ		10/30/2020	3.18	12,000,000		15,680,000
00-1103193	CHARLOTTE	NC		09/28/2020	2.50	23,000,000		34,505,520
00-1103194	HIGH POINT	NC		10/15/2020	2.91	10,000,000		15,632,308
00-1103195	PHOENIX	AZ		10/30/2020	3.20	6,725,000		10,821,000
00-1103196	LAGUNA NIGUEL	CA		10/09/2020	2.99	10,380,000		14,945,000
00-1103197	PARK CITY	UT		10/08/2020	2.60	6,500,000		14,811,000
00-1103200	MOUNT PLEASANT	SC		12/15/2020	2.82	10,000,000		14,054,359

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
00-1103201	SHOREWOOD HILLS	WI		12/09/2020	2.98	4,000,000		6,358,917
00-1103204	NORFOLK	VA		12/01/2020	3.06	16,400,000		23,063,176
00-1103207	PHOENIX	AZ		11/20/2020	2.55	7,875,000		13,379,000
00-1103208	LOS ANGELES	CA		12/10/2020	3.09	4,000,000		6,173,538
00-1103210	SAN DIEGO	CA		12/22/2020	2.72	6,200,000		15,758,000
00-1103214	MANCHESTER	CT		12/14/2020	2.61	10,000,000		21,945,000
00-1103215	CICERO	IL		12/17/2020	1.95	90,000,000		128,806,967
00-1103216	PHOENIX	AZ		12/16/2020	2.86	21,600,000		33,266,000
00-1103222	JACKSONVILLE	FL		12/15/2020	2.68	47,000,000		63,761,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						728,093,333	23,356,667	1,239,529,886
Mortgages in Good Standing - Mezzanine Loans								
99-0000073	CHARLOTTE	NC		12/19/2019	6.00		1,535,625	79,800,000
99-0000074	SACRAMENTO	CA		03/05/2019	10.25		8,997,947	55,100,000
99-0000075	MIAMI	FL		07/31/2019	10.00		7,004,652	62,100,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans						0	17,538,224	196,999,999
0899999. Total - Mortgages in Good Standing						728,093,333	40,894,890	1,436,529,885
3399999. Totals						728,093,333	40,894,890	1,436,529,885

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																	
00-1000032	PITTSBURGH	PA		06/10/2008.	01/16/2020.	1,887,371					0		1,887,371	1,887,371			0
00-1000171	CANTON	OH		08/15/2000.	08/24/2020.	201,375					0		201,375	201,375			0
00-1000188	KEASBY	NJ		04/17/2000.	05/11/2020.	333,907					0		333,907	333,907			0
00-1000818	LEECHBURG	PA		07/22/2004.	11/05/2020.	1,685,443					0		1,685,443	1,685,443			0
00-1000819	BARBERTON	OH		12/21/2001.	11/02/2020.	862,554					0		862,554	862,554			0
00-1000820	PITTSBURGH	PA		07/22/2004.	11/05/2020.	397,107					0		397,107	397,107			0
00-1000821	LOWER BURRELL	PA		12/21/2001.	11/05/2020.	446,977					0		446,977	446,977			0
00-1000822	CANAL FULTON	OH		12/21/2001.	11/02/2020.	245,654					0		245,654	245,654			0
00-1000926	MARIETTA	GA		01/27/2020.	07/09/2020.	1,784,338					0		1,784,338	1,784,338			0
00-1002014	KNOXVILLE	TN		01/27/2020.	07/06/2020.	1,146,103					0		1,146,103	1,146,103			0
00-1100487	HILLIARD	OH		01/06/2005.	02/03/2020.	29,950					0		29,950	29,950			0
00-1100781	BROOKLYN PARK	MN		01/27/2020.	04/09/2020.	4,149,433					0		4,149,433	4,149,433			0
00-1100920	BEAVERTON	OR		01/27/2016.	06/01/2020.	4,392,587					0		4,392,587	4,392,587			0
00-1101007	TAMPA	FL		12/08/2005.	09/09/2020.	393,544					0		393,544	393,544			0
00-1101031	PLANO	TX		12/01/2005.	12/04/2020.	1,054,597					0		1,054,597	1,054,597			0
00-1101056	ELLICOTT CITY	MD		12/08/2005.	09/08/2020.	18,958,738					0		18,958,738	18,958,738			0
00-1101309	BRANCHBURG	NJ		11/07/2006.	07/10/2020.	3,129,268					0		3,129,268	3,129,268			0
00-1101491	JACKSONVILLE BEACH	FL		06/21/2007.	12/04/2020.	3,026,817					0		3,026,817	3,026,817			0
00-1101690	WEST VIEW	PA		06/10/2010.	06/25/2020.	4,653,046					0		4,653,046	4,653,046			0
00-1101701	FAIRVIEW	OR		09/29/2010.	07/24/2020.	10,840,708					0		10,840,708	10,840,708			0
00-1101722	SALT LAKE CITY	UT		12/27/2010.	12/29/2020.	3,899,436					0		3,899,436	3,899,436			0
00-1101738	FLORHAM PARK	NJ		06/02/2011.	02/05/2020.	17,998,214					0		17,998,214	17,998,214			0
00-1101767	GREENFIELD	WI		09/12/2011.	02/26/2020.	8,525,173					0		8,525,173	8,525,173			0
00-1101771	CINCINNATI	OH		07/27/2011.	02/06/2020.	4,744,471					0		4,744,471	4,744,471			0
00-1101775	WASHINGTON	DC		07/28/2011.	10/26/2020.	13,500,000					0		13,500,000	13,500,000			0
00-1101780	MINNEAPOLIS	MN		09/20/2011.	12/28/2020.	17,015,630					0		17,015,630	17,015,630			0
00-1101788	WEST CHESTER	PA		10/31/2011.	06/26/2020.	6,485,004					0		6,485,004	6,485,004			0
00-1101812	PLATTEVILLE	WI		01/25/2012.	08/18/2020.	4,593,786					0		4,593,786	4,593,786			0
00-1101834	NEW YORK	NY		04/13/2012.	06/03/2020.	58,461,700					0		58,461,700	58,461,700			0
00-1101847	BRENTWOOD	TN		11/08/2012.	04/30/2020.	7,232,175					0		7,232,175	7,232,175			0
00-1101874	FT. THOMAS	KY		08/23/2012.	01/30/2020.	7,093,964					0		7,093,964	7,093,964			0
00-1101883	STUDIO CITY	CA		04/26/2019.	11/03/2020.	4,078,672					0		4,078,672	4,078,672			0
00-1101898	NEW YORK	NY		04/26/2019.	01/30/2020.	25,987,824					0		25,987,824	25,987,824			0
00-1101899	NEW YORK	NY		04/26/2019.	01/30/2020.	3,421,104					0		3,421,104	3,421,104			0
00-1101933	PITTSBURGH	PA		12/21/2012.	12/18/2020.	5,433,991					0		5,433,991	5,433,991			0
00-1101938	GRIMES	IA		03/27/2013.	04/10/2020.	3,917,653					0		3,917,653	3,917,653			0
00-1101944	OMAHA	NE		03/07/2013.	11/12/2020.	4,780,052					0		4,780,052	4,780,052			0
00-1101961	ENGLEWOOD	CO		10/12/2018.	04/02/2020.	8,250,000					0		8,250,000	8,250,000			0
00-1101977	ANN ARBOR	MI		07/01/2013.	12/03/2020.	12,973,961					0		12,973,961	12,973,961			0
00-1101994	TIGARD	OR		08/21/2013.	07/01/2020.	7,193,358		17,536			17,536		7,210,894	7,219,987		9,094	9,094
00-1102001	BROOKLINE (BOSTON)	MA		01/27/2016.	06/16/2020.	7,434,638					0		7,434,638	7,434,638			0
00-1102050	CHINO	CA		12/30/2013.	11/05/2020.	9,804,448					0		9,804,448	9,804,448			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102087	MADISON	WI		06/03/2014.	12/09/2020.	10,496,528					0		10,496,528	10,496,528			0
00-1102088	MADISON	WI		02/03/2014.	12/09/2020.	2,013,270					0		2,013,270	2,013,270			0
00-1102102	ONTARIO	CA		01/27/2016.	10/07/2020.	6,408,057					0		6,408,057	6,408,057			0
00-1102126	GRIMES	IA		04/26/2019.	04/10/2020.	3,900,234					0		3,900,234	3,900,234			0
00-1102225	LINCOLN	NE		10/12/2018.	01/17/2020.	1,741,139					0		1,741,139	1,741,139			0
00-1102229	FARMERS BRANCH	TX		10/15/2014.	12/31/2020.	55,375,000					0		55,375,000	55,375,000			0
00-1102301	NORTH BEND	WA		10/12/2018.	04/17/2020.	6,093,771					0		6,093,771	6,093,771			0
00-1102336	MENLO PARK	CA		04/15/2015.	01/16/2020.	30,568,127					0		30,568,127	30,568,127			0
00-1102346	ATLANTA	GA		10/12/2018.	06/01/2020.	3,166,681					0		3,166,681	3,166,681			0
00-1102363	ELIZABETHTOWN	KY		05/26/2016.	10/29/2020.	4,231,698					0		4,231,698	4,231,698			0
00-1102602	CHANDLER	AZ		06/24/2016.	02/14/2020.	8,206,531					0		8,206,531	8,206,531			0
00-1102975	UPPER MARLBORO	MD		05/16/2019.	12/11/2020.	4,000,000					0		4,000,000	4,000,000			0
03-0307129	AMHERST	NY		07/30/2015.	07/08/2020.	138,389					0		138,389	138,389			0
03-0310231	ST PAUL	MN		08/27/1997.	04/09/2020.	793,186					0		793,186	793,186			0
03-0310337	HOUSTON	TX		07/30/2015.	10/05/2020.	1,161,314					0		1,161,314	1,161,314			0
03-0310442	HOUSTON	TX		09/30/1997.	10/05/2020.	68,032					0		68,032	68,032			0
99-0000050	LONG BEACH	CA		10/04/2016.	02/14/2020.	11,240,463				112,405	112,405		11,352,867	11,352,867			0
0199999. Total - Mortgages Closed by Repayment						452,047,189	0	17,536	0	112,405	129,941	0	452,177,131	452,186,223	0	9,094	9,094
Mortgages With Partial Repayments																	
00-1000593	KENILWORTH	NJ		08/08/2001.		1,580,868					0		876,399	876,399			0
00-1000665	EDISON	NJ		07/06/2001.		2,073,111					0		1,211,711	1,211,711			0
00-1000701	VILLANOVA	PA		12/17/2001.		1,256,449					0		579,194	579,194			0
00-1000714	CLOSTER	NJ		11/08/2001.		613,765					0		295,050	295,050			0
00-1000867	SALT LAKE CITY	UT		03/01/2002.		753,491					0		319,501	319,501			0
00-1000875	SCOTTSDALE	AZ		10/01/2002.		637,342					0		208,541	208,541			0
00-1000914	CINCINNATI	OH		07/10/2012.		587,075					0		219,211	219,211			0
00-1000929	CRANBERRY TOWNSHIP	PA		07/22/2004.		14,072,856					0		1,428,362	1,428,362			0
00-1000932	HARRISON TOWNSHIP	MI		01/27/2020.		4,427,980					0		393,600	393,600			0
00-1000949	STOW	OH		05/30/2002.		885,697					0		334,237	334,237			0
00-1000958	HOUSTON	TX		06/18/2002.		1,310,396					0		132,954	132,954			0
00-1001038	ITHACA	NY		10/08/2002.		4,483,093					0		202,587	202,587			0
00-1001042	RAVENNA	OH		09/05/2003.		2,054,954					0		749,005	749,005			0
00-1001215	EDISON	NJ		01/02/2003.		4,438,709					0		1,358,152	1,358,152			0
00-1001237	DALLAS	TX		03/01/2003.		2,314,887					0		380,856	380,856			0
00-1001244	PITTSBURGH	PA		02/08/2005.		12,965,156					0		907,152	907,152			0
00-1001279	PITTSBURGH	PA		12/22/2003.		2,718,199					0		616,902	616,902			0
00-1001283	GARLAND	TX		03/03/2003.		972,797					0		272,372	272,372			0
00-1001319	RANCHO CUCAMONGA	CA		06/27/2013.		1,622,988					0		162,959	162,959			0
00-1001333	MYRTLE BEACH	SC		01/26/2016.		1,664,273					0		431,852	431,852			0
00-1100046	GLEN CARBON	IL		01/05/2004.		1,880,531					0		151,057	151,057			0
00-1100047	SAINT LOUIS	MO		11/14/2003.		4,162,378					0		329,667	329,667			0
00-1100067	JOHNSON CITY	TN		10/31/2003.		1,109,234					0		260,603	260,603			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100068	BELLEVUE	TN		01/26/2016		1,357,353					0		318,895	318,895			0
00-1100154	CRANBERRY TOWNSHIP	PA		10/22/2003		3,177,215					0		336,557	336,557			0
00-1100163	RESTON	VA		01/26/2016		2,104,947					0		490,938	490,938			0
00-1100173	ALBUQUERQUE	NM		08/31/2004		1,331,895					0		245,271	245,271			0
00-1100174	SIOUX FALLS	SD		11/12/2003		1,193,360					0		271,900	271,900			0
00-1100195	HOUSTON	TX		11/21/2003		1,296,231					0		109,684	109,684			0
00-1100196	HOUSTON	TX		11/21/2003		1,323,752					0		112,013	112,013			0
00-1100197	HOUSTON	TX		01/26/2016		1,673,267					0		141,588	141,588			0
00-1100233	ITHACA	NY		01/26/2016		472,713					0		21,600	21,600			0
00-1100247	CLEARFIELD	UT		01/26/2016		991,129					0		220,993	220,993			0
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		936,824					0		313,264	313,264			0
00-1100272	WILSONVILLE	OR		01/26/2016		1,432,211					0		112,739	112,739			0
00-1100296	CINCINNATI	OH		01/26/2016		1,577,453					0		343,748	343,748			0
00-1100346	FARRAGUT	TN		05/04/2004		977,887					0		200,590	200,590			0
00-1100365	WENATCHEE	WA		08/09/2004		1,131,339					0		212,419	212,419			0
00-1100369	HIGHWOOD	IL		05/17/2004		2,330,601					0		166,867	166,867			0
00-1100371	ANDERSON	SC		12/21/2004		1,747,284					0		130,404	130,404			0
00-1100406	EDISON	NJ		05/18/2004		2,102,491					0		425,356	425,356			0
00-1100420	ORMOND BEACH	FL		06/15/2004		1,150,660					0		228,040	228,040			0
00-1100421	PORT ORANGE	FL		09/16/2004		288,477					0		153,585	153,585			0
00-1100464	GAINESVILLE	FL		05/02/2004		4,441,861					0		378,548	378,548			0
00-1100475	ITHACA	NY		06/25/2004		2,397,608					0		104,532	104,532			0
00-1100519	MILWAUKEE	WI		04/20/2006		2,511,095					0		82,624	82,624			0
00-1100581	CHARLOTTE	NC		04/04/2005		5,577,368					0		518,716	518,716			0
00-1100602	HOUSTON	TX		12/16/2004		1,496,808					0		109,376	109,376			0
00-1100603	HOUSTON	TX		12/16/2004		975,767					0		71,302	71,302			0
00-1100649	KNOXVILLE	TN		11/04/2004		2,562,925					0		195,360	195,360			0
00-1100677	LAS VEGAS	NV		02/18/2005		3,526,176					0		258,274	258,274			0
00-1100686	CHARLOTTE	NC		01/26/2016		1,213,735					0		61,091	61,091			0
00-1100692	SALT LAKE CITY	UT		01/27/2016		3,711,494					0		638,270	638,270			0
00-1100697	CLEARFIELD	UT		01/28/2005		1,278,753					0		278,565	278,565			0
00-1100720	HOUSTON	TX		12/16/2004		613,535					0		44,833	44,833			0
00-1100722	HOUSTON	TX		12/16/2004		768,980					0		56,192	56,192			0
00-1100723	WAUSAU	WI		03/28/2006		1,605,714					0		56,650	56,650			0
00-1100738	CHULA VISTA	CA		01/28/2005		894,777					0		88,306	88,306			0
00-1100756	LAKE OSWEGO	OR		11/08/2006		2,966,358					0		349,671	349,671			0
00-1100773	SIMI VALLEY	CA		08/17/2005		3,467,114					0		526,117	526,117			0
00-1100806	RENO	NV		01/27/2016		6,064,147					0		450,138	450,138			0
00-1100807	ELLENWOOD	GA		01/27/2020		3,793,015					0		265,900	265,900			0
00-1100822	LAS VEGAS	NV		08/18/2015		9,495,308					0		679,135	679,135			0
00-1100867	CARSON	CA		01/27/2016		2,643,890					0		189,560	189,560			0
00-1100868	REDMOND	WA		09/08/2006		17,563,329					0		1,059,251	1,059,251			0
00-1100877	FAIRFIELD	NJ		07/06/2005		7,095,844					0		505,254	505,254			0

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100917	W. BABYLON	NY		02/05/2008		3,620,072					0		175,767	175,767			0
00-1100918	IONIA	MI		01/27/2016		1,788,537					0		125,715	125,715			0
00-1100928	TAMPA	FL		01/27/2016		4,357,868					0		677,704	677,704			0
00-1100983	WAUKEGAN	IL		10/26/2005		914,902					0		55,180	55,180			0
00-1100990	ROCKVILLE	MD		05/10/2006		3,432,747					0		221,424	221,424			0
00-1100999	SOUTH JORDAN	UT		11/07/2005		2,519,476					0		364,963	364,963			0
00-1101003	JACKSONVILLE	FL		10/12/2005		2,751,131					0		403,626	403,626			0
00-1101025	MANHATTAN	KS		12/08/2005		2,367,680					0		335,203	335,203			0
00-1101041	GARDEN CITY	GA		04/28/2006		2,413,553					0		564,529	564,529			0
00-1101048	BERKELEY HEIGHTS	NJ		12/01/2005		1,493,817					0		342,549	342,549			0
00-1101137	FRANKFORT	IL		04/23/2007		2,597,532					0		142,618	142,618			0
00-1101152	CINCINNATI	OH		09/28/2006		745,805					0		396,627	396,627			0
00-1101157	MASPETH	NY		04/21/2006		900,549					0		119,630	119,630			0
00-1101197	COLUMBUS	OH		02/06/2007		6,076,958					0		248,134	248,134			0
00-1101214	MIAMI	FL		12/07/2006		9,125,158					0		516,370	516,370			0
00-1101244	CHANTILLY	VA		08/29/2006		9,673,958					0		214,121	214,121			0
00-1101419	AVON	MA		04/27/2007		303,487					0		120,465	120,465			0
00-1101456	BURLINGTON	WA		05/14/2007		1,400,013					0		535,418	535,418			0
00-1101475	LONGWOOD	FL		12/27/2007		3,264,034					0		994,755	994,755			0
00-1101509	ITHACA	NY		07/31/2007		3,709,584					0		167,383	167,383			0
00-1101512	BURR RIDGE	IL		09/27/2011		3,034,430					0		93,759	93,759			0
00-1101521	ATLANTA	GA		01/27/2020		9,441,091					0		305,166	305,166			0
00-1101525	AUSTIN	TX		07/18/2007		3,461,581					0		184,786	184,786			0
00-1101540	ORANGE	CA		07/30/2015		9,382,103					0		211,340	211,340			0
00-1101567	VARIOUS	PA		04/30/2009		6,100,183					0		2,094,090	2,094,090			0
00-1101568	VARIOUS	OH		04/30/2009		3,618,488					0		1,242,166	1,242,166			0
00-1101634	PITTSBURGH	PA		04/18/2008		2,156,298					0		197,638	197,638			0
00-1101650	BEDFORD	OH		09/26/2008		4,981,209					0		1,156,451	1,156,451			0
00-1101686	PITTSBURGH	PA		03/26/2010		563,957					0		190,923	190,923			0
00-1101695	KENT	WA		07/15/2010		2,791,228					0		426,386	426,386			0
00-1101700	HOUSTON	TX		09/01/2010		2,329,987					0		354,274	354,274			0
00-1101702	CLINTON	UT		10/08/2010		7,398,727					0		661,229	661,229			0
00-1101703	GLENSHAW	PA		01/27/2011		9,672,270					0		639,847	639,847			0
00-1101719	LOVELAND	OH		07/30/2015		350,511					0		322,975	322,975			0
00-1101725	ALBUQUERQUE	NM		01/31/2011		2,048,907					0		80,925	80,925			0
00-1101726	COLUMBUS	OH	S	12/29/2010		15,290,797					0		581,532	581,532			0
00-1101727	WEST BABYLON	NY		02/15/2011		2,507,244					0		114,232	114,232			0
00-1101728	COLUMBUS	OH	S	06/08/2011		629,911					0		392,029	392,029			0
00-1101729	UPPER ARLINGTON	OH		07/15/2011		32,235,669					0		1,138,183	1,138,183			0
00-1101736	SHAWNEE	KS		03/01/2011		2,802,486					0		60,470	60,470			0
00-1101743	CHAPEL HILL	NC		11/15/2011		6,770,739					0		233,144	233,144			0
00-1101747	IRVINE	CA		05/02/2011		5,080,871					0		668,717	668,717			0
00-1101750	BUFFALO GROVE	IL		05/05/2011		1,585,245					0		62,074	62,074			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101751	WOOD DALE	IL		05/05/2011.		3,792,197					0		135,865	135,865			0
00-1101753	HOUSTON	TX		06/29/2011.		8,927,637					0		378,366	378,366			0
00-1101755	CLIFTON	VA		06/28/2011.		24,495,068					0		371,403	371,403			0
00-1101756	NASHVILLE	TN		01/27/2020.		7,106,751					0		445,656	445,656			0
00-1101760	WOOD DALE	IL		05/05/2011.		2,052,461					0		119,362	119,362			0
00-1101761	WOOD DALE	IL		05/05/2011.		4,377,164					0		156,822	156,822			0
00-1101762	WOOD DALE	IL		05/05/2011.		3,328,258					0		119,243	119,243			0
00-1101763	CINCINNATI	OH		08/30/2011.		12,778,112					0		492,313	492,313			0
00-1101765	CHICAGO	IL		04/26/2019.		3,720,526					0		484,217	484,217			0
00-1101772	PARKER	CO		09/01/2011.		13,614,387					0		353,954	353,954			0
00-1101776	ORANGE	CA		09/29/2011.		3,599,488					0		514,495	514,495			0
00-1101777	ELON	NC		10/12/2018.		1,910,599					0		69,358	69,358			0
00-1101784	SEATTLE	WA		09/30/2011.		6,098,026					0		160,125	160,125			0
00-1101794	RALEIGH	NC		11/21/2011.		4,156,035					0		113,226	113,226			0
00-1101799	MIDDLE RIVER	MD		02/02/2012.		3,982,806					0		147,226	147,226			0
00-1101800	CHICAGO	IL		11/30/2011.		15,361,439					0		405,850	405,850			0
00-1101802	COLUMBUS	OH	S	12/01/2011.		9,248,766					0		580,669	580,669			0
00-1101807	LAGRANGE	KY		12/14/2011.		2,202,007					0		263,880	263,880			0
00-1101808	GAITHERSBURG	MD		12/13/2011.		9,853,704					0		139,646	139,646			0
00-1101816	ATLANTA	GA		03/01/2012.		39,406,334					0		1,620,824	1,620,824			0
00-1101825	REISTERSTOWN	MD		06/01/2012.		5,013,038					0		294,154	294,154			0
00-1101826	BEDMINSTER	NJ		04/19/2012.		7,272,444					0		236,488	236,488			0
00-1101828	DYER	IN		04/26/2019.		1,160,737					0		197,001	197,001			0
00-1101830	PITTSBURGH	PA		05/03/2012.		3,510,997					0		209,339	209,339			0
00-1101831	COMMACK	NY		04/25/2012.		3,569,359					0		161,136	161,136			0
00-1101832	CENTEREACH	NY		06/29/2012.		13,115,416					0		439,803	439,803			0
00-1101835	BRENTWOOD	TN		05/08/2012.		5,057,187					0		186,769	186,769			0
00-1101838	ANN ARBOR	MI		04/27/2012.		12,929,173					0		492,295	492,295			0
00-1101839	WASHINGTON	DC		09/17/2012.		20,776,417					0		537,025	537,025			0
00-1101841	FORT WRIGHT	KY		10/12/2018.		1,327,628					0		218,673	218,673			0
00-1101846	CHARLOTTESVILLE	VA		05/01/2012.		3,774,765					0		99,585	99,585			0
00-1101848	CINCINNATI	OH		07/20/2012.		17,336,103					0		774,789	774,789			0
00-1101860	MILWAUKEE	WI		06/15/2012.		8,172,673					0		502,048	502,048			0
00-1101863	MULLICA HILL	NJ		06/20/2012.		3,782,626					0		224,383	224,383			0
00-1101865	COLUMBUS	OH		08/09/2012.		6,011,701					0		210,755	210,755			0
00-1101869	IRVINE	CA		08/09/2012.		24,950,604					0		694,354	694,354			0
00-1101870	PORTLAND	OR		09/25/2012.		3,303,021					0		130,211	130,211			0
00-1101872	SAN DIEGO	CA		10/10/2012.		4,305,257					0		165,449	165,449			0
00-1101881	NASHVILLE	TN		09/10/2012.		4,094,416					0		151,744	151,744			0
00-1101882	REDONDO BEACH	CA		04/03/2013.		4,174,397					0		109,369	109,369			0
00-1101884	BUFFALO GROVE	IL		08/21/2012.		2,967,665					0		106,580	106,580			0
00-1101890	NEWPORT BEACH	CA		10/12/2012.		20,973,711					0		580,193	580,193			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101893	FORT WORTH	TX		10/01/2012		8,701,421					0		207,608	207,608			0
00-1101894	SCOTTSDALE	AZ	S	04/26/2019		18,776,589					0		1,069,876	1,069,876			0
00-1101895	CHARLESTON	SC		11/13/2012		6,365,697					0		219,697	219,697			0
00-1101900	BELLEVUE	WA		12/06/2012		10,133,793					0		361,310	361,310			0
00-1101901	NASHVILLE	TN		04/26/2019		4,801,477					0		175,979	175,979			0
00-1101904	WOODLAND	CA		10/24/2012		5,631,990					0		223,070	223,070			0
00-1101905	HERNDON	VA		10/26/2012		27,837,515					0		498,220	498,220			0
00-1101906	CHICAGO	IL		04/01/2013		9,731,199					0		567,689	567,689			0
00-1101909	IRVINE	CA		11/30/2012		38,682,065					0		1,053,496	1,053,496			0
00-1101912	COLUMBUS	OH	S	01/27/2020		20,986,163					0		1,527,412	1,527,412			0
00-1101913	SALT LAKE CITY	UT		11/13/2012		2,030,597					0		55,654	55,654			0
00-1101914	LOGAN	UT		11/13/2012		4,630,000					0		125,300	125,300			0
00-1101920	CHANDLER	AZ		12/20/2012		5,060,941					0		186,106	186,106			0
00-1101921	MAPLE VALLEY	WA		01/14/2013		10,078,256					0		587,098	587,098			0
00-1101922	JUANITA	WA		02/07/2013		6,700,111					0		222,894	222,894			0
00-1101924	TUSTIN	CA		12/05/2012		18,638,698					0		515,189	515,189			0
00-1101927	BRICK	NJ		01/27/2020		19,773,785					0		541,737	541,737			0
00-1101929	IRVINE	CA		01/03/2013		2,973,514					0		175,117	175,117			0
00-1101935	WASHINGTON	DC		02/18/2013		16,700,488					0		653,323	653,323			0
00-1101941	GRANDVIEW	OH	S	01/27/2016		14,237,605					0		382,593	382,593			0
00-1101946	MCLEAN	VA		08/02/2013		9,165,717					0		243,976	243,976			0
00-1101951	WOODLAND HILLS	CA		09/03/2013		8,094,666					0		289,196	289,196			0
00-1101953	FREDERICKSBURG	VA		03/20/2013		4,609,856					0		438,700	438,700			0
00-1101954	WEST DES MOINES	IA		04/24/2013		5,731,767					0		208,290	208,290			0
00-1101956	CHINO	CA		04/11/2013		5,076,732					0		282,240	282,240			0
00-1101957	CINCINNATI	OH		05/31/2013		15,955,951					0		573,980	573,980			0
00-1101958	PITTSBURGH	PA		03/22/2013		10,847,170					0		222,799	222,799			0
00-1101960	OMAHA	NE		04/03/2013		3,218,034					0		92,517	92,517			0
00-1101963	PORT ORANGE	FL		04/11/2013		5,874,999					0		138,426	138,426			0
00-1101964	BELLMORE	NY		04/24/2013		5,772,768					0		147,117	147,117			0
00-1101965	SAN FRANCISCO	CA		06/04/2013		4,344,624					0		117,033	117,033			0
00-1101966	HUNTINGTON BEACH	CA		07/01/2013		3,831,021					0		212,728	212,728			0
00-1101967	SAN DIEGO	CA		04/30/2013		2,188,936					0		55,421	55,421			0
00-1101970	KNOXVILLE	TN		07/03/2013		9,370,717					0		322,676	322,676			0
00-1101971	FARMINGTON HILLS	MI		08/20/2013		6,890,341					0		244,194	244,194			0
00-1101972	CHAPEL HILL	NC		01/27/2016		5,387,696					0		294,006	294,006			0
00-1101973	CAMERON PARK	CA		08/28/2013		9,967,265					0		248,065	248,065			0
00-1101975	SOMERVILLE	NJ		10/12/2018		5,412,832					0		147,533	147,533			0
00-1101976	CITY OF INDUSTRY	CA		07/09/2013		18,754,471					0		889,745	889,745			0
00-1101978	FREDERICK	MD		06/27/2013		27,371,683					0		656,673	656,673			0
00-1101979	SEATTLE	WA		08/01/2013		15,197,859					0		867,827	867,827			0
00-1101980	NASHVILLE	TN		07/02/2013		43,623,421					0		1,146,435	1,146,435			0
00-1101982	NEWPORT BEACH	CA		06/11/2013		2,967,647					0		77,787	77,787			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101984	WEST VALLEY CITY	UT		04/26/2019		6,143,532					0		168,314	168,314			0
00-1101988	SCOTTSDALE	AZ	S	06/03/2013		7,197,952					0		196,165	196,165			0
00-1101989	SALEM	OR		08/05/2013		12,208,063					0		327,087	327,087			0
00-1101990	LADY LAKE	FL		01/27/2016		19,708,397					0		558,358	558,358			0
00-1101993	ROCHESTER	MN		10/01/2013		24,679,655					0		622,309	622,309			0
00-1101995	MENLO PARK	CA		01/27/2016		25,754,709					0		743,573	743,573			0
00-1101996	MIDDLEBURG HEIGHTS	OH		07/17/2013		5,953,428					0		218,388	218,388			0
00-1101997	LEXINGTON	KY		03/03/2014		11,313,698					0		99,269	99,269			0
00-1101998	WINSTON SALEM	NC		07/02/2013		9,351,036					0		250,264	250,264			0
00-1102000	NEW BEDFORD	MA		08/12/2013		9,547,082					0		265,024	265,024			0
00-1102003	JUPITER	FL		09/17/2013		14,731,260					0		352,936	352,936			0
00-1102005	MOON TOWNSHIP	PA		07/01/2013		9,106,467					0		340,193	340,193			0
00-1102006	GREEN (UNIONTOWN)	OH		06/28/2013		10,002,011					0		563,883	563,883			0
00-1102009	AVON	OH		08/22/2013		29,868,538					0		880,645	880,645			0
00-1102010	MANSFIELD	TX		11/25/2013		4,700,419					0		250,780	250,780			0
00-1102011	MANSFIELD	TX		11/25/2013		20,368,482					0		798,205	798,205			0
00-1102013	TULSA	OK		09/25/2013		18,236,818					0		431,228	431,228			0
00-1102015	BOSTON	MA		07/30/2013		12,375,404					0		472,300	472,300			0
00-1102016	ANN ARBOR	MI		08/01/2013		5,723,353					0		323,003	323,003			0
00-1102021	EVANSTON	IL		09/09/2013		2,126,524					0		71,051	71,051			0
00-1102024	LAS VEGAS	NV		01/27/2016		2,091,110					0		196,022	196,022			0
00-1102027	OWASSO	OK		10/10/2013		17,522,276					0		1,142,605	1,142,605			0
00-1102028	MOORE	OK		10/10/2013		13,705,949					0		893,747	893,747			0
00-1102029	BROKEN ARROW	OK		10/10/2013		8,210,885					0		535,421	535,421			0
00-1102030	LOS ANGELES	CA		09/03/2013		4,460,206					0		149,941	149,941			0
00-1102031	PASADENA	CA		09/03/2013		2,123,908					0		71,401	71,401			0
00-1102033	EDWARDSVILLE	KS		10/31/2013		8,225,231					0		801,747	801,747			0
00-1102035	HIGHLAND PARK	TX		07/17/2013		12,389,509					0		299,144	299,144			0
00-1102037	INDEPENDENCE TWP	MI		01/27/2016		8,637,073					0		256,253	256,253			0
00-1102038	LONE TREE	CO		09/17/2015		19,003,802					0		657,344	657,344			0
00-1102040	CARSON	CA		08/29/2013		3,792,689					0		132,526	132,526			0
00-1102041	SPARTANBURG	SC		10/23/2013		5,572,075					0		516,826	516,826			0
00-1102045	DENVER	CO		02/13/2014		34,203,587					0		771,981	771,981			0
00-1102046	EAST ISLIP	NY		01/27/2016		11,381,761					0		541,663	541,663			0
00-1102047	CHARLOTTESVILLE	VA		10/12/2018		2,685,794					0		61,596	61,596			0
00-1102051	GAINESVILLE	FL		11/01/2013		12,284,065					0		273,646	273,646			0
00-1102065	SEATTLE	WA		01/27/2016		3,830,515					0		90,424	90,424			0
00-1102066	TUKWILA	WA		11/01/2013		5,256,852					0		119,839	119,839			0
00-1102067	FARGO	ND		01/27/2016		3,532,869					0		315,790	315,790			0
00-1102068	PIKESVILLE	MD		01/27/2016		3,439,679					0		110,132	110,132			0
00-1102073	NORMAN	OK		01/27/2016		7,950,029					0		404,435	404,435			0
00-1102076	MISSION VIEJO	CA		01/27/2016		6,875,869					0		129,137	129,137			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102077	YUKON	OK		12/19/2013		20,540,340					0		416,783	416,783			0
00-1102084	WOODSTOCK	GA		01/09/2014		24,838,819					0		514,395	514,395			0
00-1102089	HUNTINGTON BEACH	CA		01/27/2016		3,980,184					0		84,690	84,690			0
00-1102092	SANDY	OR		04/07/2014		1,996,186					0		42,886	42,886			0
00-1102093	CHATTANOOGA	TN		02/07/2014		2,899,710					0		143,510	143,510			0
00-1102094	CHATTANOOGA	TN		02/07/2014		3,054,446					0		152,293	152,293			0
00-1102096	BALTIMORE	MD		11/12/2013		9,301,018					0		194,933	194,933			0
00-1102099	BEAVERTON	OR		01/27/2016		28,659,364					0		967,020	967,020			0
00-1102100	SAN DIEGO	CA		01/27/2016		7,071,817					0		226,167	226,167			0
00-1102106	CARROLLTON	TX		12/26/2013		10,122,274					0		206,596	206,596			0
00-1102107	ADDISON	IL		04/26/2019		5,286,695					0		179,608	179,608			0
00-1102108	WAUKEE	IA		12/20/2013		15,326,748					0		351,393	351,393			0
00-1102109	BROOKLYN	NY		12/20/2013		11,131,164					0		268,032	268,032			0
00-1102110	PITTSBURGH	PA		06/05/2014		20,015,843					0		632,997	632,997			0
00-1102111	FORT COLLINS	CO		01/23/2014		7,715,165					0		256,920	256,920			0
00-1102116	CHARLOTTE	NC		01/22/2014		47,492,497					0		1,100,577	1,100,577			0
00-1102117	BOSTON	MA		06/02/2014		21,660,680					0		496,862	496,862			0
00-1102121	AUBURN HILLS	MI		01/29/2014		15,939,871					0		417,650	417,650			0
00-1102128	ONTARIO	CA		04/22/2014		6,905,631					0		226,949	226,949			0
00-1102130	LONG BEACH	CA		10/12/2018		2,337,549					0		74,301	74,301			0
00-1102132	PITTSBURGH	PA		03/31/2014		8,061,915					0		336,821	336,821			0
00-1102133	BALTIMORE	MD		03/10/2014		49,736,534					0		1,428,788	1,428,788			0
00-1102137	GRAND RAPIDS	MI		07/08/2014		6,571,203					0		430,670	430,670			0
00-1102138	CANONSBURG	PA		03/12/2014		10,098,918					0		482,908	482,908			0
00-1102139	ONTARIO	CA		04/10/2014		3,686,352					0		117,854	117,854			0
00-1102140	LA QUINTA	CA		02/28/2014		19,644,962					0		401,487	401,487			0
00-1102142	ENGLISHTOWN	NJ		08/11/2014		17,031,594					0		602,642	602,642			0
00-1102145	CHARLOTTESVILLE	VA		04/10/2014		3,338,097					0		75,313	75,313			0
00-1102147	WALNUT CREEK	CA		09/29/2014		28,132,600					0		635,123	635,123			0
00-1102149	ANNAPOLIS	MD		06/10/2014		3,664,703					0		122,227	122,227			0
00-1102152	EDISON	NJ		06/12/2014		18,601,203					0		941,188	941,188			0
00-1102156	LOS ANGELES	CA		05/16/2014		6,489,490					0		157,527	157,527			0
00-1102161	FULLERTON	CA		07/15/2014		6,500,857					0		131,535	131,535			0
00-1102163	STERLING	VA		07/30/2015		24,817,731					0		449,926	449,926			0
00-1102164	ITASCA	IL		07/29/2014		5,374,161					0		185,448	185,448			0
00-1102165	FRANKLIN PARK	IL		07/29/2014		3,997,418					0		129,834	129,834			0
00-1102168	LEXINGTON	KY		06/18/2014		6,062,202					0		304,439	304,439			0
00-1102169	ST. LOUIS	MO		08/22/2014		9,317,121					0		214,041	214,041			0
00-1102170	WATERLOO	IL		08/22/2014		5,214,263					0		258,061	258,061			0
00-1102171	FLOWER MOUND	TX		07/23/2014		3,037,178					0		70,354	70,354			0
00-1102173	LEXINGTON	KY		09/12/2014		8,570,738					0		424,517	424,517			0
00-1102179	COLUMBUS	OH		01/02/2015		2,078,196					0		120,492	120,492			0
00-1102183	VERONA	WI		10/12/2018		3,300,331					0		894,361	894,361			0

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00-1102184	CHEVY CHASE	MD		07/29/2014		12,910,261					0		443,155	443,155			0
00-1102185	CHEVY CHASE	MD		07/29/2014		12,910,261					0		443,155	443,155			0
00-1102190	LOS ANGELES	CA		08/07/2014		20,169,260					0		394,879	394,879			0
00-1102192	SEATAC	WA		09/05/2014		11,124,188					0		389,564	389,564			0
00-1102193	OCALA	FL		09/11/2014		18,591,045					0		633,813	633,813			0
00-1102196	SAN DIEGO	CA		12/15/2014		1,316,410					0		45,903	45,903			0
00-1102197	VISTA	CA		12/15/2014		3,093,564					0		107,873	107,873			0
00-1102198	VISTA	CA		12/15/2014		2,830,282					0		98,692	98,692			0
00-1102199	SAN DIEGO	CA		07/10/2014		9,515,572					0		417,911	417,911			0
00-1102204	ST CLAIR SHORES	MI		04/30/2015		10,129,340					0		312,979	312,979			0
00-1102206	GREENVILLE	SC		10/22/2014		11,270,920					0		209,551	209,551			0
00-1102208	SANTA CLARA	CA		12/04/2014		41,497,402					0		1,008,802	1,008,802			0
00-1102214	LONG BEACH	CA		09/24/2014		15,456,363					0		268,228	268,228			0
00-1102215	LEXINGTON	MA		11/03/2014		6,472,625					0		145,398	145,398			0
00-1102217	RICHMOND	VA		10/23/2014		29,789,624					0		711,938	711,938			0
00-1102223	AMERICAN CANYON	CA		11/03/2014		6,941,069					0		236,838	236,838			0
00-1102224	CHESTERFIELD	MO		09/17/2014		7,347,235					0		251,018	251,018			0
00-1102230	NEWPORT	KY		10/15/2014		8,451,731					0		189,169	189,169			0
00-1102231	CINCINNATI	OH		01/28/2015		7,191,529					0		189,543	189,543			0
00-1102232	REHOBETH BEACH	DE		12/08/2014		9,197,693					0		299,088	299,088			0
00-1102235	LOS ANGELES	CA		09/17/2014		1,911,957					0		64,370	64,370			0
00-1102238	COLUMBUS	OH		09/30/2014		9,945,467					0		229,437	229,437			0
00-1102242	NASHVILLE	TN		11/14/2014		4,489,839					0		148,816	148,816			0
00-1102243	ROCKVILLE	MD		11/14/2014		24,883,713					0		586,510	586,510			0
00-1102246	SAN DIEGO	CA		12/08/2014		4,560,941					0		105,128	105,128			0
00-1102249	JERICHO	NY		12/19/2014		14,012,830					0		338,420	338,420			0
00-1102253	WASHINGTON	DC		12/01/2014		23,148,201					0		275,283	275,283			0
00-1102256	DALLAS	TX		12/18/2014		5,182,239					0		165,599	165,599			0
00-1102257	COLUMBIA	SC		12/11/2014		12,434,205					0		299,037	299,037			0
00-1102258	STANTON	CA		12/04/2014		8,693,680					0		169,519	169,519			0
00-1102259	WALTHAM	MA		01/27/2016		9,553,529					0		327,553	327,553			0
00-1102260	BRANDYWINE	MD		10/12/2018		3,221,824					0		263,654	263,654			0
00-1102263	DERBY	KS		12/01/2014		7,957,392					0		675,555	675,555			0
00-1102265	FONTANA	CA		12/03/2014		4,614,118					0		225,899	225,899			0
00-1102266	SARTELL	MN		06/11/2015		14,210,205					0		451,563	451,563			0
00-1102267	RIVERSIDE	MO		03/12/2015		11,512,818					0		558,814	558,814			0
00-1102268	WESTPORT	CT		12/11/2014		8,588,509					0		207,418	207,418			0
00-1102269	WOODLAND	CA		12/04/2014		6,239,477					0		207,794	207,794			0
00-1102270	MADISON	WI		01/27/2020		29,214,672					0		656,236	656,236			0
00-1102271	COLUMBUS	OH	S	02/17/2015		38,189,821					0		1,845,250	1,845,250			0
00-1102272	COLUMBUS	OH	S	09/17/2015		14,943,843					0		722,055	722,055			0
00-1102274	EL SEGUNDO	CA		04/01/2015		22,985,185					0		727,413	727,413			0

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00-1102275	BURKE	VA		12/16/2014		49,053,364					0		1,103,851	1,103,851			0
00-1102279	VIRGINIA BEACH	VA		12/16/2014		27,840,666					0		611,102	611,102			0
00-1102282	ADDISON	TX		12/18/2014		13,000,000					0		189,721	189,721			0
00-1102283	DALLAS	TX		12/18/2014		18,750,000					0		273,636	273,636			0
00-1102285	DUBLIN	OH		12/15/2015		26,630,516					0		534,697	534,697			0
00-1102290	TULSA	OK		03/02/2015		10,329,035					0		258,285	258,285			0
00-1102291	CARLSBAD	CA		07/30/2015		9,929,012					0		216,225	216,225			0
00-1102292	RICHMOND	VA		06/19/2015		29,480,743					0		670,789	670,789			0
00-1102293	SEATTLE	WA		12/30/2014		12,263,026					0		1,025,917	1,025,917			0
00-1102294	CHESAPEAKE	VA		07/30/2015		23,375,448					0		600,373	600,373			0
00-1102296	CLIVE	IA		06/22/2015		15,777,142					0		358,985	358,985			0
00-1102299	CANTON	MI		04/30/2015		13,238,061					0		443,099	443,099			0
00-1102302	CINCINNATI	OH		10/13/2015		20,224,373					0		396,398	396,398			0
00-1102307	NEW YORK	NY		09/17/2015		30,000,000					0		310,500	310,500			0
00-1102308	TUCSON	AZ		01/22/2015		7,748,612					0		145,538	145,538			0
00-1102312	MIRA LOMA	CA		10/12/2018		2,454,200					0		81,290	81,290			0
00-1102316	ROCKVILLE	MD		01/27/2020		4,620,834					0		154,389	154,389			0
00-1102318	GRANDVIEW HEIGHTS	OH	S	03/23/2020		42,698,014					0		1,897,508	1,897,508			0
00-1102322	CINCINNATI	OH		09/17/2015		22,547,957					0		668,142	668,142			0
00-1102323	ANN ARBOR	MI		07/01/2015		15,956,718					0		513,887	513,887			0
00-1102324	CANONSBURG	PA		02/27/2015		8,147,858					0		391,212	391,212			0
00-1102325	WILMINGTON	NC		10/12/2018		2,218,296					0		385,319	385,319			0
00-1102326	BURKE	VA		06/22/2015		14,789,642					0		337,783	337,783			0
00-1102328	CLEARWATER	FL		04/20/2015		3,744,657					0		180,899	180,899			0
00-1102330	DUBLIN	OH		04/20/2015		38,549,864					0		893,014	893,014			0
00-1102334	CINCINNATI	OH		01/27/2020		17,446,943					0		529,404	529,404			0
00-1102337	CHATSWORTH	CA		04/08/2015		8,733,019					0		303,209	303,209			0
00-1102340	CONCORD	NC		11/13/2015		16,357,231					0		1,216,689	1,216,689			0
00-1102341	CINCINNATI	OH		10/12/2018		5,776,593					0		998,925	998,925			0
00-1102343	BELLEVUE	WA		04/22/2016		10,451,333					0		220,664	220,664			0
00-1102344	BELLEVUE	WA		04/22/2016		7,112,424					0		210,718	210,718			0
00-1102348	SAN DIEGO	CA		08/03/2015		26,586,183					0		869,141	869,141			0
00-1102350	MELVILLE	NY		04/26/2019		9,062,607					0		225,253	225,253			0
00-1102352	COLUMBUS	OH	S	06/02/2015		10,295,352					0		515,973	515,973			0
00-1102353	PALO ALTO	CA		04/26/2019		3,293,716					0		258,499	258,499			0
00-1102354	SAN ANTONIO	TX		05/18/2015		7,056,178					0		232,410	232,410			0
00-1102358	JACKSONVILLE BEACH	FL		08/03/2015		10,241,884					0		277,059	277,059			0
00-1102361	CHEEKTOWAGA	NY		10/12/2018		3,040,319					0		239,645	239,645			0
00-1102362	FEDERAL WAY	WA		04/30/2015		9,479,772					0		306,894	306,894			0
00-1102364	CUYAHOGA FALLS	OH		05/28/2015		8,582,164					0		415,889	415,889			0
00-1102366	WILMINGTON	NC		06/18/2015		7,303,420					0		174,222	174,222			0
00-1102367	SAN FRANCISCO	CA		05/11/2015		7,342,370					0		174,296	174,296			0
00-1102369	VANCOUVER	WA		12/31/2015		11,920,684					0		264,076	264,076			0

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00-1102373	MARYSVILLE	WA		05/08/2015.		2,648,104					0		209,662	209,662			0
00-1102377	REDMOND	WA		06/30/2015.		10,113,617					0		156,475	156,475			0
00-1102379	SAN ANTONIO	TX		05/29/2015.		5,289,564					0		174,800	174,800			0
00-1102380	SAN ANTONIO	TX		05/07/2015.		19,468,168					0		372,764	372,764			0
00-1102381	BEVERLY HILLS	CA		06/26/2015.		23,771,407					0		802,818	802,818			0
00-1102382	DUNWOODY	GA		06/01/2015.		20,844,241					0		525,031	525,031			0
00-1102384	ROCHESTER	MN		10/12/2018.		9,482,714					0		708,175	708,175			0
00-1102385	LAS VEGAS	NV		09/01/2015.		5,287,201					0		124,170	124,170			0
00-1102386	ST SIMONS ISLAND	GA		06/26/2015.		11,364,139					0		211,706	211,706			0
00-1102387	VISTA	CA		07/01/2015.		3,172,612					0		115,485	115,485			0
00-1102388	LADUE	MO		09/18/2015.		3,592,423					0		109,125	109,125			0
00-1102391	FISHERS	IN		09/09/2015.		29,268,876					0		596,906	596,906			0
00-1102392	SACRAMENTO	CA		07/07/2015.		2,319,645					0		109,941	109,941			0
00-1102394	ANN ARBOR	MI		07/31/2015.		31,084,592					0		1,000,771	1,000,771			0
00-1102397	DRAPER	UT		07/30/2015.		10,120,747					0		289,259	289,259			0
00-1102408	AUSTIN	TX		09/10/2015.		5,626,520					0		127,025	127,025			0
00-1102409	SAN BERNARDINO	CA		11/13/2015.		6,249,445					0		138,342	138,342			0
00-1102423	MOORE	OK		11/18/2015.		9,640,012					0		191,039	191,039			0
00-1102436	FARMINGTON HILLS	MI		03/07/2016.		16,834,751					0		351,097	351,097			0
00-1102439	CONYERS	GA		10/15/2015.		11,113,292					0		510,625	510,625			0
00-1102460	BROOKFIELD	WI		12/03/2015.		23,189,242					0		474,578	474,578			0
00-1102461	MIDDLETOWN	NY		11/24/2015.		6,287,258					0		196,408	196,408			0
00-1102462	TEMPE	AZ		03/28/2016.		11,637,253					0		1,680,833	1,680,833			0
00-1102465	SAN DIEGO	CA		04/26/2019.		6,208,588					0		121,726	121,726			0
00-1102468	PITTSBURGH	PA		12/17/2015.		3,757,831					0		82,390	82,390			0
00-1102475	SANTA CLARA	CA		12/09/2015.		13,458,487					0		285,540	285,540			0
00-1102487	MALDEN	MA		10/12/2018.		3,070,305					0		139,740	139,740			0
00-1102491	MERIDIAN	ID		02/01/2016.		9,058,771					0		271,448	271,448			0
00-1102512	LAKESIDE	CA		11/01/2016.		8,204,529					0		224,023	224,023			0
00-1102519	ROCKVILLE	MD		04/26/2019.		2,893,396					0		89,546	89,546			0
00-1102529	FARMINGTON HILLS	MI		11/30/2016.		9,122,879					0		226,924	226,924			0
00-1102530	COLUMBUS	OH	S	07/07/2016.		17,585,037					0		783,077	783,077			0
00-1102531	COLUMBUS	OH	S	07/07/2016.		15,386,907					0		685,193	685,193			0
00-1102532	COLUMBUS	OH	S	07/07/2016.		10,990,648					0		489,423	489,423			0
00-1102535	CINCINNATI	OH		09/30/2016.		23,892,317					0		643,990	643,990			0
00-1102542	MAUMEE	OH		07/25/2016.		13,293,175					0		280,686	280,686			0
00-1102546	CERRITOS	CA		05/02/2016.		11,353,550					0		385,353	385,353			0
00-1102558	FULLERTON	CA		06/30/2016.		21,850,244					0		505,734	505,734			0
00-1102561	ANAHEIM	CA		06/30/2016.		6,708,817					0		155,279	155,279			0
00-1102563	COSTA MESA	CA		06/30/2016.		14,209,647					0		328,889	328,889			0
00-1102565	COSTA MESA	CA		06/30/2016.		21,384,354					0		494,951	494,951			0
00-1102566	LAGUNA HILLS	CA		06/30/2016.		9,131,445					0		211,352	211,352			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102573	LAS VEGAS	NV		12/01/2016.		9,010,780					0		265,914	265,914			0
00-1102574	ATLANTA	GA		07/26/2016.		16,896,377					0		318,658	318,658			0
00-1102584	EMERYVILLE	CA		06/10/2016.		28,000,000					0		218,565	218,565			0
00-1102587	DALLAS	TX		09/30/2016.		10,160,430					0		218,911	218,911			0
00-1102589	ROMULUS	MI		05/27/2016.		12,680,753					0		245,059	245,059			0
00-1102590	CHARLOTTE	NC		06/06/2016.		7,765,653					0		180,515	180,515			0
00-1102598	NOVATO	CA		07/12/2016.		14,241,669					0		128,657	128,657			0
00-1102601	RICHMOND	VA		06/30/2016.		2,601,895					0		78,980	78,980			0
00-1102605	CHARLOTTESVILLE	VA		03/08/2017.		4,742,458					0		305,091	305,091			0
00-1102606	CHARLOTTE	NC		07/12/2016.		7,675,490					0		170,586	170,586			0
00-1102620	PORTLAND	OR		08/25/2016.		7,759,806					0		164,254	164,254			0
00-1102621	COLUMBUS	OH		10/12/2018.		2,355,913					0		120,910	120,910			0
00-1102622	CHARLOTTE	NC		12/09/2016.		22,246,101					0		973,053	973,053			0
00-1102624	INDIANAPOLIS	IN		12/20/2016.		15,476,573					0		460,217	460,217			0
00-1102625	CHATTANOOGA	TN		10/14/2016.		7,789,269					0		336,174	336,174			0
00-1102626	ATLANTA	GA		07/27/2016.		11,617,867					0		221,718	221,718			0
00-1102627	HIGHLANDS RANCH	CO		02/06/2017.		7,734,147					0		220,475	220,475			0
00-1102638	MARIETTA	GA		04/26/2019.		8,676,156					0		272,615	272,615			0
00-1102639	GAINESVILLE	GA		08/08/2016.		11,598,651					0		364,443	364,443			0
00-1102640	WAKE FOREST	NC		08/08/2016.		8,584,828					0		269,745	269,745			0
00-1102642	DURHAM	NC		10/25/2016.		8,411,361					0		203,298	203,298			0
00-1102645	BEAVERTON	OR		10/27/2016.		8,532,889					0		165,920	165,920			0
00-1102661	BURBANK	CA		01/27/2020.		19,637,757					0		407,934	407,934			0
00-1102671	CHICAGO	IL		10/11/2016.		7,039,548					0		160,311	160,311			0
00-1102677	ISSAQUAH	WA		11/23/2016.		10,339,686					0		235,758	235,758			0
00-1102679	ANN ARBOR	MI		01/27/2020.		17,962,044					0		316,255	316,255			0
00-1102680	AUSTIN	TX		12/19/2016.		33,665,430					0		731,336	731,336			0
00-1102681	VANCOUVER	WA		06/16/2017.		14,300,037					0		423,642	423,642			0
00-1102687	SANTA CLARA	CA		09/19/2018.		14,959,113					0		251,593	251,593			0
00-1102688	CHARLOTTE	NC		06/16/2017.		37,469,885					0		690,965	690,965			0
00-1102689	MACON	GA		02/06/2017.		10,715,616					0		210,618	210,618			0
00-1102690	WAYZATA	MN		01/05/2017.		6,676,715					0		198,161	198,161			0
00-1102691	ROCKVILLE	MD		04/03/2017.		6,554,369					0		185,129	185,129			0
00-1102702	PALM BEACH GARDENS	FL		04/11/2017.		14,738,170					0		309,233	309,233			0
00-1102705	TUSTIN	CA		10/12/2018.		3,463,582					0		124,627	124,627			0
00-1102707	SEATTLE	WA		04/11/2017.		11,000,000					0		112,059	112,059			0
00-1102709	CORONA	CA		03/10/2017.		8,062,900					0		170,755	170,755			0
00-1102710	CARSON	CA		03/10/2017.		3,022,286					0		63,612	63,612			0
00-1102711	ONTARIO	CA		09/01/2017.		5,562,732					0		112,420	112,420			0
00-1102713	HAWTHORNE	CA		04/17/2017.		1,660,146					0		35,139	35,139			0
00-1102714	ONTARIO	CA		09/01/2017.		6,234,096					0		125,988	125,988			0
00-1102721	BROOKLYN	NY		06/01/2017.		12,826,424					0		166,070	166,070			0
00-1102722	ATLANTA	GA		04/11/2017.		17,000,000					0		170,159	170,159			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102723	MADISON	WI		04/26/2017.		3,548,319					0		195,325	195,325			0
00-1102727	CHARLESTON	SC		05/22/2017.		16,253,050					0		643,896	643,896			0
00-1102731	DERBY	KS		06/01/2017.		7,127,507					0		589,344	589,344			0
00-1102734	WASHINGTON	DC		05/31/2017.		24,500,000					0		233,395	233,395			0
00-1102740	MEMPHIS	TN		08/16/2017.		13,583,562					0		433,798	433,798			0
00-1102742	LAWRENCE	KS		09/08/2017.		15,000,000					0		42,608	42,608			0
00-1102758	WOOD DALE	IL		09/01/2017.		4,295,174					0		144,685	144,685			0
00-1102759	MOBILE	AL		08/08/2017.		12,949,731					0		343,138	343,138			0
00-1102771	RANCHO DOMINGEZ	CA		10/12/2018.		4,705,479					0		134,316	134,316			0
00-1102772	NORTHBROOK	IL		08/10/2017.		14,742,014					0		594,324	594,324			0
00-1102782	LAS VEGAS	NV		09/14/2017.		5,686,967					0		154,062	154,062			0
00-1102795	GREENVILLE	SC		09/29/2017.		21,500,000					0		67,908	67,908			0
00-1102802	MOUNT PLEASANT	SC		06/10/2019.		9,033,420					0		127,179	127,179			0
00-1102805	SUN PRAIRIE	WI		11/15/2017.		5,126,351					0		198,347	198,347			0
00-1102811	OREM	UT		01/08/2018.		5,741,920					0		149,402	149,402			0
00-1102813	BEDFORD	NH		03/15/2018.		8,250,000					0		131,358	131,358			0
00-1102825	NAPLES	FL		12/05/2017.		8,579,431					0		232,376	232,376			0
00-1102831	PHOENIX	AZ		02/12/2018.		18,910,864					0		271,050	271,050			0
00-1102836	WHITTIER	CA		12/18/2017.		20,960,791					0		573,529	573,529			0
00-1102845	LAS VEGAS	NV		02/28/2018.		4,288,912					0		248,539	248,539			0
00-1102848	JERICHO	NY		07/17/2018.		16,000,000					0		89,759	89,759			0
00-1102857	NEW YORK	NY		04/12/2018.		10,000,000					0		68,053	68,053			0
00-1102858	INDIANAPOLIS	IN		04/25/2018.		10,000,000					0		100,093	100,093			0
00-1102864	SAN FRANCISCO	CA		05/09/2018.		19,483,478					0		362,798	362,798			0
00-1102869	HARTLAND	WI		06/22/2018.		6,424,416					0		230,889	230,889			0
00-1102872	CHICAGO	IL		04/13/2018.		4,755,043					0		88,216	88,216			0
00-1102878	SALT LAKE CITY	UT		05/31/2018.		10,181,032					0		365,376	365,376			0
00-1102879	MARLTON	NJ		06/26/2018.		24,174,113					0		517,287	517,287			0
00-1102882	HILL AIR FORCE BASE	UT		07/06/2018.		4,859,988					0		111,204	111,204			0
00-1102887	COLORADO SPRINGS	CO		06/29/2018.		14,629,697					0		274,657	274,657			0
00-1102888	WARMINSTER	PA		06/25/2018.		10,490,027					0		378,887	378,887			0
00-1102892	SALT LAKE CITY	UT		04/26/2019.		19,460,122					0		401,298	401,298			0
00-1102893	INDIANAPOLIS	IN		08/14/2018.		19,486,966					0		432,210	432,210			0
00-1102907	WESTERVILLE	OH		09/07/2018.		15,827,232					0		380,348	380,348			0
00-1102911	TAMPA	FL		09/05/2018.		24,521,004					0		430,655	430,655			0
00-1102914	PATCHOGUE	NY		10/12/2018.		29,260,057					0		713,529	713,529			0
00-1102920	ENFIELD	CT		09/28/2018.		16,860,000					0		44,892	44,892			0
00-1102927	SANTA ANA	CA		02/01/2019.		9,862,459					0		171,755	171,755			0
00-1102928	LAKE FOREST	CA		03/18/2019.		5,933,986					0		102,657	102,657			0
00-1102929	CARSON	CA		03/11/2019.		5,538,606					0		95,489	95,489			0
00-1102936	SENECA	SC		12/21/2018.		9,809,188					0		216,047	216,047			0
00-1102942	NEW YORK	NY		12/12/2018.		9,853,183					0		167,258	167,258			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102945	COCONUT CREEK	FL		02/28/2019.		32,596,566					0		559,055	559,055			0
00-1102953	ORLANDO	FL		03/18/2019.		3,939,661					0		72,166	72,166			0
00-1102965	COLORADO SPRINGS	CO		02/28/2019.		14,816,295					0		254,545	254,545			0
00-1102966	SAN JUAN CAPISTRANO	CA		02/28/2019.		14,756,073					0		252,437	252,437			0
00-1102970	OAKWOOD	GA		04/12/2019.		9,572,014					0		226,982	226,982			0
00-1102971	ATLANTA	GA		04/12/2019.		3,157,717					0		74,982	74,982			0
00-1102978	BURKE	VA		04/11/2019.		2,971,533					0		50,567	50,567			0
00-1102990	BOSTON	MA		06/06/2019.		4,894,836					0		259,006	259,006			0
00-1102991	SPRING HILL	FL		08/16/2019.		6,233,238					0		146,838	146,838			0
00-1102992	COLUMBUS	GA		08/16/2019.		4,530,010					0		106,715	106,715			0
00-1102997	PITTSBURGH	PA		08/01/2019.		29,661,580					0		1,040,904	1,040,904			0
00-1103007	LOVELAND	OH		07/31/2019.		4,971,750					0		87,123	87,123			0
00-1103008	MASON	OH		07/31/2019.		11,331,479					0		210,825	210,825			0
00-1103011	COLUMBUS	OH		09/20/2019.		3,297,642					0		321,084	321,084			0
00-1103036	SCOTTSDALE	AZ		09/30/2019.		16,947,526					0		321,571	321,571			0
00-1103043	CHATTANOOGA	TN		09/18/2019.		4,000,000					0		23,572	23,572			0
00-1103044	SANDY	OR		10/15/2019.		6,989,401					0		129,781	129,781			0
00-1103047	CORAL GABLES	FL		09/09/2019.		26,849,195					0		925,132	925,132			0
00-1103052	SALT LAKE CITY	UT		12/13/2019.		6,000,000					0		101,672	101,672			0
00-1103082	ALBUQUERQUE	NM		09/30/2020.							0		12,133	12,133			0
00-1103086	TALLMADGE TOWNSHIP	MI		12/06/2019.		5,000,000					0		85,458	85,458			0
00-1103093	OAKLAND	CA		12/16/2019.		24,000,000					0		414,443	414,443			0
00-1103098	COMSTOCK PARK	MI		12/06/2019.		9,000,000					0		158,096	158,096			0
00-1103102	NEW YORK	NY		12/09/2019.		20,000,000					0		410,641	410,641			0
00-1103103	FAIRFIELD	CA		01/10/2020.							0		109,570	109,570			0
00-1103108	PHILADELPHIA	PA		02/14/2020.							0		142,079	142,079			0
00-1103110	CHERRY HILL	NJ		10/05/2020.							0		34,203	34,203			0
00-1103112	NEW YORK	NY		01/30/2020.							0		273,408	273,408			0
00-1103118	WESTERVILLE	OH		08/03/2020.							0		87,650	87,650			0
00-1103122	WALPOLE	MA		02/19/2020.							0		276,824	276,824			0
00-1103128	CARY	NC		03/11/2020.							0		67,056	67,056			0
00-1103137	BEAVERTON	OR		06/01/2020.							0		284,845	284,845			0
00-1103184	TIGARD	OR		08/31/2020.							0		109,302	109,302			0
00-9000144	ROCK HILL	SC		08/01/2002.		96,694					0		22,312	22,312			0
03-4000027	NAUGATUCK	CT		07/30/2015.		970,971					0		537,163	537,163			0
99-0000065	DALLAS	TX		12/20/2017.		19,327,967					0		632,353	632,353			0
0299999. Total - Mortgages With Partial Repayments						5,172,808,876	0	0	0	0	0	0	187,703,236	187,703,236	0	0	0
0599999. Total Mortgages						5,624,856,065	0	17,536	0	112,405	129,941	0	639,880,367	639,889,459	0	9,094	9,094

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																			
	Alcentra European Direct Lending Fund II (fka: Clareant)		Kirchberg	LUX	Alcentra Limited		09/17/2015	2	14,718,542	15,309,481	15,309,481	(887,529)	-				670,173	10,181,319	2.230
	Alcentra European DLF Investor Feeder LP (fka: Clareant)		St. Heilier, Jersey (Channel Islands)	JEY	Alcentra Limited		11/13/2014	2	2,938,686	2,773,843	2,773,843	(119,378)	-				-	11,799,932	1.600
	Ares Private Credit Solutions, L.P.		Wilmington	DE	Ares Management		06/23/2017	2	13,825,819	13,990,756	13,990,756	41,008	-				763,570	7,869,265	0.800
	BlackRock DLF IX 2020-1 CLO, LLC		New York	CA	BlackRock		12/31/2020	2	759,458	759,458	759,458		-				-	-	0.080
	GSO Capital Opportunities Fund III LP		Wilmington	DE	Blackstone Private Equity		06/03/2016	2	9,419,541	9,419,541	9,419,541	(205,424)	-				403,860	4,761,303	0.230
	Guggenheim Private Debt Fund 2.0-I, LLC		Wilmington	DE	Guggenheim Capital, LLC		06/03/2016	2	27,964,253	27,964,253	27,964,253	(1,409,304)	-				3,275,760	4,233,458	4.670
	ICG SDP Fund 3B		Grand Duchy	LUX	Intermediate Capital Group		03/22/2018	2	10,738,558	11,100,111	11,100,111	295,707	-				503,239	4,034,790	0.600
	ICG SDP Fund 4B		Grand Duchy	LUX	Intermediate Capital Group		03/31/2020	2	2,393,009	2,631,346	2,631,346	238,337	-				20,554	17,568,183	0.500
	Newstone Capital Partners III, LP		Wilmington	DE	Newstone Capital Partners		09/20/2016	2	13,383,914	13,383,914	13,383,914	(47,390)	-				954,625	1,462,186	2.500
	Newstone Capital Partners IV, L.P.		Dallas	TX	Newstone Capital Partners		06/02/2019	2	6,693,099	6,841,555	6,841,555	15,982	-				456,011	13,323,391	2.000
	Oaktree Opportunities Fund Xb, L.P.		Grand Cayman	CYM	Oaktree Capital Management		06/18/2018	3	5,500,000	5,839,613	5,839,613	511,082	-				-	4,500,000	0.130
	Owl Rock First Lien Insurance Fund, LP		New York	NY	Owl Rock Capital Advisors LLC		03/28/2019	3	10,101,072	10,038,989	10,038,989	262,193	-				-	-	1.000
	TCW Direct Lending LLC		Dover	DE	TCW Asset Management		03/20/2015	2	11,799,660	11,923,095	11,923,095	(1,809,672)	-				1,668,388	11,398,234	2.230
	TCW Direct Lending VII, LLC		Los Angeles	CA	TCW Asset Management		05/14/2018	2	5,748,927	5,748,927	5,748,927		-				309,669	3,679,923	0.400
	Vista Credit Opportunities Fund II - B, L.P.		San Francisco	CA	Vista Credit Opportunities Managment		06/01/2016	2	4,077,717	4,077,717	4,077,717		-				204,971	1,737,026	1.000
	Vista Credit Opportunities Fund II, L.P.		Wilmington	DE	Vista Credit Opportunities Managment		05/10/2017	2	1,824,286	1,824,286	1,824,286		-				136,722	1,020,676	0.420
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									141,886,541	143,626,885	143,626,885	(3,114,388)	0	0	0	0	9,367,542	97,569,686	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	Advent International GPE IX, LP		Grand Cayman	CYM	Advent International		10/21/2019	3	1,378,114	1,657,254	1,657,254	279,140	-				-	2,371,886	0.020
	Ampersand 2018, L.P.		Boston	MA	Ampersand Managment LLC		10/30/2018	3	3,439,318	4,260,316	4,260,316	838,893	-				-	1,400,000	1.080
	Ampersand Partners X		Boston	MA	Ampersand Managment LLC		11/12/2020	3	438,609	438,609	438,609		-				-	4,361,391	0.710
	BIF IV Renewable Sidecar-B, LP		Toronto	CAN	Brookfield Asset Management Inc		03/20/2020	3	2,145,428	2,145,428	2,145,428		-				14,346	5,663,842	0.800
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.		New York	NY	Blackstone Private Equity		04/13/2020	3	409,215	295,524	295,524	(113,691)	-				-	2,625,000	0.040
	Blackstone Infrastructure Partners, L.P.		New York	NY	Blackstone Private Equity		03/14/2019	3	3,583,594	3,216,089	3,216,089	(314,630)	-				-	12,368,287	0.210
	Brookfield Infrastructure Fund IV-B, LP		Toronto	CAN	Brookfield Asset Management Inc		11/05/2019	3	5,976,418	6,225,347	6,225,347	248,928	-				68,159	6,773,867	0.070
	Catalyst Fund V, L.P.		Toronto	CAN	Catalyst Group, LLC		08/12/2015	3	5,491,292	3,748,166	3,748,166	(1,407,132)	-				-	3,977,037	0.670
	Clearlake Capital Partners V		Santa Monica	CA	Clearlake Capital		12/05/2017	3	3,127,223	5,051,081	5,051,081	962,129	-				281,623	876,494	0.110
	Clearlake Capital Partners VI		Santa Monica	CA	Clearlake Capital		05/22/2020	3	1,133,964	1,186,020	1,186,020	52,056	-				19,379	3,361,012	0.070
	Dyal Capital Partners III		New York	NY	NB Dyal Associates III, LP		09/30/2016	3	10,673,365	12,174,571	12,174,571	32,988	-				3,525,512	11,972,500	0.380
	Dyal Capital Partners III Co-Invest Moonrise LP		New York	NY	NB Dyal Associates III, LP		07/25/2017	3	3,270,306	6,029,111	6,029,111	1,766,516	-				-	-	13.280
	Dyal Capital Partners IV		New York	NY	NB Dyal Associates III, LP		06/11/2018	3	3,072,879	3,341,578	3,341,578	323,927	-				91,998	8,556,818	0.210
	FP Solar Finance LP		New York	NY	Fundamental Advisors		07/30/2020	3	2,938,407	2,938,407	2,938,407		-				56,007	10,031,300	11.210
	Fundamental Partners III, L.P.		Wilmington	DE	Fundamental Advisors		05/18/2017	3	13,770,900	14,273,679	14,273,679	261,437	-				1,268,881	3,141,990	1.810
	Fundamental Partners IV LP		Wilmington	DE	Fundamental Advisors		12/11/2020	3	7,697,708	7,697,708	7,697,708		-				-	17,337,500	2.500
	Global Infrastructure Partners IV-A/B, LP		New York	NY	Global Infrastructure Partners		10/23/2019	3	583,184	71,987	71,987	(511,197)	-				-	15,994,169	0.080
	GTCR XII, L.P.		New York	NY	GTCR Investment XII, LLC		05/04/2018	3	2,909,268	3,331,664	3,331,664	401,751	-				593,208	2,003,998	0.100
	ICG Europe Mid-Market Fund		Grand Duchy	LUX	Intermediate Capital Group		04/09/2020	2	349,845	213,459	213,459	(136,386)	-			27,499	-	6,996,500	0.600

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
	ICG Europe VII		St Helier	JEY	Intermediate Capital Group		08/24/2018	2	5,065,735	6,231,499	6,231,499	1,035,456	-			460,932	-	4,834,996	0.180
	KH Aggregator LP		Wilmington	DE	Whitehorse Liquidity		11/25/2020	3	670,941	670,941	670,941		-				-	37,699	0.120
	L Catterton Partners IX, L.P		Greenwich	CT	Catterton Management Company, LLC		05/22/2020	3	799,613	852,833	852,833	53,220	-				-	3,199,979	0.100
	Landmark Equity Partners XVI, LP		Wilmington	DE	Landmark Partners		12/06/2018	3	3,198,828	3,772,211	3,772,211	313,557	-				-	4,802,543	0.170
	Peppertree Capital Fund VI, LP		Wilmington	DE	Peppertree Capital Management		05/05/2016	3	5,801,760	7,693,325	7,693,325	571,706	-				-	108,000	2.670
	Peppertree Capital Fund VII, LP		Wilmington	DE	Peppertree Capital Management		11/28/2018	3	9,475,000	10,459,510	10,459,510	712,808	-				-	525,000	2.000
	Peppertree Capital Fund VIII, L.P		Chagrin Falls	OH	Peppertree Capital Management		01/27/2020	3	6,954,000	7,147,303	7,147,303	193,303	-				-	12,046,000	1.900
	Riverglade Capital L.P		Chicago	IL	Riverglade Capital GP, LLC		07/31/2019	3	1,799,906	1,913,814	1,913,814	108,679	-				-	3,263,567	1.540
	Riverside Strategic Capital Fund I, L.P		New York	NY	Riverside Company		05/23/2017	2	6,532,249	5,879,331	5,879,331	85,511	-				-	2,777,400	2.520
	Siris Partners IV, L.P		New York	NY	Siris Capital Group, LLC		03/15/2019	3	2,754,937	2,681,057	2,681,057	(103,019)	-				-	2,245,063	0.140
	TPG Healthcare Partners, L.P		Fort Worth	TX	TPG Capital		10/01/2019	3	713,478	640,678	640,678	(72,800)	-				-	2,274,684	0.120
	TPG Partners VIII, L.P		Fort Worth	TX	TPG Capital		10/01/2019	3	332,441	250,465	250,465	(81,976)	-				-	2,067,559	0.020
	Vista Foundation Fund IV, L.P		Dover	DE	Vista Equity Partners, LLC		07/24/2020	3	51,593	11,004	11,004	(40,589)	-				-	2,948,407	0.080
	Whitehorse Liquidity Partners III LP		Wilmington	DE	Whitehorse Liquidity Partners Inc		10/30/2019	3	5,650,258	6,646,381	6,646,381	996,123	-				2,464	3,765,900	0.500
	Whitehorse Liquidity Partners IV LP		Wilmington	DE	Whitehorse Liquidity		11/25/2020	3	2,732,663	2,732,663	2,732,663		-				-	6,166,584	0.300
	Yukon Capital Partners III, LP		Minneapolis	MN	Yukon Partners		07/18/2017	2	12,675,034	12,675,034	12,675,034		-				1,537,900	4,301,196	4.180
	Yukon Capital Partners IV, L.P		Minneapolis	MN	Yukon Partners		11/24/2020	2	1,113,656	1,113,656	1,113,656		-				-	6,886,344	2.000
	ZMC III, L.P		New York	NY	Zelnick Media Capital LLC		01/03/2020	3	474,506	437,074	437,074	(37,432)	-				-	2,096,118	0.340
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated									139,185,635	150,104,777	150,104,777	6,419,276	0	0	0	488,431	7,459,477	184,160,630	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																			
	Eagle Captive Reinsurance, LLC		Columbus	OH	Nationwide Life Insurance Company		08/11/2015		50,000,000	51,612,599	51,612,599	(13,796,522)	-				375,000,000	-	100.000
099999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliate									50,000,000	51,612,599	51,612,599	(13,796,522)	0	0	0	0	375,000,000	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	AEW Core Property Trust (U.S.), Inc		Baltimore	MD	AEW Core Property Trust		02/21/2019		15,731,032	15,731,032	15,731,032	(254,040)	-				291,225	-	0.170
	Almanac Realty Securities VIII, L.P		Dover	DE	Almanac Realty Partners		12/21/2018		4,143,664	3,808,609	3,808,609	(114,296)	-				-	15,700,984	1.000
	Bell Institutional Fund VI, LLC		Dover	DE	Bell Fund VI Manager, LLC		06/15/2017		12,177,631	12,715,793	12,715,793	402,074	-				577,247	704,961	2.170
	Bell Institutional Fund VII, L.P		Dover	DE	Bell Partners		10/30/2019		1,142,084	1,017,503	1,017,503	(124,581)	-				-	6,844,851	0.840
	Boston Capital Intermediate Term Income Fund LLC		Boston	MA	Boston Capital Holdings Limited Partnership		11/01/2011		138,303	69,954	69,954		-				-	-	33.330
	CCP NI Master Tenant 2 LLC		Santa Monica	CA	CCP NI Managing Member 2 LLC		12/10/2015		5,410,942	387,055	387,055		(43,719)				-	-	50.000
	CCP NI Master Tenant LLC		Santa Monica	CA	CCP NI Owner LLC		07/31/2015		9,505,991	800,678	800,678		(44,474)				-	-	50.000
	CIM Fund VIII, L.P		Los Angeles	CA	CIM Fund VIII, GP, LLC		12/31/2014		12,590,454	11,847,297	11,847,297	(2,382,426)	-				-	-	0.700
	Crow Holdings Multi-Family Build-To-Hold Fund, LP		Dover	DE	Crow Holdings Capital Partners, LLC		06/25/2019		9,121,889	9,790,964	9,790,964	717,127	-				-	1,273,079	5.360
	Crow Holdings Realty Partners VII, LP		Wilmington	DE	Crow Holdings Capital Partners, LLC		05/01/2015		3,453,215	3,453,215	3,453,215	(380,565)	-				568,168	858,356	0.670
	Crow Holdings Realty Partners VIII, LP		Dover	DE	Crow Holdings Capital Partners, LLC		09/24/2018		7,416,940	7,416,940	7,416,940	(176,638)	-				981,981	1,476,290	0.750
	Crow Holdings Retail Fund, L.P		Dover	DE	Crow Holdings Capital Partners, LLC		04/01/2015		9,383,036	9,500,237	9,500,237	(1,254,320)	-				112,955	880,511	3.390
	Dermody Properties Industrial Co-Invest Fund II, LP		Dover	DE	Dermody Properties		08/28/2020		2,689,258	3,938,337	3,938,337	1,249,079	-				-	24,445	2.420
	Dermody Properties Industrial Fund II, LP		Dover	DE	Dermody GP II, LLC		12/27/2018		13,194,497	14,463,845	14,463,845	1,781,351	-				-	1,805,503	2.420
	DivcoWest Fund V, L.P		Dover	DE	DivcoWest Fund V GP, L.P		06/23/2017		9,309,096	9,309,096	9,309,096	(262,700)	-				420,673	3,830,946	0.950
	DivcoWest Fund VI-A, LP		Dover	DE	Divco West, LLC		11/06/2020		275,041	275,041	275,041		-				-	4,724,959	0.220
	Exeter Industrial Value Fund IV, L.P		Dover	DE	Exeter Property Group IV, L.P		10/24/2016		17,474,510	22,436,321	22,436,321	3,301,347	-				627,451	1,113,725	2.000

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
	Exeter Industrial Value Fund V, LP		Dover	DE	Exeter Property Group		10/23/2020		3,000,000	3,000,000	3,000,000		-				-	9,000,000	0.630
	GEM Realty Fund VI, LP		Wilmington	DE	GEM Capital, LP		04/15/2016		4,524,161	4,348,241	4,348,241	(36,514)	-				-	7,288,815	1.200
	Harrison Street Real Estate Partners VI, L.P.		Dover	DE	Harrison Street		08/09/2017		9,637,107	11,046,987	11,046,987	718,184	-				154,490	1,414,286	1.260
	Harrison Street Real Estate Partners VII, L.P.		Dover	DE	Harrison Street		03/12/2019		6,439,752	6,273,658	6,273,658	21,448	-				-	3,239,853	0.770
	Helios Devco LLC		Washington	DC	Sol Systems LLC		05/23/2018		23,894	500	500	(7,438)	-				-	-	27.000
	Helios Infraco LLC		Washington	DC	Sol Systems LLC		12/22/2017		20,708,528	14,418,637	14,418,637	(4,080,765)	-				-	5,779,072	18.000
	HSREP VII Co-Investment, L.P.		New York	NY	Harrison Street		05/02/2019		1,011,904	1,061,254	1,061,254	78,567	-				9,699	1,132,414	1.410
	Madison Realty Capital Debt Fund IV, LP		Dover	DE	Madison Realty Capital		04/22/2019		7,265,473	7,998,622	7,998,622	403,917	-				371,191	3,011,124	0.890
	Madison Realty Capital Debt Fund V, LP		Dover	DE	Madison Realty Capital		03/27/2020		2,139,788	2,231,985	2,231,985	92,197	-				12,745	7,836,711	0.590
	Model Tobacco Development Group LLC		Vienna	VA	Model Tobacco Master Tenant LLC		10/27/2020		70,001	70,001	70,001		-				-	621,507	0.060
	Nationwide Sol 1 LLC		Washington	DC	Sol Systems LLC		07/21/2016		39,531,624	5,499,806	5,499,806		(395,570)				-	-	49.990
	Nationwide Sol 2 LLC		Washington	DC	Sol Systems LLC		07/19/2017		7,901,506	1,042,157	1,042,157		-				-	-	39.810
	Oak Street Real Estate Capital Fund V, LP		Dover	DE	Oak Street Real Estate Capital		11/16/2020		3,146,692	3,146,692	3,146,692		-				-	9,334,346	0.500
	PCCP Credit IX, LP		Dover	DE	PCCP Credit IX GP, LLC		03/28/2017		17,477,120	17,623,282	17,623,282	82,833	-				455,709	19,044,000	3.750
	PCCP Equity VII, LP		Dover	DE	PCCP, LP		05/10/2016		4,825,523	5,646,941	5,646,941	(231,283)	-				722,594	1,876,654	1.500
	PCCP Equity VIII, LP		Dover	DE	PCCP, LP		09/18/2018		8,662,497	9,482,360	9,482,360	828,897	-				-	6,260,282	1.670
	Pretium Residential Real Estate Fund II, L.P.		New York	NY	Pretium Residential Real Estate Fund II GP, LLC		09/01/2016		12,391,714	16,124,008	16,124,008	3,028,745	-				-	4,607,133	2.330
	Related Real Estate Fund III, LP		Dover	DE	Related Real Estate		08/27/2020		1,108,828	1,192,089	1,192,089	83,261	-				32,482	8,923,654	0.520
	Rubenstein Properties Fund III, L.P.		Wilmington	DE	Rubenstein Partners		10/23/2015		13,078,031	11,682,023	11,682,023	(1,302,015)	-				-	1,911,504	2.220
	Stonehenge REV I LLC		Columbus	OH	Stonehenge Capital Company LLC		12/22/2015		17,220,830	2,355,872	2,355,872		(442,585)				-	-	49.950
	Stonehenge REV II LLC		Columbus	OH	Stonehenge Capital Company LLC		12/22/2015		11,794,138	1,277,105	1,277,105		134,603				-	-	49.950
	Strata Fund 25 Lessee LLC		Chapel Hill	NC	Strata Fund 25 LLC		06/30/2015		21,248,009	1,995,098	1,995,098		(139,100)				-	-	50.000
	US Government Building Open-End Feeder 1, LP		San Antonio	TX	USAA Equity Advisors		03/01/2019		9,541,168	9,965,974	9,965,974	399,180	-				643,516	-	1.440
	US Office Development Program, L.P.		Wilmington	DE	ODP GP, LLC		12/02/2014		9,543,385	11,450,518	11,450,518	239,647	-				366,369	7,266,240	4.350
	US Regional Logistics Program II, L.P.		Dover	DE	US RLP GP, LLC		01/12/2018		8,200,000	9,533,293	9,533,293	956,795	-				-	11,800,000	20.000
	US Regional Logistics Program, L.P.		Dover	DE	US RLP GP, LLC		10/18/2016		927,975	927,975	927,975	(5,002,006)	-				6,686,149	8,676,735	13.330
	Walton Street Real Estate Fund VIII. LP		Wilmington	DE	Walton Street Capital, LLC		05/18/2016		6,933,526	8,759,699	8,759,699	(33,045)	-				-	8,094,944	1.000
	Waterton Residential Property Venture XIII, L.P.		Dover	DE	Waterton Venture XIII GP, LLC		11/03/2017		11,944,804	11,286,695	11,286,695	(900,272)	-				70,420	2,585,121	2.000
	Waterton Residential Property Venture XIV, L.P.		Dover	DE	Waterton Residential		12/10/2020		32,801	32,801	32,801		-				-	4,967,199	0.330
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									393,488,362	306,436,190	306,436,190	(2,158,255)	(930,845)	0	0	0	13,105,064	173,910,204	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	NW REI (NLIC), LLC		Columbus	OH	Nationwide Life Insurance Company		05/02/2016		75,755,418	89,597,997	89,597,997	18,742	-				4,022,537	-	100.000
2299999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated									75,755,418	89,597,997	89,597,997	18,742	0	0	0	0	4,022,537	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Pretium Mortgage Credit Partners I, L.P.		Wilmington	DE	Pretium Mortgage Credit Partners I GP, LLC		11/25/2014	3	6,716,464	12,323,992	12,323,992	1,400,557	-				-	12,758,011	8.000
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									6,716,464	12,323,992	12,323,992	1,400,557	0	0	0	0	0	12,758,011	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Alliant Tax Credit Fund 82 Ltd.		Palm Beach	FL	Alliant GP 82 LLC		03/31/2015		40,696,503	21,771,805	21,771,805		(3,545,437)				-	970,861	50.000
	Alliant Tax Credit Fund 84 Ltd.		Palm Beach	FL	Alliant GP 84 LLC		12/21/2015		11,791,015	6,696,669	6,696,669		(1,083,792)				-	665,914	15.600
	American Tax Credit Fund 2018-C LLC		Columbus	OH	Nationwide Life Insurance Company		10/31/2018		1,000	1,000	1,000		-				-	-	

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
	Nationwide Affordable Housing Fund 48: RBC Tax Credit Fund 79 LLC		Cleveland	OH	RBC Tax Credit LLC		06/04/2012		21,613,773	2,053,807	2,053,807		(811,175)				-	269,316	99.990
	Nationwide Affordable Housing Fund 51: Red Stone Equity Fund 39 LLC		Wilmington	DE	TCB Mecklenberg Mill, Inc. #8		12/20/2013		9,096,743	1,920,017	1,920,017		(952,734)				-	73,588	99.490
	Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund - 90 LLC		Cleveland	OH	RBC Tax Credit IV LLC		10/30/2014		64,906,515	31,699,762	31,699,762		(5,421,632)				-	1,077,031	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC		Cleveland	OH	RESP MM LLC		11/24/2015		20,558,698	13,271,441	13,271,441		(1,756,603)				-	263,174	49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC		Cleveland	OH	RBC Tax Credit IV LLC		02/12/2016		26,150,490	15,005,032	15,005,032		(2,389,704)				-	658,307	50.000
	Nationwide Affordable Housing Fund 57 RBC Tax Credit Fund 98 LP		Cleveland	OH	RBC Tax Credit IV LLC		10/27/2017		14,158,029	12,024,725	12,024,725		(1,581,184)				-	4,185,307	12.990
	OEF Nationwide Fund IV LLC		Columbus	OH	Ohio Equity Fund Inc		09/22/2016		5,095,211	3,173,919	3,173,919		(478,569)				-	775,934	50.000
	Ohio Equity Fund for Housing Limited Partnership XXV		Columbus	OH	Ohio Equity Fund GP XXV LLC		04/06/2015		15,717,610	5,999,026	5,999,026		(1,223,069)				-	2,949,496	50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI		Columbus	OH	Ohio Equity Fund GP XXVI LLC		07/22/2016		12,802,136	8,163,571	8,163,571		(536,916)				-	2,200,678	4.820
	Raymond James Housing Opportunities Fund 35, LLC.		St Petersburg	FL	Raymond James Tax Credit Funds, Inc		12/08/2014		11,313,811	1,649,909	1,649,909		(995,317)				-	194,697	49.990
	WNC Institutional Tax Credit Fund 33 LLC		Irvine	CA	WNC Advisors, LLC		09/23/2010		39,846,562	11,726,688	11,726,688		(2,464,075)				-	-	99.990
	WNC Institutional Tax Credit Fund NW 2015 LP		Irvine	CA	WNC Advisors LLC		05/15/2015		18,477,651	10,384,268	10,384,268		(1,783,120)				-	158,439	49.990
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									312,225,747	145,541,639	145,541,639	0	(25,023,327)	0	0	0	0	14,442,742	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	American Tax Credit Fund 2017-B LLC		Columbus	OH	Nationwide Life Insurance Company		11/03/2017		1,000	1,000	1,000		-				-	-	0.010
	American Tax Credit Fund 2018-B LLC		Columbus	OH	Nationwide Life Insurance Company		07/13/2018		1,000	1,000	1,000		-				-	-	0.010
	American Tax Credit Fund 2019-A LLC		Columbus	OH	Nationwide Life Insurance Company		12/06/2019		1,000	1,000	1,000		-				-	-	0.010
	American Tax Credit Fund 2019-B LLC		Columbus	OH	Nationwide Life Insurance Company		12/20/2019		1,000	1,000	1,000		-				-	-	0.010
	American Tax Credit Fund 2020-B LLC		Columbus	OH	Nationwide Life Insurance Company		12/14/2020		1,000	1,000	1,000		-				-	-	99.990
	American Tax Credit Fund 2021-A LLC		Columbus	OH	Nationwide Life Insurance Company		12/21/2020		4,217,941	4,217,941	4,217,941		-				-	-	100.000
	Nationwide Life Tax Credit Partners 2004 - F LLC		Columbus	OH	Nationwide Life Insurance Co		12/31/2020		1	1	1		-				-	-	0.010
	Nationwide Tax Credit Partners 2014 - C LLC		Columbus	OH	Nationwide Life Insurance Company		08/22/2014		18,047,108	7,688,136	7,688,136		(1,616,423)				-	-	50.000
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									22,270,050	11,911,078	11,911,078	0	(1,616,423)	0	0	0	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund 58 RBC Tax Credit Fund 102 LP State		Cleveland	OH	RBC Tax Credit IV LLC		10/31/2018		1,500,584	330,571	330,571		(488,524)				-	197,993	1.000
	Nationwide State Tax Credit Fund III RBC Tax Credit Fund 104 LLC		Cleveland	OH	RBC Tax Credit IV LLC		10/30/2019		1,749,067	1,661,446	1,661,446		(87,621)				-	-	11.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									3,249,651	1,992,017	1,992,017	0	(576,145)	0	0	0	0	197,993	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
	American Tax Credit Fund 2018-A LLC		Columbus	OH	Nationwide Life Insurance Company		03/14/2018		4,226,282	4,226,282	4,226,282		-				-	66,210	0.010
4299999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Affiliated									4,226,282	4,226,282	4,226,282	0	0	0	0	0	0	66,210	XXX
4899999. Subtotal - Unaffiliated									996,752,400	760,025,500	760,025,500	2,547,190	(26,530,317)	0	0	488,431	29,932,083	483,039,266	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
4999999. Subtotal - Affiliated									152,251,750	157,347,956	157,347,956	(13,777,780)	(1,616,423)	0	0	0	379,022,537	66,210	XXX
5099999. Totals									1,149,004,150	917,373,456	917,373,456	(11,230,590)	(28,146,740)	0	0	488,431	408,954,620	483,105,476	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
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										
	Alcentra European DLF Investor Feeder LP (fka: Clareant)	St Helier	JEY	Alcentra Limited	11/13/2014.	2		39,942		1.600
	Ares Private Credit Solutions, L.P.	Wilmington	DE	Ares Management	06/23/2017.	2		2,854,967		0.800
	BlackRock DLF IX 2020-1 CLO, LLC	New York	CA	BlackRock	12/31/2020.	2	759,458			0.080
	GSO Capital Opportunities Fund III LP	Wilmington	DE	Blackstone Private Equity	06/03/2016.	2		4,017,600		0.230
	ICG SDP Fund 3B	Grand Duchy	LUX	Intermediate Capital Group	03/22/2018.	2		6,203,183		0.600
	ICG SDP Fund 4B	Grand Duchy	LUX	Intermediate Capital Group	03/31/2020.	2	8,916,279			0.500
	Newstone Capital Partners III, LP	Wilmington	DE	Newstone Capital Partners	09/20/2016.	2		78,673		2.500
	Newstone Capital Partners IV, L.P.	Dallas	TX	Newstone Capital Partners	06/02/2019.	2		6,668,179		2.000
	Oaktree Opportunities Fund Xb, L.P.	Grand Cayman	CYM	Oaktree Capital Management	06/18/2018.	3		3,000,000		0.130
	TCW Direct Lending VII, LLC	Los Angeles	CA	TCW Asset Management	05/14/2018.	2		655,308		0.400
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Vista Credit Opportunities Managment	06/01/2016.	2		204,484		1.000
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Vista Credit Opportunities Managment	05/10/2017.	2		259,447		0.420
1799999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated							9,675,737	23,981,783	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated										
	Advent International GPE IX, LP	Grand Cayman	CYM	Advent International	10/21/2019.	3		946,864		0.020
	Ampersand 2018, L.P.	Boston	MA	Ampersand Managment LLC	10/30/2018.	3		1,450,000		1.080
	Ampersand Partners X	Boston	MA	Ampersand Managment LLC	11/12/2020.	3	438,609			0.710
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN	Brookfield Asset Management Inc	03/20/2020.	3	2,300,485			0.800
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY	Blackstone Private Equity	04/13/2020.	3	409,215			0.040
	Blackstone Infrastructure Partners, L.P.	New York	NY	Blackstone Private Equity	03/14/2019.	3		697,867		0.210
	Brookfield Infrastructure Fund IV-B, LP	Toronto	CAN	Brookfield Asset Management Inc	11/05/2019.	3		3,950,132		0.070
	Catalyst Fund V, L.P.	Toronto	CAN	Catalyst Group, LLC	08/12/2015.	3		3,707,149		0.670
	Clearlake Capital Partners V	Santa Monica	CA	Clearlake Capital	12/05/2017.	3		755,668		0.110
	Clearlake Capital Partners VI	Santa Monica	CA	Clearlake Capital	05/22/2020.	3	1,152,109			0.070
	Dyal Capital Partners III	New York	NY	NB Dyal Associates III, LP	09/30/2016.	3		2,431,846		0.380
	Dyal Capital Partners III Co-Invest Moonrise LP	New York	NY	NB Dyal Associates III, LP	07/25/2017.	3		7,291		13.280
	Dyal Capital Partners IV	New York	NY	NB Dyal Associates III, LP	06/11/2018.	3		2,435,323		0.210
	FP Solar Finance LP	New York	NY	Fundamental Advisors	07/30/2020.	3	3,313,800			11.210
	Fundamental Partners III, L.P.	Wilmington	DE	Fundamental Advisors	05/18/2017.	3		3,625,378		1.810
	Fundamental Partners IV LP	Wilmington	DE	Fundamental Advisors	12/11/2020.	3	7,697,708			2.500
	Global Infrastructure Partners IV-A/B, LP	New York	NY	Global Infrastructure Partners	10/23/2019.	3		309,911		0.080
	GTCR XII, L.P.	New York	NY	GTCR Investment XII, LLC	05/04/2018.	3		1,722,868		0.100
	ICG Europe Mid-Market Fund	Grand Duchy	LUX	Intermediate Capital Group	04/09/2020.	2	322,346			0.600
	ICG Europe VII	St Helier	JEY	Intermediate Capital Group	08/24/2018.	2		1,671,353		0.180
	KH Aggregator LP	Wilmington	DE	Whitehorse Liquidity	11/25/2020.	3	812,301			0.120
	L Catterton Partners IX, L.P.	Greenwich	CT	Catterton Management Company, LLC	05/22/2020.	3	799,613			0.100
	Landmark Equity Partners XVI, LP	Wilmington	DE	Landmark Partners	12/06/2018.	3		1,204,445		0.170
	Peppertree Capital Fund VI, LP	Wilmington	DE	Peppertree Capital Management	05/05/2016.	3		237,000		2.670
	Peppertree Capital Fund VII, LP	Wilmington	DE	Peppertree Capital Management	11/28/2018.	3		1,147,960		2.000
	Peppertree Capital Fund VIII, L.P.	Chagrin Falls	OH	Peppertree Capital Management	01/27/2020.	3	6,954,000			1.900
	Riverglade Capital L.P.	Chicago	IL	Riverglade Capital GP, LLC	07/31/2019.	3		439,213		1.540
	Riverside Strategic Capital Fund I, L.P.	New York	NY	Riverside Company	05/23/2017.	2		1,202,524		2.520
	Siris Partners IV, L.P.	New York	NY	Siris Capital Group, LLC	03/15/2019.	3		468,430		0.140

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
	TPG Healthcare Partners, L.P	Fort Worth	TX	TPG Capital	10/01/2019.	3		772,303		0.120
	TPG Partners VIII, L.P	Fort Worth	TX	TPG Capital	10/01/2019.	3		335,431		0.020
	Vista Foundation Fund IV, L.P	Dover	DE	Vista Equity Partners, LLC	07/24/2020.	3	51,593			0.080
	Whitehorse Liquidity Partners III LP	Wilmington	DE	Whitehorse Liquidity Partners Inc	10/30/2019.	3		2,951,898		0.500
	Whitehorse Liquidity Partners IV LP	Wilmington	DE	Whitehorse Liquidity	11/25/2020.	3	3,228,990			0.300
	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners	07/18/2017.	2		4,500,403		4.180
	Yukon Capital Partners IV, L.P	Minneapolis	MN	Yukon Partners	11/24/2020.	2	1,113,656			2.000
	ZMC III, L.P	New York	NY	Zelnick Media Capital LLC	01/03/2020.	3	475,311			0.340
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							29,069,736	36,971,257	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated										
	Eagle Captive Reinsurance, LLC	Columbus	OH	Nationwide Life Insurance Company	08/11/2015.			605,000,000		100.000
2099999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated							0	605,000,000	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
	AEW Core Property Trust (U.S.), Inc	Baltimore	MD	AEW Core Property Trust	02/21/2019.			578,225		0.170
	Almanac Realty Securities VIII, L.P	Dover	DE	Almanac Realty Partners	12/21/2018.			2,402,952		1.000
	Bell Institutional Fund VI, LLC	Dover	DE	Bell Fund VI Manager, LLC	06/15/2017.			964,787		2.170
	Bell Institutional Fund VII, L.P	Dover	DE	Bell Partners	10/30/2019.			1,142,084		0.840
	Boston Capital Intermediate Term Income Fund LLC	Boston	MA	Boston Capital Holdings Limited Partnership	11/01/2011.			(1,180)		33.330
	Caritas Center LLC	Richmond	VA	CARITAS Structure Inc	04/09/2019.			494		15.200
	CIM Fund VIII, L.P	Los Angeles	CA	CIM Fund VIII, GP, LLC	12/31/2014.			236,826		0.510
	Crow Holdings Multi-Family Build-To-Hold Fund, LP	Dover	DE	Crow Holdings Capital Partners, LLC	06/25/2019.			4,121,889		5.360
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Crow Holdings Capital Partners, LLC	05/01/2015.			228,319		0.670
	Crow Holdings Realty Partners VIII, LP	Dover	DE	Crow Holdings Capital Partners, LLC	09/24/2018.			1,830,768		0.750
	Crow Holdings Retail Fund, L.P	Dover	DE	Crow Holdings Capital Partners, LLC	04/01/2015.			559,996		3.390
	Cville Master Tenant LLC	Charlottesville	VA	Cville Operations Holdings Inc	05/21/2013.			3,143		99.900
	Dermody Properties Industrial Co-Invest Fund II, LP	Dover	DE	Dermody Properties	08/28/2020.		2,689,258			2.420
	Dermody Properties Industrial Fund II, LP	Dover	DE	Dermody GP II, LLC	12/27/2018.			7,145,188		2.420
	DivcoWest Fund V, L.P	Dover	DE	DivcoWest Fund V GP, L.P	06/23/2017.			1,205,689		0.950
	DivcoWest Fund VI-A, LP	Dover	DE	Divco West, LLC	11/06/2020.		275,041			0.220
	EC Bottleworks LLC	Wilmington	DE	Enhanced Capital State HTC Fund LLC	12/18/2019.			(292,365)		9.000
	Exeter Industrial Value Fund IV, L.P	Dover	DE	Exeter Property Group IV, L.P	10/24/2016.			1,886,275		2.000
	Exeter Industrial Value Fund V, LP	Dover	DE	Exeter Property Group	10/23/2020.		3,000,000			0.630
	GEM Realty Fund VI, LP	Wilmington	DE	GEM Capital, LP	04/15/2016.			3,086,250		1.200
	Harrison Street Real Estate Partners VI, L.P	Dover	DE	Harrison Street	08/09/2017.			363,789		1.260
	Harrison Street Real Estate Partners VII, L.P	Dover	DE	Harrison Street	03/12/2019.			5,081,326		0.770
	Helios Devco LLC	Washington	DC	Sol Systems LLC	05/23/2018.			5,420		27.000
	Helios Infraco LLC	Washington	DC	Sol Systems LLC	12/22/2017.			13,492,750		18.000
	HSREP VII Co-Investment, L.P	New York	NY	Harrison Street	05/02/2019.			1,133,803		1.410
	Madison Realty Capital Debt Fund IV, LP	Dover	DE	Madison Realty Capital	04/22/2019.			748,239		0.890
	Madison Realty Capital Debt Fund V, LP	Dover	DE	Madison Realty Capital	03/27/2020.		2,737,953			0.590
	Model Tobacco Development Group LLC	Vienna	VA	Model Tobacco Master Tenant LLC	10/27/2020.		70,001			0.060
	Oak Street Real Estate Capital Fund V, LP	Dover	DE	Oak Street Real Estate Capital	11/16/2020.		3,165,654			0.500
	PCCP Credit IX, LP	Dover	DE	PCCP Credit IX GP, LLC	03/28/2017.			9,150,000		3.750

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
	PCCP Equity VII, LP	Dover	DE	PCCP, LP	05/10/2016.			518,865		1.500
	PCCP Equity VIII, LP	Dover	DE	PCCP, LP	09/18/2018.			2,640,000		1.670
	Related Real Estate Fund III, LP	Dover	DE	Related Real Estate	08/27/2020.		1,324,577			0.520
	Rubenstein Properties Fund III, L.P.	Wilmington	DE	Rubenstein Partners	10/23/2015.			690,265		2.220
	Stonehenge REV I LLC	Columbus	OH	Stonehenge Capital Company LLC	12/22/2015.			97,576		49.950
	Stonehenge REV II LLC	Columbus	OH	Stonehenge Capital Company LLC	12/22/2015.			(294,249)		49.950
	SunE DGS Master Tenant LLC	Wilmington	DE	SunE DG Holdings, LLC	12/30/2013.			8,000		99.000
	US Government Building Open-End Feeder 1, LP	San Antonio	TX	USAA Equity Advisors	03/01/2019.			407,639		1.440
	US Office Development Program, L.P.	Wilmington	DE	ODP GP, LLC	12/02/2014.			1,400,678		5.130
	US Regional Logistics Program II, L.P.	Dover	DE	US RLP GP, LLC	01/12/2018.			2,800,000		20.000
	US Regional Logistics Program, L.P.	Dover	DE	US RLP GP, LLC	10/18/2016.			1,333,333		13.330
	VA State TC Fund I LLC	St Louis	MO	Enhanced EC Fund LLC	11/09/2018.			70		0.500
	Walton Street Real Estate Fund VIII. LP	Wilmington	DE	Walton Street Capital, LLC	05/18/2016.			933,541		1.000
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton Venture XIII GP, LLC	11/03/2017.			3,900,767		2.000
	Waterton Residential Property Venture XIV, L.P.	Dover	DE	Waterton Residential	12/10/2020.		32,801			0.330
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							13,295,285	69,511,152	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated										
	NW REI (NLIC), LLC	Columbus	OH	Nationwide Life Insurance Company	05/02/2016.			20,842,799		100.000
2299999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated							0	20,842,799	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated										
	Pretium Mortgage Credit Partners I, L.P.	Wilmington	DE	Pretium Mortgage Credit Partners I GP, LLC	11/25/2014.	3		255,498		8.000
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							0	255,498	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
	Alliant Tax Credit Fund 84 Ltd	Palm Beach	FL	Alliant GP 84 LLC	12/21/2015.			361,105		15.600
	Nationwide Affordable Housing Fund 51: Red Stone Equity Fund 39 LLC	Wilmington	DE	TCB Mecklenberg Mill, Inc. #8	12/20/2013.			2,481,810		98.990
	Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund - 90 LLC	Cleveland	OH	RBC Tax Credit IV LLC	10/30/2014.			480,466		49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC	Cleveland	OH	RESP MM LLC	11/24/2015.			127,239		49.990
	Nationwide Affordable Housing Fund 57 RBC Tax Credit Fund 98 LP	Cleveland	OH	RBC Tax Credit IV LLC	10/27/2017.			6,037,970		12.990
	OEF Nationwide Fund IV LLC	Columbus	OH	Ohio Equity Fund Inc.	09/22/2016.			152,046		50.000
	Ohio Equity Fund for Housing Limited Partnership XXV	Columbus	OH	Ohio Equity Fund GP XXV LLC	04/06/2015.			649,358		50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI	Columbus	OH	Ohio Equity Fund GP XXVI LLC	07/22/2016.			696,612		4.820
	Raymond James Housing Opportunities Fund 35, LLC	St Petersburg	FL	Raymond James Tax Credit Funds, Inc.	12/08/2014.			21,524		49.990
	WNC Institutional Tax Credit Fund 33 LLC	Irvine	CA	WNC Advisors, LLC	09/23/2010.			69,028		99.990
	WNC Institutional Tax Credit Fund NW 2015 LP	Irvine	CA	WNC Advisors LLC	05/15/2015.			194,564		49.990
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	11,271,722	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
	American Tax Credit Fund 2019-A LLC	Columbus	OH	Nationwide Life Insurance Company	12/06/2019.			1,000		0.010
	American Tax Credit Fund 2019-B LLC	Columbus	OH	Nationwide Life Insurance Company	12/20/2019.			1,000		0.010
	American Tax Credit Fund 2020-A LLC	Columbus	OH	Nationwide Life Insurance Company	12/27/2019.			862,950		99.990
	American Tax Credit Fund 2020-B LLC	Columbus	OH	Nationwide Life Insurance Company	12/14/2020.		1,000			99.990
	American Tax Credit Fund 2021-A LLC	Columbus	OH	Nationwide Life Insurance Company	12/21/2020.		4,217,941			100.000
	Nationwide Life Tax Credit Partners 2004 - F LLC	Columbus	OH	Nationwide Life Insurance Co	12/31/2020.		1			0.010
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							4,218,942	864,950	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										

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
	Nationwide Affordable Housing Fund 58 RBC Tax Credit Fund 102 LP State	Cleveland	OH	RBC Tax Credit IV LLC	10/31/2018.			85,513		1.000
	Nationwide State Tax Credit Fund III RBC Tax Credit Fund 104 LLC	Cleveland	OH	RBC Tax Credit IV LLC	10/30/2019.			1,651,259		11.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	1,736,772	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated										
	American Tax Credit Fund 2018-A LLC	Columbus	OH	Nationwide Life Insurance Company	03/14/2018.			2,985,028		0.010
4299999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Affiliated							0	2,985,028	0	XXX
4899999. Subtotal - Unaffiliated							52,040,758	143,728,184	0	XXX
4999999. Subtotal - Affiliated							4,218,942	629,692,777	0	XXX
5099999. Totals							56,259,700	773,420,961	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																			
	Alcentra European Direct Lending Fund II (fka: Clareant)	Kirchberg	LUX	Distribution	09/17/2015.	09/29/2020.	3,583,279					0		3,583,279	3,583,279			0	
	Alcentra European DLF Investor Feeder LP (fka: Clareant)	St. Heilier, Jersey (Channel Islands)	JEY	Distribution	11/13/2014.	12/15/2020.	670,987					0		670,987	670,987			0	
	Ares Private Credit Solutions, L.P	Wilmington	DE	Distribution	06/23/2017.	11/12/2020.	296,324					0		296,324	296,324			0	
	GSO Capital Opportunities Fund III LP	Wilmington	DE	Distribution	06/03/2016.	12/29/2020.	2,041,355					0		2,041,355	2,041,355			0	
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Distribution	06/03/2016.	12/07/2020.	4,254,954					0		4,254,954	4,254,954			0	
	ICG SDP Fund 3B	Grand Duchy	LUX	Distribution	03/22/2018.	12/24/2020.	4,672,922					0		4,672,922	4,672,922			0	
	ICG SDP Fund 4B	Grand Duchy	LUX	Distribution	03/31/2020.	12/23/2020.	6,523,270					0		6,523,270	6,523,270			0	
	Newstone Capital Partners III, LP	Wilmington	DE	Distribution	09/20/2016.	12/04/2020.	3,623,222					0		3,623,222	3,623,222			0	
	Newstone Capital Partners IV, L.P	Dallas	TX	Distribution	06/02/2019.	10/13/2020.	314,447					0		314,447	314,447			0	
	Owl Rock First Lien Insurance Fund, LP	New York	NY	Distribution	03/28/2019.	11/16/2020.	187,332					0		187,332	187,332			0	
	TCW Direct Lending LLC	Dover	DE	Distribution	03/20/2015.	12/23/2020.	5,296,826					0		5,296,826	5,296,826			0	
	TCW Direct Lending VII, LLC	Los Angeles	CA	Distribution	05/14/2018.	11/20/2020.	750,729					0		750,729	750,729			0	
	Vista Credit Opportunities Fund II - B, L.P	San Francisco	CA	Distribution	06/01/2016.	12/16/2020.	312,696					0		312,696	312,696			0	
	Vista Credit Opportunities Fund II, L.P	Wilmington	DE	Distribution	05/10/2017.	11/30/2020.	250,045					0		250,045	250,045			0	
1799999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income -NAIC Desig Not Assigned - Unaffiliated							32,778,388	0	0	0	0	0	0	32,778,388	32,778,388	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	Ampersand 2018, L.P	Boston	MA	Distribution	10/30/2018.	12/31/2020.	160,682					0		160,682	160,682			0	
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN	Distribution	03/20/2020.	12/10/2020.	155,056					0		155,056	155,056			0	
	Brookfield Infrastructure Fund IV-B, LP	Toronto	CAN	Distribution	11/05/2019.	12/10/2020.	1,860,732					0		1,860,732	1,860,732			0	
	Catalyst Fund V, L.P	Toronto	CAN	Distribution	08/12/2015.	06/16/2020.	2,759,209					0		2,759,209	2,759,209			0	
	Clearlake Capital Partners V	Santa Monica	CA	Distribution	12/05/2017.	04/30/2020.	294,736					0		294,736	294,736			0	
	Clearlake Capital Partners VI	Santa Monica	CA	Distribution	05/22/2020.	12/18/2020.	18,145					0		18,145	18,145			0	
	Dyal Capital Partners III	New York	NY	Distribution	09/30/2016.	10/21/2020.	2,323,445					0		2,323,445	2,323,445			0	
	Dyal Capital Partners III Co-Invest Moonrise LP	New York	NY	Distribution	07/25/2017.	08/14/2020.	191,091					0		191,091	191,091			0	
	Dyal Capital Partners IV	New York	NY	Distribution	06/11/2018.	10/29/2020.	131,328					0		131,328	131,328			0	
	FP Solar Finance LP	New York	NY	Distribution	07/30/2020.	12/22/2020.	375,393					0		375,393	375,393			0	
	Fundamental Partners III, L.P	Wilmington	DE	Distribution	05/18/2017.	12/22/2020.	1,631,421					0		1,631,421	1,631,421			0	
	GTCR XII, L.P	New York	NY	Distribution	05/04/2018.	12/30/2020.	274,090					0		274,090	274,090			0	
	ICG Europe VII	St Helier	JEY	Distribution	08/24/2018.	03/16/2020.	9,068					0		9,068	9,024	(44)		(44)	
	KH Aggregator LP	Wilmington	DE	Distribution	11/25/2020.	12/31/2020.	141,360					0		141,360	141,360			0	
	Landmark Equity Partners XVI, LP	Wilmington	DE	Distribution	12/06/2018.	12/22/2020.	36,513					0		36,513	36,513			0	
	Peppertree Capital Fund VII, LP	Wilmington	DE	Distribution	11/28/2018.	08/03/2020.	22,960					0		22,960	22,960			0	
	Riverside Strategic Capital Fund I, L.P	New York	NY	Distribution	05/23/2017.	12/23/2020.	42,397					0		42,397	42,397			0	
	Siris Partners IV, L.P	New York	NY	Distribution	03/15/2019.	12/10/2020.	28,419					0		28,419	28,419			0	
	TPG Healthcare Partners, L.P	Fort Worth	TX	Distribution	10/01/2019.	12/10/2020.	136,036					0		136,036	136,036			0	
	TPG Partners VIII, L.P	Fort Worth	TX	Distribution	10/01/2019.	12/11/2020.	27,177					0		27,177	27,177			0	
	Whitehorse Liquidity Partners III LP	Wilmington	DE	Distribution	10/30/2019.	12/24/2020.	1,942,075					0		1,942,075	1,942,075			0	
	Whitehorse Liquidity Partners IV LP	Wilmington	DE	Distribution	11/25/2020.	12/31/2020.	496,327					0		496,327	496,327			0	
	Yukon Capital Partners III, LP	Minneapolis	MN	Distribution	07/18/2017.	12/03/2020.	2,677,422					0		2,677,422	2,677,422			0	
	ZMC III, L.P	New York	NY	Distribution	01/03/2020.	10/02/2020.	805					0		805	805			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
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							15,735,887	0	0	0	0	0	0	15,735,887	15,735,843	(44)	0	(44)	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																			
	Eagle Captive Reinsurance, LLC	Columbus	OH.	Distribution	08/11/2015.	10/01/2020.	605,000,000					0		605,000,000	605,000,000			0	
2099999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated							605,000,000	0	0	0	0	0	0	605,000,000	605,000,000	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	AEW Core Property Trust (U.S.), Inc.	Baltimore	MD.	Distribution	02/21/2019.	12/31/2020.	287,000					0		287,000	287,000			0	
	Almanac Realty Securities VIII, L.P.	Dover	DE.	Distribution	12/21/2018.	11/30/2020.	155,376					0		155,376	155,376			0	
	Bell Institutional Fund VI, LLC	Dover	DE.	Distribution	06/15/2017.	10/29/2020.	53,118					0		53,118	53,118			0	
	Boston Capital Intermediate Term Income Fund LLC	Boston	MA.	Distribution	11/01/2011.	10/30/2020.	3,564					0		3,564	3,564			0	
	Caritas Center LLC	Richmond	VA.	Fully Amortized	04/09/2019.	12/31/2020.			(494)			(494)		-	-			0	-
	CCP NI Master Tenant 2 LLC	Santa Monica	CA.	Distribution	12/10/2015.	10/27/2020.	73,448					0		73,448	73,448			0	
	CCP NI Master Tenant LLC	Santa Monica	CA.	Distribution	07/31/2015.	10/23/2020.	108,247					0		108,247	108,247			0	
	Centerline High Yield CMBS Fund II, LLC	Irving	TX.	Distribution	06/28/2004.	11/30/2020.			-			0		-	125		125	125	-
	CIM Fund VIII, L.P.	Los Angeles	CA.	Distribution	12/31/2014.	04/10/2020.	50,881					0		50,881	50,881			0	
	Crow Holdings Realty Partners VII, LP	Wilmington	DE.	Distribution	05/01/2015.	12/23/2020.	2,615,065					0		2,615,065	2,615,065			0	
	Crow Holdings Realty Partners VIII, LP	Dover	DE.	Distribution	09/24/2018.	12/18/2020.	1,611,517					0		1,611,517	1,611,517			0	
	Crow Holdings Retail Fund, L.P.	Dover	DE.	Distribution	04/01/2015.	01/23/2020.	-					0		-	-			0	
	Cville Master Tenant LLC	Charlottesville	VA.	Fully Amortized	05/21/2013.	12/31/2020.			(3,143)			(3,143)		-	-			0	-
	DivcoWest Fund V, L.P.	Dover	DE.	Distribution	06/23/2017.	11/17/2020.	1,912,222					0		1,912,222	1,912,222			0	
	Everyman Enterprises Business Trust	Baltimore	MD.	Distribution	10/24/2012.	12/31/2020.			-			0		-	-			0	10,010
	Exeter Industrial Value Fund IV, L.P.	Dover	DE.	Distribution	10/24/2016.	12/04/2020.	1,411,765					0		1,411,765	1,411,765			0	
	FC Boilermaker Master Tenant LLC	Washington	DC.	Distribution	04/05/2012.	12/31/2020.			-			0		-	-			0	947,820
	GEM Realty Fund VI, LP	Wilmington	DE.	Distribution	04/15/2016.	10/02/2020.	801,000					0		801,000	801,000			0	
	Harrison Street Real Estate Partners VI, L.P.	Dover	DE.	Distribution	08/09/2017.	11/30/2020.	372,632					0		372,632	372,632			0	
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE.	Distribution	03/12/2019.	12/22/2020.	675,414					0		675,414	675,414			0	
	Heitman Real Estate Debt Partners, L.P.	Wilmington	DE.	Distribution	10/15/2015.	09/29/2020.			-			0		-	-			0	10,921
	Helios Infraco LLC	Washington	DC.	Distribution	12/22/2017.	02/26/2020.	232,195					0		232,195	232,195			0	
	HSREP VII Co-Investment, L.P.	New York	NY.	Distribution	05/02/2019.	12/22/2020.	791,026					0		791,026	791,026			0	
	Madison Realty Capital Debt Fund IV, LP	Dover	DE.	Distribution	04/22/2019.	06/23/2020.	147,190					0		147,190	147,190			0	
	Madison Realty Capital Debt Fund V, LP	Dover	DE.	Distribution	03/27/2020.	12/22/2020.	598,166					0		598,166	598,166			0	
	Nationwide Sol 1 LLC	Washington	DC.	Distribution	07/21/2016.	11/02/2020.	384,410					0		384,410	384,410			0	
	Nationwide Sol 2 LLC	Washington	DC.	Distribution	07/19/2017.	11/02/2020.	152,840					0		152,840	152,840			0	
	Oak Street Real Estate Capital Fund V, LP	Dover	DE.	Distribution	11/16/2020.	12/21/2020.	18,962					0		18,962	18,962			0	
	PCCP Credit IX, LP	Dover	DE.	Distribution	03/28/2017.	12/22/2020.	2,818,527					0		2,818,527	2,818,527			0	
	PCCP Equity VII, LP	Dover	DE.	Distribution	05/10/2016.	12/18/2020.	585,294					0		585,294	585,294			0	
	Pretium Residential Real Estate Fund II, L.P.	New York	NY.	Distribution	09/01/2016.	10/26/2020.	2,732,233					0		2,732,233	2,732,233			0	
	Related Real Estate Fund III, LP	Dover	DE.	Distribution	08/27/2020.	08/27/2020.	215,749					0		215,749	215,749			0	
	Shovel Works Master Lessee LLC	North Easton	MA.	Distribution	09/12/2013.	12/31/2020.			-			0		-	-			0	501,862
	Stonehenge REV II LLC	Columbus	OH.	Distribution	12/22/2015.	01/21/2020.	118,626					0		118,626	118,626			0	
	STRATA FUND 18 LESSEE LLC	Chapel Hill	NC.	Distribution	07/25/2014.	11/03/2020.	762,270		-			0		762,270	762,270			0	1,066,601
	Strata Fund 25 Lessee LLC	Chapel Hill	NC.	Distribution	06/30/2015.	10/23/2020.	445,424					0		445,424	445,424			0	
	SunE DGS Master Tenant LLC	Wilmington	DE.	Distribution	12/30/2013.	12/30/2020.	781,118		(8,000)			(8,000)		781,118	781,118			0	1,293,196

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
	US Government Building Open-End Feeder 1, LP	San Antonio	TX	Distribution	03/01/2019.	03/31/2020.	-					0		-	-			0	
	US Office Development Program, L.P.	Wilmington	DE	Distribution	12/02/2014.	11/30/2020.	-					0		-	-			0	
	US Regional Logistics Program, L.P.	Dover	DE	Distribution	10/18/2016.	12/30/2020.	13,969,051					0		13,969,051	13,969,051			0	
	VA State TC Fund I LLC	St Louis	MO	Fully Amortized	11/09/2018.	12/31/2020.			(70)			(70)		-	-			0	-
	Walton Street Real Estate Fund VIII. LP	Wilmington	DE	Distribution	05/18/2016.	12/04/2020.	1,683,874					0		1,683,874	1,683,874			0	
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Distribution	11/03/2017.	11/30/2020.	370,961					0		370,961	370,961			0	
	Weinland Park Master Tenant LLC	Columbus	OH	Distribution	04/28/2014.	12/31/2020.			-			0		-	-			0	267,612
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							36,939,165	0	(11,707)	0	0	(11,707)	0	36,939,165	36,939,290	0	125	125	4,098,022
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	NW REI (NLIC), LLC	Columbus	OH	Distribution	05/02/2016.	10/30/2020.	-	-				0		-	-			0	
	NLIC REO Holdings, LLC	Columbus	OH	Distribution	04/12/2018.	12/31/2020.		743,862	-			743,862		743,862	-		(743,862)	(743,862)	
2299999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated							0	743,862	0	0	0	743,862	0	743,862	0	0	(743,862)	(743,862)	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Benson Power, LLC	Wilmington	DE	Distribution	08/19/2015.	07/29/2020.			-			0		-	-			0	1,269,008
	Pretium Mortgage Credit Partners I, L.P.	Wilmington	DE	Distribution	11/25/2014.	12/29/2020.	1,901,449					0		1,901,449	1,901,449			0	
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							1,901,449	0	0	0	0	0	0	1,901,449	1,901,449	0	0	0	1,269,008
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund 60 Red Stone Equity Fund 71 LP	Cleveland	OH	Distribution	04/15/2019.	02/19/2020.	2,377,025		-			0		2,377,025	2,683,142		306,117	306,117	-
	Nationwide Affordable Housing Fund XI LLC	Columbus	OH	Distribution	12/15/2003.	12/31/2020.			-			0		-	-			0	139,590
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							2,377,025	0	0	0	0	0	0	2,377,025	2,683,142	0	306,117	306,117	139,590
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	American Tax Credit Fund 2020-A LLC	Columbus	OH	Fully Amortized	12/27/2019.	12/31/2020.	993,875		(1,856,825)			(1,856,825)		-	-			0	
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							993,875	0	(1,856,825)	0	0	(1,856,825)	0	0	0	0	0	0	0
4899999. Subtotal - Unaffiliated							89,731,914	0	(11,707)	0	0	(11,707)	0	89,731,914	90,038,112	(44)	306,242	306,198	5,506,620
4999999. Subtotal - Affiliated							605,993,875	743,862	(1,856,825)	0	0	(1,112,963)	0	605,743,862	605,000,000	0	(743,862)	(743,862)	0
5099999. Totals							695,725,789	743,862	(1,868,532)	0	0	(1,124,670)	0	695,475,776	695,038,112	(44)	(437,620)	(437,664)	5,506,620

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																					
455780 AG 1	Indonesia (Republic of) AID Sr Nt				1.A	109,000	102.000	102,000	100,000	100,557		(671)			8.900	7.467	JD	742	8,900	10/18/2001.	06/01/2021.
742651 DJ 8	Private Export Funding Corp Nt				1.A FE	4,965,950	103.893	5,194,655	5,000,000	4,996,632		3,390			4.300	4.373	JD	9,556	215,000	11/17/2009.	12/15/2021.
912810 EM 6	U S Treasury Bd	SD			1.A	587,969	111.551	557,754	500,000	510,605		(6,064)			7.250	5.859	FA	13,692	36,250	03/11/1999.	08/15/2022.
912828 3F 5	U S Treasury Nt	SD			1.A	950,238	111.039	1,110,391	1,000,000	963,610		4,738			2.250	2.837	MN	2,921	22,500	02/07/2018.	11/15/2027.
912828 M8 0	U S Treasury Nt	SD			1.A	449,659	103.582	466,119	450,000	449,900		51			2.000	2.012	MN	791	9,000	01/05/2016.	11/30/2022.
912828 P7 9	U S Treasury Nt	SD			1.A	224,175	102.945	231,627	225,000	224,730		122			1.500	1.557	FA	1,147	3,375	05/04/2016.	02/28/2023.
0199999. U.S. Government - Issuer Obligations						7,286,991	XXX	7,662,546	7,275,000	7,246,034	0	1,566	0	0	XXX	XXX	XXX	28,849	295,025	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
38377J 3M 3	GNMA Ser 2010-113 Cl PE	CF		4	1.A	9,789,972	109.291	10,417,967	9,532,302	9,600,871		(20,706)			4.000	3.753	MON	31,774	381,292	10/06/2010.	09/20/2040.
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z			4	1.A	768,226	112.115	830,950	741,156	747,648		5,735			7.250	6.750	MON	4,478	53,734	01/30/2002.	09/15/2025.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1			4	1.A	677,544	116.044	764,254	658,589	665,474		5,998			6.750	6.366	MON	3,705	44,455	06/10/2002.	06/15/2028.
0299999. U.S. Government - Residential Mortgage-Backed Securities						11,235,742	XXX	12,013,171	10,932,047	11,013,993	0	(8,973)	0	0	XXX	XXX	XXX	39,957	479,481	XXX	XXX
0599999. Total - U.S. Government						18,522,733	XXX	19,675,717	18,207,047	18,260,027	0	(7,407)	0	0	XXX	XXX	XXX	68,806	774,506	XXX	XXX
All Other Governments - Issuer Obligations																					
448814 DM 2	Hydro-Quebec Deb Ser HS (FSA-TAGSS)				1.D FE	7,933,840	100.659	8,052,720	8,000,000	7,999,466		6,149			9.400	9.483	FA	313,333	752,000	01/30/1991.	02/01/2021.
448814 EJ 8	Hydro-Quebec Gtd Nt Ser IO				1.D FE	1,299,360	124.859	1,248,590	1,000,000	1,077,121		(19,333)			8.050	5.603	JJ	38,908	80,500	07/24/2003.	07/07/2024.
44881H EU 4	Hydro-Quebec MT Nt Ser B				1.D FE	727,565	131.234	656,168	500,000	564,953		(13,483)			8.400	4.962	MS	10,850	42,000	05/22/2003.	03/28/2025.
44881H EW 0	Hydro-Quebec MT Nt Ser B				1.D FE	9,274,590	126.320	10,514,860	8,324,000	8,641,469		(53,930)			6.270	5.390	JJ	258,058	521,915	06/09/2003.	01/03/2026.
748148 PB 3	Quebec Prov CDA Deb Ser NJ				1.D FE	17,434,300	117.716	17,657,445	15,000,000	15,492,665		(174,483)			7.500	6.084	JJ	518,750	1,125,000	08/04/2003.	07/15/2023.
748148 PD 9	Quebec Prov CDA Deb Ser NN				1.D FE	9,194,130	120.266	9,337,452	7,764,000	8,091,954		(94,522)			7.125	5.620	FA	218,201	553,185	07/31/2003.	02/09/2024.
74815H CA 8	Quebec Prov CDA MT Nt Ser A				1.D FE	534,398	132.478	543,159	410,000	452,041		(6,943)			7.485	5.196	MS	10,144	30,689	05/22/2003.	03/02/2026.
000000 00 0	Argentina (Republic of) Nt		D		5.A FE	58,937	36.500	48,642	133,265	60,214		1,277			0.125	7.076	JJ			09/10/2020.	01/09/2038.
040114 HS 2	Argentina (Republic of) Sr Nt		D		5.B FE	442,271	40.500	441,171	1,089,310	442,271		18,529	113,565		0.125	11.668	JJ	443		09/10/2020.	07/09/2030.
040114 HT 0	Argentina (Republic of) Sr Nt		D		5.B FE	336,159	36.500	343,385	940,781	342,410		6,251			0.125	8.686	JJ	382		12/31/2020.	07/09/2035.
040114 HX 1	Argentina (Republic of) Sr Nt		D		5.B FE	18,972	43.376	16,417	37,848	19,577		605			1.000	12.477	JJ	123		09/10/2020.	07/09/2029.
085209 A# 1	Bermuda (Government of) Sr Nt		D	1	1.F	20,000,000	109.764	21,952,872	20,000,000	20,000,000					5.730	5.730	JD	85,950	1,146,000	12/04/2007.	12/04/2022.
0699999. All Other Governments - Issuer Obligations						67,254,522	XXX	70,812,881	63,199,204	63,184,141	0	(329,883)	113,565	0	XXX	XXX	XXX	1,455,142	4,251,289	XXX	XXX
1099999. Total - All Other Governments						67,254,522	XXX	70,812,881	63,199,204	63,184,141	0	(329,883)	113,565	0	XXX	XXX	XXX	1,455,142	4,251,289	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063A 5G 5	California St GO Bld Amer Bd Txbl Var Pu			1	1.C FE	14,694,500	175.580	17,558,000	10,000,000	14,151,936		(148,291)			7.550	4.255	AO	188,750	755,000	02/07/2017.	04/01/2039.
13063A 7D 0	California St GO Bld Amer Bd			1	1.C FE	3,564,960	165.063	4,951,890	3,000,000	3,466,026		(13,326)			7.300	5.917	AO	54,750	219,000	07/28/2011.	10/01/2039.
13063B FR 8	California St GO Bld Amer Bd			1	1.C FE	30,886,250	173.553	43,388,250	25,000,000	30,189,948		(163,182)			7.625	5.756	MS	635,417	1,906,250	02/08/2017.	03/01/2040.
13063B FS 6	California St GO Bld Amer Bd Sch Improve			1	1.C FE	5,088,150	104.123	5,206,150	5,000,000	5,011,750		(9,465)			6.650	6.437	MS	110,833	332,500	03/25/2010.	03/01/2022.
13063B JC 7	California St GO Bld Amer Bd			1	1.C FE	5,299,823	180.878	9,496,095	5,250,000	5,292,594		(913)			7.600	7.521	MN	66,500	399,000	11/19/2010.	11/01/2040.
13063B N8 1	California St GO Bld Amer Bd			2	1.D FE	30,000,000	106.848	32,054,400	30,000,000	30,000,000					4.988	4.988	AO	374,100	1,496,400	03/14/2013.	04/01/2039.
13063D GD 4	California St GO Txbl-Ref			2	1.C FE	24,159,042	120.872	27,679,688	22,900,000	23,863,366		(113,504)			4.500	3.830	AO	257,625	1,030,500	04/18/2018.	04/01/2033.
13063D GE 2	California St GO Txbl-Ref			2	1.C FE	5,792,160	120.236	6,612,980	5,500,000	5,723,851		(26,243)			4.600	3.949	AO	63,250	253,000	04/18/2018.	04/01/2038.
373385 CB 7	Georgia St GO Txbl - Ser B			2	1.A FE	15,223,361	111.931	17,164,619	15,335,000	15,238,348		4,471			3.300	3.351	FA	210,856	506,055	07/20/2017.	02/01/2037.
373385 DM 2	Georgia St GO Txbl Tranche 2 Ser B			1	1.A FE	7,515,300	116.198	8,714,850	7,500,000	7,512,042		(1,371)			3.700	3.675	JJ	138,750	277,500	07/19/2018.	07/01/2032.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
373385	DN 0	Georgia St GO Txbl Tranche 2 Ser B			2	1.A FE	4,549,262	116.132	5,272,393	4,540,000	4,547,293		(829)			3.750	3.725	JJ	85,125	170,250	07/19/2018.	07/01/2033.
373385	DP 5	Georgia St GO Txbl Tranche 2 Ser B			1	1.A FE	648,895	116.177	760,959	655,000	649,589		300			3.800	3.879	JJ	12,445	24,890	09/11/2018.	07/01/2034.
373385	FG 3	Georgia St GO Txbl			2	1.A FE	7,231,821	110.805	8,013,219	7,231,821	7,231,821					2.900	2.900	JJ	104,861	199,819	06/20/2019.	07/01/2034.
419792	ZW 9	Hawaii St Txbl Ser GC			1	1.C FE	9,740,000	104.054	10,134,860	9,740,000	9,740,000					2.268	2.268	AO	38,044		10/22/2020.	10/01/2034.
452152	FA 4	Illinois St GO Bld Amer Bd Ser 3			1	2.C FE	11,707,920	115.472	13,279,280	11,500,000	11,656,068		(6,469)			6.725	6.577	AO	193,344	773,375	04/29/2010.	04/01/2035.
452152	UP 4	Illinois St GO Txbl			1	2.C FE	35,893,550	107.207	37,522,450	35,000,000	35,753,579		(24,335)			5.650	5.460	JD	164,792	1,977,500	03/12/2014.	12/01/2038.
57582R	YN 0	Massachusetts St GO Ref Ser D				1.B FE	20,025,000	111.862	22,400,366	20,025,000	20,025,000					2.663	2.663	MS	177,755	516,972	08/27/2019.	09/01/2039.
57582R	YP 5	Massachusetts St GO Tcbl Ref Ser D				1.B FE	3,355,000	110.089	3,693,486	3,355,000	3,355,000					2.813	2.813	MS	31,459	91,492	08/27/2019.	09/01/2043.
605580	5X 3	Mississippi St GO Bld Amer Bd			1	1.C FE	7,358,890	132.701	9,289,070	7,000,000	7,259,623		(12,909)			5.245	4.873	MN	61,192	367,150	08/08/2011.	11/01/2034.
686053	CP 2	Oregon St Sch Brds Assn GO Txbl Pension				1.E FE	31,816,292	116.604	35,902,372	30,790,000	31,096,932		(78,129)			5.630	5.313	JD	4,815	1,733,477	04/23/2010.	06/30/2024.
70914P	MJ 8	Pennsylvania St GO Bld Amer Bd Ser B			1	1.D FE	8,613,228	127.556	9,949,368	7,800,000	8,325,461		(45,586)			5.450	4.540	FA	160,593	425,100	10/01/2013.	02/15/2030.
882724	QN 0	Texas St GO Txbl-Ref-State of Tx Hwy Imp			2	1.A FE	11,330,000	109.897	12,451,330	11,330,000	11,330,000					2.964	2.964	AO	83,955	270,523	11/14/2019.	04/01/2034.
882724	QP 5	Texas St GO Txbl-Ref-State of Tx Hwy Imp			2	1.A FE	8,905,000	109.257	9,729,336	8,905,000	8,905,000					3.211	3.211	AO	71,485	230,340	11/14/2019.	04/01/2044.
982696	SF 4	Wyandotte Cnty KS Sch Dist Txbl Ref Ser			2	1.D FE	6,630,000	104.255	6,912,107	6,630,000	6,630,000					3.170	3.170	MS	70,057	98,664	02/04/2020.	09/01/2046.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations						310,028,404	XXX	358,137,518	293,986,821	306,955,227	0	(639,781)	0	0	XXX	XXX	XXX	3,360,753	14,054,757	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						310,028,404	XXX	358,137,518	293,986,821	306,955,227	0	(639,781)	0	0	XXX	XXX	XXX	3,360,753	14,054,757	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
167486	HL 6	Chicago IL GO Ser B			1	2.C FE	10,000,000	108.174	10,817,400	10,000,000	10,000,000					6.207	6.207	JJ	310,350	620,700	01/14/2010.	01/01/2032.
180848	FS 7	Clark Cnty NV GO Bld Amer Bd Ser A			1	1.B FE	19,594,534	152.722	28,108,484	18,405,000	19,348,095		(30,138)			6.754	6.262	JJ	621,537	1,243,074	05/03/2010.	07/01/2038.
213185	DV 0	Cook Cnty IL GO Bld Amer Bd Ser D			1	1.E FE	10,035,500	140.744	14,074,400	10,000,000	10,026,133		(1,162)			6.229	6.201	MN	79,593	622,900	07/20/2010.	11/15/2034.
217039	DC 7	Coos County Oregon GO Txbl Ser B				1.E FE	1,845,000	104.588	1,929,649	1,845,000	1,845,000					4.880	4.880	JD	7,503	90,036	06/26/2003.	06/01/2023.
235308	RA 3	Dallas TX ISD GO Bld Amer Bd	SD		2	1.A FE	10,170,000	101.381	10,138,100	10,000,000	10,002,742		(21,919)			6.450	6.219	FA	243,667	645,000	11/16/2010.	02/15/2035.
251129	5D 0	Detroit Mich City Sch GO Bld Amer Bd Det			1	1.C FE	23,008,225	148.188	32,986,649	22,260,000	22,874,744		(18,898)			7.747	7.453	MN	287,414	1,724,482	05/03/2012.	05/01/2039.
30382A	JB 9	Fairfax Cnty VA GO Ref Ser B			1	1.A FE	6,592,744	115.364	7,671,706	6,650,000	6,599,437		3,414			3.500	3.580	AO	58,188	232,750	01/29/2019.	10/01/2032.
442331	3J 1	Houston TX GO Txbl			2	1.D FE	10,000,000	113.283	11,328,300	10,000,000	10,000,000					4.061	4.061	MS	135,367	406,100	12/20/2017.	03/01/2035.
442331	3K 8	Houston TX GO Txbl				1.D FE	3,331,400	123.526	4,002,242	3,240,000	3,328,321		(1,950)			3.961	3.796	MS	42,779	128,336	04/29/2019.	03/01/2047.
442403	FU 0	Houston TX ISD GO Bld Amer Bd Indpt Sch			1	1.B FE	6,000,000	100.343	6,020,580	6,000,000	6,000,000					5.211	5.211	FA	118,116	312,660	11/12/2009.	02/15/2021.
442403	FV 8	Houston TX ISD GO Bld Amer Bd Indpt Sch			1	1.B FE	9,500,000	100.356	9,533,820	9,500,000	9,500,000					5.361	5.361	FA	192,400	509,295	11/12/2009.	02/15/2022.
45528S	5S 1	Indianapolis IN Pub Impt GO Bld Amer Bds			1	1.D FE	19,213,157	145.911	21,959,606	15,050,000	18,766,085		(125,210)			6.116	4.217	JJ	424,433	920,458	04/20/2017.	01/15/2040.
517840	W2 6	Las Vegas VY NV Wtr Dist GO Bld Amer Bd			1	1.C FE	10,000,000	150.504	15,050,400	10,000,000	10,000,000					5.700	5.700	MS	190,000	570,000	05/25/2010.	03/01/2040.
544351	MX 4	Los Angeles CA GO Txbl Ser A			2	1.C FE	6,493,110	116.457	7,569,705	6,500,000	6,494,526		410			3.790	3.800	MS	82,117	246,350	07/17/2018.	09/01/2031.
544351	MY 2	Los Angeles CA GO Txbl Ser A			2	1.C FE	8,473,905	115.901	9,851,585	8,500,000	8,477,999		1,473			3.820	3.848	MS	108,233	324,700	07/17/2018.	09/01/2032.
544646	XZ 0	Los Angeles CA Uni Sch Dist GO Bld Amer			1	1.E FE	8,238,668	141.080	12,591,390	8,925,000	8,424,509		22,835			5.750	6.376	JJ	256,594	513,188	03/05/2010.	07/01/2034.
544646	ZR 6	Los Angeles CA Uni Sch Dist GO Bld Amer			1	1.E FE	26,650,178	150.418	35,197,812	23,400,000	26,118,935		(150,688)			6.758	5.461	JJ	790,686	1,581,372	06/13/2017.	07/01/2034.
59163P	KP 7	Metro OR GO Taxable Bond			2	1.A FE	10,307,487	112.275	11,020,914	9,816,000	10,252,049		(46,016)			3.100	2.511	JD	25,358	304,296	10/10/2019.	06/01/2031.
59163P	KS 1	Metro OR GO Txbl			2	1.A FE	21,336,201	110.991	22,934,070	20,663,000	21,245,004		(60,368)			3.250	2.871	JD	55,962	671,548	06/18/2019.	06/01/2034.
592112	DR 4	Met Govt Nashville & D Cnty GO Bld Amer			1	1.C FE	7,500,000	134.833	10,112,475	7,500,000	7,500,000					5.707	5.707	JJ	214,013	428,025	06/04/2010.	07/01/2034.
68583R	AX 0	Oregon Cmnty College Dist GO Taxable Ser				1.C FE	6,875,549	121.525	8,081,413	6,650,000	6,719,677		(13,360)			5.670	5.404	JD	1,047	377,055	04/10/2003.	06/30/2025.
717883	KL 5	Philadelphia PA Sch Dist GO Bld Amer Bd			1	1.F FE	19,996,466	127.644	24,539,559	19,225,000	19,870,999		(16,366)			6.765	6.459	JD	108,381	1,300,571	10/22/2010.	06/01/2040.
736688	FN 7	Portland OR Comm College GO Dist				1.B FE	6,130,000	114.481	7,017,685	6,130,000	6,130,000					4.810	4.810	JD	24,571	294,853	06/12/2003.	06/01/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
736688 LX 8	Portland OR Comm College GO Txble Pensio			2	1.B FE	10,000,000	118.958	11,895,800	10,000,000	10,000,000					4.637	4.637	JD	38,642	463,700	11/07/2018.	06/01/2038.
73723R H9 7	Portsmouth VA GO Bld Amer Bd Ser B			2	1.C FE	15,511,406	104.674	16,355,313	15,625,000	15,520,175		6,636			2.500	2.561	FA	162,760	362,413	08/13/2019.	02/01/2034.
758449 SG 8	Reedy Creek Impt Dist FL GO Txbl Ref Ser			1	1.D FE	1,430,000	106.187	1,518,474	1,430,000	1,430,000					2.547	2.547	JD	3,035	27,721	02/05/2020.	06/01/2035.
758449 SH 6	Reedy Creek Impt Dist FL GO Txbl Ref Ser				1.D FE	8,600,000	103.475	8,898,850	8,600,000	8,600,000					2.731	2.731	JD	19,572	178,759	02/05/2020.	06/01/2038.
797272 RF 0	San Digo CA Community CLG DIST Txbl-Ref			2	1.A FE	6,400,000	107.672	6,891,008	6,400,000	6,400,000					2.877	2.877	FA	76,720	145,768	09/18/2019.	08/01/2033.
797272 RG 8	San Digo CA Community CLG DIST Txbl-Ref			2	1.A FE	12,706,000	106.767	13,565,815	12,706,000	12,706,000					3.316	3.316	FA	175,555	333,554	09/18/2019.	08/01/2041.
797272 RH 6	San Digo CA Community CLG DIST Txbl-Ref			2	1.A FE	3,253,000	107.233	3,488,289	3,253,000	3,253,000					2.977	2.977	FA	40,351	76,666	09/18/2019.	08/01/2034.
797646 NA 0	San Francisco CA GO Bld Amer Bd	CF		1	1.A FE	10,000,000	110.986	11,098,600	10,000,000	10,000,000					5.200	5.200	JD	23,111	520,000	03/10/2010.	06/15/2023.
797646 NB 8	San Francisco CA GO Bld Amer Bd	CF		1	1.A FE	15,037,438	116.004	17,528,204	15,110,000	15,086,865		5,939			5.300	5.349	JD	35,592	800,830	03/30/2010.	06/15/2024.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						344,229,968	XXX	413,778,297	333,383,000	342,520,295	0	(445,368)	0	0	XXX	XXX	XXX	4,953,647	16,977,160	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						344,229,968	XXX	413,778,297	333,383,000	342,520,295	0	(445,368)	0	0	XXX	XXX	XXX	4,953,647	16,977,160	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																					
010604 DF 0	Alabama St Port Auth Rev Txbl Ref Ser D			2	2.A FE	8,000,000	112.971	9,037,680	8,000,000	8,000,000					4.722	4.722	AO	94,440	377,760	02/24/2017.	10/01/2040.
02765U CP 7	American Mun Pwr Ohio Inc Rev Bld Amer B			1	1.F FE	10,000,000	129.493	12,949,300	10,000,000	10,000,000					5.953	5.953	FA	224,891	595,300	10/01/2009.	02/15/2034.
02765U CR 3	American Mun Pwr Ohio Inc Rev Bld Amer B				1.F FE	19,397,087	146.760	24,164,034	16,465,000	19,153,909		(66,761)			6.053	4.842	FA	376,503	996,626	02/01/2017.	02/15/2043.
02765U CY 8	American Mun Pwr Ohio Inc Rev Bld Amer B			1	1.F FE	31,839,044	148.016	41,030,035	27,720,000	31,420,523		(84,189)			6.449	5.412	FA	675,339	1,787,663	02/07/2017.	02/15/2044.
02765U DN 1	American Mun Pwr Ohio Inc Rev Bld Amer B			1	1.F FE	12,773,189	148.549	17,744,178	11,945,000	12,675,690		(13,529)			5.939	5.486	FA	268,001	709,414	05/01/2012.	02/15/2047.
02765U EJ 9	American Mun Pwr Ohio Inc Rev Bld Amer B			1	1.F FE	10,000,000	162.514	16,251,400	10,000,000	10,000,000					7.834	7.834	FA	295,951	783,400	12/16/2010.	02/15/2041.
02765U EQ 3	American Mun Pwr Ohio Inc Rev Bld Amer B			1	1.F FE	4,196,013	141.989	5,076,107	3,575,000	4,138,607		(8,136)			6.270	5.212	FA	84,680	224,153	06/11/2012.	02/15/2050.
02765U PH 1	American Mun Pwr Ohio Inc Rev Txbl-Ref P			1	1.F FE	5,166,000	108.259	5,592,660	5,166,000	5,166,000					3.014	3.014	FA	58,821	108,560	11/06/2019.	02/15/2031.
02765U PJ 7	American Mun Pwr Ohio Inc Rev Txbl-Ref			1	1.F FE	14,908,000	108.042	16,106,901	14,908,000	14,908,000					3.114	3.114	FA	175,378	323,675	11/06/2019.	02/15/2032.
04048R DT 0	Arizona Brd Regents AZ St Rev Bld Amer B			1	1.C FE	6,660,000	147.401	9,816,907	6,660,000	6,660,000					6.304	6.304	JJ	209,923	419,846	03/31/2010.	07/01/2039.
040507 NB 7	Arizona Health Facs Auth Rev Banner Hlth			1	1.D FE	7,000,000	116.095	8,126,650	7,000,000	7,000,000					4.162	4.162	JJ	145,670	291,340	10/18/2012.	01/01/2030.
047870 SN 1	Atlanta GA Wtr & Wstwtr Rev Txbl-Ref			2	1.D FE	4,200,000	105.009	4,410,378	4,200,000	4,200,000					2.257	2.257	MN	16,326		10/15/2020.	11/01/2035.
052414 MG 1	Austin TX Elec Util Sys Rev Bld Amer Bd			1	1.C FE	9,992,000	145.023	14,502,300	10,000,000	9,993,696		167			5.720	5.725	MN	73,089	572,000	06/11/2010.	11/15/2040.
052414 TK 5	Austin TX Elec Util Sys Rev Txbl-Ser C			2	1.C FE	7,000,000	108.250	7,577,500	7,000,000	7,000,000					3.566	3.566	MN	31,896	249,620	07/31/2019.	11/15/2049.
114894 ZR 2	Broward Cnty FL Arpt Sys Rev Txbl Ref Se			1	1.E FE	4,267,500	102.228	4,362,580	4,267,500	4,267,500					2.734	2.734	AO	29,168	100,469	11/01/2019.	10/01/2030.
114894 ZS 0	Broward Cnty FL Arpt Sys Rev Txbl Ref Se			1	1.E FE	10,279,200	102.042	10,489,101	10,279,200	10,279,200					2.814	2.814	AO	72,314	249,082	11/01/2019.	10/01/2031.
114894 ZU 5	Broward Cnty FL Arpt Sys Rev Txbl Ref Se			1	1.E FE	3,727,000	102.480	3,819,430	3,727,000	3,727,000					3.034	3.034	AO	28,269	97,372	11/01/2019.	10/01/2033.
114894 ZV 3	Broward Cnty FL Arpt Sys Rev Txbl Ref Se			1	1.E FE	4,621,550	102.483	4,736,303	4,621,550	4,621,550					3.084	3.084	AO	35,632	122,733	11/01/2019.	10/01/2034.
114894 ZW 1	Broward Cnty FL Arpt Sys Rev Txbl Ref Se			1	1.E FE	6,955,550	104.303	7,254,847	6,955,550	6,955,550					3.477	3.477	AO	60,461	208,255	11/01/2019.	10/01/2043.
13033W 3Y 7	California I & E Dev Bk Rev Bld Amer Bd				1.D FE	47,547,200	153.356	57,508,500	37,500,000	46,988,128		(153,852)			6.486	4.837	MN	310,788	2,432,250	02/14/2017.	05/15/2049.
13077C TL 8	California St Univ Rev Bld Amer Bd			1	1.D FE	17,957,900	153.575	26,414,900	17,200,000	17,889,525		(20,382)			6.484	6.117	MN	185,875	1,115,248	06/13/2017.	11/01/2041.
13077D KT 8	California St Univ Rev Txbl Ref Ser B			1	1.D FE	7,530,000	103.640	7,804,092	7,530,000	7,530,000					3.065	3.065	MN	38,466	156,427	02/06/2020.	11/01/2042.
167593 AN 2	Chicago IL O'Hare Int Arpt Rev Bld Amer			1	1.F FE	7,500,000	150.634	11,297,550	7,500,000	7,500,000					6.395	6.395	JJ	239,813	479,625	04/15/2010.	01/01/2040.
167593 AP 7	Chicago IL O'Hare Int Arpt Rev Bld Amer			1	1.F FE	6,408,850	149.768	7,488,400	5,000,000	6,227,543		(41,327)			6.145	4.249	JJ	153,625	307,250	03/29/2016.	01/01/2040.
167593 H7 0	Chicago IL O'Hare Int Arpt Rev Txbl Ref			1	1.F FE	18,310,000	126.806	23,218,179	18,310,000	18,310,000					4.572	4.572	JJ	418,567	837,133	12/06/2018.	01/01/2054.
167593 VQ 2	Chicago IL O'Hare Int Arpt Rev Ref Gen S			2	1.F FE	6,124,635	118.274	6,505,070	5,500,000	5,875,398		(67,576)			5.000	3.500	JJ	137,500	275,000	02/10/2017.	01/01/2033.
167725 AC 4	Chicago Il Transit Auth Rev Txbl Pension				1.C FE	13,144,700	144.596	14,459,600	10,000,000	12,870,331		(85,942)			6.899	4.669	JD	57,492	689,900	08/09/2017.	12/01/2040.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
16772P AP 1	Chicago IL Transit Auth Rev Bld Amer Bd			1	1.C FE	14,338,261	117.116	16,554,347	14,135,000	14,206,986		(16,087)			5.620	5.474	JD	66,199	794,387	04/27/2010.	12/01/2024.
16772P AQ 9	Chicago IL Transit Auth Rev Bld Amer Bd				1.C FE	24,358,982	139.247	28,580,447	20,525,000	23,992,013		(101,451)			6.200	4.866	JD	106,046	1,272,550	02/21/2017.	12/01/2040.
16772P CJ 3	Chicago IL Transit Auth Rev Txbl-Ref-Ser			1	1.C FE	750,000	102.560	769,200	750,000	750,000					1.838	1.838	JD	1,149	3,370	08/28/2020.	12/01/2023.
167736 YU 5	Chicago IL Wtr Rev Bld Amer Bd			1	1.G FE	29,666,991	143.821	33,855,463	23,540,000	28,758,894		(213,560)			6.742	4.749	MN	264,511	1,587,067	05/17/2016.	11/01/2040.
186352 SL 5	Cleveland OH Airport Sys Rev Txbl-Ref-Se			1	1.G FE	9,111,482	102.932	9,341,079	9,075,000	9,106,279		(4,010)			2.742	2.688	JJ	124,418	186,627	09/18/2019.	01/01/2028.
186352 SM 3	Cleveland OH Airport Sys Rev Txbl-Ref-Se				1.G FE	7,351,000	102.909	7,564,841	7,351,000	7,351,000					2.792	2.792	JJ	102,620	153,930	09/18/2019.	01/01/2029.
186352 SN 1	Cleveland OH Airport Sys Rev Txbl-Ref-Se				1.G FE	8,894,000	102.817	9,144,544	8,894,000	8,894,000					2.832	2.832	JJ	125,939	188,909	09/18/2019.	01/01/2030.
186352 SP 6	Cleveland OH Airport Sys Rev Txbl-Ref-Se				1.G FE	7,008,000	103.200	7,232,256	7,008,000	7,008,000					2.882	2.882	JJ	100,985	151,478	09/18/2019.	01/01/2031.
196632 GU 1	Colorado Springs CO Util Rev Bld Amer Bd			1	1.C FE	10,933,650	125.725	12,258,188	9,750,000	10,443,251		(62,508)			5.445	4.465	MN	67,836	530,888	08/04/2011.	11/15/2029.
196707 HZ 9	Colorado St Brd Governors Rev Bld Amer B			1	1.C FE	5,000,000	149.903	7,495,150	5,000,000	5,000,000					6.057	6.057	MS	100,950	302,850	07/29/2010.	03/01/2040.
19954K AQ 4	Columbus OH Regional Airport Txbl			2	1.G FE	4,500,000	101.474	4,566,330	4,500,000	4,500,000					4.059	4.059	JD	8,118	182,655	04/18/2019.	12/15/2039.
19954K AR 2	Columbus OH Regional Airport Txbl			2	1.G FE	3,250,000	101.134	3,286,855	3,250,000	3,250,000					4.199	4.199	JD	6,065	136,468	04/18/2019.	12/15/2048.
20281P CT 7	Commonwealth PA Fin Auth Rev Bld Amer Bd			1	1.E FE	2,482,200	138.442	2,768,840	2,000,000	2,386,794		(13,067)			6.218	4.644	JD	10,363	124,360	05/01/2012.	06/01/2039.
20281P ER 9	Commonwealth PA Fin Auth Rev Bld Amer Bd			1	1.E FE	17,045,000	140.309	23,915,669	17,045,000	17,045,000					5.787	5.787	JD	82,200	986,394	09/17/2010.	06/01/2040.
20281P KG 6	Commonwealth PA Fin Auth Rev Txbl Ser A				1.E FE	10,000,000	122.129	12,212,900	10,000,000	10,000,000					4.144	4.144	JD	34,533	414,400	10/20/2016.	06/01/2038.
20281P KL 5	Commonwealth PA Fin Auth Rev Bd Ser A				1.E FE	5,000,000	117.599	5,879,950	5,000,000	5,000,000					4.014	4.014	JD	16,725	200,700	10/20/2016.	06/01/2033.
20281P KW 1	Commonwealth PA Fin Auth Rev Txbl Ser A				1.E FE	5,693,350	117.964	6,716,103	5,693,350	5,693,350					3.807	3.807	JD	18,062	216,746	05/09/2019.	06/01/2041.
235036 4R 8	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S			2	1.E FE	11,180,000	106.669	11,925,594	11,180,000	11,180,000					2.554	2.554	MN	47,590	285,537	08/08/2019.	11/01/2030.
235036 4S 6	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S			2	1.E FE	10,040,000	106.293	10,671,817	10,040,000	10,040,000					2.624	2.624	MN	43,908	263,450	08/08/2019.	11/01/2031.
235036 4T 4	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S			2	1.E FE	10,000,000	106.123	10,612,300	10,000,000	10,000,000					2.704	2.704	MN	45,067	270,400	08/08/2019.	11/01/2032.
235036 4V 9	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S			2	1.E FE	10,945,000	105.256	11,520,269	10,945,000	10,945,000					3.344	3.344	MN	61,000	366,001	08/08/2019.	11/01/2045.
235036 4X 5	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S				1.E FE	3,000,000	106.953	3,208,590	3,000,000	3,000,000					3.144	3.144	MN	15,720	94,320	08/08/2019.	11/01/2045.
235241 VR 4	Dallas TX Area Rapid Tr Rev Txbl Ref			1	1.C FE	7,160,000	103.535	7,413,106	7,160,000	7,160,000					2.378	2.378	JD	20,337		10/30/2020.	12/01/2033.
249182 LP 9	Denver City & Cnty Co Arpt Rev AMT Tax E			2	1.F FE	22,043,426	110.889	24,744,880	22,315,000	22,053,643		4,966			4.000	4.071	JD	74,383	892,600	08/15/2018.	12/01/2048.
249182 PV 2	Denver City & Cnty Co Arpt Rev Txbl-Ref-			1	1.E FE	5,957,000	102.331	6,095,858	5,957,000	5,957,000					2.617	2.617	MN	27,282		10/16/2020.	11/15/2033.
249218 AK 4	Denver CO Pub Schs Rev Taxable Ser B				1.C FE	5,612,875	151.023	6,267,455	4,150,000	5,436,417		(50,198)			7.017	4.403	JD	12,942	291,206	04/04/2017.	12/15/2037.
249218 BC 1	Denver CO Pub Schs Rev Txbl Ser B			1	1.C FE	15,000,000	121.320	18,198,000	15,000,000	15,000,000					4.242	4.242	JD	28,280	636,300	04/18/2013.	12/15/2037.
25477G CY 9	District Columbia Inc Tax Rev Bld Amer B			1	1.B FE	4,000,000	135.159	5,406,360	4,000,000	4,000,000					5.591	5.591	JD	18,637	223,640	12/10/2009.	12/01/2034.
254845 RM 4	Dist of Columbia WTR & SWR Taxable Ref S			2	1.C FE	14,000,000	107.035	14,984,900	14,000,000	14,000,000					3.207	3.207	AO	112,245	405,329	10/09/2019.	10/01/2048.
31358D DR 2	FNMA Strips	@			1.A	9,921,280	88.342	28,269,312	32,000,000	19,654,423		996,067				5.269	N/A			11/08/2007.	05/15/2030.
31418D BF 8	FNMA Pool #MA3637			4	1.A	35,280,658	105.645	36,715,882	34,753,919	35,276,706		(684)			3.500	3.390	MON	101,366	1,216,387	03/28/2019.	04/25/2049.
345105 JG 6	Foothill Estrn Transprtn Txbl Toll Road			1	1.F FE	11,535,000	106.747	12,313,266	11,535,000	11,535,000					3.924	3.924	JJ	208,714	259,007	12/11/2019.	01/15/2053.
38611T DL 8	Grand Parkway Trans Corp Txbl-Ref-Sub Ti			1	1.C FE	18,750,000	104.581	19,608,938	18,750,000	18,750,000					3.236	3.236	AO	151,688	360,679	02/12/2020.	10/01/2052.
387883 PP 0	Grant Cnty WA PUD #2 Rev Bld Amer Bd Ref	CF		1	1.C FE	9,555,552	141.676	12,609,164	8,900,000	9,430,619		(16,190)			5.830	5.324	JJ	259,435	518,870	10/05/2011.	01/01/2040.
403720 GT 6	Gwinnett Cnty GA Dev Auth Rev Txbl Gwin			2	1.A FE	1,776,260	115.604	2,051,971	1,775,000	1,776,046		(115)			4.060	4.051	MS	24,022	72,065	07/25/2018.	09/01/2036.
403720 GU 3	Gwinnett Cnty GA Dev Auth Rev Gwinnett C			2	1.A FE	1,794,713	115.238	2,068,522	1,795,000	1,794,788		9			4.070	4.071	MS	24,352	73,057	07/25/2018.	09/01/2037.
403720 GV 1	Gwinnett Cnty GA Dev Auth Rev Gwinnett C			2	1.A FE	1,949,688	115.128	2,244,996	1,950,000	1,949,768		9			4.090	4.091	MS	26,585	79,755	07/25/2018.	09/01/2038.
403720 GW 9	Gwinnett Cnty GA Dev Auth Rev Gwinnett C			2	1.A FE	2,114,640	114.823	2,428,506	2,115,000	2,114,728		10			4.100	4.101	MS	28,905	86,715	07/25/2018.	09/01/2039.
403720 GX 7	Gwinnett Cnty GA Dev Auth Rev Gwinnett C			2	1.A FE	2,279,612	114.546	2,611,649	2,280,000	2,279,705		10			4.110	4.111	MS	31,236	93,708	07/25/2018.	09/01/2040.
41978C AK 1	Hawaii Airports Sys Rev Txbl Ser A				1.F FE	1,700,000	108.391	1,842,647	1,700,000	1,700,000					3.225	3.225	JJ	27,413	54,825	07/13/2017.	07/01/2027.

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
41978C AM 7	Hawaii Airports Sys Rev Txbl Ser A			2	1.F FE	1,000,000	107.001	1,070,010	1,000,000	1,000,000					3.475	3.475	JJ	17,375	34,750	07/13/2017.	07/01/2029.
442349 EK 8	Houston TX Arpt Sys Rev Txbl Ref Ser C				1.F FE	820,000	100.346	822,837	820,000	820,000					1.054	1.054	JJ	1,705		09/18/2020.	07/01/2023.
442349 ES 1	Houston TX Arpt Sys Rev Txbl Ref Ser C				1.F FE	2,163,000	101.069	2,186,122	2,163,000	2,163,000					2.285	2.285	JJ	9,748		09/18/2020.	07/01/2030.
442349 ET 9	Houston TX Arpt Sys Rev Txbl Ref Ser C			2	1.F FE	1,547,000	101.030	1,562,934	1,547,000	1,547,000					2.385	2.385	JJ	7,277		09/18/2020.	07/01/2031.
44244C XU 6	Houston TX Util Sys Rev Txbl Ref 1st Lie			2	1.C FE	4,275,000	107.085	4,577,884	4,275,000	4,275,000					2.355	2.355	MN	12,864	100,676	08/21/2019.	11/15/2030.
44244C XV 4	Houston TX Util Sys Rev Txbl Ref 1st Lie			2	1.C FE	12,825,000	107.462	13,782,002	12,825,000	12,825,000					2.455	2.455	MN	40,231	314,854	08/21/2019.	11/15/2031.
44244C XW 2	Houston TX Util Sys Rev Txbl Ref 1st Lie			2	1.C FE	2,992,500	107.466	3,215,920	2,992,500	2,992,500					2.505	2.505	MN	9,579	74,962	08/21/2019.	11/15/2032.
45174X AA 0	IHC Health Services Inc Sec Nt			1	1.B FE	900,000	129.912	1,169,204	900,000	900,000					4.131	4.131	MN	4,751	37,179	06/26/2018.	05/15/2048.
452024 GT 3	Illinois Mun Elec Agy Supp Rev Bld Amer			1	1.E FE	9,252,560	136.782	10,942,560	8,000,000	9,024,595		(47,123)			6.832	5.512	FA	227,733	546,560	07/16/2015.	02/01/2035.
452252 FH 7	Illinois St Toll Hwy Auth Rev Bld Amer B			1	1.D FE	7,739,789	144.512	9,516,115	6,585,000	7,547,724		(56,087)			6.184	4.631	JJ	203,608	407,216	05/22/2017.	01/01/2034.
452252 FK 0	Illinois St Toll Hwy Auth Rev Bld Amer B			1	1.D FE	12,500,000	144.258	18,032,250	12,500,000	12,500,000					5.851	5.851	JD	60,948	731,375	11/24/2009.	12/01/2034.
45505M BJ 4	Indiana Fin Auth IN Wstwtr Rev Second Li			2	1.E FE	9,816,300	103.028	10,302,800	10,000,000	9,847,916		4,049			5.000	5.120	AO	125,000	500,000	08/18/2011.	10/01/2041.
455170 AA 8	Indiana Univ Health Inc Nt			1	1.C FE	5,000,000	126.862	6,343,105	5,000,000	5,000,000					3.970	3.970	MN	33,083	198,500	04/09/2018.	11/01/2048.
463632 4P 1	Irvin Ranch CA Wtr Dist Rev Taxable Ser			1	1.A FE	32,243,754	157.099	38,724,904	24,650,000	31,398,260		(216,047)			6.622	4.488	MN	272,054	1,632,323	04/03/2017.	05/01/2040.
47770V AZ 3	JobsOH Beverage System Rev Stwd Liq Prof			1	1.D FE	16,267,400	128.169	20,507,040	16,000,000	16,198,192		(10,171)			4.532	4.412	JJ	362,560	725,120	02/27/2013.	01/01/2035.
485429 Z5 6	Kansas St Dev Fin Auth Rev Txbl Ser H			1	1.E FE	4,160,814	123.841	5,201,322	4,200,000	4,172,175		2,373			4.391	4.479	AO	38,934	184,422	08/13/2015.	04/15/2030.
485429 Z7 2	Kansas St Dev Fin Auth Rev Txbl Ser H			1	1.E FE	44,278,958	135.946	60,665,903	44,625,000	44,308,037		6,185			4.927	4.977	AO	464,164	2,198,674	09/16/2015.	04/15/2045.
487312 AD 2	Keenan Ft Detrick Energy REV Sr Nt			1	1.D FE	9,206,048	104.362	9,496,969	9,100,000	9,202,994		(2,056)			4.166	4.096	MN	48,441	379,106	06/05/2019.	11/15/2048.
490728 B7 6	Kent OH St Univ Rev Txbl Ref Kent St Uni			1	1.E FE	1,500,000	106.031	1,590,465	1,500,000	1,500,000					2.797	2.797	MN	6,993	31,699	01/16/2020.	05/01/2032.
490728 B8 4	Kent OH St Univ Rev Txbl Ref Kent St Uni			1	1.E FE	1,600,000	105.784	1,692,544	1,600,000	1,600,000					2.897	2.897	MN	7,725	35,022	01/16/2020.	05/01/2033.
490728 C3 4	Kent OH St Univ Rev Txbl Ref Kent St Uni			2	1.E FE	3,300,000	105.728	3,489,024	3,300,000	3,300,000					3.333	3.333	MN	18,332	83,103	01/16/2020.	05/01/2040.
490728 C4 2	Kent OH St Univ Rev Txbl Ref Kent St Uni			2	1.E FE	3,200,000	104.683	3,349,856	3,200,000	3,200,000					3.383	3.383	MN	18,043	81,793	01/16/2020.	05/01/2042.
49151F NT 3	Kentucky ST Prop & Bldgs Rev Bld Amer Bd				1.E FE	14,175,405	131.475	15,382,575	11,700,000	13,520,129		(148,720)			5.921	3.992	MN	115,460	692,757	04/06/2016.	11/01/2030.
491552 UZ 6	Kentucky St Tpk Econ Dv Rd Rev Bld Amer			1	1.E FE	11,164,650	123.719	13,609,090	11,000,000	11,100,321		(7,878)			5.722	5.596	JJ	314,710	629,420	07/20/2010.	07/01/2030.
516391 DU 0	Lansing Michigan Brd Wtr Lt Ut Txbl Ref			1	1.D FE	11,540,000	110.750	12,780,550	11,540,000	11,540,000					3.525	3.525	JJ	203,393	216,952	12/13/2019.	07/01/2041.
51771F AU 0	Las Vegas Convtn & Vistrs Rev Series B			2	1.F FE	14,539,081	109.145	16,230,953	14,871,000	14,550,809		5,748			4.000	4.129	JJ	297,420	594,840	10/10/2018.	07/01/2049.
542690 W6 5	Long Island Pwr Auth NY El Rev Bld Amer			1	1.F FE	6,899,407	115.609	7,982,801	6,905,000	6,903,196		482			5.450	5.459	MN	62,720	376,323	05/05/2010.	05/01/2024.
542690 W9 9	Long Island Pwr Auth NY El Rev Bld Amer			1	1.F FE	4,998,350	146.847	7,342,350	5,000,000	4,998,485		38			5.850	5.853	MN	48,750	292,500	05/05/2010.	05/01/2041.
544445 BD 0	Los Angeles CA Dep of Arpt Rev Txbl - Re				1.C FE	5,000,000	117.244	5,862,200	5,000,000	5,000,000					3.887	3.887	MN	24,834	194,350	11/16/2016.	05/15/2038.
544652 6E 5	Los Angeles CA Wstwtr Sys Rev Bld Amer B				1.B FE	6,038,120	146.862	7,343,100	5,000,000	5,919,454		(32,358)			5.713	4.262	JD	23,804	285,650	02/14/2017.	06/01/2039.
544652 6F 2	Los Angeles CA Wstwtr Sys Rev Recovery Z			1	1.B FE	20,378,523	152.550	23,340,150	15,300,000	19,757,208		(154,765)			5.813	3.697	JD	74,116	889,389	09/21/2016.	06/01/2040.
546589 QW 5	LouisvilleJeffersn Cnty KY Rev Bld Amer	CF		1	1.D FE	16,992,428	151.387	20,089,055	13,270,000	16,375,730		(102,396)			5.980	4.201	MN	101,398	793,546	04/11/2016.	05/15/2040.
567830 BT 0	Marin Cnty CA Rev Taxable Pension				1.B FE	1,028,477	105.440	1,012,224	960,000	968,270		(4,914)			5.340	4.769	FA	21,360	51,264	05/22/2003.	08/01/2022.
574300 JQ 3	Maryland St Trans Auth Tr Rev Bld Amer B	CF		1	1.C FE	11,237,950	145.144	15,965,840	11,000,000	11,195,822		(5,107)			5.754	5.606	JJ	316,470	632,940	07/20/2010.	07/01/2041.
57563R QK 8	Massachusetts Educ Fin Rev Txbl Ser A			2	1.C FE	6,860,000	107.531	7,376,627	6,860,000	6,860,000					3.775	3.775	JJ	129,483	271,913	05/03/2019.	07/01/2035.
57586E TQ 4	Massachusetts St Hlth & Ed Rev Auth Nort	SD		1	1.E FE	10,000,000	136.751	13,675,100	10,000,000	10,000,000					6.432	6.432	AO	160,800	643,200	03/19/2010.	10/01/2035.
576000 KV 4	Massachusetts St Sch Bldg Rev Bld Amer B			1	1.B FE	5,000,000	144.974	7,248,700	5,000,000	5,000,000					5.715	5.715	FA	107,950	285,750	12/10/2009.	08/15/2039.
576000 XQ 1	Massachusetts St Sch Bldg Rev Txbl-Ref-S			2	1.C FE	20,093,850	107.574	21,615,758	20,093,850	20,093,850					3.395	3.395	AO	144,017	615,863	11/07/2019.	10/15/2040.
576051 WE 2	Mass State Water Authority Taxable Ref G			2	1.B FE	1,665,000	107.975	1,797,784	1,665,000	1,665,000					2.453	2.453	FA	17,018	30,632	10/10/2019.	08/01/2031.
576051 WF 9	Mass State Water Authority Taxable Ref G			2	1.B FE	1,690,000	108.536	1,834,258	1,690,000	1,690,000					2.553	2.553	FA	17,977	32,359	10/10/2019.	08/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
576051 WH 5	Mass State Water Authority Taxable Ref G			2	1.B FE	4,252,500	109.109	4,639,860	4,252,500	4,252,500					2.723	2.723	FA	48,248	86,847	10/10/2019.	08/01/2034.
59164G EW 8	Metro Wstwtr Recl Dist Co Rev Txbl-Ref-S			1	1.B FE	9,960,000	108.489	10,805,504	9,960,000	9,960,000					2.863	2.863	AO	71,289	230,500	11/15/2019.	04/01/2033.
59164G EX 6	Metro Wstwtr Recl Dist Co Rev Txbl-Ref-S			2	1.B FE	3,890,000	108.143	4,206,763	3,890,000	3,890,000					2.913	2.913	AO	28,329	91,597	11/15/2019.	04/01/2034.
59164G FA 5	Metro Wstwtr Recl Dist Co Rev Txbl-Ref-S			2	1.B FE	9,960,000	106.745	10,631,802	9,960,000	9,960,000					3.158	3.158	AO	78,634	254,251	11/15/2019.	04/01/2041.
592098 G5 0	Nashville & D Cnty TN Rev Bld Amer Bd Se			1	1.C FE	5,000,000	151.930	7,596,500	5,000,000	5,000,000					6.568	6.568	JJ	164,200	328,400	12/09/2010.	07/01/2037.
592098 G6 8	Nashville & D Cnty TN Rev Recov Zone Eco			1	1.C FE	13,877,800	164.302	16,430,200	10,000,000	13,336,176		(100,530)			6.693	4.241	JJ	334,650	669,300	01/08/2015.	07/01/2041.
592125 AA 6	Met Govt Nashville & D Cty Rev Bld Amer			1	1.E FE	10,000,000	155.761	15,576,100	10,000,000	10,000,000					7.431	7.431	JJ	371,550	743,100	04/14/2010.	07/01/2043.
592125 AH 1	Met Govt Nashville & D Cty Rev Bld Amer			1	1.D FE	7,625,000	107.056	8,163,020	7,625,000	7,625,000					5.967	5.967	JJ	227,492	454,984	04/14/2010.	07/01/2022.
592125 AJ 7	Met Govt Nashville & D Cty Rev Bld Amer			1	1.D FE	10,800,000	111.655	12,058,740	10,800,000	10,800,000					6.067	6.067	JJ	327,618	655,236	04/14/2010.	07/01/2023.
592125 AK 4	Met Govt Nashville & D Cty Rev Bld Amer			1	1.D FE	9,100,000	116.208	10,574,928	9,100,000	9,100,000					6.167	6.167	JJ	280,599	561,197	04/14/2010.	07/01/2024.
592125 AL 2	Met Govt Nashville & D Cty Rev Bld Amer			1	1.D FE	9,000,000	120.315	10,828,350	9,000,000	9,000,000					6.217	6.217	JJ	279,765	559,530	04/14/2010.	07/01/2025.
592125 AM 0	Met Govt Nashville & D Cty Rev Bld Amer			1	1.D FE	5,284,350	151.567	7,578,350	5,000,000	5,244,891		(4,835)			6.731	6.320	JJ	168,275	336,550	04/21/2010.	07/01/2043.
59259Y DC 0	Metropolitan Trans Auth NY Rev Bld Amer			1	1.G FE	15,000,000	130.621	19,593,150	15,000,000	15,000,000					6.687	6.687	MN	128,168	1,003,050	07/01/2010.	11/15/2040.
592643 BN 9	Metropolitan Washington DC Rev Bld Amer			1	2.B FE	15,853,495	171.595	24,881,275	14,500,000	15,745,994		(18,155)			8.000	7.246	AO	290,000	1,160,000	06/18/2014.	10/01/2047.
59333A MC 2	Miami-Dade Cnty FL Ed Fac Rev Txbl Ref U			1	1.G FE	23,100,200	128.638	29,586,740	23,000,000	23,093,522		(1,400)			5.073	5.046	AO	291,698	1,166,790	10/01/2015.	04/01/2050.
59333N U8 4	Miami Dade Cnty FL REV Txbl Ref Sub Rev			1	1.E FE	3,415,000	101.792	3,476,197	3,415,000	3,415,000					2.286	2.286	AO			12/10/2020.	10/01/2031.
59333N U9 2	Miami Dade Cnty FL REV Txbl Ref Sub Rev			1	1.E FE	632,381	102.679	641,744	625,000	632,381					2.436	2.299	AO			12/10/2020.	10/01/2032.
59333N V2 6	Miami Dade Cnty FL REV Txbl Ref Sub Rev			1	1.E FE	2,990,000	103.079	3,082,062	2,990,000	2,990,000					2.536	2.536	AO			12/10/2020.	10/01/2033.
59333N V3 4	Miami Dade Cnty FL REV Txbl Ref Sub Rev			1	1.E FE	3,415,000	102.897	3,513,933	3,415,000	3,415,000					2.636	2.636	AO			12/10/2020.	10/01/2034.
59333N V4 2	Miami Dade Cnty FL REV Txbl Ref Sub Rev			1	1.E FE	5,120,000	102.498	5,247,898	5,120,000	5,120,000					2.686	2.686	AO			12/10/2020.	10/01/2035.
59333P 2J 6	Miami-Dade Cnty FL Rev Txbl Ref Ser D				1.F FE	1,500,000	109.526	1,642,890	1,500,000	1,500,000					3.004	3.004	AO	11,265	45,060	08/11/2017.	10/01/2026.
59333P 2M 9	Miami-Dade Cnty FL Rev Txbl Ref Ser D			2	1.F FE	2,000,000	108.697	2,173,940	2,000,000	2,000,000					3.354	3.354	AO	16,770	67,080	08/11/2017.	10/01/2029.
59333P 2P 2	Miami-Dade Cnty FL Rev Txbl Ref Ser D			2	1.F FE	2,000,000	108.571	2,171,420	2,000,000	2,000,000					3.504	3.504	AO	17,520	70,080	08/11/2017.	10/01/2031.
59333P 2R 8	Miami-Dade Cnty FL Rev Txbl Ref Ser D			2	1.F FE	3,250,000	108.087	3,512,828	3,250,000	3,250,000					3.732	3.732	AO	30,323	121,290	08/11/2017.	10/01/2037.
59333P 3R 7	Miami-Dade Cnty FL Rev Txbl Ref Ser C			2	1.F FE	1,250,000	113.369	1,417,113	1,250,000	1,250,000					3.862	3.862	AO	12,069	48,275	08/16/2018.	10/01/2029.
59333P 3U 0	Miami-Dade Cnty FL Rev Txbl Ref Ser C			2	1.F FE	7,500,000	112.101	8,407,575	7,500,000	7,500,000					4.112	4.112	AO	77,100	308,400	08/16/2018.	10/01/2032.
59333P 3V 8	Miami-Dade Cnty FL Rev Txbl Ref Ser C			2	1.F FE	2,500,000	112.052	2,801,300	2,500,000	2,500,000					4.162	4.162	AO	26,013	104,050	08/16/2018.	10/01/2033.
59333P 4P 0	Miami-Dade Cnty FL Rev Txbl Ref Ser B				1.F FE	1,110,000	110.265	1,223,942	1,110,000	1,110,000					3.275	3.275	AO	9,088	36,353	05/10/2019.	10/01/2029.
59333P 5E 4	Miami-Dade Cnty FL Rev Txbl Ref Aviation				1.F FE	450,617	104.428	470,570	450,617	450,617					2.399	2.399	AO	2,703	11,171	08/23/2019.	10/01/2028.
59333P 5G 9	Miami-Dade Cnty FL Rev Txbl Ref Aviation			2	1.F FE	713,000	102.449	730,461	713,000	713,000					2.529	2.529	AO	4,508	18,633	08/23/2019.	10/01/2030.
59334D LJ 1	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S				1.D FE	6,000,000	108.788	6,527,280	6,000,000	6,000,000					2.501	2.501	AO	37,515	135,471	10/24/2019.	10/01/2027.
59334D LL 6	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S				1.D FE	6,005,545	109.249	6,560,998	6,005,545	6,005,545					2.601	2.601	AO	39,051	141,018	10/24/2019.	10/01/2029.
59334D LN 2	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S			2	1.D FE	3,195,487	108.537	3,468,286	3,195,487	3,195,487					2.841	2.841	AO	22,696	81,958	10/24/2019.	10/01/2031.
59334D LP 7	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S			2	1.D FE	4,121,800	108.107	4,455,954	4,121,800	4,121,800					2.911	2.911	AO	29,996	108,320	10/24/2019.	10/01/2032.
59334D LQ 5	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S			2	1.D FE	5,063,650	108.053	5,471,426	5,063,650	5,063,650					2.981	2.981	AO	37,737	136,272	10/24/2019.	10/01/2033.
59334D LR 3	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S			2	1.D FE	4,628,560	107.802	4,989,680	4,628,560	4,628,560					3.011	3.011	AO	34,841	125,816	10/24/2019.	10/01/2034.
59447P P7 0	Michigan St Fin Auth Rev LBASS Ref Amt S			2	1.E FE	6,526,065	105.457	6,854,705	6,500,000	6,506,718		(3,476)			4.000	3.941	MN	43,333	260,000	11/21/2014.	11/01/2026.
59447P P8 8	Michigan St Fin Auth Rev LBASS Ref Amt S			2	1.E FE	8,624,741	105.269	9,079,451	8,625,000	8,624,741					4.000	4.001	MN	57,500	345,000	11/21/2014.	11/01/2027.
59447T KN 2	Michigan St Fin Auth Rev Txbl Ref Ser C-			1	1.D FE	2,136,569	112.897	2,478,089	2,195,000	2,144,705		3,303			3.610	3.853	MN	13,207	79,240	06/26/2018.	11/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
594698 QS 4	Michigan St Strategic Fd Rev Bds AMT-I-7			2	1.F FE	13,819,367	118.978	16,349,957	13,742,000	13,808,601		(6,887)			4.250	4.178	JD	1,622	584,035	01/11/2019.	12/31/2038.
594698 QU 9	Michigan St Strategic Fd Rev Bds AMT-I-7			2	1.F FE	18,830,817	118.397	22,551,077	19,047,000	18,839,774		3,716			4.500	4.570	JD	2,381	857,115	11/15/2018.	06/30/2048.
594712 UF 6	Michigan St Univ Rev Txbl Ref Ser A			2	1.C FE	32,689,942	114.451	36,594,563	31,974,000	32,592,229		(58,894)			4.496	4.225	FA	543,075	1,437,551	04/29/2019.	08/15/2048.
60534R TM 1	Mississippi Dev Bk Rev Bld Amer Bd			1	1.D FE	23,500,650	152.192	35,635,757	23,415,000	23,485,019		(1,982)			6.413	6.385	JJ	750,802	1,501,604	10/21/2010.	01/01/2040.
60636A MR 1	Missouri St Hlth Educ Rev Txbl Ref Ser A				1.B FE	12,010,661	117.990	14,306,288	12,125,000	12,028,049		4,810			3.471	3.540	JJ	194,063	420,859	04/19/2017.	01/15/2036.
60636A MS 9	Missouri St Hlth Educ Rev Txbl Ref Ser B				1.B FE	10,858,356	113.599	13,109,325	11,540,000	10,876,076		12,169			3.086	3.389	MS	104,859	356,124	07/19/2019.	09/15/2051.
60636W NT 8	Missouri St Hwys & Trans Rev Bld Amer Bd	CF		1	1.B FE	10,000,000	121.369	12,136,900	10,000,000	10,000,000					5.252	5.252	MN	87,533	525,200	09/16/2009.	05/01/2026.
626207 YF 5	Municipal Elec Auth GA Rev Bld Amer Bd U			1	2.A FE	5,130,143	152.075	7,483,611	4,921,000	5,119,787		(1,396)			6.637	6.351	AO	81,652	326,607	04/29/2010.	04/01/2057.
626207 YM 0	Municipal Elec Auth GA Rev Bld Amer Bd			1	1.F FE	16,684,000	154.564	25,787,458	16,684,000	16,684,000					6.655	6.655	AO	277,580	1,110,320	03/05/2010.	04/01/2057.
631060 CU 2	Narragansett Bay RI Wtr Sys Re Txbl Ref			1	1.D FE	880,000	103.202	908,178	880,000	880,000					2.344	2.344	MS	6,876	9,282	02/27/2020.	09/01/2033.
63968A QR 9	Nebraska Pub Pwr Dist Rev Bld Amer Bd			1	1.E FE	12,031,940	136.880	15,056,800	11,000,000	11,874,319		(23,246)			5.423	4.821	JJ	298,265	596,530	02/21/2013.	01/01/2043.
644693 KW 2	New Hampshire St Tpk Sys Rev Bld Amer Bd			1	1.D FE	7,608,082	141.641	10,113,167	7,140,000	7,517,442		(12,401)			6.009	5.537	MN	71,507	429,043	05/02/2012.	11/01/2039.
646139 W3 5	New Jersey St Tpk Auth Rev Bld Amer Bd S			1	1.F FE	36,667,702	167.700	53,799,837	32,081,000	35,813,359		(105,781)			7.414	6.333	JJ	1,189,243	2,378,485	07/21/2010.	01/01/2040.
646139 X8 3	New Jersey St Tpk Auth Rev Bld Amer Bd S			1	1.F FE	11,295,295	163.290	15,161,477	9,285,000	10,959,127		(44,614)			7.102	5.593	JJ	329,710	659,421	07/27/2011.	01/01/2041.
64908Q AA 9	New Valley Generation V Tenn PTC			1	1.D FE	1,167,178	100.182	1,166,107	1,163,991	1,163,989		(299)			4.929	4.892	JJ	26,455	57,373	12/18/2003.	01/15/2021.
64971M S7 8	New York NYC Tran Fin Auth Rev Bld Amer			1	1.A FE	6,000,000	139.402	8,364,120	6,000,000	6,000,000					5.467	5.467	MN	54,670	328,020	05/19/2010.	05/01/2036.
64971W 5F 3	NY City NY Trans Fin Auth Rev Txbl-Sub-S			2	1.A FE	4,727,165	110.865	5,194,025	4,685,000	4,713,377		(4,144)			3.430	3.319	FA	66,956	160,696	07/11/2017.	02/01/2029.
64971W 6E 5	NY City NY Trans Fin Auth Rev Txbl-Sub-S			2	1.A FE	5,000,000	110.014	5,500,700	5,000,000	5,000,000					3.110	3.110	MN	25,917	155,500	06/22/2017.	05/01/2028.
64971X BC 1	NY City Tran Fin Auth Rev Txbl Sub Ser A			2	1.A FE	10,861,197	111.072	12,067,973	10,865,000	10,861,846		242			3.530	3.533	FA	159,806	383,535	08/09/2017.	08/01/2031.
64972F K8 8	New York City NY Rev Bld Amer Bd Wtr & S			1	1.B FE	19,766,394	157.192	29,277,010	18,625,000	19,573,488		(24,915)			5.952	5.532	JD	49,269	1,108,560	08/08/2011.	06/15/2042.
64972F T6 3	New York City NY Rev Wtr & Swr	CF		1	1.B FE	10,000,000	152.105	15,210,500	10,000,000	10,000,000					5.440	5.440	JD	24,178	544,000	09/17/2010.	06/15/2043.
64985H ZC 4	New York St Envrnmntl Facs Rev Txbl Ser			2	1.A FE	750,000	111.047	832,853	750,000	750,000					3.061	3.061	JJ	10,586	22,958	10/19/2017.	01/15/2028.
64985H ZD 2	New York St Envrnmntl Facs Rev Txbl Ser			2	1.A FE	965,000	111.055	1,071,681	965,000	965,000					3.161	3.161	JJ	14,066	30,504	10/19/2017.	01/15/2029.
64985H ZE 0	New York St Envrnmntl Facs Rev Txbl Ser			2	1.A FE	430,000	111.347	478,792	430,000	430,000					3.261	3.261	JJ	6,466	14,022	10/19/2017.	01/15/2030.
64985T BH 3	New York St Urban Dev Corp Rev Txbl Ref			1	1.C FE	15,898,499	107.401	17,083,176	15,905,975	15,898,758		259			2.910	2.914	MS	136,288	405,006	10/25/2019.	03/15/2033.
649902 H3 0	New York St Dorm Auth Rev Bld Amer Bd			1	1.B FE	32,000,000	107.946	34,542,720	32,000,000	32,000,000					4.723	4.723	MS	445,012	1,511,360	10/08/2009.	03/15/2024.
649902 ZM 8	New York St Dorm Auth Rev Bld Amer Bd St			1	1.B FE	10,000,000	110.140	11,014,000	10,000,000	10,000,000					5.092	5.092	MS	149,931	509,200	08/18/2009.	03/15/2023.
64990C ZW 4	New York St Dorm Auth Rev Txbl NY Univ S			1	1.D FE	13,995,000	110.719	15,495,124	13,995,000	13,995,000					3.998	3.998	JJ	279,760	559,520	05/17/2017.	07/01/2039.
64990F MT 8	New York St Dorm Auth Rev Unrefunded Bld			1	1.B FE	10,000,000	134.391	13,439,100	10,000,000	10,000,000					5.628	5.627	MS	165,713	562,800	10/15/2019.	03/15/2039.
64990G A5 1	NY DORM AUTH-B-TXBL DASNY-B-TXBL-REF-REV				1.D FE	2,111,000	100.720	2,126,199	2,111,000	2,111,000					2.219	2.219	JJ	23,422	14,443	02/26/2020.	07/01/2035.
64990G GK 2	New York St Dorm Auth Rev Txbl Montefior			2	1.F FE	6,865,500	112.801	7,783,269	6,900,000	6,866,791		553			4.946	4.978	FA	142,198	341,274	07/27/2018.	08/01/2048.
650009 S5 3	New York St Twy Auth Gen Rev Txbl Ref Se			1	1.F FE	19,695,000	108.418	21,352,925	19,695,000	19,695,000					2.900	2.900	JJ	285,578	382,357	10/18/2019.	01/01/2035.
650035 6A 1	New York St Urban Dev Corp Rev Txbl Ref			2	1.B FE	2,733,043	111.761	3,049,079	2,728,214	2,731,634		(448)			3.420	3.399	MS	27,473	93,305	12/14/2017.	03/15/2031.
650035 6B 9	New York St Urban Dev Corp Rev Txbl Ref			2	1.B FE	2,819,954	110.731	3,117,078	2,815,000	2,818,509		(459)			3.470	3.449	MS	28,761	97,681	12/14/2017.	03/15/2032.
650035 8W 1	New York St Urban Dev Corp Rev Txbl-St P			2	1.C FE	19,402,221	114.877	22,337,833	19,445,000	19,408,243		2,314			3.900	3.920	MS	223,293	758,355	01/09/2019.	03/15/2033.
65819W AJ 2	North Carolina Estn Mun Pr Rev Ref	SD		1	1.G FE	10,000,000	109.858	10,985,800	10,000,000	10,000,000					3.958	3.958	JJ	197,900	395,800	07/16/2015.	07/01/2024.
65830T AE 5	North Carolina St Tpk Auth Rev Bld Amer			1	1.B FE	9,977,400	100.000	10,000,000	10,000,000	10,000,000		2,601			5.200	5.227	JJ	260,000	520,000	07/15/2009.	01/01/2021.
66285W FB 7	North Texas Tollway Auth Rev Bld Amer Bd			1	1.E FE	31,886,078	173.414	43,778,364	25,245,000	31,186,450		(96,517)			6.718	5.117	JJ	847,980	1,695,959	05/04/2012.	01/01/2049.
66285W YA 8	North Texas Tollway Auth Rev Ref			2	1.F FE	23,494,410	114.704	27,339,698	23,835,000	23,505,741		5,947			4.250	4.336	JJ	506,494	1,012,988	10/12/2018.	01/01/2049.
664845 DQ 4	Northern CA Pwr Agcy Rev Bld Amer Bd Ser			1	1.F FE	23,496,918	154.494	29,044,872	18,800,000	22,776,322		(112,299)			7.311	5.521	JD	114,539	1,374,468	03/13/2017.	06/01/2040.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67760H NB 3	Ohio St Tpk Commn Rev Ref Ser A			2	1.E FE	18,518,358	101.928	18,805,716	18,450,000	18,513,228		(5,129)			3.216	3.172	FA	224,155	299,972	02/13/2020.	02/15/2048.
677704 F9 4	Ohio Univ Gen Rcpts Athens Rev Txbl Ref			2	1.E FE	12,325,000	97.381	12,002,208	12,325,000	12,325,000					3.024	3.024	JD	31,059	248,472	02/26/2020.	12/01/2050.
67910H MT 4	Oklahoma St Mun Pwr Auth Rev Bld Amer Bd			1	1.F FE	10,000,000	148.664	14,866,400	10,000,000	10,000,000					6.440	6.440	JJ	322,000	644,000	07/29/2010.	01/01/2045.
67919P PX 5	Oklahoma Wtr Res Bd Txbl Master Trust Re			2	1.A FE	3,450,000	106.458	3,672,801	3,450,000	3,450,000					2.461	2.461	AO	21,226	66,509	12/04/2019.	04/01/2030.
67919P PY 3	Oklahoma Wtr Res Bd Txbl Master Trust Re			2	1.A FE	3,000,000	106.467	3,194,010	3,000,000	3,000,000					2.561	2.561	AO	19,208	60,184	12/04/2019.	04/01/2031.
67919P PZ 0	Oklahoma Wtr Res Bd Txbl Master Trust Re			2	1.A FE	2,750,000	106.515	2,929,163	2,750,000	2,750,000					2.661	2.661	AO	18,294	57,322	12/04/2019.	04/01/2032.
68607D ND 3	Oregon St Dept Trans Hwy Rev Bld Amer Bd			1	1.B FE	6,000,000	112.809	6,768,540	6,000,000	6,000,000					4.983	4.983	MN	38,203	298,980	04/01/2010.	11/15/2023.
68608W AH 5	OR St Univ Gen Rev Txbl			2	1.D FE	23,678,250	105.923	26,480,750	25,000,000	23,744,275		23,493			3.750	4.050	AO	234,375	937,500	02/07/2018.	04/01/2049.
68608W AK 8	OR St Univ Gen Rev Txbl			2	1.D FE	13,006,000	109.516	14,243,651	13,006,000	13,006,000					4.052	4.052	AO	131,751	527,003	04/10/2019.	04/01/2052.
70917S 5F 6	PA Hgr Ed Facs Auth Rev Txbl Ref Ser B			2	1.B FE	7,792,000	106.710	8,314,843	7,792,000	7,792,000					2.972	2.972	FA	87,485	232,222	08/07/2019.	08/15/2045.
709221 TF 2	Pennsylvania St Tpk Commn Rev Bld Amer B			1	1.D FE	8,758,215	140.621	10,377,830	7,380,000	8,464,525		(41,698)			5.848	4.589	JD	35,965	431,582	09/18/2012.	12/01/2037.
709223 A2 7	Pennsylvania St Tpk Commn Rev Bld Amer B			1	1.E FE	15,000,000	151.536	22,730,400	15,000,000	15,000,000					5.511	5.511	JD	68,888	826,650	08/31/2010.	12/01/2045.
709223 VZ 1	Pennsylvania St Tpk Commn Rev Bld Amer B			1	1.E FE	20,692,886	153.117	24,443,598	15,964,000	20,083,811		(141,583)			6.105	4.126	JD	81,217	974,602	03/10/2017.	12/01/2039.
709223 ZZ 7	Pennsylvania St Tpk Commn Rev Bld Amer B			1	1.E FE	38,548,397	155.693	52,336,202	33,615,000	38,012,511		(73,414)			5.561	4.718	JD	155,778	1,869,330	06/12/2012.	12/01/2049.
709235 Q2 4	Pennsylvania St Univ Rev Txbl Ref Ser B			1	1.C FE	13,265,000	104.979	13,925,464	13,265,000	13,265,000					2.758	2.758	MS	121,950	181,908	02/05/2020.	09/01/2040.
717893 L2 5	Philadelphia PA Wtr & Wst Rev Txbl Ref S			2	1.E FE	4,300,000	112.985	4,858,355	4,300,000	4,300,000					4.189	4.189	AO	45,032	180,127	02/14/2019.	10/01/2037.
717893 L3 3	Philadelphia PA Wtr & Wst Rev Txbl Ref S			2	1.E FE	4,757,704	112.958	5,365,505	4,750,000	4,756,545		(608)			4.289	4.270	AO	50,932	203,728	02/21/2019.	10/01/2040.
71883M HG 2	Phoenix AZ Rev Bld Amer Bd Airport			1	1.F FE	15,000,000	153.195	22,979,250	15,000,000	15,000,000					6.600	6.600	JJ	495,000	990,000	08/11/2010.	07/01/2040.
73358W CW 2	Port Auth NY & NJ Rev Taxable Cons-164th				1.D FE	3,170,699	143.419	3,678,697	2,565,000	3,108,693		(17,551)			5.647	4.078	MN	24,141	144,846	04/03/2017.	11/01/2040.
73358W EK 6	Port Auth NY & NJ Rev Cons 168th				1.D FE	31,505,707	139.252	40,550,182	29,120,000	31,339,650		(36,241)			4.926	4.458	AO	358,613	1,434,451	04/08/2016.	10/01/2051.
73358W RP 1	Port Auth NY & NJ Rev Transportation			1	1.D FE	632,545	136.661	737,969	540,000	625,890		(1,911)			4.960	3.965	FA	11,160	26,784	04/19/2017.	08/01/2046.
73358W X9 0	Port Auth NY & NJ Rev Txbl Consol 2 Hund			1	1.D FE	10,300,000	121.739	12,539,117	10,300,000	10,300,000					4.031	4.031	MS	138,398	415,193	08/17/2018.	09/01/2048.
73358W XQ 2	Port Auth NY & NJ Rev Txbl Consol Ser 19			1	1.D FE	31,009,924	138.652	42,545,366	30,685,000	31,000,327		(2,208)			4.810	4.754	AO	311,589	1,475,949	03/22/2016.	10/15/2065.
735240 S7 9	Port of Portland Airport Txbl-Portland			2	2.A FE	5,500,000	101.375	5,575,625	5,500,000	5,500,000					4.067	4.067	JJ	111,843	223,685	04/04/2019.	07/01/2039.
735240 S8 7	Port of Portland Airport Txbl-Port-Intl			2	2.A FE	17,125,525	100.866	17,154,281	17,007,000	17,108,775		(9,832)			4.237	4.153	JJ	360,293	720,587	04/24/2019.	07/01/2049.
735389 ZA 9	Port Seattle WA Rev Txbl-Ref-Inter Lien			2	1.E FE	1,750,000	109.023	1,907,903	1,750,000	1,750,000					3.371	3.371	MN	9,832	58,993	07/26/2017.	05/01/2029.
735389 ZC 5	Port Seattle WA Rev Txbl-Ref-Inter Lien			2	1.E FE	3,000,000	108.065	3,241,950	3,000,000	3,000,000					3.471	3.471	MN	17,355	104,130	07/26/2017.	05/01/2031.
735389 ZD 3	Port Seattle WA Rev Txbl-Ref-Inter Lien			2	1.E FE	2,000,000	108.038	2,160,760	2,000,000	2,000,000					3.571	3.571	MN	11,903	71,420	07/26/2017.	05/01/2032.
735389 ZE 1	Port Seattle WA Rev Txbl-Ref-Inter Lien			2	1.E FE	4,000,000	106.652	4,266,080	4,000,000	4,000,000					3.755	3.755	MN	25,033	150,200	07/26/2017.	05/01/2036.
745291 SZ 8	Puerto Rico Pub Fin Corp Rev Unref Comwl				6. FE	1,025,648	131.304	1,011,041	770,000	926,523		(21,888)			5.500	2.170	FA	17,646	42,350	04/11/2016.	08/01/2027.
756872 LE 5	Red River TX Edu Fin Corp Txbl Ref TCU P			1	1.D FE	2,500,000	107.513	2,687,825	2,500,000	2,500,000					3.317	3.317	MS	24,417	51,828	01/16/2020.	03/15/2040.
759911 R8 5	Regional Trans Auth IL Ref Rev Bld Amer			1	1.C FE	1,883,134	109.691	2,067,675	1,885,000	1,884,529		172			5.400	5.411	JJ	50,895	101,790	01/07/2010.	07/01/2023.
759911 R9 3	Regional Trans Auth IL Ref Rev Bld Amer			1	1.C FE	7,165,186	113.468	8,101,615	7,140,000	7,147,931		(2,005)			5.500	5.465	JJ	196,350	392,700	01/07/2010.	07/01/2024.
76116E GL 8	Resolution Funding Corp Strips	@			1.A	4,870,899	94.738	23,684,600	25,000,000	16,177,618		1,041,772				6.768	N/A			12/18/2002.	07/15/2027.
76116E GM 6	Resolution Funding Corp Strips	@			1.A	1,888,474	93.470	9,347,000	10,000,000	6,262,852		402,820				6.760	N/A			12/18/2002.	01/15/2028.
76116E GX 2	Resolution Funding Corp Strips	@LS			1.A	7,207,422	99.463	26,854,902	27,000,000	24,723,096		1,633,429				6.953	N/A			12/18/2002.	04/15/2022.
76116E HC 7	Resolution Funding Corp Strips	@			1.A	7,106,624	97.688	30,283,187	31,000,000	24,004,568		1,566,792				6.865	N/A			12/18/2002.	10/15/2024.
769036 BT 0	Riverside CA Pension Oblig Txbl Ser A			2	1.D FE	3,000,000	107.379	3,221,370	3,000,000	3,000,000					3.857	3.857	JD	9,643	54,641	06/05/2020.	06/01/2045.
76913C BE 8	County of Riverside CA Pension Obligiati			1	1.F FE	10,000,000	107.362	10,736,200	10,000,000	10,000,000					3.170	3.170	FA	119,756	87,175	04/23/2020.	02/15/2030.
76913C BF 5	County of Riverside CA Pension Oblig Txb			1	1.F FE	5,000,000	110.466	5,523,300	5,000,000	5,000,000					3.818	3.818	FA	72,118	52,498	04/23/2020.	02/15/2038.

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
783186 UE 7	Rutgers NJ State University Txbl Ref Ser			1	1.E FE	8,690,000	107.208	9,316,375	8,690,000	8,690,000					2.588	2.588	MN	37,483	229,270	10/18/2019.	05/01/2027.
783186 UF 4	Rutgers NJ State University Txbl Ref Ser			1	1.E FE	9,380,000	107.887	10,119,801	9,380,000	9,380,000					2.638	2.638	MN	41,241	252,256	10/18/2019.	05/01/2028.
783186 UG 2	Rutgers NJ State University Txbl Ref Ser			1	1.E FE	6,250,000	108.026	6,751,625	6,250,000	6,250,000					2.688	2.688	MN	28,000	171,267	10/18/2019.	05/01/2029.
783186 UH 0	Rutgers NJ State University Txbl Ref Ser			1	1.E FE	25,011,000	107.980	27,006,878	25,011,000	25,011,000					2.888	2.888	MN	120,386	736,363	10/18/2019.	05/01/2032.
783186 UJ 6	Rutgers NJ State University Txbl Ref Ser			1	1.E FE	15,470,000	107.271	16,594,824	15,470,000	15,470,000					3.270	3.270	MN	84,312	515,705	10/18/2019.	05/01/2043.
79765R 4W 6	San Francisco CA Sewer Rev Txbl Ref Ser			2	1.D FE	8,000,000	108.850	8,708,000	8,000,000	8,000,000					2.803	2.803	MN	37,373	181,884	12/13/2019.	11/01/2031.
79765R 5B 1	San Francisco CA Sewer Rev Txbl Ref Ser			2	1.D FE	15,385,000	106.862	16,440,719	15,385,000	15,385,000					3.473	3.473	MN	89,054	433,394	12/13/2019.	11/01/2043.
79765R TK 5	San Francisco Cty&Cnty CA Rev Bld Amer B			1	1.D FE	30,418,312	142.430	34,525,032	24,240,000	29,447,681		(162,679)			6.000	4.369	MN	242,400	1,454,400	03/21/2016.	11/01/2040.
79766D MC 0	San Francisco CA Cty & Cnty AMT Ser A			2	1.E FE	6,951,000	113.515	7,946,050	7,000,000	6,952,315		889			4.000	4.041	MN	46,667	280,000	01/11/2019.	05/01/2049.
812643 DB 7	Seattle WA Mun Lt & Pwr Rev Bld Amer Bd			1	1.C FE	9,994,700	135.091	13,509,100	10,000,000	9,997,194		81			5.570	5.572	FA	232,083	557,000	05/14/2010.	02/01/2040.
833102 XE 1	Snohomish Cnty WA PUD#1 El Rev Bld Amer			1	1.D FE	9,989,100	136.872	13,687,200	10,000,000	9,991,993		335			5.630	5.638	JD	46,917	563,000	05/12/2010.	12/01/2035.
837151 FV 6	South Carolina Pub Svc AuthRev Ser E			1	1.F FE	22,009,976	120.403	25,826,444	21,450,000	21,804,347		(28,073)			4.551	4.344	JD	81,349	976,190	05/03/2012.	12/01/2030.
837151 JB 6	South Carolina Pub Svc AuthRev Ser C			1	1.F FE	15,000,000	142.101	21,315,150	15,000,000	15,000,000					5.784	5.784	JD	72,300	867,600	08/08/2013.	12/01/2041.
841215 AA 4	Southaven Cmbd Cycle Gen Sec Nt				1.C FE	22,758,996	113.149	25,513,384	22,548,543	22,689,413		(7,689)			3.846	3.727	FA	327,615	867,217	08/08/2013.	08/15/2033.
85732P CE 8	State Pub Sch Bldg Auth PA Rev Const Bds			1	1.E FE	4,539,432	124.006	5,090,446	4,105,000	4,435,578		(31,278)			5.088	3.984	MS	61,498	208,862	06/28/2017.	09/15/2029.
86657M BK 1	Sumter Landing FL CDD Rec Rev Txbl-CDD				1.E FE	7,000,000	112.137	7,849,590	7,000,000	7,000,000					4.172	4.172	AO	73,010	292,040	11/04/2016.	10/01/2047.
873519 ML 3	Tacoma WA Elec Sys Rev Bld Amer Bd			1	1.D FE	6,221,820	143.788	8,627,280	6,000,000	6,161,529		(7,388)			5.966	5.685	JJ	178,980	357,960	07/20/2010.	01/01/2035.
875301 HT 3	Tampa-Hillsborough Cnty FL Rev Txbl-Ref			1	1.F FE	615,000	101.360	623,364	615,000	615,000					2.292	2.292	JJ	4,346		08/27/2020.	07/01/2032.
875301 HU 0	Tampa-Hillsborough Cnty FL Rev Txbl-Ref			1	1.F FE	1,310,000	101.400	1,328,340	1,310,000	1,310,000					2.392	2.392	JJ	9,662		08/27/2020.	07/01/2033.
875301 HV 8	Tampa-Hillsborough Cnty FL Rev Txbl-Ref			1	1.F FE	1,005,000	101.479	1,019,864	1,005,000	1,005,000					2.492	2.492	JJ	7,722		08/27/2020.	07/01/2034.
87638T EG 4	Tarrant Cnty TX Rev Txbl Hlth Res Ser A			1	1.C FE	12,000,000	124.086	14,890,320	12,000,000	12,000,000					4.366	4.366	MN	66,945	523,920	09/27/2012.	11/15/2047.
88213A NV 3	Texas A & M Univ Rev Txbl-Ser A			2	1.A FE	3,500,000	118.354	4,142,390	3,500,000	3,500,000					3.673	3.673	MN	16,426	128,555	01/09/2019.	05/15/2031.
88213A NX 9	Texas A & M Univ Rev Txbl-Ser A			2	1.A FE	9,798,087	116.923	11,456,217	9,798,087	9,798,087					3.803	3.803	MN	47,613	372,621	01/09/2019.	05/15/2033.
882667 AZ 1	Texas St Priv Actvty Bnd TXBL Tarrant Ex				2.B FE	5,000,000	114.017	5,700,850	5,000,000	5,000,000					3.922	3.922	JD	545	203,181	12/11/2019.	12/31/2049.
882806 FU 1	Texas Tech Univ Rev Rev Bds Ser B			2	1.B FE	2,000,000	112.262	2,245,240	2,000,000	2,000,000					3.610	3.610	FA	27,276	72,200	01/31/2017.	02/15/2029.
882806 FV 9	Texas Tech Univ Rev Rev Bds Ser B			2	1.B FE	5,000,000	111.923	5,596,150	5,000,000	5,000,000					3.710	3.710	FA	70,078	185,500	01/31/2017.	02/15/2030.
88283K BL 1	Texas St Trans Comm Cen Rev Txbl Ref Fir			2	1.F FE	14,585,000	100.758	14,695,554	14,585,000	14,585,000					3.029	3.029	FA	166,895	196,347	02/21/2020.	08/15/2041.
898365 AL 5	Trustees Boston College Rev Educ Txbl			1	1.D FE	5,000,000	127.034	6,351,700	5,000,000	5,000,000					4.935	4.935	JJ	123,375	246,750	08/14/2013.	07/01/2033.
899154 BD 9	Tulare Co Pensn Txbl Txbl Rev Bd			2	1.E FE	8,573,733	115.121	9,831,333	8,540,000	8,566,609		(3,002)			4.259	4.210	JD	30,310	363,719	07/18/2018.	06/01/2031.
899154 BG 2	Tulare Co Pensn Txbl Txbl Rev Bd			2	1.E FE	10,000,000	112.436	11,243,600	10,000,000	10,000,000					4.445	4.445	JD	37,042	444,500	06/01/2018.	06/01/2037.
914119 U9 1	University Cincinnati OH Rev TXbl Ref Se				1.D FE	4,000,000	105.857	4,234,280	4,000,000	4,000,000					2.533	2.533	JD	8,443	98,224	11/21/2019.	06/01/2029.
914119 V2 5	University Cincinnati OH Rev Txbl Ref Se			2	1.D FE	4,000,000	106.033	4,241,320	4,000,000	4,000,000					2.633	2.633	JD	8,777	102,102	11/21/2019.	06/01/2030.
914119 V3 3	University Cincinnati OH Rev Txbl Ref Se			2	1.D FE	2,500,000	106.460	2,661,500	2,500,000	2,500,000					2.783	2.783	JD	5,798	67,449	11/21/2019.	06/01/2031.
914119 V6 6	University Cincinnati OH Rev Txbl Ref Se			2	1.D FE	2,584,000	106.194	2,744,053	2,584,000	2,584,000					2.983	2.983	JD	6,423	74,725	11/21/2019.	06/01/2034.
91412F 7Y 7	University CA Rev Bld Amer Bd			1	1.C FE	3,322,822	144.546	3,902,742	2,700,000	3,226,585		(13,638)			5.770	4.392	MN	19,907	155,790	10/03/2012.	05/15/2043.
91412G VC 6	Univ of Calif CA Rev Txbl Nts Ser AN			1	1.C FE	18,868,305	110.384	20,421,040	18,500,000	18,839,119		(8,089)			4.765	4.635	MN	112,639	881,525	01/27/2017.	05/15/2044.
91417K 3C 3	University CO System Rev Ref Txbl Ser A				1.B FE	890,000	109.155	971,480	890,000	890,000					2.756	2.756	JD	2,044	24,528	07/10/2019.	06/01/2031.
91417K 3D 1	University CO System Rev Ref Txbl Ser A				1.B FE	2,000,000	109.170	2,183,400	2,000,000	2,000,000					2.806	2.806	JD	4,677	56,120	07/10/2019.	06/01/2032.
91417K 3G 4	University CO System Rev Ref Txbl Ser A				1.B FE	3,000,000	109.996	3,299,880	3,000,000	3,000,000					3.167	3.167	JD	7,918	95,010	07/10/2019.	06/01/2043.
914245 BR 5	Univ of Deleware DE Txbl			1	1.B FE	2,000,000	133.406	2,668,120	2,000,000	2,000,000					4.221	4.221	MN	14,070	84,420	04/05/2018.	11/01/2058.

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
914639	KT	5	Univ of Nebraska NE Facs Corp Txbl Ref S			2	1.C FE	6,020,000	107.742	6,486,068	6,020,000	6,020,000					2.565	2.565	AO	38,603	144,548	10/11/2019.	10/01/2031.
914639	KU	2	Univ of Nebraska NE Facs Corp Txbl Ref S			2	1.C FE	5,380,000	107.487	5,782,801	5,380,000	5,380,000					2.615	2.615	AO	35,172	131,699	10/11/2019.	10/01/2032.
914639	KV	0	Univ of Nebraska NE Facs Corp Txbl Ref S			2	1.C FE	9,000,000	107.930	9,713,700	9,000,000	9,000,000					2.715	2.715	AO	61,088	228,739	10/11/2019.	10/01/2033.
914639	KY	4	Univ of Nebraska NE Facs Corp Txbl Ref S				1.C FE	9,500,000	109.912	10,441,640	9,500,000	9,500,000					3.037	3.037	AO	72,129	270,082	10/11/2019.	10/01/2049.
914713	K6	8	University NC Chapel Hill Rev Txbl Ref			1	1.A FE	7,958,409	125.346	9,839,661	7,850,000	7,945,424		(5,847)			3.847	3.725	JD	25,166	301,990	09/11/2018.	12/01/2034.
914805	EZ	5	University of Pittsburgh Rev Hgr Ed Tabl				1.B FE	1,600,000	114.593	1,833,488	1,600,000	1,600,000					3.277	3.277	MS	15,438	52,432	01/06/2017.	09/15/2028.
914805	FB	7	University of Pittsburgh Rev Hgr Ed Txbl				1.B FE	5,100,000	115.671	5,899,221	5,100,000	5,100,000					3.327	3.327	MS	49,960	169,677	01/06/2017.	09/15/2029.
914805	FC	5	University of Pittsburgh Rev Hgr Ed Txbl				1.B FE	760,000	117.267	891,229	760,000	760,000					3.427	3.427	MS	7,669	26,045	01/06/2017.	09/15/2030.
917565	LB	7	Utah Tran Auth Sales Tax Rev Bld Amer Bd			1	1.C FE	5,000,000	144.852	7,242,600	5,000,000	5,000,000					5.937	5.937	JD	13,193	296,850	05/13/2009.	06/15/2039.
917565	LK	7	Utah Tran Auth Sales Tax Rev Bld Amer Bd			1	1.E FE	7,072,758	142.724	9,619,598	6,740,000	7,037,895		(9,542)			5.705	5.323	JD	17,090	384,517	02/03/2017.	06/15/2040.
92706N	DC	4	VLG Center FL CDD Rec Rev Txbl Ref			1	1.F FE	4,085,000	107.079	4,374,177	4,085,000	4,085,000					4.156	4.156	MN	28,295	169,773	09/25/2014.	11/01/2024.
92706N	DD	2	VLG Center FL CDD Rec Rev Txbl Ref			1	1.F FE	7,500,000	119.656	8,974,200	7,500,000	7,500,000					5.015	5.015	MN	62,688	376,125	09/25/2014.	11/01/2036.
92706N	DE	0	VLG Center FL CDD Rec Rev Txbl Ref			1	1.F FE	5,000,000	115.748	5,787,400	5,000,000	5,000,000					4.756	4.756	MN	39,633	237,800	09/25/2014.	11/01/2029.
92778W	HG	4	Virginia St Clg Bldg Auth Ed Txbl-Ser B			2	1.B FE	1,005,620	117.892	1,178,920	1,000,000	1,004,555		(499)			4.110	4.040	MS	13,700	41,100	11/27/2018.	09/01/2031.
92778W	HK	5	Virginia St Clg Bldg Auth Ed Txbl-Ser B			2	1.B FE	2,055,082	116.916	2,390,932	2,045,000	2,053,166		(888)			4.260	4.199	MS	29,039	87,117	11/27/2018.	09/01/2034.
92778W	HZ	2	Virginia St Clg Bldg Auth Rev LBASS Txbl			2	1.B FE	15,423,430	115.803	17,949,465	15,500,000	15,425,179		1,330			4.500	4.531	MS	232,500	697,500	11/06/2018.	09/01/2048.
92818N	HS	0	Virginia State Resources Auth Txbl Ref P			2	1.A FE	3,477,450	109.880	3,821,022	3,477,450	3,477,450					2.750	2.750	MN	15,938	90,583	10/30/2019.	11/01/2031.
92818N	HT	8	Virginia State Resources Auth Txbl Ref P			2	1.A FE	3,477,450	109.769	3,817,162	3,477,450	3,477,450					2.850	2.850	MN	16,518	93,877	10/30/2019.	11/01/2032.
92818N	HU	5	Virginia State Resources Auth Txbl Ref P			2	1.A FE	1,738,700	109.374	1,901,686	1,738,700	1,738,700					2.910	2.910	MN	8,433	47,926	10/30/2019.	11/01/2033.
956704	D3	1	West Virginia Univ Rev Txbl Ref Ser A			1	1.D FE	2,180,000	102.157	2,227,023	2,180,000	2,180,000					2.329	2.329	AO	12,693	28,348	02/27/2020.	10/01/2033.
956704	D4	9	West Virginia Univ Rev Txbl Ref Ser A			1	1.D FE	540,000	101.455	547,857	540,000	540,000					2.379	2.379	AO	3,212	7,173	02/27/2020.	10/01/2034.
958697	KZ	6	Western MN Mun Pwr Agy Rev Txbl Ref Ser			1	1.D FE	9,241,000	110.081	10,172,585	9,241,000	9,241,000					2.745	2.745	JJ	126,833	170,520	10/17/2019.	01/01/2033.
958697	LA	0	Western MN Mun Pwr Agy Rev Txbl Ref Ser			1	1.D FE	9,495,000	110.280	10,471,086	9,495,000	9,495,000					2.795	2.795	JJ	132,693	178,398	10/17/2019.	01/01/2034.
958697	LC	6	Western MN Mun Pwr Agy Rev Txbl Ref Ser			1	1.D FE	15,025,000	111.836	16,803,359	15,025,000	15,025,000					3.226	3.226	JJ	242,353	325,830	10/17/2019.	01/01/2046.
959623	AK	5	Western St College Rev Bld Amer Bd			1	1.C FE	18,715,983	145.110	24,284,159	16,735,000	18,472,925		(32,009)			7.000	6.161	MN	149,685	1,171,450	08/04/2011.	05/15/2045.
977100	DR	4	Wisconsin St Gen Fd Rev Txbl Ref Ser B			1	1.C FE	10,000,000	116.089	11,608,900	10,000,000	10,000,000					3.294	3.294	MN	54,900	329,400	08/03/2016.	05/01/2037.
977100	EL	6	Wisconsin St Gen Fd Rev Txbl-Ref-Ser A			2	1.C FE	39,569,993	112.075	43,860,551	39,135,000	39,436,446		(41,713)			3.954	3.815	MN	257,900	1,547,398	10/16/2017.	05/01/2036.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations							2,718,299,829	XXX	3,326,002,484	2,700,528,988	2,762,716,431	0	2,590,874	0	0	XXX	XXX	XXX	31,540,784	114,659,194	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																							
3128MJ	2Z	2	FHLMC Giant Pool #G08791	C		4	1.A	27,129,915	104.766	28,041,814	26,766,063	27,124,558		(1,430)			3.000	2.679	MON	66,915	802,982	06/27/2019.	12/15/2047.
3128MJ	3M	0	FHLMC Gold Pool #G08803	C		4	1.A	24,793,004	104.741	25,898,635	24,726,359	24,791,886		(79)			3.000	2.924	MON	61,816	741,791	05/29/2019.	03/15/2048.
3128MJ	4X	5	FHLMC Pool #G08837	C		4	1.A	34,934,320	108.549	36,669,089	33,781,015	34,930,767		(1,734)			4.500	2.803	MON	126,679	1,520,146	12/28/2018.	09/15/2048.
3128MJ	Q3	7	FHLMC Giant Pool #G08473			4	1.A	1,935,700	107.590	2,029,507	1,886,331	1,930,447		(266)			3.500	2.943	MON	5,502	66,022	01/05/2012.	01/15/2042.
3128MJ	T8	3	FHLMC Pool #G08574			4	1.A	4,702,828	111.517	4,914,994	4,407,395	4,685,458		(2,331)			4.500	2.678	MON	16,528	198,333	04/01/2014.	02/15/2044.
312905	YJ	5	FHLMC REMIC Ser 1077-E			4	1.A	1,245	100.836	1,239	1,229	1,225		(1)			9.000	8.885	MON	9	111	04/02/1991.	05/15/2021.
312906	LL	2	FHLMC REMIC Ser 1110-Z			4	1.A	5,922	101.222	5,765	5,696	5,693		(24)			8.500	7.588	MON	40	484	10/17/1995.	07/15/2021.
312913	ZE	9	FHLMC REMIC Ser 1437-HD			4	1.A	20,816	103.529	21,010	20,293	20,361		(49)			7.000	6.373	MON	118	1,421	09/05/2001.	12/15/2022.
312915	UF	6	FHLMC REMIC Ser 1504 Z			4	1.A	24,551	104.663	24,980	23,867	23,979		(57)			7.000	6.341	MON	139	1,670	02/26/2002.	05/15/2023.
3132DV	3Z	6	FHLMC Pool #SD8016	C		4	1.A	24,805,649	104.805	25,641,063	24,465,426	24,806,053		(1,582)			3.000	2.365	MON	61,164	733,963	12/30/2019.	10/25/2049.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
3132DV 7C 3	FHLMC Pool #SD8091			4	1.A	230,839,676	105.507	231,626,931	219,537,860	230,735,701		(103,976)			2.500	2.006	MON	457,371	1,575,387	09/10/2020.	09/25/2050.
3132LA 5A 6	FGLMC Pool #V85341			4	1.A	21,633,741	108.306	22,331,905	20,619,288	21,619,676		(5,064)			4.500	2.013	MON	77,322	927,868	06/25/2019.	04/15/2049.
31339D SE 9	FHLMC REMIC Ser 2416 PV			4	1.A	261,189	116.484	301,326	258,683	259,324		(18)			6.000	5.865	MON	1,293	15,521	11/02/2005.	02/15/2032.
31339G JU 6	FHLMC REMIC Ser 2367 ZK			4	1.A	133,523	115.489	154,591	133,858	133,531					6.000	6.080	MON	669	8,031	05/22/2006.	10/15/2031.
3133A8 MD 6	FHLMC Pool #QB2156			4	1.A	101,147,536	105.507	101,454,381	96,159,274	101,116,364		(31,172)			2.500	1.796	MON	200,332	801,327	08/26/2020.	08/25/2050.
3133KG QA 9	FHLMC Pool #RA1349	C		4	1.A	35,133,025	104.933	36,054,833	34,359,927	35,114,890		(11,497)			3.000	2.374	MON	85,900	1,030,798	10/07/2019.	09/25/2049.
3133KG U2 2	FHLMC Pool #RA1501	C		4	1.A	35,009,265	104.866	36,202,169	34,522,445	35,000,624		(4,947)			3.000	2.617	MON	86,306	1,035,673	10/16/2019.	10/25/2049.
3133T2 YE 4	FHLMC REMIC Ser 1643-E			4	1.A	24,640	106.405	25,684	24,138	24,205		(42)			6.500	6.054	MON	131	1,569	05/11/2001.	05/15/2023.
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ			4	1.A	214,696	105.787	216,184	204,358	206,169		(587)			6.250	5.386	MON	1,064	12,772	09/23/2002.	12/15/2023.
3133T6 M4 0	FHLMC REMIC Ser 1837-Z			4	1.A	157,994	107.134	164,185	153,253	154,609		(268)			6.500	5.867	MON	830	9,961	07/23/2002.	04/15/2026.
3133TC 6P 8	FHLMC Structured Ser 2008 M			4	1.A	70,187	114.141	77,194	67,630	68,662		(111)			7.000	6.123	MON	395	4,734	10/24/2001.	11/20/2027.
3133TE LG 7	FHLMC REMIC Ser 2064 M			4	1.A	10,705	109.116	11,389	10,438	10,569		(13)			6.000	5.294	MON	52	626	06/24/2002.	06/15/2028.
31358H GT 6	FNMA REMIC Ser 1991-73A			4	1.A	1,029	101.103	1,083	1,071	1,064		2			8.000	8.723	MON	7	86	05/23/1991.	07/25/2021.
31358H H4 0	FNMA REMIC Ser 1991-98J			4	1.A	2,982	101.632	2,940	2,893	2,885		(9)			8.000	7.381	MON	19	231	08/25/1992.	08/25/2021.
31358J HU 8	FNMA REMIC Ser 1991-113 ZE			4	1.A	806	101.363	794	783	782		(3)			7.500	6.691	MON	5	59	12/03/1998.	09/25/2021.
31358M Q4 9	FNMA REMIC Ser G1992-42 Z			4	1.A	8,177	101.527	8,359	8,233	8,191		2			7.000	7.172	MON	48	576	11/19/1999.	07/25/2022.
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ			4	1.A	99,310	102.646	99,081	96,527	96,597		(258)			7.000	6.330	MON	563	6,757	08/30/2001.	07/25/2022.
31359B DN 4	FNMA REMIC Ser 1993-115G			4	1.A	71,429	104.233	81,718	78,399	77,165		266			5.500	6.719	MON	359	4,312	06/09/1993.	07/25/2023.
31359B ZK 6	FNMA REMIC Ser 1993-119GA			4	1.A	17,415	105.167	18,558	17,646	17,548		6			6.500	6.707	MON	96	1,147	06/17/1993.	07/25/2023.
31359E LJ 8	FNMA REMIC Ser 1993-204ZA			4	1.A	218,016	105.389	252,136	239,244	233,766		1,133			6.500	8.237	MON	1,296	15,551	11/29/1999.	10/25/2023.
31359G DE 3	FNMA REMIC Ser 1993-225 CI UB			4	1.A	63,932	106.660	67,110	62,919	63,071		(105)			6.500	6.032	MON	341	4,090	05/19/2006.	12/25/2023.
31359G P3 4	FNMA REMIC Ser 1994-37L			4	1.A	96,809	106.374	101,415	95,338	95,243		(70)			6.500	6.328	MON	516	6,197	12/07/1998.	03/25/2024.
31359K ZR 1	FNMA REMIC Ser 1996-45 CI K			4	1.A	4,001	101.297	3,973	3,923	3,915		(13)			7.000	6.304	MON	23	275	03/30/2001.	09/25/2021.
31359Q UN 2	FNMA REMIC Ser 1997-56 Z			4	1.A	70,487	114.309	79,183	69,271	69,733		(51)			7.000	6.569	MON	404	4,849	02/07/2002.	09/18/2027.
31359T 6P 8	FNMA REMIC Ser 1998-37 CI VZ			4	1.A	235,105	105.758	241,475	228,328	229,296		(483)			6.000	5.524	MON	1,142	13,700	01/09/2003.	06/17/2028.
31359U TL 9	FNMA REMIC Ser 1998-54C			4	1.A	19,525	106.318	20,681	19,452	19,456		(3)			6.000	5.913	MON	97	1,167	09/19/2001.	09/18/2028.
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ			4	1.A	108,964	99.960	106,179	106,221	107,626		(39)			6.300	5.920	MON	558	6,692	09/25/2002.	10/17/2038.
3137A7 2J 8	FHLMC REMIC Ser 3803 CI CP	CF		4	1.A	10,009,410	103.660	10,868,220	10,484,488	10,391,548		47,463			4.000	4.682	MON	34,948	419,379	04/14/2011.	01/15/2040.
3137A8 3L 0	FHLMC REMIC Ser 3820 CI DB	CF		4	1.A	10,242,846	101.748	10,895,149	10,707,974	10,654,529		48,814			4.000	4.577	MON	35,693	428,319	04/14/2011.	11/15/2038.
31381H TQ 9	FNMA DUS Pool #461459			4	1.A	2,148,922	99.925	2,086,356	2,087,915	2,092,409		(3,938)			5.450	5.102	MON	9,483	113,791	01/27/2004.	11/25/2023.
31381H TR 7	FNMA DUS Pool #461460			4	1.A	655,346	99.929	637,351	637,807	638,882		(1,127)			5.350	5.033	MON	2,938	34,691	01/27/2004.	09/25/2023.
31381L NY 9	FNMA Pool #464007			4	1.A	1,509,727	115.566	1,468,278	1,270,513	1,388,514		(16,996)			6.650	3.917	MON	7,041	84,489	09/12/2013.	01/25/2028.
31381L TV 9	FNMA Pool #464164			4	1.A	1,076,368	114.845	1,106,334	963,328	1,041,508		(5,248)			5.920	4.670	MON	4,752	57,029	01/08/2014.	01/25/2035.
31381N V3 4	FNMA Pool #466034			4	1.A	8,375,749	122.660	9,007,059	7,343,122	7,922,209		(64,327)			6.210	4.351	MON	38,001	456,008	09/10/2013.	12/25/2029.
31381P KS 6	FNMA Pool #466605			4	1.A	4,361,230	126.715	4,762,797	3,758,668	4,078,515		(39,920)			6.340	4.124	MON	19,858	238,299	09/11/2013.	01/25/2029.
31381T KS 8	FNMA Pool #470205			4	1.A	4,627,158	123.619	4,754,946	3,846,449	4,275,962		(50,011)			6.740	4.090	MON	22,324	263,571	09/12/2013.	07/25/2029.
31384V QL 9	FNMA Pool #535159			4	1.A	108,849	115.134	129,480	112,460	109,564		107			7.000	8.114	MON	656	7,872	12/28/1999.	02/25/2030.
3138A9 CV 4	FNMA Pool #AH7283			4	1.A	1,852,955	109.706	2,013,064	1,834,964	1,850,749		(160)			4.000	3.738	MON	6,117	73,399	07/14/2011.	03/25/2041.
3138AB YQ 6	FNMA Pool #AH9718			4	1.A	2,692,065	109.706	2,924,687	2,665,927	2,688,499		(224)			4.000	3.769	MON	8,886	106,637	08/10/2011.	04/25/2041.
3138AC AR 8	FNMA Pool #AH9915			4	1.A	1,313,959	108.752	1,412,399	1,298,739	1,311,597		(214)			3.500	3.278	MON	3,788	45,456	10/25/2011.	04/25/2041.

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
3138AP JX 7	FNMA Pool #AI9277			4	1.A	1,214,754	109.354	1,315,488	1,202,959	1,213,484		(205)			4.000	3.710	MON	4,010	48,118	08/10/2011.	08/25/2041.
3138EG N4 2	FNMA Pool #AL0410			4	1.A	7,345,567	99.967	6,862,744	6,865,016	6,884,681		(47,536)			4.405	2.572	MON	26,040	367,934	08/03/2011.	06/25/2021.
3138EK TC 9	FNMA Pool #AL3246			4	1.A	14,784,527	108.305	15,897,912	14,678,794	14,771,443		(762)			3.500	3.342	MON	42,813	513,758	08/07/2013.	10/25/2042.
3138EL GL 1	FNMA Pool #AL3802			4	1.A	1,022,520	105.051	1,048,929	998,494	1,013,421		(1,468)			3.000	2.374	MON	2,496	29,955	12/16/2013.	02/25/2028.
3138L2 PT 8	FNMA Pool #AM2233			4	1.A	1,928,479	116.820	1,775,856	1,520,171	1,769,212		(24,630)			7.250	3.997	MON	9,491	112,049	04/30/2014.	01/25/2031.
3138L2 TX 5	FNMA Pool #AM2365			4	1.A	3,302,381	124.203	3,225,687	2,597,105	3,028,492		(42,363)			7.190	3.925	MON	16,080	189,844	05/02/2014.	02/25/2031.
3138LU XW 0	FNMA Pool #AO4292			4	1.A	3,874,125	106.424	3,962,034	3,722,883	3,853,379		(456)			3.000	2.366	MON	9,307	111,687	08/02/2012.	07/25/2042.
3138M0 JU 5	FNMA Pool #AO8374			4	1.A	3,087,599	105.967	3,144,092	2,967,062	3,072,731		3,298			3.000	2.299	MON	7,418	89,012	08/02/2012.	07/25/2042.
3138M6 QU 4	FNMA Pool #AP3166			4	1.A	1,003,506	105.691	1,019,206	964,330	998,702		449			3.000	2.299	MON	2,411	28,930	08/02/2012.	08/25/2042.
3138MJ HZ 5	FNMA Pool #AQ2947			4	1.A	1,404,519	104.544	1,473,635	1,409,585	1,405,651		147			2.500	2.552	MON	2,937	35,240	12/09/2013.	11/25/2027.
3138MR ML 2	FNMA Pool #AQ9362			4	1.A	14,300,923	104.523	15,051,187	14,399,922	14,330,305		4,258			2.500	2.626	MON	30,000	359,998	12/27/2013.	01/25/2028.
3138W9 GS 3	FNMA Pool #AS0208			4	1.A	28,661,575	110.502	31,958,743	28,921,416	28,681,445		1,978			3.500	3.634	MON	84,354	1,012,250	09/11/2013.	08/25/2043.
3138W9 GU 8	FNMA Pool # AS0210			4	1.A	14,170,927	109.307	15,427,143	14,113,591	14,162,668		(621)			3.500	3.414	MON	41,165	493,976	08/14/2013.	08/25/2043.
3138WD FK 2	FNMA Pool #AS3769			4	1.A	4,711,660	108.985	4,797,330	4,401,814	4,690,404		(944)			4.000	1.920	MON	14,673	176,073	12/16/2014.	11/25/2039.
3138WF LC 8	FNMA Pool #AS5722	C		4	1.A	32,368,744	106.756	33,442,503	31,326,170	32,313,142		1,613			3.500	2.714	MON	91,368	1,096,416	09/16/2015.	09/01/2045.
3138WQ AY 8	FNMA Pool #AT2722			4	1.A	1,742,866	106.391	1,907,611	1,793,014	1,747,585		205			3.000	3.459	MON	4,483	53,790	09/24/2013.	05/25/2043.
3138WQ B8 4	FNMA Pool #AT2762			4	1.A	1,934,619	104.542	2,039,063	1,950,467	1,939,110		685			2.500	2.662	MON	4,063	48,762	12/05/2013.	05/25/2028.
3138WW BK 4	FNMA Pool #AT8141			4	1.A	6,909,084	106.398	7,592,824	7,136,274	6,933,702		1,308			3.000	3.462	MON	17,841	214,088	08/05/2013.	08/25/2043.
3138X0 Z3 5	FNMA Pool #AU1661			4	1.A	4,415,021	104.540	4,653,280	4,451,187	4,425,521		1,584			2.500	2.652	MON	9,273	111,280	12/05/2013.	07/25/2028.
3138X2 LF 9	FNMA Pool #AU3025			4	1.A	6,327,853	106.487	6,959,904	6,535,931	6,347,486		2,425			3.000	3.521	MON	16,340	196,078	08/05/2013.	08/25/2043.
3138X3 AQ 5	FNMA Pool #AU3614			4	1.A	2,746,540	106.611	3,024,404	2,836,854	2,756,378		18			3.000	3.463	MON	7,092	85,106	08/05/2013.	07/25/2043.
3138X6 KE 4	FNMA Pool #AU6592			4	1.A	1,312,579	107.199	1,387,232	1,294,078	1,311,328		(134)			3.500	3.086	MON	3,774	45,293	02/05/2014.	01/25/2044.
3138X9 SH 3	FNMA Pool #AU9519			4	1.A	5,290,081	107.436	5,563,761	5,178,694	5,281,642		(392)			3.500	2.971	MON	15,105	181,254	10/18/2013.	10/25/2043.
3138XH D5 7	FNMA Pool #AV5523			4	1.A	849,429	110.193	872,863	792,124	846,375		(545)			4.500	2.418	MON	2,970	35,646	03/12/2014.	01/25/2044.
3138XJ 3K 1	FNMA Pool #AV7101			4	1.A	1,715,001	107.557	1,832,081	1,703,357	1,714,085		3			3.500	3.290	MON	4,968	59,618	02/18/2014.	03/25/2044.
3138XJ 3Y 1	FNMA Pool #AV7114			4	1.A	1,411,402	110.622	1,453,659	1,314,079	1,406,523		(496)			4.500	1.802	MON	4,928	59,133	03/14/2014.	03/25/2044.
3138XK 3B 8	FNMA Pool #AV7993			4	1.A	1,074,542	110.483	1,107,090	1,002,050	1,067,898		(1,684)			4.500	3.264	MON	3,758	45,092	03/12/2014.	02/25/2044.
3138XU VB 5	FNMA Pool #AW5109			4	1.A	5,260,145	108.994	5,403,527	4,957,651	5,247,815		(624)			4.000	2.202	MON	16,526	198,306	08/26/2014.	08/25/2044.
3138Y6 3L 6	FNMA Pool #AX5302			4	1.A	22,888,186	109.671	23,487,037	21,415,847	22,782,856		(13,786)			4.000	2.380	MON	71,386	856,634	12/16/2014.	01/25/2042.
3138Y8 F6 2	FNMA Pool #AX6488			4	1.A	9,086,586	109.678	9,316,735	8,494,617	9,059,602		(3,615)			4.000	1.975	MON	28,315	339,785	12/16/2014.	11/25/2044.
31392C PT 5	FNMA REMIC Ser 2002-21 Cl PE			4	1.A	82,448	118.148	94,659	80,120	81,727		(53)			6.500	5.478	MON	434	5,208	10/28/2005.	04/25/2032.
31392E 5J 5	FNMA REMIC Ser 2002-79 Cl CB			4	1.A	234,239	102.780	244,457	237,844	236,699		119			5.500	5.713	MON	1,090	13,081	10/24/2003.	11/25/2022.
31392J YQ 6	FNMA REMIC Tr Ser 2003 W3 Cl 2A5			4	1.A	493,136	115.718	561,177	484,953	490,230		(275)			5.356	5.211	MON	2,165	25,974	01/27/2005.	06/25/2042.
31392T WT 0	FHLMC REMIC Ser 2478 JF			4	1.A	13,382	102.611	13,184	12,848	12,885		(36)			6.000	5.251	MON	64	771	09/24/2002.	08/15/2022.
31392W G9 5	FHLMC REMIC Ser 2516 Cl EH			4	1.A	234,089	103.064	238,874	231,772	231,547		(121)			5.500	5.403	MON	1,062	12,747	04/02/2004.	10/15/2022.
31393A FD 4	FNMA REMIC Ser 2003-28 Cl TC			4	1.A	334,174	103.386	325,933	315,258	315,972		(723)			5.500	4.879	MON	1,445	17,339	06/11/2003.	04/25/2023.
31393A ZB 6	FNMA REMIC Ser 2003-30 Cl BC			4	1.A	389,432	103.339	380,105	367,823	368,401		(743)			5.500	4.956	MON	1,686	20,230	06/11/2003.	04/25/2023.
31393B 3W 3	FNMA REMIC Ser 2003-51 Cl QH			4	1.A	2,416,190	115.863	2,717,932	2,345,816	2,372,129		(610)			5.500	4.989	MON	10,752	129,020	02/03/2009.	06/25/2033.
31393C PD 9	FNMA REMIC Ser 2003-55 Cl CD			4	1.A	43,986	103.665	46,080	44,451	44,257		15			5.000	5.157	MON	185	2,223	07/13/2005.	06/25/2023.

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
31393C QH 9	FNMA REMIC Ser 2003-55 Cl HY			4	1.A	193,362	103.668	195,834	188,905	188,855		(206)			5.000	4.745	MON	787	9,445	06/18/2003.	06/25/2023.
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4			4	1.A	1,526,130	112.474	1,716,572	1,526,190	1,524,052		2,345			4.505	4.518	MON	5,730	68,755	06/06/2003.	06/25/2043.
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8			4	1.A	2,910,628	111.590	3,351,957	3,003,828	2,957,764		(1,227)			4.550	4.961	MON	11,390	136,674	01/12/2005.	06/25/2043.
31393F 4B 9	FHLMC REMIC Ser 2528 Cl KM			4	1.A	68,930	102.941	69,731	67,739	67,770		(79)			5.500	5.208	MON	310	3,726	08/24/2005.	11/15/2022.
31393F PA 8	FHLMC REMIC Ser 2532 Cl PH			4	1.A	1,447,779	115.588	1,628,180	1,408,602	1,425,496		(352)			5.500	4.949	MON	6,456	77,473	02/03/2009.	12/15/2032.
31393J 6E 3	FHLMC REMIC Ser 2556 Cl TC			4	1.A	84,140	103.307	82,981	80,325	80,517		(146)			5.500	4.973	MON	368	4,418	05/28/2003.	01/15/2023.
31393N AH 2	FHLMC REMIC Ser 2587 Cl KG			4	1.A	1,044,376	113.371	1,152,330	1,016,424	1,028,865		(314)			5.000	4.506	MON	4,235	50,821	03/30/2009.	03/15/2033.
31393P DY 7	FHLMC REMIC Ser 2595 Cl GC			4	1.A	176,717	103.489	174,278	168,402	168,893		(273)			5.500	4.979	MON	772	9,262	05/22/2003.	04/15/2023.
31393P RF 3	FHLMC REMIC Ser 2603 Cl C			4	1.A	130,115	103.221	126,909	122,950	123,445		(265)			5.500	4.851	MON	564	6,762	06/10/2003.	04/15/2023.
31393T CC 8	FNMA REMIC Ser 2003-92 Cl MB			4	1.A	156,500	104.033	170,055	163,462	162,059		272			5.000	5.567	MON	681	8,173	08/26/2004.	09/25/2023.
31393U HG 1	FNMA REMIC Ser 2003-120 Cl JD			4	1.A	234,597	103.929	244,271	235,038	234,296		(13)			5.000	5.035	MON	979	11,752	03/16/2004.	12/25/2023.
31393U QG 1	FNMA REMIC Ser 2003-117 Cl MD			4	1.A	664,770	104.169	741,369	711,697	703,191		2,107			5.000	5.779	MON	2,965	35,585	11/07/2003.	12/25/2023.
31393V 4V 0	FHLMC REMIC Ser 2627 Cl MW			4	1.A	164,894	103.748	168,937	162,833	162,754		(77)			5.000	4.896	MON	678	8,142	06/23/2003.	06/15/2023.
31393Y 4J 1	FNMA REMIC Ser 2004-51 Cl KW			4	1.A	228,846	104.127	239,338	229,852	228,985		6			5.500	5.573	MON	1,053	12,642	12/01/2004.	07/25/2024.
31394A PF 7	FNMA REMIC Ser 2004-65 Cl ZA			4	1.A	5,083,717	109.190	5,822,125	5,332,100	5,189,166		3,289			4.500	5.331	MON	19,995	239,945	03/13/2009.	08/25/2034.
31394B 6M 1	FNMA REMIC Ser 2005-6 Cl MB			4	1.A	581,805	103.905	603,488	580,807	579,268		(113)			5.000	4.988	MON	2,420	29,040	02/09/2005.	02/25/2025.
31394B DH 4	FNMA REMIC Ser 2004-78 Cl Z			4	1.A	6,262,505	112.446	6,935,890	6,168,202	6,206,241		(1,291)			5.500	5.230	MON	28,271	339,251	03/13/2009.	11/25/2034.
31394B FS 8	FNMA REMIC Ser 2004-79 Cl ZD			4	1.A	21,273,620	116.626	24,503,787	21,010,534	21,119,794		(7,285)			5.500	5.304	MON	96,298	1,155,580	03/13/2009.	11/25/2034.
31394D E4 8	FNMA REMIC Ser 2005-53 Cl MJ			4	1.A	3,050,295	116.564	3,454,082	2,963,249	2,988,681		(341)			5.500	5.136	MON	13,582	162,979	03/09/2009.	06/25/2035.
31394D JW 1	FNMA REMIC Ser 2005-W2 Cl A8	CF		4	1.A	4,293,019	109.791	4,743,483	4,320,482	4,299,276		179			5.410	5.508	MON	19,478	233,738	04/25/2005.	05/25/2035.
31394D VB 3	FNMA REMIC Ser 2005-43 Cl GC			4	1.A	1,800,665	116.958	2,000,977	1,710,845	1,741,344		(469)			5.500	4.909	MON	7,841	94,096	03/16/2009.	05/25/2035.
31394F H7 3	FNMA REMIC Ser 2005-83 Cl LB			4	1.A	690,254	100.666	707,207	702,530	699,812		560			5.500	5.755	MON	3,220	38,639	10/20/2005.	10/25/2035.
31394G S8 7	FHLMC REMIC Ser 2657 Cl DT			4	1.A	119,973	104.070	135,002	129,722	128,269		358			5.000	5.989	MON	541	6,486	08/26/2003.	08/15/2023.
31394H 4W 8	FHLMC REMIC Ser 2664 Cl AY			4	1.A	245,475	103.690	274,523	264,752	261,946		909			5.000	5.993	MON	1,103	13,238	08/18/2003.	08/15/2023.
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB			4	1.A	69,992	102.974	70,145	68,119	68,455		(149)			5.500	4.840	MON	312	3,747	02/03/2005.	09/15/2023.
31394J KW 6	FHLMC REMIC Ser 2673 Cl QL			4	1.A	998,996	103.690	1,012,226	976,208	977,163		(916)			5.500	5.250	MON	4,474	53,692	09/30/2004.	09/15/2023.
31394J MS 3	FHLMC REMIC Ser 2676 Cl KY			4	1.A	634,102	103.900	696,210	670,075	664,511		1,271			5.000	5.694	MON	2,792	33,504	11/05/2003.	09/15/2023.
31394J YA 9	FHLMC REMIC Ser 2697 Cl LG			4	1.A	297,913	103.635	345,326	333,213	328,116		1,158			4.500	5.824	MON	1,250	14,995	10/09/2003.	10/15/2023.
31394L N5 7	FHLMC REMIC Ser 2701 Cl AC			4	1.A	462,660	104.387	518,609	496,816	491,528		1,286			5.000	5.843	MON	2,070	24,841	11/06/2003.	11/15/2023.
31394M YB 0	FHLMC REMIC Ser 2720 Cl PC			4	1.A	182,948	104.359	205,088	196,521	193,813		676			5.000	6.145	MON	819	9,826	06/29/2006.	12/15/2023.
31394U ZS 4	FHLMC REMIC Ser 2005-112 Cl NE			4	1.A	6,078,642	116.914	6,714,422	5,743,034	5,848,270		(351)			6.000	5.297	MON	28,715	344,582	03/09/2009.	12/25/2035.
31394Y XS 8	FHLMC REMIC Ser 2811 Cl DT			4	1.A	130,745	104.632	138,269	132,149	131,714		40			5.000	5.163	MON	551	6,608	01/28/2005.	06/15/2024.
31395B R3 9	FNMA REMIC Ser 2006-24 Cl Z			4	1.A	21,958,832	114.456	24,625,593	21,515,261	21,725,822		(3,740)			5.500	5.126	MON	98,612	1,183,339	03/12/2009.	04/25/2036.
31395D J4 2	FNMA REMIC Ser 2006-43 Cl KD			4	1.A	837,307	116.369	927,416	796,960	810,089		(306)			6.000	5.118	MON	3,985	47,818	03/10/2009.	06/25/2036.
31395G M4 1	FHLMC REMIC Ser 2868 Cl AV			4	1.A	459,630	104.890	482,030	459,559	458,819		(35)			5.000	5.026	MON	1,915	22,978	02/09/2005.	08/15/2024.
31395J MG 8	FHLMC REMIC Ser 2892 Cl AD			4	1.A	121,488	104.917	127,540	121,563	121,356		(7)			5.000	5.034	MON	507	6,078	02/14/2005.	11/15/2024.
31395K HE 6	FHLMC REMIC Ser 2904 Cl PE			4	1.A	3,693,741	116.177	4,132,419	3,557,018	3,610,012		(560)			5.500	4.939	MON	16,303	195,636	02/06/2009.	12/15/2034.
31395M 5N 5	FHLMC REMIC Ser 2939 Cl DK			4	1.A	1,373,134	111.286	1,490,148	1,339,031	1,347,531		(527)			5.500	5.221	MON	6,137	73,647	02/01/2005.	02/15/2030.
31395U QH 7	FHLMC REMIC Ser 2982 Cl PE			4	1.A	3,697,751	116.773	4,437,949	3,800,482	3,759,920		461			5.500	5.894	MON	17,419	209,027	10/23/2007.	05/15/2035.
31395X MD 4	FHLMC REMIC Ser 3025 Cl ZC			4	1.A	4,448,339	112.907	5,071,850	4,492,044	4,463,304		368			5.000	5.201	MON	18,717	224,602	03/13/2009.	08/15/2035.

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
31395X WS 0	FHLMC REMIC Ser 3019 Cl ZQ			4	1.A	38,231,161	115.051	44,345,847	38,544,680	38,336,395		908			5.000	5.174	MON	160,603	1,927,234	03/16/2009.	06/15/2035.
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z			4	1.A	4,412,699	118.020	5,102,576	4,323,499	4,370,327		(1,195)			5.500	5.099	MON	19,816	237,792	03/16/2009.	11/15/2035.
31396J UF 0	FHLMC REMIC Ser 3143 Cl B			4	1.A	683,694	105.653	743,486	703,706	697,943		614			5.500	5.932	MON	3,225	38,704	08/29/2006.	04/15/2026.
31396T KH 5	FHLMC REMIC Ser 3174 Cl DG			4	1.A	1,325,818	116.794	1,471,229	1,259,684	1,283,755		(459)			6.000	5.138	MON	6,298	75,581	03/09/2009.	06/15/2036.
31396T QY 2	FHLMC REMIC Ser 3174 Cl PZ			4	1.A	6,465,267	114.865	7,465,279	6,499,182	6,474,138		67			5.000	5.122	MON	27,080	324,959	03/13/2009.	01/15/2036.
31396W Q7 4	FNMA REMIC Ser 2007-74 Cl ZE			4	1.A	3,517,276	115.042	3,969,640	3,450,601	3,478,357		(321)			5.500	5.134	MON	15,815	189,783	03/16/2009.	08/25/2037.
31396X FY 5	FNMA REMIC Ser 2007-77 Cl PE			4	1.A	3,916,232	116.793	4,459,600	3,818,386	3,836,221		181			6.000	5.730	MON	19,092	229,103	10/24/2007.	08/25/2037.
31396X HW 7	FNMA REMIC Ser 2007-77 Cl DC			4	1.A	3,219,591	118.945	3,712,359	3,121,082	3,153,735		(319)			6.000	5.544	MON	15,605	187,265	01/11/2008.	08/25/2037.
31396Y F7 2	FNMA REMIC Ser 2008-29 Cl ZA			4	1.A	3,896,652	109.982	4,512,815	4,103,242	3,982,452		490			4.500	5.485	MON	15,387	184,646	03/13/2009.	04/25/2038.
31397A 6C 2	FHLMC REMIC Ser 3209 Cl TZ			4	1.A	1,316,690	113.967	1,526,125	1,339,089	1,325,497		84			5.000	5.355	MON	5,580	66,954	03/12/2009.	08/15/2036.
31397A QF 3	FHLMC REMIC Ser 3203 Cl LX			4	1.A	1,437,098	115.070	1,558,232	1,354,156	1,392,314		473			6.500	5.399	MON	7,335	88,020	03/09/2009.	08/15/2036.
31397B PV 7	FHLMC REMIC Ser 3230 Cl NE			4	1.A	3,407,708	116.788	3,896,987	3,336,801	3,361,559		(158)			5.500	5.179	MON	15,294	183,524	02/03/2009.	10/15/2036.
31397F QV 7	FHLMC REMIC Ser 3290 Cl PE			4	1.A	2,098,197	115.690	2,367,470	2,046,398	2,064,000		62			5.500	5.115	MON	9,379	112,552	02/03/2009.	03/15/2037.
31397G 5Y 2	FHLMC REMIC Ser 3287 Cl GD			4	1.A	1,607,294	116.945	1,823,792	1,559,534	1,576,845		73			5.500	4.951	MON	7,148	85,774	02/06/2009.	03/15/2037.
31397J RP 1	FHLMC REMIC Ser 3345 Cl JN	CF		4	1.A	11,181,410	116.631	12,761,837	10,942,053	11,000,633		1,087			6.000	5.779	MON	54,710	656,523	10/25/2007.	07/15/2037.
31397K AN 1	FHLMC REMIC Ser 3354 Cl PH			4	1.A	4,978,180	115.825	5,530,918	4,775,233	4,835,379		665			5.500	4.941	MON	21,886	262,638	03/16/2009.	08/15/2037.
31397M TV 9	FNMA REMIC Ser 2008-84 Cl L			4	1.A	892,866	117.639	1,002,724	852,378	865,657		153			6.000	5.067	MON	4,262	51,143	03/10/2009.	09/25/2038.
31397W QB 4	FHLMC REMIC Ser 3473 Cl CH			4	1.A	2,383,811	115.697	2,679,640	2,316,090	2,346,107		106			5.500	4.991	MON	10,615	127,385	03/13/2009.	07/15/2038.
31398F EF 4	FNMA REMIC Ser 2009-77 Cl PX			4	1.A	2,418,764	114.680	2,702,878	2,356,895	2,368,800		535			5.000	4.601	MON	9,820	117,845	10/15/2009.	10/25/2039.
31398J LB 7	FHLMC REMIC Ser 3561 Cl PE	CF		4	1.A	8,043,374	112.889	8,802,248	7,797,273	7,871,176		247			5.000	4.631	MON	32,489	389,864	10/15/2009.	08/15/2039.
31398K 6C 9	FHLMC REMIC Ser 3585 Cl UB			4	1.A	5,150,010	112.197	5,947,272	5,300,750	5,226,507		383			4.500	4.998	MON	19,878	238,534	10/15/2009.	10/15/2039.
31398K KA 7	FHLMC REMIC Ser 3591 Cl BL			4	1.A	5,394,452	111.432	6,141,645	5,511,573	5,461,933		912			4.500	4.816	MON	20,668	248,021	10/15/2009.	10/15/2039.
31398N L7 7	FNMA REMIC Ser 2010-110 Cl EP	CF		4	1.A	24,390,814	114.509	27,726,040	24,213,000	24,255,562		(17,243)			4.000	3.948	MON	80,710	968,520	10/06/2010.	10/25/2040.
31398N MH 4	FNMA REMIC Ser 2010-114 Cl BY			4	1.A	5,693,254	110.599	6,188,407	5,595,336	5,618,401		(13)			4.000	3.786	MON	18,651	223,813	10/06/2010.	10/25/2040.
31405E 6P 5	FNMA Pool #787578			4	1.A	151,622	120.201	178,213	148,263	151,007		(82)			6.000	5.322	MON	741	8,896	08/26/2005.	07/25/2035.
3140J7 XW 0	FNMA Pool #BM3392			4	1.A	19,085,455	107.395	20,071,809	18,689,758	19,080,158		766			4.000	3.206	MON	62,299	747,590	06/28/2018.	01/25/2048.
3140Q8 3K 9	FNMA Pool #CA1701			4	1.A	10,286,803	107.067	10,794,478	10,082,012	10,278,934		(2,000)			4.000	3.259	MON	33,607	403,280	06/29/2018.	05/25/2048.
3140Q9 N2 5	FNMA Pool #CA2208			4	1.A	10,870,070	108.563	11,350,353	10,455,132	10,867,455		100			4.500	2.906	MON	39,207	470,481	08/30/2018.	08/25/2048.
3140QC KE 5	FNMA Pool #CA4792			4	1.A	58,717,281	105.028	60,884,569	57,970,011	58,702,896		(12,274)			3.000	2.701	MON	144,925	1,739,100	12/12/2019.	12/25/2049.
31411D FZ 7	FNMA Pool #904784			4	1.A	18,104	100.265	18,073	18,025	18,093					2.125	1.934	MON	32	660	01/19/2007.	12/25/2036.
31412P GX 3	FNMA Pool #930914			4	1.A	2,699,340	111.157	3,008,483	2,706,529	2,699,327					4.000	4.033	MON	9,022	108,261	10/07/2009.	04/25/2039.
31412U Z4 5	FNMA Pool #935563			4	1.A	1,022,107	110.226	1,115,687	1,012,182	1,020,647		(165)			4.000	3.753	MON	3,374	40,487	08/10/2011.	09/25/2039.
31414U 2A 5	FNMA Pool #976969			4	1.A	397,850	118.949	475,169	399,473	397,850					6.000	6.077	MON	1,997	23,968	07/23/2008.	02/25/2038.
31414U XN 3	FNMA Pool #976885			4	1.A	423,443	115.678	487,243	421,205	422,931		(88)			6.000	5.849	MON	2,106	25,272	07/07/2008.	04/25/2038.
31416H ZM 0	FNMA Pool #AA0747			4	1.A	1,201,580	110.213	1,343,238	1,218,767	1,203,114		170			4.000	4.327	MON	4,063	48,751	10/14/2009.	03/25/2039.
31417C 5A 9	FNMA Pool #AB6240			4	1.A	3,894,026	108.757	4,177,887	3,841,505	3,887,629		(655)			3.500	3.248	MON	11,204	134,453	09/24/2013.	09/25/2042.
31417G D6 0	FNMA Pool #AB9124			4	1.A	2,584,149	105.957	2,728,277	2,574,895	2,578,563		(832)			2.500	2.415	MON	5,364	64,372	02/05/2014.	04/25/2028.
31417G FN 1	FNMA Pool #AB9172			4	1.A	2,842,167	104.533	2,981,710	2,852,418	2,844,243		298			2.500	2.555	MON	5,943	71,311	12/09/2013.	04/25/2028.
31418A JV 1	FNMA Pool #MA1175			4	1.A	4,594,541	106.081	4,683,639	4,415,175	4,572,250		(523)			3.000	2.302	MON	11,038	132,455	08/02/2012.	08/25/2042.
31418B AP 1	FNMA Pool #MA1813			4	1.A	2,395,054	111.896	2,499,172	2,233,476	2,385,801		(1,141)			4.500	2.603	MON	8,376	100,506	03/12/2014.	03/25/2044.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31418B	B6	2	FNMA Pool #MA1860			4	1.A	4,593,849	112.126	4,801,982	4,282,685	4,575,878		(2,282)			4.500	2.575	MON	16,060	192,721	04/09/2014.	04/25/2044.
31418C	3E	2	FNMA Pool #MA3496			4	1.A	46,874,597	108.437	49,156,738	45,332,238	46,859,796		(3,908)			4.500	2.874	MON	169,996	2,039,951	12/27/2018.	10/25/2048.
31418C	XN	9	FNMA Pool #MA3384	C		4	1.A	16,936,589	107.224	17,821,770	16,621,049	16,930,416		(540)			4.000	3.123	MON	55,404	664,842	06/21/2018.	06/25/2048.
31418D	KQ	4	FNMA Pool #MA3902			4	1.A	4,672,318	105.507	4,903,935	4,647,989	4,672,470		152			2.500	2.313	MON	9,683	106,516	01/30/2020.	01/25/2050.
31418D	SJ	2	FNMA Pool #MA4120			4	1.A	112,975,782	105.507	113,217,602	107,308,550	112,915,993		(59,790)			2.500	1.993	MON	223,559	894,238	08/13/2020.	09/25/2050.
31419A	DT	1	FNMA Pool #AE0113			4	1.A	1,724,882	109.664	1,888,395	1,721,989	1,724,115		(81)			4.000	3.928	MON	5,740	68,879	12/07/2010.	07/25/2040.
31419E	X5	3	FNMA Pool #AE4299			4	1.A	3,044,504	110.217	3,322,989	3,014,943	3,039,560		(581)			4.000	3.805	MON	10,050	120,598	07/14/2011.	09/25/2040.
31419F	SN	7	FNMA Pool #AE5024			4	1.A	3,518,638	109.016	3,836,641	3,519,325	3,517,929		(56)			4.000	3.960	MON	11,731	140,773	12/09/2010.	12/25/2040.
31419L	EY	5	FNMA Pool #AE9150			4	1.A	3,699,361	109.287	3,842,970	3,516,399	3,683,409		(1,847)			4.000	2.714	MON	11,721	140,656	10/18/2013.	12/25/2040.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities							1,366,535,270	XXX	1,432,914,248	1,326,335,986	1,362,931,806	0	(477,155)	0	0	XXX	XXX	XXX	3,957,685	40,224,253	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																							
3133TC	AU	2	FHLMC Structured Ser FSPC T-9 A6			4	1.A	670	99.759	695	696	684		(2)			6.564	7.441	MON	4	46	01/28/2000.	03/25/2029.
3133TD	6W	1	FHLMC Structured Ser T-10 A5 PT			4	1.A	478	100.000	478	478	478					6.410	6.449	MON	3	31	03/18/1998.	05/25/2029.
3137B3	NA	2	FHLMC REMIC Ser K030 Cl A2			4	1.A	3,710,164	105.811	3,682,209	3,480,000	3,665,233		(44,931)			3.250	0.447	MON	9,425	47,125	07/14/2020.	04/25/2023.
31394A	XM	3	FNMA Gtd Grantor Tr Ser2004-T4 ClA9			4	1.A	164,908	103.239	169,187	163,879	164,292		(160)			4.415	4.291	MON	603	7,310	12/18/2008.	08/25/2034.
2799999.	U.S. Special Revenue - Commercial Mortgage-Backed Securities							3,876,220	XXX	3,852,569	3,645,053	3,830,687	0	(45,093)	0	0	XXX	XXX	XXX	10,035	54,512	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																							
04057P	JA	7	Arizona Sch Facs Brd Ctfs Rev LBASS Qual			1	1.D FE	13,500,000	130.236	17,581,860	13,500,000	13,500,000					6.000	6.000	MS	270,000	810,000	09/24/2010.	09/01/2027.
45528S	5R	3	Indianapolis IN Pub Impt Rev LBASS Bld A	CF		1	1.D FE	12,000,000	123.752	14,850,240	12,000,000	12,000,000					5.966	5.966	JJ	330,119	715,920	02/25/2010.	01/15/2030.
49151E	2Q	5	Kentucky St Ppty & Bldgs Rev LBASS Bld A			1	1.E FE	6,500,000	129.126	8,393,190	6,500,000	6,500,000					6.573	6.573	FA	178,019	427,245	06/24/2009.	08/01/2029.
49151E	4L	4	Kentucky St Ppty & Bldgs Rev LBASS Bld A			1	1.E FE	18,325,000	106.431	19,503,481	18,325,000	18,325,000					5.561	5.561	MN	169,842	1,019,053	10/28/2009.	11/01/2022.
745235	PF	2	Puerto Rico Pub Bldg Auth Rev LBASS Gtd				1.F FE	750,000	102.015	765,113	750,000	750,000					5.500	5.500	JJ	20,625	41,250	03/10/2009.	07/01/2021.
92812Q	4B	0	Virginia St Hsg Dev Auth Rev LBASS Txbl			2	1.B FE	10,000,000	103.084	10,308,400	10,000,000	10,000,000					4.422	4.422	AO	110,550	442,200	09/25/2012.	10/01/2042.
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities							61,075,000	XXX	71,402,284	61,075,000	61,075,000	0	0	0	0	XXX	XXX	XXX	1,079,155	3,455,668	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations							4,149,786,319	XXX	4,834,171,585	4,091,585,027	4,190,553,924	0	2,068,626	0	0	XXX	XXX	XXX	36,587,659	158,393,627	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
000000	00	0	Hikma Pharmaceutic Sr Nt				2.C FE	334,425	104.070	338,228	325,000	334,070		(355)			3.250	2.592	JJ	5,047		10/20/2020.	07/09/2025.
0010EP	A#	5	AEP Texas Priv Pl				1.G	15,000,000	127.660	19,149,018	15,000,000	15,000,000					4.670	4.670	AO	118,696	700,500	04/30/2014.	04/30/2044.
00111@	AA	2	AES Hawaii Inc Sr Sec Nt			1	5.C	2,525,208	98.250	2,546,493	2,591,850	2,583,947		4,293			6.870	7.290	MJSD	495	178,060	07/30/2003.	06/30/2022.
00115A	AF	6	AEP Transmission Co LLC Sr Nt			1	1.F FE	5,606,774	124.527	7,098,062	5,700,000	5,613,172		1,856			4.000	4.096	JD	19,000	228,000	05/24/2017.	12/01/2046.
001192	AL	7	AGL Capital Corp Sr Nt			1	2.A FE	5,106,816	112.229	5,667,570	5,050,000	5,080,638		(5,657)			3.875	3.737	MN	25,005	195,688	01/28/2016.	11/15/2025.
00122@	AA	9	AES Southland Sr Sec Nt				2.C PL	16,000,000	114.313	18,290,092	16,000,000	16,000,000					4.500	4.525	FMAN	62,000	720,000	02/28/2019.	02/29/2040.
001306	AB	5	AHS Hospital Corp Sr Nt			1	1.D FE	30,032,537	139.118	35,213,523	25,312,000	29,709,295		(105,479)			5.024	3.915	JJ	635,837	1,271,675	10/20/2017.	07/01/2045.
00191#	AA	3	Amazon.com Inc Tucson BTS Lease Backed N				1.C	8,903,428	122.971	10,948,635	8,903,428	8,903,428					4.095	4.130	MON	1,013	364,594	10/16/2018.	08/31/2039.
00206R	AG	7	AT&T Inc Nt			1	2.B FE	35,032,805	140.091	51,791,791	36,970,000	35,408,666		44,459			6.300	6.710	JJ	1,073,979	2,329,110	04/08/2011.	01/15/2038.
00206R	AS	1	AT&T Inc Sr Nt			1	2.B FE	20,789,800	143.242	28,648,480	20,000,000	20,636,208		(18,703)			6.550	6.253	FA	494,889	1,310,000	11/12/2009.	02/15/2039.
00206R	CQ	3	AT&T Inc Sr Nt			1	2.B FE	6,746,478	123.351	7,524,411	6,100,000	6,730,327		(13,955)			4.750	4.092	MN	37,024	289,750	10/29/2019.	05/15/2046.
00206R	CU	4	AT&T Inc Sr Nt	LS		1	2.B FE	5,487,130	136.171	7,489,411	5,500,000	5,488,067		196			5.650	5.666	FA	117,394	310,750	01/29/2016.	02/15/2047.
00206R	DC	3	AT&T Inc Sr Nt			1	2.B FE	19,938,516	111.678	22,335,620	20,000,000	19,972,586		7,685			4.450	4.496	AO	222,500	890,000	03/21/2016.	04/01/2024.

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
00206R DF 6	AT&T Inc Sr Nt			1	2.B FE	2,691,947	138.897	3,472,413	2,500,000	2,671,310		(4,803)			6.000	5.428	FA	56,667	150,000	03/21/2016.	08/15/2040.
00206R DH 2	AT&T Inc Sr Nt			1	2.B FE	1,038,044	126.992	1,269,923	1,000,000	1,034,111		(903)			5.150	4.890	MS	15,164	51,500	03/21/2016.	03/15/2042.
00206R DK 5	AT&T Inc Sr Nt			1	2.B FE	1,401,842	120.587	1,567,625	1,300,000	1,399,668		(1,885)			4.550	4.085	MS	18,402	59,150	10/29/2019.	03/09/2049.
00206R GQ 9	AT&T Inc Sr Nt			1	2.B FE	11,980,671	119.454	14,545,877	12,177,000	12,011,591		14,154			4.300	4.481	FA	197,809	523,611	04/24/2019.	02/15/2030.
00206R HS 4	AT&T Inc Sr Nt			1	2.B FE	4,992,380	112.591	5,629,530	5,000,000	4,994,291		1,138			3.600	3.628	JJ	83,000	180,000	06/05/2019.	07/15/2025.
00206R HX 3	AT&T Inc Sr Nt				2.B FE	3,476,357	130.606	4,571,207	3,500,000	3,480,007		2,129			6.950	7.054	JJ	112,165	243,250	06/05/2019.	01/15/2028.
00206R HY 1	AT&T Inc Sr Nt			1	2.B FE	17,213,391	131.766	19,764,945	15,000,000	16,928,263		(183,918)			6.625	4.746	MN	126,979	993,750	06/05/2019.	05/15/2029.
00206R JE 3	AT&T Inc Sr Nt			1	2.B FE	5,492,452	139.761	6,988,040	5,000,000	5,471,881		(13,493)			6.100	5.317	JJ	140,639	305,000	06/05/2019.	07/15/2040.
00206R JF 0	AT&T Inc Sr Nt			1	2.B FE	8,828,000	141.057	11,284,568	8,000,000	8,795,816		(21,250)			6.250	5.433	MS	127,778	500,000	06/05/2019.	03/29/2041.
00206R JJ 2	AT&T Inc Sr Nt			1	2.B FE	4,664,137	126.782	5,705,204	4,500,000	4,658,497		(3,583)			5.350	5.088	JD	10,700	240,750	06/05/2019.	12/15/2043.
00206R JL 7	AT&T Inc Sr Nt			1	2.B FE	14,991,160	123.178	18,476,745	15,000,000	14,992,169		163			4.850	4.854	JJ	335,458	727,500	06/05/2019.	07/15/2045.
00209T AB 1	AT&T Broadband Co Gtd Nt				1.G FE	2,868,870	117.031	3,377,506	2,886,000	2,882,751		1,519			9.455	9.522	MN	34,867	272,871	11/18/2002.	11/15/2022.
002824 AV 2	Abbott Labs Sr Nt			1	1.G FE	4,988,550	155.879	7,793,960	5,000,000	4,991,212		260			6.000	6.016	AO	75,000	300,000	02/26/2009.	04/01/2039.
002824 BE 9	Abbott Labs Sr Nt			1	1.G FE	10,918,968	108.429	10,842,850	10,000,000	10,781,929		(137,039)			3.400	0.527	MN	29,278	170,000	07/07/2020.	11/30/2023.
002824 BF 6	Abbott Labs Sr Nt			1	1.G FE	9,653,494	117.144	11,285,682	9,634,000	9,642,395		(1,965)			3.750	3.726	MN	31,110	361,275	06/05/2018.	11/30/2026.
002824 BH 2	Abbott Labs Sr Nt			1	1.G FE	11,193,100	148.250	14,825,040	10,000,000	11,120,968		(24,477)			4.900	4.179	MN	42,194	490,000	06/05/2018.	11/30/2046.
00287Y AM 1	Abbvie Inc Sr Nt			1	2.B FE	15,647,477	125.576	20,406,051	16,250,000	15,705,941		13,890			4.400	4.644	MN	109,236	715,000	12/01/2016.	11/06/2042.
00287Y AP 4	Abbvie Inc Sr Nt			1	2.B FE	5,064,336	104.698	5,025,480	4,800,000	5,017,380		(46,956)			3.200	0.725	MN	23,467	76,800	08/05/2020.	11/06/2022.
00287Y AQ 2	Abbvie Inc Sr Nt			1	2.B FE	23,487,585	111.409	26,181,068	23,500,000	23,494,899		1,042			3.600	3.605	MN	110,450	846,000	03/01/2016.	05/14/2025.
00287Y AS 8	Abbvie Inc Sr Nt			1	2.B FE	38,082,075	130.822	50,366,278	38,500,000	38,121,642		7,905			4.700	4.768	MN	236,240	1,809,500	03/01/2016.	05/15/2045.
00287Y BM 0	Abbvie Inc Sr Nt			1	2.A FE	6,456,298	103.640	6,477,500	6,250,000	6,444,142		(12,156)			2.300	0.641	MN	15,972	71,875	11/19/2020.	11/21/2022.
00287Y CT 4	Abbvie Inc Sr Nt			1	2.A FE	48,323,553	104.155	50,515,078	48,500,000	48,334,803		11,249			3.250	3.451	AO	394,063		11/19/2020.	10/01/2022.
00287Y CX 5	Abbvie Inc Sr Nt			1	2.A FE	9,008,195	111.518	10,036,602	9,000,000	9,008,092		(103)			3.800	3.774	MS	100,700		11/19/2020.	03/15/2025.
00287Y CZ 0	Abbvie Inc Sr Nt			1	2.A FE	6,912,153	126.977	8,888,376	7,000,000	6,912,547		394			4.625	4.717	AO	80,938		11/19/2020.	10/01/2042.
00287Y DB 2	Abbvie Inc Sr Nt			1	2.A FE	13,511,382	130.692	17,643,474	13,500,000	13,511,659		278			4.750	4.743	MS	188,813		11/19/2020.	03/15/2045.
004498 AB 7	ACI Worldwide Inc Sr Nt			1	4.B FE	4,356,016	105.750	4,569,458	4,321,000	4,343,723		(5,525)			5.750	5.587	FA	93,862	248,458	11/08/2018.	08/15/2026.
00802# AA 4	Aerostar Airport Sr Nt				3.B FE	22,010,734	95.000	20,910,197	22,010,734	22,010,734					5.750	5.750	MS	348,045	1,265,617	03/22/2013.	03/22/2035.
009158 AT 3	Air Prods & Chems Inc Sr Nt			1	1.F FE	29,877,900	104.954	31,486,080	30,000,000	29,971,606		13,019			2.750	2.797	FA	339,167	825,000	01/30/2013.	02/03/2023.
010392 FJ 2	Alabama Power Co Sr Nt			1	1.F FE	10,013,800	122.599	12,259,940	10,000,000	10,011,813		(339)			3.850	3.842	JD	32,083	385,000	04/12/2013.	12/01/2042.
01400E AB 9	Alcon Finance Corp Sr Nt			1	2.B FE	19,058,924	109.139	19,874,248	18,210,000	19,030,390		(26,096)			3.000	2.403	MS	148,715	345,000	12/11/2020.	09/23/2029.
01400E AC 7	Alcon Finance Corp Sr Nt			1	2.B FE	946,580	117.975	943,798	800,000	946,424		(156)			3.800	2.851	MS	8,276		12/11/2020.	09/23/2049.
015271 AV 1	Alexandria Real Estate Equity Sr Nt			1	2.A FE	18,517,124	99.840	18,670,080	18,700,000	18,518,033		909			1.875	1.966	FA	142,198		12/11/2020.	02/01/2033.
018522 H* 6	Allete Inc Sr Nt			1	1.F	5,187,450	107.450	5,372,489	5,000,000	5,090,782		(26,627)			3.690	3.090	MS	54,325	184,500	03/15/2017.	03/15/2024.
018522 K@ 0	Allete Inc Sr Nt				2.A	16,000,000	107.646	17,223,398	16,000,000	16,000,000					3.110	3.110	JD	41,467	497,600	06/01/2017.	06/01/2027.
018522 L* 1	Allete Inc 1st Mtg Bd				1.F	17,000,000	115.652	19,660,898	17,000,000	17,000,000					4.080	4.080	MS	231,200	693,600	03/01/2019.	03/01/2029.
01877K AD 5	Alliance Pipeline LP Sr Nt			1	2.B FE	380,113	103.382	392,968	380,113	380,113					4.591	4.591	JD	48	17,451	05/20/2003.	12/31/2025.
01882Y AA 4	Alliant Energy Finance Sr Nt			1	2.B FE	10,538,288	107.142	10,446,384	9,750,000	10,415,848		(122,439)			3.750	0.834	JD	16,250	182,813	07/21/2020.	06/15/2023.
01882Y AB 2	Alliant Energy Finance Sr Nt			1	2.B FE	15,515,780	116.022	17,983,441	15,500,000	15,512,543		(1,409)			4.250	4.237	JD	29,278	658,750	06/21/2018.	06/15/2028.
01959L AA 0	Allina Health System Nt			1	1.D FE	16,515,010	131.522	21,503,814	16,350,000	16,499,752		(3,140)			4.805	4.742	MN	100,384	785,618	10/08/2015.	11/15/2045.
01959L AB 8	Allina Health System Nt			1	1.D FE	2,010,140	126.460	2,529,192	2,000,000	2,009,457		(196)			4.430	4.399	AO	18,704	88,600	04/03/2017.	04/15/2047.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
019736 AE 7	Allison Transmission Inc Sr Nt			1	3.B FE	4,455,623	105.250	4,721,515	4,486,000	4,462,737		2,491			4.750	4.833	AO	53,271	213,085	02/07/2018.	10/01/2027.
02209S AL 7	Altria Group Inc Co Gtd Nt				2.B FE	1,991,500	101.441	2,028,822	2,000,000	1,999,639		1,027			4.750	4.804	MN	14,778	95,000	05/02/2011.	05/05/2021.
02209S AR 4	Altria Group Inc Sr Nt				2.B FE	8,961,660	127.810	11,502,855	9,000,000	8,968,176		682			5.375	5.402	JJ	202,906	483,750	10/28/2013.	01/31/2044.
02209S AS 2	Altria Group Inc Sr Nt				2.B FE	20,869,380	109.796	23,057,181	21,000,000	20,955,997		13,147			4.000	4.073	JJ	352,333	840,000	10/28/2013.	01/31/2024.
023135 BC 9	Amazon.com Inc Sr Nt			1	1.E FE	8,003,314	113.856	9,108,512	8,000,000	8,002,654		(359)			3.150	3.144	FA	90,300	252,000	06/08/2018.	08/22/2027.
023135 BJ 4	Amazon.com Inc Sr Nt			1	1.E FE	29,169,051	132.045	38,293,079	29,000,000	29,161,517		(3,593)			4.050	4.015	FA	420,863	1,174,500	06/08/2018.	08/22/2047.
023608 AG 7	Ameren Corp Sr Nt			1	2.A FE	35,060,161	112.779	39,472,755	35,000,000	35,037,648		(6,581)			3.650	3.627	FA	482,611	1,277,500	04/24/2019.	02/15/2026.
02361D AP 5	Ameren Illinois Co Sr Nt			1	1.F FE	3,603,215	109.824	3,843,823	3,500,000	3,559,306		(13,274)			3.250	2.816	MS	37,917	113,750	07/24/2017.	03/01/2025.
02361D AQ 3	Ameren Illinois Co 1st Mtg			1	1.F FE	990,010	126.707	1,267,070	1,000,000	990,888		201			4.150	4.209	MS	12,219	41,500	12/07/2015.	03/15/2046.
02401@ AA 7	American Assets Sr Nt Ser A			1	2.C	27,000,000	101.860	27,502,147	27,000,000	27,000,000					4.040	4.040	JAJO	184,830	1,090,800	10/31/2014.	10/31/2021.
025537 AJ 0	American Electric Power Sr Nt			1	2.A FE	15,965,860	111.994	17,918,960	16,000,000	15,975,411		3,153			3.200	3.225	MN	68,267	512,000	11/14/2017.	11/13/2027.
025537 AQ 4	American Electric Power Sr Nt			2	2.A FE	5,246,830	100.224	5,261,776	5,250,000	5,246,922		92			0.750	0.766	MN	4,484		11/18/2020.	11/01/2023.
02665W BF 7	American Honda Finance Sr Nt			1	1.G FE	4,998,350	100.720	5,036,005	5,000,000	4,999,819		338			1.650	1.657	JJ	38,729	82,500	07/07/2016.	07/12/2021.
02665W BH 3	American Honda Finance Sr Nt			1	1.G FE	34,949,760	108.557	37,994,950	35,000,000	34,982,510		2,952			2.300	2.309	MS	250,444	805,000	11/20/2019.	09/09/2026.
02665W CE 9	American Honda Fin Sr Nt	LS		1	1.G FE	1,081,060	115.238	1,152,377	1,000,000	1,071,071		(9,032)			3.500	2.408	FA	13,222	35,000	11/20/2019.	02/15/2028.
02665W CQ 2	American Honda Fin Sr Nt				1.G FE	29,855,862	108.800	29,811,227	27,400,000	29,722,762		(133,100)			3.625	0.541	AO	223,481		11/02/2020.	10/10/2023.
02665W DJ 7	American Honda Fin Sr MTN			1	1.G FE	3,996,680	107.709	4,308,368	4,000,000	3,997,108		428			2.350	2.363	JJ	45,172	46,478	01/07/2020.	01/08/2027.
03027X AP 5	American Tower Corp Sr Nt			1	2.C FE	3,040,179	113.083	3,279,413	2,900,000	3,021,664		(17,418)			3.550	2.818	JJ	47,471	102,950	12/06/2019.	07/15/2027.
03027X AU 4	American Tower Corp Sr Nt			1	2.C FE	23,491,170	116.380	25,370,905	21,800,000	23,311,916		(165,937)			3.950	2.965	MS	253,546	861,100	12/04/2019.	03/15/2029.
03027X AW 0	American Tower Corp Sr Nt			1	2.C FE	1,166,825	116.264	1,278,902	1,100,000	1,159,832		(6,092)			3.800	3.059	FA	15,791	48,999	10/29/2019.	08/15/2029.
03027X AX 8	American Tower Corp Sr Nt			1	2.C FE	29,442,310	108.492	32,005,170	29,500,000	29,450,478		7,389			2.750	2.780	JJ	374,076	635,479	11/20/2019.	01/15/2027.
03027X AY 6	American Tower Corp Sr Nt			1	2.C FE	9,454,810	113.626	10,503,587	9,244,000	9,452,828		(1,979)			3.700	3.570	AO	72,206	328,881	09/10/2020.	10/15/2049.
03027X BA 7	American Tower Corp Sr Nt			1	2.C FE	16,926,110	109.002	18,530,357	17,000,000	16,932,443		6,333			2.900	2.950	JJ	227,328	253,347	01/07/2020.	01/15/2030.
03027X BD 1	American Tower Corp Sr Nt			1	2.C FE	1,030,690	103.003	1,030,027	1,000,000	1,030,645		(45)			3.100	2.942	JD	1,378	16,533	12/02/2020.	06/15/2050.
03027X BK 5	American Tower Corp Sr Nt			1	2.C FE	497,895	100.239	501,193	500,000	497,895					2.950	2.971	JJ	1,680		12/02/2020.	01/15/2051.
030288 AA 2	American Transmission Sys Sr Nt			1	3.A FE	10,218,500	104.220	10,422,020	10,000,000	10,024,592		(22,518)			5.250	5.004	JJ	242,083	525,000	01/19/2010.	01/15/2022.
03028P E* 3	American Transmission Co LLC Sr Nt Ser A			1	1.F	12,000,000	107.872	12,944,676	12,000,000	12,000,000					3.350	3.350	JD	22,333	402,000	12/11/2014.	12/11/2024.
03028P H# 6	American Transmission Co LLC Sr Unsec Nt				1.F	8,000,000	118.556	9,484,496	8,000,000	8,000,000					3.950	3.950	JJ	143,078	316,000	07/18/2018.	07/18/2033.
030360 AA 9	American University Sr Nt			1	1.E FE	10,000,000	124.201	12,420,120	10,000,000	10,000,000					4.321	4.321	AO	108,025	432,100	03/10/2015.	04/01/2045.
030360 AD 3	American University Nt			1	1.E FE	11,000,000	111.349	12,248,357	11,000,000	11,000,000					3.672	3.672	AO	100,980	403,920	06/06/2019.	04/01/2049.
03040W AL 9	American Water Cap Corp Sr Nt			1	2.A FE	33,289,659	110.621	36,859,990	33,321,000	33,313,774		1,317			3.400	3.405	MS	377,638	1,132,914	05/11/2016.	03/01/2025.
03040W AM 7	American Water Cap Corp Sr Nt			1	2.A FE	50,374,723	130.883	64,656,153	49,400,000	50,283,830		(22,309)			4.300	4.179	MS	708,067	2,124,200	06/21/2016.	09/01/2045.
03040W AN 5	American Water Cap Corp Sr Nt			2	2.A FE	24,954,500	111.117	27,779,175	25,000,000	24,971,700		4,310			3.000	3.021	JD	62,500	750,000	11/14/2016.	12/01/2026.
03040W AQ 8	American Water Cap Corp Sr Nt			1	2.A FE	6,478,615	110.565	7,186,699	6,500,000	6,485,198		1,984			2.950	2.988	MS	63,917	191,750	08/07/2017.	09/01/2027.
03063# AC 8	Americold Realty Operating Par Sr Nt Ser				2.B FE	10,000,000	113.834	11,383,371	10,000,000	10,000,000					4.100	4.100	JJ	197,028	479,472	05/07/2019.	01/08/2030.
03073E AL 9	AmerisourceBergen Corp Sr Nt			1	2.B FE	34,900,250	108.566	37,998,030	35,000,000	34,962,404		10,361			3.400	3.434	MN	152,056	1,190,000	05/19/2014.	05/15/2024.
03073E AM 7	AmerisourceBergen Corp Sr Nt			1	2.B FE	5,946,420	109.657	6,579,414	6,000,000	5,973,336		5,884			3.250	3.365	MS	65,000	195,000	02/12/2016.	03/01/2025.
03073E AN 5	AmerisourceBergen Corp Sr Nt			1	2.B FE	4,147,380	121.697	5,476,374	4,500,000	4,182,342		6,926			4.250	4.744	MS	63,750	191,250	06/09/2015.	03/01/2045.
031162 AW 0	Amgen Inc Sr Nt			1	2.A FE	9,808,920	149.998	14,999,760	10,000,000	9,854,101		4,859			6.375	6.521	JD	53,125	637,500	02/20/2008.	06/01/2037.
031162 AY 6	Amgen Inc Sr Nt			1	2.A FE	2,990,490	155.529	4,665,879	3,000,000	2,992,477		218			6.900	6.925	JD	17,250	207,000	05/20/2008.	06/01/2038.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
031162 BH 2	Amgen Inc Sr Nt			1	2.A FE	7,537,913	146.608	9,800,711	6,685,000	7,430,769		(19,613)			5.650	4.810	JD	16,787	377,703	03/02/2016.	06/15/2042.
031162 BN 9	Amgen Inc Sr Nt			1	2.A FE	9,953,500	103.608	10,360,800	10,000,000	9,992,579		5,184			3.625	3.681	MN	46,319	362,500	05/10/2012.	05/15/2022.
031162 BP 4	Amgen Inc Sr Nt			1	2.A FE	21,608,350	141.113	29,633,709	21,000,000	21,521,267		(13,105)			5.375	5.182	MN	144,229	1,128,750	04/02/2013.	05/15/2043.
031162 BZ 2	Amgen Inc Sr Nt			1	2.A FE	30,111,725	128.347	38,510,397	30,005,000	30,171,246		(7,068)			4.400	4.352	MN	220,037	1,320,220	11/14/2019.	05/01/2045.
031162 CD 0	Amgen Inc Sr Nt			1	2.A FE	14,064,340	132.449	17,218,409	13,000,000	14,003,808		(20,151)			4.563	4.088	JD	26,364	593,190	11/01/2017.	06/15/2048.
031162 CJ 7	Amgen Inc Sr Nt			1	2.A FE	4,563,000	109.172	4,912,727	4,500,000	4,553,385		(8,713)			2.600	2.374	FA	42,900	117,000	11/20/2019.	08/19/2026.
031162 CQ 1	Amgen Inc Sr Nt			1	2.A FE	1,055,120	112.273	1,122,732	1,000,000	1,047,788		(6,615)			3.200	2.411	MN	5,244	32,000	11/20/2019.	11/02/2027.
032095 AH 4	Amphenol Corp Sr Nt			1	2.A FE	1,447,251	122.416	1,591,408	1,300,000	1,431,531		(14,057)			4.350	2.947	JD	4,713	56,550	11/14/2019.	06/01/2029.
032095 AJ 0	Amphenol Corp Sr Nt			1	2.A FE	32,638,721	110.306	36,069,931	32,700,000	32,645,686		5,619			2.800	2.820	FA	345,893	852,017	02/06/2020.	02/15/2030.
032165 AD 4	Amsouth Bancorp Sub Nt				2.B FE	1,135,420	122.783	1,227,825	1,000,000	1,047,351		(8,326)			6.750	5.617	MN	11,250	67,500	09/16/2005.	11/01/2025.
032177 AH 0	Amsted Industries Sr Nt			1	3.C FE	1,155,720	106.250	1,212,365	1,141,049	1,151,659		(2,720)			5.625	5.328	JJ	32,092	68,820	06/26/2019.	07/01/2027.
032177 AJ 6	Amsted Industries Sr Nt				3.B FE	930,000	104.750	974,175	930,000	930,000					4.625	4.625	MN	5,496	39,309	12/09/2019.	05/15/2030.
032654 AJ 4	Analog Devices Inc Sr Nt			1	2.A FE	15,542,920	114.048	16,879,104	14,800,000	15,295,139		(97,370)			3.900	3.124	JD	25,653	577,200	11/14/2019.	12/15/2025.
032654 AM 7	Analog Devices Inc Sr Nt			2	2.A FE	9,963,900	107.595	10,759,450	10,000,000	9,983,938		5,161			3.125	3.183	JD	22,569	312,500	11/30/2016.	12/05/2023.
032654 AN 5	Analog Devices Inc Sr Nt			2	2.A FE	26,980,823	113.676	31,033,657	27,300,000	27,090,644		29,272			3.500	3.639	JD	69,008	955,500	11/14/2019.	12/05/2026.
032654 AP 0	Analog Devices Inc Sr Nt			2	2.A FE	4,967,400	120.058	6,002,905	5,000,000	4,971,896		1,181			4.500	4.550	JD	16,250	225,000	11/30/2016.	12/05/2036.
035229 CG 6	Anheuser-Busch Cos Inc Sr Nt			1	2.B FE	16,458,213	137.621	20,643,195	15,000,000	15,868,159		(61,433)			6.800	6.023	JJ	470,333	1,020,000	05/08/2007.	01/15/2031.
03522A AH 3	Anheuser-Busch Co/Inbev Sr Nt			1	2.B FE	574,445	127.029	635,144	500,000	570,229		(3,636)			4.700	3.465	FA	9,792	23,500	10/29/2019.	02/01/2036.
03523T BU 1	Anheuser-Busch InBev WldwdInc Sr Nt			1	2.B FE	624,025	135.854	679,272	500,000	618,508		(4,754)			5.450	3.615	JJ	11,960	27,250	10/29/2019.	01/23/2039.
03523T BV 9	Anheuser-Busch InBev WldwdInc Sr Nt			1	2.B FE	11,289,069	142.187	14,360,917	10,100,000	11,262,170		(23,435)			5.550	4.763	JJ	246,019	560,550	10/29/2019.	01/23/2049.
035240 AG 5	Anheuser-Busch Inbev Worldwide Sr Nt				2.B FE	993,885	131.373	1,313,731	1,000,000	994,474		146			4.950	4.993	JJ	22,825	49,500	12/16/2016.	01/15/2042.
035240 AQ 3	Anheuser-Busch Inbev Worldwide Sr Nt			1	2.B FE	1,173,960	123.490	1,234,896	1,000,000	1,157,221		(16,739)			4.750	4.520	JJ	20,847	23,750	01/23/2020.	01/23/2029.
035242 AB 2	Anheuser-Busch Inbev Fin Sr Nt			1	2.B FE	11,376,240	114.869	13,784,292	12,000,000	11,460,886		14,413			4.000	4.318	JJ	218,667	480,000	06/05/2014.	01/17/2043.
035242 AN 6	Anheuser-Busch Inbev Fin Sr Nt			1	2.B FE	39,452,295	128.501	49,472,769	38,500,000	39,386,094		(20,195)			4.900	4.737	FA	786,042	1,886,500	10/29/2019.	02/01/2046.
03524B AF 3	Anheuser-Busch Inbev Fin Sr Nt			1	2.A FE	4,259,880	124.177	4,967,092	4,000,000	4,226,544		(5,698)			4.625	4.238	FA	77,083	185,000	05/19/2014.	02/01/2044.
036752 AJ 2	Anthem Inc Sr Nt			1	2.B FE	4,995,600	106.955	5,347,750	5,000,000	4,996,572		792			2.375	2.393	JJ	54,757	100,938	09/04/2019.	01/15/2025.
036752 AL 7	Anthem Inc Sr Nt			1	2.B FE	1,997,580	111.176	2,223,524	2,000,000	1,997,866		217			2.875	2.889	MS	16,931	58,458	09/04/2019.	09/15/2029.
037411 AW 5	Apache Corp Sr Nt			1	3.A FE	23,159,550	106.625	22,391,250	21,000,000	22,788,434		(56,211)			5.100	4.445	MS	357,000	1,071,000	03/28/2018.	09/01/2040.
037411 BA 2	Apache Corp Sr Nt	LS		1	3.A FE	23,811,185	103.687	24,366,328	23,500,000	23,756,478		(6,666)			4.750	4.670	AO	235,653	1,116,250	03/06/2018.	04/15/2043.
037735 CE 5	Appalachian Pwr Co Sr Nt			1	2.A FE	11,194,900	138.970	13,896,950	10,000,000	10,940,467		(42,728)			5.800	4.897	AO	145,000	580,000	02/20/2014.	10/01/2035.
037833 AR 1	Apple Inc Sr Nt	LS		1	1.B FE	10,030,200	100.813	10,081,280	10,000,000	10,004,944		(14,104)			2.850	2.705	MN	43,542	285,000	02/28/2019.	05/06/2021.
037833 BU 3	Apple Inc Sr Nt			1	1.B FE	2,996,790	105.013	3,150,399	3,000,000	2,998,948		469			2.850	2.867	FA	30,400	85,500	02/16/2016.	02/23/2023.
037833 BY 5	Apple Inc Sr Nt			1	1.B FE	38,076,100	112.221	42,082,988	37,500,000	37,819,863		(56,939)			3.250	3.069	FA	433,333	1,218,750	03/23/2016.	02/23/2026.
037833 BZ 2	Apple Inc Sr Nt			1	1.B FE	18,948,130	109.151	20,738,747	19,000,000	18,969,428		5,037			2.450	2.481	FA	190,079	465,500	07/28/2016.	08/04/2026.
037833 CC 2	Apple Inc Sr Nt			1	1.B FE	14,979,150	100.714	15,107,040	15,000,000	14,997,445		4,262			1.550	1.579	FA	94,938	232,500	07/28/2016.	08/04/2021.
037833 CJ 7	Apple Inc Sr Nt			1	1.B FE	21,500,000	114.078	24,526,684	21,500,000	21,500,000					3.350	3.350	FA	284,099	720,250	02/02/2017.	02/09/2027.
037833 CR 9	Apple Inc Sr Nt			2	1.B FE	5,000,000	112.913	5,645,645	5,000,000	5,000,000					3.200	3.200	MN	22,222	160,000	05/04/2017.	05/11/2027.
037833 DK 3	Apple Inc Sr Nt			1	1.B FE	46,863,230	112.729	52,982,630	47,000,000	46,901,777		12,698			3.000	3.034	MN	188,000	1,410,000	11/06/2017.	11/13/2027.
038222 AL 9	Applied Materials Inc Sr Nt			1	1.G FE	40,203,170	113.255	45,302,000	40,000,000	40,137,609		(21,133)			3.300	3.235	AO	330,000	1,320,000	08/14/2017.	04/01/2027.
038522 AQ 1	Aramark Services Inc Sr Nt	LS		1	4.A FE	12,090,648	105.375	12,708,225	12,060,000	12,068,458		(5,353)			5.000	4.951	FA	251,250	602,100	03/06/2020.	02/01/2028.

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
039483 AR 3	Archer-Daniels-Midland Co Deb Nt				1.F FE	2,216,060	137.497	2,749,946	2,000,000	2,105,765		(9,636)			6.625	5.815	MN	22,083	132,500	03/17/2003.	05/01/2029.
039483 BC 5	Archer-Daniels-Midland Co Sr Nt			1	1.F FE	32,826,460	151.236	48,395,584	32,000,000	32,687,004		(18,170)			5.765	5.586	MS	614,933	1,844,800	03/31/2011.	03/01/2041.
039483 BE 1	Archer-Daniels-Midland Co Sr Nt			1	1.F FE	44,505,421	134.084	56,303,254	41,991,000	44,197,115		(63,800)			4.535	4.160	MS	502,521	1,904,292	09/18/2015.	03/26/2042.
040555 CV 4	Arizona Pub Svc Co Sr Nt			2	1.F FE	10,199,240	106.925	11,440,943	10,700,000	10,362,420		53,317			2.550	3.159	MS	80,339	272,850	11/01/2017.	09/15/2026.
040555 CW 2	Arizona Pub Svc Co Sr Nt			2	1.F FE	13,590,616	109.897	14,946,019	13,600,000	13,593,442		874			2.950	2.958	MS	118,131	401,200	09/06/2017.	09/15/2027.
04317@ BE 7	Arthur J Gallagher & Co Sr Nt Ser B				2.B PL	13,000,000	112.422	14,614,847	13,000,000	13,000,000					4.440	4.440	JD	28,860	577,200	06/13/2018.	06/13/2030.
04317@ BJ 6	Arthur J Gallagher & Co Sr Nt Ser II				2.B PL	5,000,000	112.912	5,645,617	5,000,000	5,000,000					4.850	4.850	FA	92,958	242,500	02/13/2019.	02/13/2026.
04317@ BS 6	Arthur J Gallagher & Co Sr Nt				2.B PL	8,000,000	108.813	8,705,017	8,000,000	8,000,000					3.990	3.990	JJ	133,887	159,600	01/30/2020.	01/30/2030.
04351L AB 6	Ascension Health Sr Nt			1	1.B FE	7,000,000	128.930	9,025,121	7,000,000	7,000,000					3.945	3.945	MN	35,286	276,150	04/25/2016.	11/15/2046.
044209 AF 1	Ashland Inc Nt	LS		1	3.A FE	21,312,625	104.750	23,071,188	22,025,000	21,860,521		94,122			4.750	5.235	FA	395,226	1,046,188	02/02/2016.	08/15/2022.
045054 AD 5	Ashtead Capital Inc 2nd Lien Nt			1	2.C FE	1,308,125	102.700	1,335,100	1,300,000	1,303,985		(1,415)			4.125	4.001	FA	20,258	53,625	11/21/2017.	08/15/2025.
045054 AF 0	Ashtead Capital Inc 2nd Lien Nt			2	2.C FE	27,213,812	105.625	28,911,214	27,371,564	27,208,543		7,511			4.375	4.431	FA	452,391	1,197,506	07/18/2018.	08/15/2027.
045054 AH 6	Ashtead Capital Inc 2nd Lien Nt			1	2.C FE	3,000,000	105.875	3,176,250	3,000,000	3,000,000					5.250	5.250	FA	65,625	157,500	07/23/2018.	08/01/2026.
045054 AJ 2	Ashtead Capital Inc Sr Sec Nt			1	2.C FE	26,577,750	106.214	26,797,792	25,230,000	26,540,856		(36,894)			4.000	2.486	MN	168,200	152,717	12/07/2020.	05/01/2028.
045054 AL 7	Ashtead Capital Inc Sr Sec Nt			1	2.C FE	9,297,867	109.484	9,622,549	8,789,000	9,288,428		(9,440)			4.250	3.005	MN	62,255	130,794	11/24/2020.	11/01/2029.
04775H CH 8	Atlanta Gas Lt Co MT Nt Ser C				1.G FE	30,501,531	124.371	33,984,430	27,325,000	28,537,785		(169,423)			6.550	5.653	MN	298,298	1,789,788	02/26/2003.	11/20/2026.
048825 AW 3	Atlantic Richfield Co Deb				1.G FE	4,091,878	101.734	3,052,032	3,000,000	3,023,648		(93,141)			9.000	5.721	AO	67,500	270,000	05/13/2003.	04/01/2021.
048825 BA 0	Atlantic Richfield Co Deb				1.G FE	4,589,992	107.272	3,754,520	3,500,000	3,597,796		(85,279)			8.250	5.556	FA	120,313	288,750	08/18/2003.	02/01/2022.
049560 AM 7	Atmos Energy Corp Sr Nt			2	1.E FE	10,406,760	125.769	12,576,880	10,000,000	10,374,042		(9,760)			4.125	3.880	AO	87,083	412,500	06/06/2017.	10/15/2044.
049560 AN 5	Atmos Energy Corp Sr Nt			1	1.E FE	26,935,550	110.653	29,876,391	27,000,000	26,956,434		6,016			3.000	3.028	JD	36,000	810,000	08/04/2017.	06/15/2027.
049560 AP 0	Atmos Energy Corp Sr Nt			1	1.F FE	15,745,717	133.598	21,141,915	15,825,000	15,748,723		1,403			4.300	4.330	AO	170,119	680,475	10/01/2018.	10/01/2048.
052769 AG 1	Autodesk Inc Sr Nt			1	2.B FE	22,735,780	111.041	24,984,113	22,500,000	22,717,196		(18,584)			2.850	2.728	JJ	295,687	322,406	02/25/2020.	01/15/2030.
05348E AQ 2	AvalonBay Communities Inc Sr Nt			1	1.G FE	9,123,075	103.778	9,630,636	9,280,000	9,248,733		17,651			2.950	3.155	MS	80,607	273,760	01/30/2013.	09/15/2022.
05348E AV 1	AvalonBay Communities Inc Sr Nt			1	1.G FE	8,983,980	111.313	10,018,170	9,000,000	8,992,348		1,579			3.450	3.471	JD	25,875	310,500	05/06/2015.	06/01/2025.
05348E AW 9	AvalonBay Communities Inc Sr Nt			1	1.G FE	4,983,700	112.460	5,623,005	5,000,000	4,991,345		1,603			3.500	3.539	MN	22,361	175,000	11/04/2015.	11/15/2025.
05531F AV 5	BB&T Corp Sr Nt				1.G FE	27,471,400	100.483	27,632,935	27,500,000	27,497,866		5,919			2.050	2.072	MN	79,865	563,750	05/05/2016.	05/10/2021.
05531F BB 8	BB&T Corp Sr MTN			2	1.G FE	39,967,200	108.214	43,285,600	40,000,000	39,981,317		4,576			2.850	2.863	AO	205,833	1,140,000	10/23/2017.	10/26/2024.
05565E G* 0	BMW US Capital LLC Gtd Sr Nt Ser L			1	1.F	20,000,000	100.236	20,047,213	20,000,000	20,000,000					3.120	3.120	FA	239,200	624,000	02/13/2014.	02/13/2021.
05595# AA 4	BSIP LDAC Issuer LLC Sr Sec Nt Brookfiel				2.B PL	10,000,000	115.740	11,573,968	10,000,000	10,000,000					5.240	5.295	MON	1,456	524,000	02/27/2019.	02/28/2034.
05608Q AA 5	Crown Parent 1st Lien Bd			1	4.C FE	1,308,000	102.500	1,340,700	1,308,000	1,308,000					4.250	4.250	JJ	23,317		07/23/2020.	01/31/2026.
057224 AZ 0	Baker Hughes Inc Sr Nt			1	1.G FE	8,683,967	132.193	10,509,375	7,950,000	8,570,208		(19,717)			5.125	4.517	MS	119,968	407,438	11/24/2015.	09/15/2040.
058498 AR 7	Ball Corp Nt			1	3.A FE	17,673,220	104.625	18,199,519	17,395,000	17,466,093		(57,018)			5.000	4.645	MS	256,093	869,750	04/24/2019.	03/15/2022.
058498 AS 5	Ball Corp Sr Nt			1	3.A FE	4,951,250	106.500	5,325,000	5,000,000	4,981,710		5,887			4.000	4.136	MN	25,556	200,000	04/29/2015.	11/15/2023.
058498 AT 3	Ball Corp Sr Nt			1	3.A FE	7,834,375	114.123	8,559,225	7,500,000	7,679,488		(35,129)			5.250	4.654	JJ	196,875	393,750	03/10/2016.	07/01/2025.
058498 AV 8	Ball Corp Sr Nt			1	3.A FE	900,000	112.950	1,016,550	900,000	900,000					4.875	4.875	MS	12,919	43,875	03/06/2018.	03/15/2026.
06050T JZ 6	Bank of America NA Sub Bk Nt				1.G FE	31,111,250	149.570	55,340,937	37,000,000	32,193,134		156,846			6.000	7.410	AO	468,667	2,220,000	12/08/2011.	10/15/2036.
06051G FB 0	Bank of America Corp Sr Nt				1.G FE	9,992,700	110.833	11,083,340	10,000,000	9,997,449		768			4.125	4.134	JJ	182,188	412,500	01/15/2014.	01/22/2024.
06051G FC 8	Bank of America Corp Sr Nt				1.G FE	19,956,800	140.370	28,073,940	20,000,000	19,961,989		861			5.000	5.014	JJ	444,444	1,000,000	01/15/2014.	01/21/2044.
06051G FG 9	Bank of America Corp Sr MTN				1.G FE	1,099,000	138.493	1,384,932	1,000,000	1,092,664		(2,307)			4.875	4.244	AO	12,188	48,750	02/13/2018.	04/01/2044.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06051G FH 7	Bank of America Corp Sub Nt				2.A FE	12,990,510	111.948	14,553,253	13,000,000	12,996,070		976			4.200	4.209	FA	189,583	546,000	08/21/2014.	08/26/2024.
06051G FP 9	Bank of America Corp Sub Nt				2.A FE	997,050	112.729	1,127,288	1,000,000	998,588		296			3.950	3.986	AO	7,681	39,500	04/16/2015.	04/21/2025.
06051G FQ 7	Bank of America Corp Sub Nt				2.A FE	2,046,180	138.030	2,760,596	2,000,000	2,044,085		(972)			4.750	4.598	AO	18,472	95,000	08/30/2018.	04/21/2045.
06051G GC 7	Bank of America Corp Sub Nt			2	2.A FE	20,000,000	116.009	23,201,720	20,000,000	20,000,000					4.183	4.183	MN	83,660	836,600	11/21/2016.	11/25/2027.
06051G GR 4	Bank of America Corp Sr Nt			1	1.G FE	2,125,560	113.602	2,272,040	2,000,000	2,108,970		(15,007)			3.593	2.681	JJ	31,938	71,860	11/20/2019.	07/21/2028.
06051G HA 0	Bank of America Corp Sr Nt			1	1.G FE	9,000,000	124.993	11,249,370	9,000,000	9,000,000					3.946	3.946	JJ	155,867	355,140	01/18/2018.	01/23/2049.
06051G HL 6	Bank of America Corp Sr Nt			1	1.F FE	25,000,000	108.420	27,105,050	25,000,000	25,000,000					3.864	3.864	JJ	423,967	966,000	07/18/2018.	07/23/2024.
06051G HM 4	Bank of America Corp Sr Nt			1	1.G FE	19,000,000	119.075	22,624,174	19,000,000	19,000,000					4.271	4.271	JJ	356,154	811,490	07/18/2018.	07/23/2029.
06051G HQ 5	Bank of America Corp Sr Nt			1	1.F FE	2,829,138	117.783	3,062,363	2,600,000	2,803,603		(21,972)			3.974	2.883	FA	41,330	103,324	10/29/2019.	02/07/2030.
06406F AC 7	Bank of NY Mellon Corp Sr MT Nt			2	1.F FE	4,883,050	110.224	5,511,205	5,000,000	4,921,637		13,302			2.800	3.121	MN	22,167	140,000	01/04/2018.	05/04/2026.
06406F AD 5	Bank of NY Mellon Corp Sr MTN			2	1.F FE	5,150,194	104.754	5,132,936	4,900,000	5,114,936		(35,258)			2.200	0.405	FA	40,425	53,900	08/03/2020.	08/16/2023.
06406G AA 9	Bank of NY Mellon Corp MT Sub Nt			2	1.F FE	16,987,880	112.970	19,204,866	17,000,000	16,991,594		934			3.000	3.007	AO	86,417	510,000	10/24/2016.	10/30/2028.
06406R AC 1	Bank of NY Mellon Corp Sr MTN			1	1.F FE	4,780,964	103.057	4,740,622	4,600,000	4,737,958		(43,006)			2.661	0.467	MN	15,301	61,203	07/23/2020.	05/16/2023.
06406R AF 4	Bank of NY Mellon Corp Sr MTN			2	1.E FE	9,997,079	114.290	11,428,970	10,000,000	9,997,833		266			3.400	3.403	JJ	143,556	340,000	01/22/2018.	01/29/2028.
06406R AH 0	Bank of NY Mellon Corp Sr MTN				1.E FE	35,776,770	119.977	42,591,942	35,500,000	35,718,709		(25,631)			3.850	3.753	AO	239,181	1,366,750	08/06/2018.	04/28/2028.
06406R AJ 6	Bank of NY Mellon Corp Sr MTN				1.E FE	3,999,280	108.096	4,323,852	4,000,000	3,999,605		142			3.450	3.454	FA	53,667	138,000	08/06/2018.	08/11/2023.
066836 AB 3	Baptist Hlth South Florida Inc Sec Nt				1.E FE	5,873,000	119.710	7,030,580	5,873,000	5,873,000					4.342	4.342	MN	32,584	255,006	01/10/2017.	11/15/2041.
07086* AA 0	Bath County Energy LLC Sr Nt				2.B PL	19,000,000	109.907	20,882,325	19,000,000	19,000,000					4.590	4.616	MJSD	2,423	872,100	05/03/2018.	05/03/2033.
071813 BP 3	Baxter Intl Sr Nt			1	2.A FE	3,818,200	113.995	4,559,812	4,000,000	3,833,713		3,810			3.500	3.754	FA	52,889	140,000	09/08/2016.	08/15/2046.
071813 BQ 1	Baxter Intl Sr Nt	C		1	2.A FE	13,842,080	109.174	15,284,402	14,000,000	13,908,840		14,794			2.600	2.725	FA	137,511	364,000	11/20/2019.	08/15/2026.
07274E AG 8	Bayer US Finance LLC Sr Nt			1	2.A FE	8,910,990	109.145	9,823,005	9,000,000	8,962,823		9,097			3.375	3.493	AO	70,031	303,750	10/01/2014.	10/08/2024.
07274N AE 3	Bayer US Finance II LLC Sr Nt			1	2.A FE	50,764,836	108.932	50,620,747	46,470,000	50,289,697		(476,797)			3.875	0.960	JD	80,032	939,106	09/01/2020.	12/15/2023.
07274N AL 7	Bayer US Finance II LLC Sr Nt			1	2.A FE	11,921,288	117.622	14,114,604	12,000,000	11,936,923		6,479			4.375	4.454	JD	23,333	525,000	06/20/2018.	12/15/2028.
07274N AU 7	Bayer US Finance II LLC Sr Nt			1	2.A FE	1,998,338	101.235	2,024,704	2,000,000	1,998,338					2.750	3.351	JJ	25,361	55,000	07/12/2018.	07/15/2021.
07274N AW 3	Bayer US Finance II LLC Sr Nt			1	2.A FE	8,089,249	108.112	8,648,936	8,000,000	8,052,473		(15,542)			3.375	3.368	JJ	124,500	270,000	07/12/2018.	07/15/2024.
07274N BF 9	Bayer US Finance II LLC Sr Nt			1	2.A FE	13,897,074	113.342	15,867,894	14,000,000	13,897,074					4.400	4.594	JJ	284,044	616,000	07/12/2018.	07/15/2044.
07284R AA 0	Baylor University Nt			1	1.F FE	20,000,000	141.339	28,267,800	20,000,000	20,000,000					5.259	5.258	MN	134,397	1,051,800	08/22/2012.	11/15/2046.
072863 AC 7	Baylor Scott & White Holdings Nt			1	1.D FE	9,000,000	123.899	11,150,892	9,000,000	9,000,000					4.185	4.185	MN	48,128	376,650	04/15/2015.	11/15/2045.
072863 AF 0	Baylor Scott & White Holdings Sec Nt			1	1.D FE	14,000,000	122.032	17,084,494	14,000,000	14,000,000					3.967	3.967	MN	70,965	555,380	04/06/2016.	11/15/2046.
072868 AC 6	Baylor University Sec Nt			1	1.E FE	7,000,000	120.903	8,463,210	7,000,000	7,000,000					4.019	4.019	MS	93,777	281,330	02/08/2018.	03/01/2038.
07330M AA 5	Branch Banking & Trust Sub Nt				1.G FE	74,561,870	115.233	84,713,466	73,515,000	74,194,207		(104,922)			3.800	3.621	AO	473,355	2,793,570	10/11/2017.	10/30/2026.
07330M AB 3	Branch Banking & Trust Sr Nt				1.G FE	45,526,670	112.696	51,276,771	45,500,000	45,526,996		(5,247)			3.625	3.611	MS	481,068	1,649,375	04/24/2019.	09/16/2025.
075887 AN 9	Becton Dickinson & Co Deb				2.C FE	6,024,100	127.603	6,380,155	5,000,000	5,418,750		(51,576)			7.000	5.468	FA	145,833	350,000	03/14/2003.	08/01/2027.
075887 BA 6	Becton Dickinson & Co Sr Nt			1	2.C FE	7,983,600	102.217	8,177,360	8,000,000	7,998,398		1,832			3.125	3.149	MN	36,806	250,000	11/03/2011.	11/08/2021.
075887 BF 5	Becton Dickinson & Co Sr Nt			1	2.C FE	5,054,430	110.869	5,543,430	5,000,000	5,039,364		(9,130)			3.734	3.519	JD	8,298	186,700	04/24/2019.	12/15/2024.
075887 BG 3	Becton Dickinson & Co Sr Nt			1	2.C FE	8,609,150	129.081	10,326,504	8,000,000	8,551,369		(13,264)			4.685	4.223	JD	16,658	374,800	04/12/2016.	12/15/2044.
075887 BM 0	Becton Dickinson & Co Sr Nt			1	2.C FE	12,094,820	123.513	13,833,400	11,200,000	12,036,012		(19,807)			4.875	4.358	MN	69,767	546,000	02/05/2020.	05/15/2044.
075887 BW 8	Becton Dickinson & Co Sr Nt			1	2.C FE	15,512,850	114.761	17,214,165	15,000,000	15,420,813		(60,654)			3.700	3.196	JD	38,542	555,000	06/20/2019.	06/06/2027.
075887 CE 7	Becton Dickinson & Co Sr Nt				2.C FE	28,913,772	126.363	35,760,672	28,300,000	28,747,677		(65,044)			6.700	6.362	JD	158,008	1,896,100	05/01/2018.	12/01/2026.
084659 AR 2	Berkshire Hathaway Energy Sr Nt			1	1.G FE	19,993,600	133.035	26,606,960	20,000,000	19,994,442		98			4.450	4.452	JJ	410,389	890,000	02/14/2019.	01/15/2049.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
084659 AS 0	Berkshire Hathaway Energy Sr Nt			1	1.G FE	21,721,943	113.227	24,626,873	21,750,000	21,726,362		4,419			4.050	4.078	AO	185,963	491,822	03/20/2020.	04/15/2025.
084659 AU 5	Berkshire Hathaway Energy Sr Nt			1	1.G FE	4,499,280	118.286	5,322,848	4,500,000	4,499,942		662			3.700	3.700	JJ	126,725		03/25/2020.	07/15/2030.
085770 AA 3	Berry Global Escrow Corp 1st Lien			1	2.C FE	423,498	107.419	449,011	418,000	422,835		(662)			4.875	4.515	JJ	9,396	17,637	07/06/2020.	07/15/2026.
09062X AF 0	Biogen Inc Sr Nt			1	1.G FE	14,964,600	114.595	17,189,235	15,000,000	14,981,574		3,492			4.050	4.079	MS	178,875	607,500	09/10/2015.	09/15/2025.
09184# AA 3	Black Bear Holding LLC Sr Sec Nt			1	3.C PL	40,000,000	101.528	40,611,318	40,000,000	40,000,000					5.470	5.509	MJSD.	6,078	2,188,000	02/18/2014.	02/18/2024.
092113 AH 2	Black Hills Corp Sr Nt			1	2.A FE	6,566,573	109.606	6,685,978	6,100,000	6,286,883		(60,456)			4.250	3.140	MN	22,324	259,250	08/15/2016.	11/30/2023.
092113 AL 3	Black Hills Corp Sr Nt			1	2.A FE	6,657,201	112.686	7,285,176	6,465,000	6,571,478		(18,995)			3.950	3.589	JJ	117,753	255,368	03/01/2016.	01/15/2026.
092113 AM 1	Black Hills Corp Sr Nt			1	2.A FE	31,885,100	108.782	34,483,767	31,700,000	31,814,359		(17,015)			3.150	3.084	JJ	460,443	998,550	09/06/2016.	01/15/2027.
092113 AN 9	Black Hills Corp Sr Nt			1	2.A FE	10,521,025	122.876	12,901,970	10,500,000	10,519,637		(430)			4.200	4.188	MS	129,850	441,000	08/11/2016.	09/15/2046.
096630 AC 2	Boardwalk Pipelines LLC Sr Nt			1	2.C FE	4,470,400	104.340	5,217,015	5,000,000	4,853,309		65,351			3.375	4.873	FA	70,313	168,750	04/21/2014.	02/01/2023.
096630 AD 0	Boardwalk Pipelines LLC Sr Nt			1	2.C FE	19,764,000	111.608	22,321,600	20,000,000	19,893,089		23,845			4.950	5.101	JD	44,000	990,000	11/19/2014.	12/15/2024.
097023 AQ 8	Boeing Co Sr Nt				2.C FE	1,120,190	147.866	1,478,655	1,000,000	1,099,191		(2,022)			7.500	6.630	FA	28,333	75,000	07/01/2004.	08/15/2042.
097023 BT 1	Boeing Co Sr Nt			2	2.C FE	6,915,300	101.680	7,117,614	7,000,000	6,979,576		17,158			2.125	2.381	MS	49,583	148,750	02/14/2017.	03/01/2022.
097023 BV 6	Boeing Co Sr Nt			1	2.C FE	4,769,600	101.224	5,061,190	5,000,000	4,786,641		4,627			3.650	3.912	MS	60,833	182,500	02/14/2017.	03/01/2047.
097023 BX 2	Boeing Co Sr Nt			1	2.C FE	6,847,260	105.827	7,407,904	7,000,000	6,885,569		13,833			3.250	3.510	MS	75,833	227,500	02/21/2018.	03/01/2028.
097023 BZ 7	Boeing Co Sr Nt			1	2.C FE	3,711,400	100.825	4,033,016	4,000,000	3,726,486		5,469			3.625	4.042	MS	48,333	145,000	02/21/2018.	03/01/2048.
097023 CA 1	Boeing Co Sr Nt			1	2.C FE	21,743,145	107.248	23,937,642	22,320,000	21,850,669		50,705			3.450	3.763	MN	128,340	770,040	11/06/2018.	11/01/2028.
097023 CB 9	Boeing Co Sr Nt			1	2.C FE	25,165,078	103.146	27,849,420	27,000,000	25,234,368		32,718			3.850	4.253	MN	173,250	1,039,500	10/31/2018.	11/01/2048.
099724 AC 0	Borg Warner Automotive Sr Nt			1	2.B FE	8,246,504	134.617	10,769,328	8,000,000	8,127,059		(11,590)			7.125	6.864	FA	215,333	570,000	07/01/2004.	02/15/2029.
099724 AH 9	Borg Warner Automotive Sr Nt			1	2.B FE	23,961,375	117.230	27,548,956	23,500,000	23,910,600		(9,858)			4.375	4.257	MS	302,726	1,028,125	04/16/2015.	03/15/2045.
099724 AJ 5	Borg Warner Automotive Sr Nt	LS		1	2.B FE	8,981,820	110.186	9,916,722	9,000,000	8,991,607		1,832			3.375	3.399	MS	89,438	303,750	03/09/2015.	03/15/2025.
10062@ AA 0	Boston Cap Int Term Inc Fd LLC Sr Nt			1	5.B GI	1,491,048	101.699	1,516,385	1,491,048	1,491,048					6.000	6.046	MJSD.	7,455	96,915	01/16/2019.	06/30/2021.
100743 AK 9	Boston Gas Company Sr Nt			1	1.G FE	8,492,010	111.023	9,436,938	8,500,000	8,494,452		747			3.150	3.161	FA	111,563	267,750	07/31/2017.	08/01/2027.
10075E AG 3	Boston Gas Co MT Nt Tr #00007				1.G FE	7,441,950	104.504	7,837,778	7,500,000	7,497,470		5,045			9.050	9.125	AO	169,688	678,750	08/30/1991.	09/01/2021.
10112R AS 3	Boston Properties LP Sr Nt			1	2.A FE	9,965,000	100.414	10,041,350	10,000,000	9,998,370		4,295			4.125	4.170	MN	52,708	412,500	11/28/2011.	05/15/2021.
10112R AU 8	Boston Properties LP Sr Nt			1	2.A FE	10,651,400	106.387	10,638,690	10,000,000	10,150,958		(69,086)			3.850	3.096	FA	160,417	385,000	12/05/2012.	02/01/2023.
10112R AX 2	Boston Properties LP Sr Nt			1	2.A FE	20,217,165	113.806	22,761,100	20,000,000	20,138,071		(24,686)			3.650	3.499	FA	304,167	730,000	11/20/2019.	02/01/2026.
10112R AY 0	Boston Properties LP Sr Nt			1	2.A FE	33,437,945	109.025	36,523,308	33,500,000	33,491,978		1,213			2.750	2.754	AO	230,313	921,250	11/20/2019.	10/01/2026.
10112R BA 1	Boston Properties LP Sr Nt			1	2.A FE	8,489,175	119.604	10,166,366	8,500,000	8,491,064		908			4.500	4.516	JD	31,875	382,500	11/19/2018.	12/01/2028.
101137 AE 7	Boston Scientific Corp Nt			1	2.C FE	33,267,570	146.912	39,666,240	27,000,000	31,783,691		(207,948)			7.000	5.267	MN	241,500	1,890,000	05/09/2012.	11/15/2035.
101137 AS 6	Boston Scientific Corp Nt			2	2.C FE	22,991,695	117.783	26,501,198	22,500,000	22,907,942		(51,355)			4.000	3.699	MS	300,000	900,000	06/04/2019.	03/01/2028.
101137 AU 1	Boston Scientific Corp Sr Nt			1	2.C FE	12,012,043	137.196	16,120,530	11,750,000	12,004,914		(4,760)			4.700	4.559	MS	184,083	552,250	05/15/2019.	03/01/2049.
101137 AV 9	Boston Scientific Corp Sr Nt			1	2.C FE	5,103,450	108.325	5,416,225	5,000,000	5,067,562		(20,660)			3.450	2.988	MS	57,500	172,500	03/25/2019.	03/01/2024.
101137 AW 7	Boston Scientific Corp Sr Nt			1	2.C FE	13,056,175	113.484	14,752,920	13,000,000	13,043,689		(8,025)			3.750	3.675	MS	162,500	487,500	05/13/2019.	03/01/2026.
101137 AX 5	Boston Scientific Corp Sr Nt			1	2.C FE	17,355,563	117.851	20,355,242	17,272,000	17,342,784		(7,734)			4.000	3.938	MS	230,293	690,880	05/13/2019.	03/01/2029.
10373Q AC 4	BP Cap Mkts America Sr Nt			1	1.F FE	4,862,264	117.399	5,165,560	4,400,000	4,805,803		(48,488)			3.937	2.572	MS	48,119	173,228	10/29/2019.	09/21/2028.
10373Q AE 0	BP Cap Mkts America Sr Nt			1	1.F FE	52,591,480	119.508	62,502,579	52,300,000	52,556,956		(30,350)			4.234	4.154	MN	338,308	2,214,382	10/29/2019.	11/06/2028.
10373Q AG 5	BP Cap Mkts America Sr Nt			1	1.F FE	45,067,387	100.813	44,609,620	44,250,000	44,321,991		(372,202)			4.742	3.872	MS	641,158	2,098,335	12/14/2018.	03/11/2021.
10373Q AV 2	BP Cap Mkts America Sr Nt			1	1.F FE	5,346,400	110.387	6,071,258	5,500,000	5,381,494		17,385			3.017	3.415	JJ	76,054	165,935	12/14/2018.	01/16/2027.
10373Q AZ 3	BP Cap Mkts America Sr Nt			1	1.F FE	5,083,064	113.733	5,686,670	5,000,000	5,064,236		(9,433)			3.588	3.352	AO	38,372	179,400	12/14/2018.	04/14/2027.

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
110122 CN 6	Bristol-Myers Squibb Co Sr Nt			1	1.F FE	5,168,445	112.513	5,625,665	5,000,000	5,155,976		(12,469)			3.200	2.566	JD	7,111	80,000	07/17/2020.	06/15/2026.
110122 CP 1	Bristol-Myers Squibb Co Sr Nt			1	1.F FE	63,821,542	116.416	73,924,224	63,500,000	63,806,251		(15,291)			3.400	3.329	JJ	929,569	1,079,500	07/17/2020.	07/26/2029.
110122 CR 7	Bristol-Myers Squibb Co Sr Nt			1	1.F FE	34,427,489	135.231	45,302,251	33,500,000	34,420,819		(6,670)			4.250	4.082	AO	257,066	711,875	07/17/2020.	10/26/2049.
110122 CW 6	Bristol-Myers Squibb Co Sr Nt			1	1.F FE	36,733,871	104.767	38,449,379	36,700,000	36,727,102		(6,768)			3.250	3.203	FA	450,594	596,375	07/17/2020.	08/15/2022.
110122 DC 9	Bristol-Myers Squibb Co Sr Nt			1	1.F FE	19,893,345	114.079	22,815,820	20,000,000	19,902,543		9,198			3.875	3.992	FA	292,778	387,500	07/17/2020.	08/15/2025.
110122 DH 8	Bristol-Myers Squibb Co Sr Nt			1	1.F FE	6,978,026	136.161	9,531,235	7,000,000	6,978,676		650			4.625	4.647	MN	41,368	161,875	07/17/2020.	05/15/2044.
110122 DJ 4	Bristol-Myers Squibb Co Sr Nt			1	1.F FE	9,862,759	144.638	13,740,639	9,500,000	9,859,489		(3,269)			5.000	4.735	FA	179,444	237,500	07/17/2020.	08/15/2045.
11134L AF 6	Broadcom Crp/ Caymn Fi Sr Nt			1	2.C FE	1,998,205	108.086	2,161,724	2,000,000	1,999,057		289			3.625	3.642	JJ	33,431	72,500	02/21/2018.	01/15/2024.
11134L AH 2	Broadcom Crp/ Caymn Fi Sr Nt			1	2.C FE	20,915,658	112.231	23,568,447	21,000,000	20,940,120		8,629			3.875	3.929	JJ	375,229	813,750	02/21/2018.	01/15/2027.
11134L AP 4	Broadcom Crp/ Caymn Fi Sr Nt			1	2.C FE	12,996,638	107.978	14,037,179	13,000,000	12,998,848		264			3.125	3.127	JJ	187,326	406,250	02/21/2018.	01/15/2025.
11134L AR 0	Broadcom Crp/ Caymn Fi Sr Nt			1	2.C FE	36,982,299	110.221	40,781,696	37,000,000	36,990,732		1,142			3.500	3.504	JJ	597,139	1,295,000	02/21/2018.	01/15/2028.
11283# AB 7	Brookfield Asset Mgmt Sec Nt Ser B			1	2.B PL	5,335,150	117.297	5,864,840	5,000,000	5,179,815		(31,181)			5.910	5.080	JD	12,313	295,500	06/05/2015.	12/16/2025.
113804 AD 0	Brooklyn Navy Yard Cogeneratio Sr Secure				2.C PL	24,910,478	118.832	29,601,672	24,910,478	24,910,478					5.020	5.020	JD	3,474	1,250,506	02/14/2019.	12/31/2040.
115637 AL 4	Brown-Forman Corp Sr Nt			1	1.G FE	7,998,240	118.220	9,457,608	8,000,000	7,998,785		35			3.750	3.751	JJ	138,333	300,000	12/10/2012.	01/15/2043.
115637 AM 2	Brown-Forman Corp Sr Nt	LS		1	1.G FE	9,934,500	102.940	10,294,040	10,000,000	9,985,546		6,848			2.250	2.323	JJ	103,750	225,000	12/10/2012.	01/15/2023.
115637 AP 5	Brown-Forman Corp Sr Nt			1	1.G FE	43,693,800	134.752	57,943,231	43,000,000	43,629,063		(16,531)			4.500	4.396	JJ	892,250	1,935,000	07/28/2016.	07/15/2045.
115637 AT 7	Brown-Forman Corp Sr Nt			1	1.G FE	4,942,750	122.712	6,135,620	5,000,000	4,948,281		2,029			4.000	4.084	AO	42,222	200,000	03/22/2018.	04/15/2038.
115885 AE 5	Browning-Ferris Inds Deb				2.B FE	4,546,830	101.996	4,079,820	4,000,000	4,016,648		(48,093)			9.250	7.945	MN	61,667	370,000	08/26/2004.	05/01/2021.
115885 AK 1	Browning-Ferris Inds Deb			1	2.B FE	5,160,100	161.256	8,062,810	5,000,000	5,111,683		(4,187)			7.400	7.152	MS	108,944	370,000	05/08/1998.	09/15/2035.
12189L AA 9	Burlington Northern Santa Fe Nt			1	1.E FE	54,061,400	148.273	65,240,032	44,000,000	52,264,831		(269,793)			5.750	4.308	MN	421,667	2,530,000	05/06/2013.	05/01/2040.
12189L AE 1	Burlington Northern Santa Fe Sr Nt			1	1.E FE	22,581,700	145.647	29,129,320	20,000,000	22,167,541		(63,167)			5.400	4.577	JD	90,000	1,080,000	05/30/2013.	06/01/2041.
12189L AS 0	Burlington Northern Santa Fe Sr Nt			1	1.G FE	7,091,979	141.010	9,059,886	6,425,000	7,053,198		(15,657)			4.900	4.235	AO	78,706	314,825	05/30/2018.	04/01/2044.
12189L AT 8	Burlington Northern Santa Fe Sr Nt			1	1.G FE	5,137,605	109.723	5,486,165	5,000,000	5,096,456		(24,696)			3.400	2.842	MS	56,667	170,000	04/24/2019.	09/01/2024.
12189L AV 3	Burlington Northern Santa Fe Sr Nt			1	1.G FE	3,981,360	109.596	4,383,828	4,000,000	3,991,464		1,858			3.000	3.054	AO	30,000	120,000	03/04/2015.	04/01/2025.
12189L AZ 4	Burlington Northern Santa Fe Sr Nt			1	1.G FE	4,959,950	127.786	6,389,290	5,000,000	4,963,969		804			3.900	3.945	FA	81,250	195,000	05/09/2016.	08/01/2046.
12189L BA 8	Burlington Northern Santa Fe Sr Nt			1	1.G FE	5,984,820	113.226	6,793,584	6,000,000	5,990,301		1,329			3.250	3.278	JD	8,667	195,000	03/06/2017.	06/15/2027.
12189L BB 6	Burlington Northern Santa Fe Sr Nt			1	1.G FE	17,794,260	131.948	23,750,676	18,000,000	17,811,174		3,845			4.125	4.191	JD	33,000	742,500	03/06/2017.	06/15/2047.
12189T AA 2	Burlington Northern Santa Fe Deb			1	1.E FE	2,983,920	129.146	3,874,365	3,000,000	2,994,804		849			7.000	7.042	JD	9,333	210,000	02/08/1996.	12/15/2025.
122014 AJ 2	Burlington Resources Inc Deb				1.G FE	2,337,251	124.859	2,746,889	2,200,000	2,250,792		(8,160)			6.875	6.340	FA	57,139	151,250	07/01/2004.	02/15/2026.
124857 AG 8	CBS Corp Sr Nt			1	2.B FE	5,772,360	102.540	6,152,418	6,000,000	5,963,165		30,301			3.375	3.919	MS	67,500	202,500	12/10/2013.	03/01/2022.
124857 AN 3	CBS Corp Sr Nt			1	2.B FE	6,415,565	119.698	7,780,383	6,500,000	6,424,520		1,672			4.600	4.681	JJ	137,872	299,000	01/07/2015.	01/15/2045.
124857 AP 8	CBS Corp Sr Nt			1	2.B FE	7,427,475	109.703	8,227,718	7,500,000	7,467,591		7,328			3.500	3.616	JJ	121,042	262,500	01/07/2015.	01/15/2025.
124857 AR 4	CBS Corp Sr Nt			1	2.B FE	4,043,174	109.730	4,498,938	4,100,000	4,063,425		5,440			2.900	3.063	JJ	54,826	118,900	10/29/2019.	01/15/2027.
124857 AT 0	CBS Corp Sr Nt			2	2.B FE	20,276,908	112.439	22,825,016	20,300,000	20,304,719		(965)			3.375	3.369	FA	258,825	685,125	11/14/2019.	02/15/2028.
124857 AX 1	CBS Corp Sr Nt			1	2.B FE	1,560,285	114.219	1,713,291	1,500,000	1,552,897		(6,483)			3.700	3.147	JD	4,625	55,500	10/29/2019.	06/01/2028.
124857 AZ 6	CBS Corp Sr Nt			1	2.B FE	23,486,926	119.622	25,958,017	21,700,000	23,289,671		(168,073)			4.200	3.175	JD	75,950	911,400	11/14/2019.	06/01/2029.
1248EP BK 8	CCO Holdings LLC Sr Nt	LS		1	3.B FE	2,000,000	103.875	2,077,500	2,000,000	2,000,000					5.875	5.875	MN	19,583	117,500	04/15/2015.	05/01/2027.
1248EP BT 9	CCO Holdings LLC Sr Nt			2	3.B FE	5,546,375	106.119	5,730,426	5,400,000	5,488,334		(18,019)			5.125	4.703	MN	46,125	276,750	07/13/2017.	05/01/2027.
12519# AA 3	CED California Sr Sec Nt				2.C PL	26,246,813	107.238	28,146,570	26,246,813	26,246,813					4.070	4.069	JD	2,967	1,068,245	05/27/2016.	06/30/2036.

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
12527G AC 7	CF Industries Inc Nt			1	3.A FE	19,481,865	104.250	20,328,750	19,500,000	19,495,082		1,922			3.450	3.461	JD	56,063	672,750	05/20/2013.	06/01/2023.
125523 AF 7	Cigna Corp Sr Nt			1	2.B FE	11,891,167	108.107	11,808,528	10,923,000	11,758,151		(133,015)			3.750	0.607	JJ	188,877		08/27/2020.	07/15/2023.
125523 AG 5	Cigna Corp Sr Nt			1	2.B FE	755,937	115.202	806,415	700,000	745,531		(8,979)			4.125	2.646	MN	3,690	28,875	10/29/2019.	11/15/2025.
125523 AH 3	Cigna Corp Sr Nt			1	2.B FE	25,509,558	120.869	28,766,751	23,800,000	25,313,007		(176,608)			4.375	3.400	AO	219,819	1,041,250	11/20/2019.	10/15/2028.
125523 AJ 9	Cigna Corp Sr Nt			1	2.B FE	565,100	130.284	651,420	500,000	562,175		(2,524)			4.800	3.805	FA	9,067	24,000	10/29/2019.	08/15/2038.
125523 AK 6	Cigna Corp Sr Nt			1	2.B FE	2,414,433	137.514	2,887,786	2,100,000	2,407,468		(6,059)			4.900	4.015	JD	4,573	102,900	10/29/2019.	12/15/2048.
125523 BR 0	Cigna Corp Sr Nt			1	2.B FE	12,474,807	103.889	12,986,100	12,500,000	12,482,260		7,453			3.900	4.031	FA	184,167	243,750	07/14/2020.	02/15/2022.
125523 CB 4	Cigna Corp Sr Nt			1	2.B FE	1,026,522	112.913	1,129,129	1,000,000	1,024,836		(1,686)			3.400	2.956	MS	11,333	17,000	07/14/2020.	03/01/2027.
125523 CD 0	Cigna Corp Sr Nt			1	2.B FE	42,562,410	147.642	58,318,472	39,500,000	42,528,913		(33,498)			6.125	5.497	MN	309,142	1,209,688	07/14/2020.	11/15/2041.
125523 CL 2	Cigna Corp Sr Nt			1	2.B FE	6,688,744	106.622	7,143,681	6,700,000	6,689,540		796			2.400	2.419	MS	47,347	79,953	03/04/2020.	03/15/2030.
125896 BQ 2	CMS Energy Corp Sr Nt			1	2.B FE	11,954,640	110.225	13,226,976	12,000,000	11,974,055		4,386			3.000	3.044	MN	46,000	360,000	05/02/2016.	05/15/2026.
126307 BD 8	CSC Holdings Inc Sr Nt			1	4.C FE	1,323,011	104.375	1,347,481	1,291,000	1,322,794		(217)			4.625	4.255	JD	4,976		12/10/2020.	12/01/2030.
126307 BF 3	CSC Holdings Inc Sr Nt			1	3.C FE	1,437,213	98.125	1,445,381	1,473,000	1,437,424		211			3.375	3.662	FA	18,505		12/10/2020.	02/15/2031.
126408 HA 4	CSX Corp Sr Nt			1	2.A FE	49,668,500	132.694	66,346,900	50,000,000	49,691,302		3,857			4.500	4.536	FA	937,500	2,250,000	07/16/2014.	08/01/2054.
126408 HB 2	CSX Corp Sr Nt			1	2.A FE	14,987,250	109.243	16,386,495	15,000,000	14,994,990		1,293			3.400	3.410	FA	212,500	510,000	07/16/2014.	08/01/2024.
126408 HM 8	CSX Corp Sr Nt			1	2.A FE	14,259,725	121.145	16,960,244	14,000,000	14,216,302		(22,867)			4.250	4.020	MS	175,194	595,000	02/21/2019.	03/15/2029.
126408 HN 6	CSX Corp Sr Nt			1	2.A FE	1,832,758	137.168	2,537,612	1,850,000	1,833,339		280			4.750	4.809	MN	11,228	87,875	11/07/2018.	11/15/2048.
12656* AK 8	CSLB Holdings Inc Sr Gtd Nt Ser I			1	1.G	6,000,000	107.392	6,443,524	6,000,000	6,000,000					2.870	2.870	AO	37,310	172,200	10/13/2016.	10/13/2026.
12656* AL 6	CSLB Holdings Inc Sr Gtd Nt Ser II				1.G	18,000,000	108.156	19,468,107	18,000,000	18,000,000					2.970	2.970	AO	115,830	534,600	10/13/2016.	10/13/2028.
126650 CL 2	CVS Health Corp Sr Nt			1	2.B FE	9,899,400	113.251	11,325,100	10,000,000	9,949,264		9,975			3.875	3.998	JJ	173,299	387,500	07/13/2015.	07/20/2025.
126650 CN 8	CVS Health Corp Sr Nt			1	2.B FE	13,190,873	134.636	17,502,693	13,000,000	13,186,908		(3,939)			5.125	5.021	JJ	297,962	666,250	06/17/2019.	07/20/2045.
126650 CQ 1	CVS Health Corp Sr Nt			1	2.B FE	11,281,608	107.059	11,134,167	10,400,000	11,099,085		(182,523)			4.750	0.683	JD	41,167	247,000	07/22/2020.	12/01/2022.
126650 CZ 1	CVS Health Corp Sr Nt			1	2.B FE	20,935,208	135.528	25,750,282	19,000,000	20,884,650		(37,745)			5.050	4.408	MS	255,867	959,500	08/23/2019.	03/25/2048.
126650 DG 2	CVS Health Corp Sr Nt			1	2.B FE	11,891,640	112.623	13,514,808	12,000,000	11,904,522		9,404			3.250	3.357	FA	147,333	390,000	08/08/2019.	08/15/2029.
12702* AA 4	CVS Lease-Bkd PTC Ser 2017 Priv Pl Tr				2.A	15,893,517	108.092	17,179,629	15,893,517	15,893,517					3.901	3.933	MON	36,167	620,006	09/27/2017.	10/10/2039.
12705Q AN 5	Cabot Corp MT Nt Ser A				2.C FE	950,830	108.568	1,085,682	1,000,000	993,220		3,830			8.360	8.828	JD	3,716	83,600	10/23/1992.	08/17/2022.
12726@ AA 4	CTL Cap Tr 2019-23 Tr NYU-London				1.D	23,944,680	106.650	25,537,000	23,944,680	23,944,680					3.228	3.250	MON	34,353	498,831	04/24/2020.	07/15/2030.
130789 Q# 0	California Wtr Svc Co 1st Mtg Bd Ser AAA			1	1.D	10,582,410	127.474	12,747,438	10,000,000	10,239,316		(40,773)			7.280	6.692	MN	121,333	728,000	04/20/2009.	11/01/2025.
130789 Y@ 3	California Wtr Svc Co 1st Mtg Bd Ser WWW				1.D	15,000,000	119.316	17,897,384	15,000,000	15,000,000					4.070	4.070	JD	33,917	610,500	06/11/2019.	06/11/2049.
13342B AD 7	Cameron International Corp Sr Nt			1	2.A FE	47,855,327	135.440	57,196,396	42,230,000	46,760,018		(142,836)			7.000	6.003	JJ	1,363,091	2,956,100	02/17/2011.	07/15/2038.
134429 BE 8	Campbell Soup Co Sr Nt Ser 5Y			1	2.B FE	1,997,020	106.775	2,135,494	2,000,000	1,998,620		592			3.650	3.683	MS	21,494	73,000	03/12/2018.	03/15/2023.
134429 BG 3	Campbell Soup Co Sr Nt			1	2.C FE	9,917,620	117.613	11,761,340	10,000,000	9,937,196		7,310			4.150	4.252	MS	122,194	415,000	04/10/2018.	03/15/2028.
139859 AB 8	Capital Cities/ABC Inc Nt				2.A FE	7,972,606	104.985	6,404,055	6,100,000	6,207,644		(165,504)			8.750	5.815	FA	201,639	533,750	05/16/2005.	08/15/2021.
14040H BJ 3	Capital One Financial Corp Sub Nt				2.C FE	36,823,413	114.171	41,900,830	36,700,000	36,782,965		(15,622)			4.200	4.147	AO	265,463	1,541,400	11/14/2019.	10/29/2025.
14040H BK 0	Capital One Financial Corp Sr Nt				2.C FE	9,604,034	113.447	10,663,980	9,400,000	9,577,100		(28,887)			3.750	3.372	JJ	149,813	352,500	11/20/2019.	07/28/2026.
140420 NB 2	Capital One Bank USA NA Sub Nt				2.B FE	4,327,583	105.675	4,588,417	4,342,000	4,339,764		976			3.375	3.400	FA	55,361	146,543	06/16/2016.	02/15/2023.
14042E 3Y 4	Capital One NA Sr Nt				2.A FE	19,943,600	101.213	20,242,560	20,000,000	19,995,046		8,653			2.950	2.995	JJ	258,944	590,000	07/21/2014.	07/23/2021.
14149Y AV 0	Cardinal Health Inc Sr Nt	LS		1	2.B FE	5,653,120	103.659	5,701,240	5,500,000	5,525,806		(17,154)			3.200	2.868	JD	7,822	176,000	10/09/2012.	06/15/2022.
14149Y AY 4	Cardinal Health Inc Sr Nt			1	2.B FE	9,979,300	105.780	10,578,000	10,000,000	9,994,933		2,191			3.200	3.224	MS	94,222	320,000	02/19/2013.	03/15/2023.
14149Y BJ 6	Cardinal Health Inc Sr Nt			2	2.B FE	16,060,905	112.916	18,066,496	16,000,000	16,042,661		(6,033)			3.410	3.362	JD	24,249	545,600	10/17/2017.	06/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
14149Y BM 9	Cardinal Health Inc Sr Nt			1	2.B FE	6,226,980	117.812	7,068,702	6,000,000	6,213,431		(4,518)			4.368	4.143	JD	11,648	262,080	10/13/2017.	06/15/2047.
14155# AB 6	Cardinals Ballpark LLC Sr Nt			1	2.B YE	10,006,161	107.872	10,763,528	9,978,011	9,991,533		(1,809)			5.770	5.727	MS	145,532	575,731	02/29/2012.	09/30/2027.
141781 AT 1	Cargill Inc Sr Nt			1	1.F FE	8,438,850	141.902	9,933,133	7,000,000	8,027,381		(54,909)			6.125	4.634	AO	85,750	428,750	01/17/2012.	04/19/2034.
141781 AY 0	Cargill Inc Sr Nt			1	1.F FE	14,401,799	101.443	13,412,846	13,222,000	13,275,220		(142,159)			4.307	3.194	MN	74,348	569,472	01/09/2012.	05/14/2021.
141781 AZ 7	Cargill Inc Sr Nt			1	1.F FE	7,051,863	102.537	7,182,738	7,005,000	7,009,771		(5,333)			3.250	3.170	MN	29,090	227,663	01/06/2012.	11/15/2021.
141781 BF 0	Cargill Inc Sr Nt				1.F FE	6,396,929	135.465	7,450,570	5,500,000	6,332,801		(19,798)			4.760	3.813	MN	27,634	261,800	08/04/2017.	11/23/2045.
14313* AB 9	CarMax Auto Superstores Inc Sr Nt Ser B			1	2.B	13,000,000	112.095	14,572,295	13,000,000	13,000,000					4.170	4.170	AO	96,373	542,100	06/22/2016.	04/27/2026.
144141 DB 1	Carolina Pwr & Lt Co 1st Mtg Bd			1	1.F FE	10,782,408	123.716	12,891,228	10,420,000	10,722,036		(8,929)			4.100	3.899	MN	54,589	427,220	04/12/2013.	05/15/2042.
14448C AP 9	Carrier Global Corp Sr Nt			1	2.C FE	1,753,145	107.904	1,888,318	1,750,000	1,753,120		(25)			2.493	2.461	FA	16,482		12/10/2020.	02/15/2027.
14448C AQ 7	Carrier Global Corp Sr Nt			1	2.C FE	28,079,038	106.941	29,943,564	28,000,000	28,078,763		(276)			2.722	2.686	FA	287,927		12/10/2020.	02/15/2030.
14448C AR 5	Carrier Global Corp Sr Nt			1	2.C FE	2,249,990	109.703	2,468,313	2,250,000	2,250,004		14			3.377	3.377	AO	18,151		12/10/2020.	04/05/2040.
14448C AS 3	Carrier Global Corp Sr Nt			1	2.C FE	3,749,999	111.902	4,196,329	3,750,000	3,750,025		26			3.577	3.577	AO	32,044		12/10/2020.	04/05/2050.
14888@ AA 4	Catalyst Old River Hydro Sr Sec Nt				2.C PL	14,916,375	106.075	15,822,543	14,916,375	14,916,375					4.000	4.020	MJSD.	1,657	96,128	11/02/2020.	11/30/2029.
149123 BL 4	Caterpillar Inc Deb			1	1.G FE	11,579,752	138.051	22,895,808	16,585,000	12,805,935		132,230			5.300	7.957	MS	258,818	879,005	09/13/2005.	09/15/2035.
14912L 6G 1	Caterpillar Finl Svcs Corp MT Nt				1.F FE	9,871,650	110.625	11,062,470	10,000,000	9,920,305		18,699			3.250	3.469	JD	27,083	325,000	05/24/2018.	12/01/2024.
14913Q 2L 2	Caterpillar Finl Service Sr MTN			1	1.F FE	2,990,190	107.196	3,215,868	3,000,000	2,995,124		1,941			3.450	3.522	MN	13,225	103,500	05/22/2018.	05/15/2023.
14913R 2D 8	Caterpillar Finl Svcs Corp Sr Nt			1	1.F FE	7,431,894	100.838	7,461,997	7,400,000	7,427,339		(4,555)			0.650	0.502	JJ	23,115		07/27/2020.	07/07/2023.
14913R 2F 3	Caterpillar Finl Svcs Corp Sr MTN			1	1.F FE	14,989,800	100.385	15,057,810	15,000,000	14,990,818		1,018			0.450	0.473	MS	20,063		09/09/2020.	09/14/2023.
14916R AC 8	Catholic Health Initiative Sec Nt			1	2.A FE	19,946,800	104.445	20,888,980	20,000,000	19,989,053		5,739			2.950	2.981	MN	98,333	590,000	10/25/2012.	11/01/2022.
14916R AD 6	Catholic Health Initiative Nt			1	2.A FE	13,970,180	117.171	16,403,926	14,000,000	13,974,520		718			4.350	4.363	MN	101,500	609,000	10/25/2012.	11/01/2042.
150190 AB 2	Cedar Fair/Can/Magnum/MI Sr Nt			1	5.B FE	6,757,498	102.250	6,755,658	6,607,000	6,705,596		(21,451)			5.375	4.966	AO	74,971	355,126	09/06/2018.	04/15/2027.
151895 E# 2	CenterPoint Properties Tr Sr Nt Ser J				2.C	11,000,000	102.938	11,323,178	11,000,000	11,000,000					2.830	2.830	AO	53,613		10/29/2020.	10/28/2030.
15189T AU 1	CenterPoint Energy Inc Sr Nt			1	2.B FE	19,985,600	109.376	21,875,180	20,000,000	19,990,797		2,759			3.850	3.866	FA	320,833	770,000	10/03/2018.	02/01/2024.
15189T AV 9	CenterPoint Energy Inc Sr Nt			1	2.B FE	20,414,498	118.487	24,289,794	20,500,000	20,431,105		7,264			4.250	4.301	MN	145,208	871,250	10/04/2018.	11/01/2028.
15189X AS 7	Centerpoint Energy Houston Sec Nt			1	1.F FE	4,384,838	125.852	5,537,488	4,400,000	4,385,637		290			3.950	3.970	MS	57,933	173,800	02/26/2018.	03/01/2048.
156700 BB 1	Lumen Technologies Inc Sr Nt			1	3.C FE	2,048,200	105.596	2,069,682	1,960,000	2,046,337		(1,863)			5.125	3.912	FA	37,948		11/24/2020.	12/15/2026.
156700 BD 7	Lumen Technologies Inc Sr Nt			1	3.C FE	2,161,165	101.750	2,159,135	2,122,000	2,160,590		(575)			4.500	4.094	JJ	9,019		12/08/2020.	01/15/2029.
159864 AC 1	Charles River Laboratories Sr Nt			1	3.B FE	1,348,125	104.740	1,340,672	1,280,000	1,326,391		(13,069)			5.500	4.292	AO	17,600	70,400	05/16/2019.	04/01/2026.
159864 AE 7	Charles River Laboratories Sr Nt			1	3.B FE	1,332,132	104.750	1,382,700	1,320,000	1,330,417		(1,475)			4.250	4.084	MN	9,350	49,135	07/06/2020.	05/01/2028.
161175 AY 0	Charter Comm Opt 1st Lien Sr Nt			2	2.C FE	34,933,719	116.145	40,650,680	35,000,000	34,961,791		7,288			4.908	4.935	JJ	753,923	1,717,800	12/06/2016.	07/23/2025.
161175 BB 9	Charter Comm Opt 1st Lien Sr Sec Nt			2	2.C FE	8,581,247	105.424	8,486,656	8,050,000	8,459,001		(122,246)			4.464	0.790	JJ	157,716		07/31/2020.	07/23/2022.
161175 BR 4	Charter Comm Opt 1st Lien			2	2.C FE	22,416,105	121.586	24,669,881	20,290,000	22,133,018		(194,803)			5.050	3.726	MS	259,007	1,024,645	10/07/2019.	03/30/2029.
161175 BS 2	Charter Comm Opt 1st Lien			1	2.C FE	2,021,415	122.051	2,318,977	1,900,000	2,019,071		(2,016)			5.125	4.719	JJ	48,688	94,941	10/08/2019.	07/01/2049.
161175 BT 0	Charter Comm Opt Secured Nt			1	2.C FE	6,463,340	119.440	7,763,600	6,500,000	6,463,623		283			4.800	4.836	MS	104,000	266,067	10/15/2019.	03/01/2050.
16117L BX 6	Charter Communications Inc Term Ln B-2 N				2.C FE	10,725,347	99.389	10,905,171	10,972,222	10,726,271		924			1.898	2.296	MON	578	4,633	12/23/2020.	02/01/2027.
16412X AG 0	Cheniere Corp Christi HD 1st lien Nt			1	2.C FE	14,714,341	118.298	16,326,279	13,801,000	14,580,987		(114,621)			5.125	4.043	JD	1,965	707,301	11/06/2019.	06/30/2027.
16412X AJ 4	Cheniere Corp Christi HD 1st Lien			1	2.C FE	15,489,336	111.326	17,255,592	15,500,000	15,489,749		414			3.700	3.709	MN	73,281	286,750	10/27/2020.	11/15/2029.
16829@ AA 1	Chick-Fil-A, Inc Sr Nt Ser A				2.A IF	5,000,000	100.372	5,018,619	5,000,000	5,000,000					1.480	1.480	AO	12,744		10/29/2020.	10/29/2023.
171798 AC 5	Cimarex Energy Co Sr Nt			1	2.C FE	2,500,000	109.067	2,726,678	2,500,000	2,500,000					4.375	4.375	JD	9,115	109,375	05/20/2014.	06/01/2024.

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
171798 AD 3	Cimarex Energy Co Sr Nt			1	2.C FE	2,219,096	110.214	2,424,704	2,200,000	2,216,609		(2,231)			3.900	3.761	MN	10,963	85,800	10/29/2019.	05/15/2027.
17275R AD 4	Cisco Sys Inc Nt			1	1.E FE	13,703,000	154.207	23,131,095	15,000,000	13,954,123		29,397			5.900	6.563	FA	334,333	885,000	04/01/2009.	02/15/2039.
17275R AW 2	Cisco Sys Inc Sr Nt			1	1.E FE	4,986,650	113.224	5,661,200	5,000,000	4,993,469		1,332			3.500	3.532	JD	7,778	175,000	06/10/2015.	06/15/2025.
17275R BC 5	Cisco Sys Inc Sr Nt			1	1.E FE	9,992,400	111.283	11,128,340	10,000,000	9,995,794		744			2.950	2.959	FA	100,792	295,000	02/22/2016.	02/28/2026.
17275R BL 5	Cisco Sys Inc Sr Nt			1	1.E FE	20,981,520	109.889	23,076,585	21,000,000	20,988,879		1,791			2.500	2.510	MS	147,292	525,000	09/13/2016.	09/20/2026.
172967 AL 5	Citigroup Inc Nt				2.A FE	2,461,504	128.579	2,571,586	2,000,000	2,174,496		(34,386)			7.875	5.980	MN	20,125	157,500	03/27/2003.	05/15/2025.
172967 BL 4	Citigroup Inc Sub Nt				2.B FE	13,424,680	141.759	17,011,104	12,000,000	12,842,575		(50,718)			6.625	5.778	JD	35,333	795,000	03/11/2003.	06/15/2032.
172967 JL 6	Citigroup Inc Sub Nt				2.B FE	11,752,280	111.601	13,392,144	12,000,000	11,881,660		25,141			3.875	4.131	MS	122,708	465,000	05/12/2015.	03/26/2025.
172967 KA 8	Citigroup Inc Sub Nt				2.B FE	7,176,000	118.214	8,274,966	7,000,000	7,159,208		(21,123)			4.450	4.050	MS	79,606	311,500	11/20/2019.	09/29/2027.
172967 KU 4	Citigroup Inc Sub Nt				2.B FE	2,808,000	116.968	3,041,168	2,600,000	2,783,364		(21,200)			4.125	3.073	JJ	46,475	107,250	10/29/2019.	07/25/2028.
172967 KY 6	Citigroup Inc Sr Nt			1	2.A FE	3,909,860	111.767	4,470,672	4,000,000	3,928,186		10,978			3.200	3.545	AO	24,889	128,000	04/24/2019.	10/21/2026.
172967 LS 8	Citigroup Inc Sr Nt			1	1.G FE	4,952,450	113.056	5,652,775	5,000,000	4,963,855		3,932			3.520	3.627	AO	31,289	176,000	01/17/2018.	10/27/2028.
172967 LU 3	Citigroup Inc Sr Nt			1	1.G FE	4,000,000	119.169	4,766,740	4,000,000	4,000,000					3.878	3.878	JJ	67,650	155,120	01/17/2018.	01/24/2039.
172967 MD 0	Citigroup Inc Sr Nt			1	2.A FE	8,995,680	138.043	12,423,897	9,000,000	8,995,853		73			4.650	4.653	JJ	183,675	418,500	07/16/2018.	07/23/2048.
1730T0 DL 0	Citigroup Funding Inc SIFMA MT Nt				2.A FE	25,000,000	144.941	36,235,250	25,000,000	25,000,000					9.518	7.789	JAJO	535,404	2,045,197	07/03/2007.	07/10/2027.
1730T0 DQ 9	Citigroup Funding Inc SIFMA MT Nt Ser D				2.A FE	10,606,000	144.188	14,418,800	10,000,000	10,492,147		(56,547)			9.485	7.466	FMAN	126,463	792,451	11/08/2018.	08/13/2027.
174610 AJ 4	Citizens Financial Group Sub Nt			1	2.B FE	19,074,340	113.488	21,562,701	19,000,000	19,039,063		(7,575)			4.350	4.300	FA	344,375	826,500	12/17/2015.	08/01/2025.
174610 AK 1	Citizens Financial Group Sub Nt				2.B FE	16,956,241	115.477	19,284,592	16,700,000	16,911,388		(39,483)			4.300	4.008	JD	55,852	718,100	11/14/2019.	12/03/2025.
174610 AL 9	Citizens Financial Group Sub Nt				2.B FE	4,898,800	107.800	5,389,975	5,000,000	4,952,639		12,357			3.750	4.043	JJ	93,750	187,500	04/27/2016.	07/01/2024.
178180 GD 1	City Natl Bk Sub Nt				1.F FE	9,985,541	106.587	9,933,880	9,320,000	9,453,555		(82,180)			5.375	4.401	JJ	230,994	500,950	07/30/2013.	07/15/2022.
18055# AX 0	Clarion Lion Prop Hlds LP Sr Nt Ser V				1.G	3,000,000	112.209	3,366,283	3,000,000	3,000,000					3.770	3.770	MN	18,850	113,100	05/01/2017.	05/01/2027.
18055# AY 8	Clarion Lion Prop Hlds LP Sr Nt Ser W				1.G	3,000,000	113.183	3,395,478	3,000,000	3,000,000					3.820	3.820	MN	19,100	114,600	05/01/2017.	05/01/2028.
18055# AZ 5	Clarion Lion Prop Hlds LP Sr Nt Ser X				1.G	14,000,000	114.165	15,983,083	14,000,000	14,000,000					3.870	3.870	MN	90,300	541,800	05/01/2017.	05/01/2029.
18055# BC 5	Clarion Lion Prop Hlds LP Sr Nt Ser AA				1.G	10,000,000	119.830	11,983,046	10,000,000	10,000,000					4.440	4.440	FA	185,000	444,000	02/01/2019.	02/01/2031.
18055# BH 4	Clarion Lion Prop Hlds LP Sr Nt Ser AF				1.G	10,000,000	113.328	11,332,846	10,000,000	10,000,000					3.750	3.750	JJ	172,917	375,000	07/15/2019.	07/15/2029.
184496 AN 7	Clean Harbors Inc Sr Nt			1	3.C FE	1,629,900	104.331	1,690,162	1,620,000	1,627,197		(1,832)			4.875	4.737	JJ	36,416	81,827	06/19/2019.	07/15/2027.
184496 AP 2	Clean Harbors Inc Sr Nt			1	3.C FE	500,000	109.250	546,250	500,000	500,000					5.125	5.125	JJ	11,816	26,550	06/18/2019.	07/15/2029.
189054 AT 6	Clorox Co Sr Nt			1	1.G FE	19,964,700	104.005	20,800,900	20,000,000	19,993,211		3,835			3.050	3.071	MS	179,611	610,000	09/10/2012.	09/15/2022.
191098 AK 8	Coca-Cola Bottling Co Cons Sr Nt			1	2.B FE	15,300,397	111.590	17,045,373	15,275,000	15,288,789		(2,522)			3.800	3.780	MN	58,045	580,450	12/17/2015.	11/25/2025.
191216 BZ 2	Coca-Cola Co Sr Nt			1	1.F FE	13,484,340	108.513	14,649,296	13,500,000	13,490,703		1,525			2.250	2.263	MS	101,250	303,750	08/29/2016.	09/01/2026.
191219 AU 8	Coca-Cola Enterprises Sr Nt				1.F FE	1,066,260	115.751	1,157,506	1,000,000	1,016,623		(5,498)			6.750	6.074	MS	19,875	67,500	07/11/2008.	09/15/2023.
19123# AA 6	Coca-Cola Southwest Beverages Sr Nt Ser				1.F FE	26,000,000	112.301	29,198,169	26,000,000	26,000,000					3.490	3.490	JD	7,562	907,400	12/28/2017.	12/28/2029.
19123# AB 4	Coca-Cola Southwest Beverages Sr Nt Ser				1.F FE	30,000,000	114.922	34,476,723	30,000,000	30,000,000					3.640	3.640	JD	9,100	1,092,000	12/28/2017.	12/28/2032.
20030N AK 7	Comcast Corp Sr Nt			1	1.G FE	9,923,985	154.581	14,685,233	9,500,000	9,823,761		(13,035)			6.500	6.147	MN	78,903	617,500	12/15/2010.	11/15/2035.
20030N BB 6	Comcast Corp Sr Nt			1	1.G FE	14,948,460	157.286	23,592,840	15,000,000	14,957,396		1,106			6.400	6.426	MS	320,000	960,000	02/24/2010.	03/01/2040.
20030N BE 0	Comcast Corp Nt			1	1.G FE	5,148,850	135.494	6,774,690	5,000,000	5,132,746		(3,614)			4.650	4.457	JJ	107,208	232,500	02/05/2016.	07/15/2042.
20030N BQ 3	Comcast Corp Sr Nt			1	1.G FE	15,685,500	135.084	20,262,540	15,000,000	15,622,622		(13,984)			4.600	4.324	FA	260,667	690,000	02/10/2016.	08/15/2045.
20030N BS 9	Comcast Corp Sr Nt			1	1.G FE	9,981,200	111.646	11,164,630	10,000,000	9,989,607		1,826			3.150	3.172	MS	105,000	315,000	02/16/2016.	03/01/2026.
20030N BU 4	Comcast Corp Sr Nt			1	1.G FE	12,767,180	115.127	14,966,484	13,000,000	12,788,338		5,060			3.400	3.497	JJ	203,811	442,000	07/26/2016.	07/15/2046.
20030N BW 0	Comcast Corp Sr Nt			1	1.G FE	5,002,325	107.601	5,380,045	5,000,000	5,001,403		(214)			2.350	2.345	JJ	54,181	117,500	07/12/2016.	01/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
20030N BY 6	Comcast Corp Sr Nt			1	1.G FE	16,966,510	112.818	19,179,128	17,000,000	16,978,627		3,121			3.300	3.323	FA	233,750	561,000	01/05/2017.	02/01/2027.
20030N CA 7	Comcast Corp Sr Nt			1	1.G FE	9,220,050	112.861	10,157,472	9,000,000	9,185,687		(24,135)			3.150	2.818	FA	107,100	283,500	07/22/2019.	02/15/2028.
20030N CT 6	Comcast Corp Sr Nt			1	1.G FE	40,882,630	120.377	43,937,751	36,500,000	40,314,664		(453,059)			4.150	2.613	AO	319,781	1,514,750	10/11/2019.	10/15/2028.
20030N CU 3	Comcast Corp Sr Nt			1	1.G FE	7,422,893	123.135	8,003,756	6,500,000	7,331,891		(75,535)			4.250	2.718	AO	58,319	276,250	10/15/2019.	10/15/2030.
200339 AJ 8	Comerica Bk Sub Nt				2.A FE	30,527,520	132.564	31,815,312	24,000,000	27,353,880		(497,441)			7.875	5.025	MS	556,500	1,890,000	07/10/2013.	09/15/2026.
200339 DX 4	Comerica Bk Sub Nt				2.A FE	18,885,430	112.838	21,439,258	19,000,000	18,941,894		11,348			4.000	4.074	JJ	325,111	760,000	07/22/2015.	07/27/2025.
20268J AB 9	Commonspirit Health Sec Nt			1	2.A FE	11,260,050	109.807	12,353,299	11,250,000	11,259,275		(756)			3.347	3.335	AO	94,134	418,375	10/30/2019.	10/01/2029.
202795 JB 7	Commonwealth Edison Co Sr Nt			1	1.F FE	47,392,650	131.863	62,635,068	47,500,000	47,407,069		2,294			4.600	4.614	FA	825,444	2,185,000	08/12/2013.	08/15/2043.
202795 JJ 0	Commonwealth Edison Co 1st Mtg			1	1.F FE	4,967,550	118.872	5,943,585	5,000,000	4,970,429		692			3.650	3.686	JD	8,111	182,500	06/20/2016.	06/15/2046.
20369E AB 8	Community Hospitals Nt			1	1.F FE	16,000,000	126.330	20,212,816	16,000,000	16,000,000					5.433	5.433	MN	144,880	869,280	06/04/2015.	05/01/2045.
20369E AD 4	Community Hospitals Nt			2	1.F FE	12,000,000	112.696	13,523,568	12,000,000	12,000,000					4.940	4.940	MN	98,800	592,800	02/13/2018.	05/01/2058.
20451N AE 1	Compass Minerals International Sr Nt			1	4.A FE	16,908,250	103.750	17,523,375	16,890,000	16,897,933		(2,040)			4.875	4.860	JJ	379,673	823,388	04/21/2015.	07/15/2024.
20451N AG 6	Compass Minerals International Sr Nt			1	4.A FE	3,000,000	108.250	3,247,500	3,000,000	3,000,000					6.750	6.750	JD	16,875	205,313	11/22/2019.	12/01/2027.
20557# AG 6	Computershare US Sr Nt Ser B				2.B	20,000,000	115.254	23,050,851	20,000,000	20,000,000					4.360	4.360	MN	99,311	872,000	11/20/2018.	11/20/2028.
205887 BR 2	ConAgra Foods Inc Sr Nt			1	2.C FE	6,360,995	105.175	7,193,963	6,840,000	6,718,393		55,330			3.200	4.107	JJ	94,848	218,880	09/04/2013.	01/25/2023.
205887 CC 4	ConAgra Foods Inc Sr Nt			1	2.C FE	3,179,316	124.187	3,477,244	2,800,000	3,134,547		(38,473)			4.850	3.072	MN	22,633	135,800	10/29/2019.	11/01/2028.
205887 CE 0	ConAgra Foods Inc Sr Nt			1	2.C FE	5,082,156	142.712	5,137,639	3,600,000	5,080,180		(1,976)			5.400	3.146	MN	32,400		12/09/2020.	11/01/2048.
207597 CZ 6	Connecticut Lt & Pwr Co 1st Mtg Bd Ser D				1.E FE	4,369,755	124.128	4,387,907	3,535,000	3,767,436		(54,043)			7.875	5.893	AO	69,595	278,381	11/13/2003.	10/01/2024.
207597 EG 6	Connecticut Lt & Pwr Co 1st Mtg Bd			2	1.E FE	5,487,450	130.162	6,508,075	5,000,000	5,447,809		(12,339)			4.300	3.714	AO	45,389	215,000	08/08/2017.	04/15/2044.
207597 EJ 0	Connecticut Lt & Pwr Co 1st Mtg Bond			2	1.E FE	4,983,000	112.232	5,611,580	5,000,000	4,988,850		1,602			3.200	3.240	MS	47,111	160,000	03/02/2017.	03/15/2027.
207597 EL 5	Connecticut Lt & Pwr Co 1st Mtg Bd			1	1.E FE	9,476,915	129.488	12,301,351	9,500,000	9,478,112		437			4.000	4.014	AO	95,000	380,000	03/19/2018.	04/01/2048.
20825C AQ 7	Conocophillips Nt			1	1.G FE	9,856,000	154.657	15,465,690	10,000,000	9,883,872		3,262			6.500	6.611	FA	270,833	650,000	01/29/2009.	02/01/2039.
21017# AA 1	Consolidated Terminals LLC Sr Nt			1	2.C PL	8,000,000	107.593	8,607,457	8,000,000	8,000,000					4.820	4.820	JD	20,351	385,600	12/12/2013.	12/12/2023.
21036P AL 2	Constellation Brands Inc Sr Nt			1	2.C FE	8,298,750	109.004	9,265,340	8,500,000	8,442,095		22,724			4.250	4.559	MN	60,208	361,250	07/30/2015.	05/01/2023.
21036P AN 8	Constellation Brands Inc Hgh Yld Bd			1	2.C FE	2,671,875	114.818	2,870,443	2,500,000	2,577,350		(18,202)			4.750	3.881	MN	15,174	118,750	04/23/2015.	11/15/2024.
21036P AQ 1	Constellation Brands Inc Sr Nt				2.C FE	3,881,680	114.443	4,577,728	4,000,000	3,912,028		12,859			3.700	4.122	JD	10,278	148,000	07/31/2018.	12/06/2026.
21036P AY 4	Constellation Brands Inc Sr Nt			1	2.C FE	13,299,776	114.233	15,992,592	14,000,000	13,458,410		63,911			3.600	4.235	FA	190,400	504,000	06/28/2018.	02/15/2028.
21036P AZ 1	Constellation Brands Inc Sr Nt			1	2.C FE	2,661,730	121.138	3,634,137	3,000,000	2,676,270		5,708			4.100	4.817	FA	46,467	123,000	05/22/2018.	02/15/2048.
21036P BC 1	Constellation Brands Inc Sr Nt			1	2.C FE	19,002,020	121.845	23,150,512	19,000,000	19,002,139		(230)			4.650	4.648	MN	112,892	883,500	11/01/2018.	11/15/2028.
21036P BD 9	Constellation Brands Inc Sr Nt			1	2.C FE	6,979,570	140.703	9,849,210	7,000,000	6,980,479		303			5.250	5.269	MN	46,958	367,500	11/14/2018.	11/15/2048.
210518 DA 1	Consumers Energy Co 1st Mtg Bd			1	1.F FE	7,966,560	128.054	10,244,296	8,000,000	7,968,704		656			3.950	3.974	JJ	145,711	316,000	02/15/2017.	07/15/2047.
210518 F* 2	Consumers Energy Co 1st Mtg Ser B				1.E	34,000,000	113.751	38,675,293	34,000,000	34,000,000					3.520	3.520	MN	152,924	1,196,800	11/15/2017.	11/15/2037.
212015 AH 4	Continental Resources Inc Sr Nt	LS			3.A FE	3,141,954	100.150	3,111,661	3,107,000	3,107,000		(2,560)			5.000	4.585	MS	45,742	155,350	04/04/2017.	09/15/2022.
212015 AL 5	Continental Resources Inc Sr Nt			1	3.A FE	1,800,938	103.110	1,907,535	1,850,000	1,829,645		8,213			4.500	5.016	AO	17,575	83,250	04/18/2017.	04/15/2023.
212015 AN 1	Continental Resources Inc Sr Nt	LS		1	3.A FE	5,873,550	103.261	5,989,138	5,800,000	5,871,507		(19,916)			3.800	3.409	JD	18,367	220,400	11/14/2019.	06/01/2024.
212015 AS 0	Continental Resources Inc Sr Nt	LS		1	3.A FE	19,696,291	102.520	19,765,856	19,280,000	19,655,800		(48,013)			4.375	4.039	JJ	388,947	843,500	11/20/2019.	01/15/2028.
212168 AA 6	Continental Wind Sr Nt			1	2.B FE	20,269,120	116.193	23,551,278	20,269,120	20,269,120					6.000	6.001	FA	408,761	1,242,656	09/23/2013.	02/28/2033.
21688A AE 2	Rabobank Nederland NY Sr Nt				1.D FE	14,979,750	112.221	16,833,135	15,000,000	14,990,276		2,025			3.375	3.391	MN	56,250	506,250	05/14/2015.	05/21/2025.
21872# AA 5	Core Civic of Kansas LLC Sr Secured Nt				1.G PL	9,879,948	115.540	11,415,333	9,879,948	9,879,948					4.430	4.454	JAJO	74,163	419,445	11/15/2019.	01/31/2040.
22025Y AP 5	Corrections Corp of America Sr Nt	LS		1	3.B FE	17,970,000	96.250	18,287,500	19,000,000	18,698,354		118,394			4.625	5.358	MN	146,458	878,750	11/03/2014.	05/01/2023.

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
22279# AA 2	Cousins Properties Inc Sr Nt Tr A				2.B	5,500,000	109.727	6,034,990	5,500,000	5,500,000					3.910	3.910	JJ	104,538	215,050	07/06/2017.	07/06/2025.
22279# AB 0	Cousins Properties Inc Sr Nt Tr B				2.B	2,000,000	112.551	2,251,025	2,000,000	2,000,000					4.090	4.090	JJ	39,764	81,800	04/19/2017.	07/06/2027.
22279# AC 8	Cousins Properties Inc 2019-A Tr A Sr Nt				2.B	15,000,000	110.668	16,600,240	15,000,000	15,000,000					3.780	3.780	JJ	275,625	593,775	06/19/2019.	07/06/2027.
22282E AH 5	Covanta Holding Corp Sr Nt			1	4.B FE	9,544,750	105.035	10,083,341	9,600,000	9,557,112		5,677			6.000	6.089	JJ	288,000	576,000	10/30/2018.	01/01/2027.
22357@ AA 9	Cox Tower II PTC CTL				2.B	8,682,089	125.623	10,906,690	8,682,089	8,682,089					5.409	5.470	MON	37,830	469,288	10/02/2013.	01/02/2040.
224044 BW 6	Cox Communications Inc Sr Nt			1	2.B FE	11,416,604	105.331	12,007,723	11,400,000	11,403,673		(1,798)			3.250	3.233	JD	16,467	370,500	11/26/2012.	12/15/2022.
224044 CA 3	Cox Communications Inc Sr Nt			1	2.B FE	24,890,000	105.202	26,300,600	25,000,000	24,970,168		11,351			2.950	3.000	JD	2,049	737,500	04/24/2013.	06/30/2023.
228189 AB 2	Crown Amer / Cap Corp VI High Yield Corp	LS		1	3.C FE	17,867,720	105.513	18,492,208	17,526,000	17,640,540		(52,790)			4.500	4.162	JJ	363,665	788,670	06/16/2016.	01/15/2023.
22819K AB 6	Crown Amer / Cap Corp VI Sr Nt			1	3.C FE	9,328,338	110.215	10,300,694	9,346,000	9,333,693		1,646			4.250	4.274	MS	100,405	397,205	08/21/2017.	09/30/2026.
22822V AL 5	Crown Castle Intl Corp Sr Nt			1	2.C FE	3,293,696	118.767	3,325,476	2,800,000	3,291,383		(2,313)			4.300	1.890	FA	45,484		12/15/2020.	02/15/2029.
22822V AN 1	Crown Castle Intl Corp Sr Nt			1	2.C FE	4,261,163	110.193	4,283,217	3,887,000	4,259,521		(1,641)			3.100	1.890	MN	15,397		12/15/2020.	11/15/2029.
22822V AQ 4	Crown Castle Intl Corp Sr Nt			1	2.C FE	8,363,433	121.549	8,508,423	7,000,000	8,361,443		(1,989)			4.150	3.125	JJ	145,250		12/03/2020.	07/01/2050.
22822V AR 2	Crown Castle Intl Corp Sr Nt				2.C FE	5,814,098	111.928	5,837,040	5,215,000	5,810,467		(3,632)			3.300	1.976	JJ	86,048		12/09/2020.	07/01/2030.
22822V AT 8	Crown Castle Intl Corp Sr Nt			1	2.C FE	18,400,950	103.734	18,464,634	17,800,000	18,397,671		(3,279)			2.250	1.873	JJ	218,050		12/10/2020.	01/15/2031.
22959# AA 9	CSOLAR IV South LLC Sr Sec Nt				2.B PL	12,765,155	121.192	15,470,408	12,765,155	12,765,155					5.371	5.408	MJSD	1,904	685,617	11/21/2013.	09/30/2038.
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt				2.B PL	10,517,387	104.995	11,042,765	10,517,387	10,517,387					3.850	3.868	MJSD	1,125	404,885	09/06/2017.	03/31/2041.
231021 AJ 5	Cummins Engine Co Deb			1	1.F FE	2,712,848	134.088	4,022,625	3,000,000	2,828,767		15,534			7.125	8.147	MS	71,250	213,750	12/18/2008.	03/01/2028.
231021 AQ 9	Cummins Engine Co Sr Nt			1	1.F FE	10,237,021	140.002	12,145,174	8,675,000	10,041,470		(37,172)			4.875	3.831	AO	105,727	422,906	03/26/2015.	10/01/2043.
232820 AJ 9	Cytec Inds Inc Sr Nt			1	2.B FE	4,975,875	105.429	5,271,460	5,000,000	4,992,880		2,997			3.500	3.567	AO	43,750	175,000	10/23/2014.	04/01/2023.
232820 AK 6	Cytec Inds Inc Sr Nt			1	2.B FE	19,372,686	109.951	21,275,519	19,350,000	19,360,405		(2,168)			3.950	3.936	MN	127,388	764,325	11/05/2014.	05/01/2025.
23311V AB 3	DCP Midstream Operating Sr Nt			1	3.A FE	5,096,600	103.000	5,150,000	5,000,000	5,016,914		(12,908)			4.950	4.667	AO	61,875	247,500	11/19/2013.	04/01/2022.
23311V AD 9	DCP Midstream Operating Sr Nt			1	3.A FE	8,793,910	103.000	9,785,000	9,500,000	9,304,739		82,263			3.875	4.871	MS	108,392	368,125	11/06/2013.	03/15/2023.
233331 AR 8	DTE Energy Co Sr Nt			1	2.B FE	7,998,494	108.802	7,963,204	7,319,000	7,942,682		(55,812)			3.850	0.882	JD	23,482	140,891	11/20/2020.	12/01/2023.
233331 AS 6	DTE Energy Co Sr Nt			1	2.B FE	4,125,200	108.515	4,340,584	4,000,000	4,055,579		(15,221)			3.500	3.068	JD	11,667	140,000	02/18/2016.	06/01/2024.
233331 BA 4	DTE Energy Co Sr Nt			1	2.B FE	16,313,342	107.993	16,776,728	15,535,000	16,251,624		(64,174)			3.700	1.784	FA	239,498	222,000	11/18/2020.	08/01/2023.
23338V AA 4	DTE Electric Co 1st Mtg			1	1.F FE	29,864,700	123.651	37,095,330	30,000,000	29,886,082		3,123			4.000	4.026	AO	300,000	1,200,000	03/19/2013.	04/01/2043.
23338V AB 2	DTE Electric Co Sr Nt			1	1.F FE	25,667,232	108.901	27,878,528	25,600,000	25,638,487		(11,817)			3.650	3.598	MS	275,129	934,400	06/30/2016.	03/15/2024.
23338V AG 1	DTE Electric Co Nt			1	1.E FE	14,991,900	125.326	18,798,915	15,000,000	14,992,514		162			3.750	3.753	FA	212,500	562,500	07/31/2017.	08/15/2047.
233851 BJ 2	Daimler Fin NA LLC Sr Nt			1	2.A FE	9,903,900	108.422	10,842,230	10,000,000	9,961,825		9,863			3.250	3.364	FA	135,417	325,000	07/24/2014.	08/01/2024.
233851 CB 8	Daimler Fin NA LLC Sr Nt			1	2.A FE	29,862,300	111.262	33,378,720	30,000,000	29,930,777		13,657			3.500	3.555	FA	431,667	1,050,000	07/28/2015.	08/03/2025.
233851 CK 8	Daimler Fin NA LLC Sr Nt			1	2.A FE	4,998,600	101.395	5,069,750	5,000,000	4,999,758		287			2.200	2.206	AO	18,639	110,000	10/26/2016.	10/30/2021.
233851 CS 1	Daimler Fin NA LLC Sr Nt			1	2.A FE	4,994,450	102.387	5,119,365	5,000,000	4,998,810		1,141			2.850	2.874	JJ	69,271	142,500	01/03/2017.	01/06/2022.
233851 DD 3	Daimler Fin NA LLC Sr Nt			1	2.A FE	6,081,775	105.830	6,085,208	5,750,000	6,049,096		(32,679)			3.350	0.892	FA	69,024		10/02/2020.	02/22/2023.
233851 DL 5	Daimler Fin NA LLC Sr Nt			1	2.A FE	1,875,860	107.152	1,875,153	1,750,000	1,869,961		(5,899)			3.700	0.739	MN	10,252		11/18/2020.	05/04/2023.
233851 DS 0	Daimler Fin NA LLC Sr Nt			1	2.A FE	17,684,980	108.935	19,063,608	17,500,000	17,641,332		(42,888)			3.650	3.373	FA	228,885	638,750	11/14/2019.	02/22/2024.
233851 DX 9	Daimler Fin NA LLC Sr Nt			1	2.A FE	1,010,970	107.065	1,070,652	1,000,000	1,008,392		(2,304)			2.700	2.445	JD	1,275	27,000	11/14/2019.	06/14/2024.
233851 DY 7	Daimler Fin NA LLC Sr Nt			1	2.A FE	10,983,733	102.667	11,037,761	10,751,000	10,965,495		(18,237)			1.750	0.828	MS	58,011		11/03/2020.	03/10/2023.
23386# AG 7	Dairy Farmers of America Inc Sr Nt			1	2.B	25,000,000	104.220	26,055,024	25,000,000	25,000,000					3.610	3.610	JD	35,097	902,500	12/17/2012.	12/17/2022.
23745Q AA 2	Dartmouth-Hitch Health Nt			1	1.F FE	3,500,000	118.051	4,131,771	3,500,000	3,500,000					4.178	4.178	FA	60,929	146,230	02/07/2018.	08/01/2048.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
239753 BG 0	Target Corp Sr Nt				1.G FE	5,000,000	102.215	5,110,735	5,000,000	5,000,000					9.700	9.700	JD	21,556	485,000	06/19/1991.	06/15/2021.
24422E SP 5	Deere /John/ Cap Corp Sr Nt				1.F FE	9,992,400	109.765	10,976,500	10,000,000	9,997,092		784			3.350	3.359	JD	17,681	335,000	06/09/2014.	06/12/2024.
24422E TF 6	Deere /John/ Cap Corp Sr Nt				1.F FE	24,974,250	100.018	25,004,450	25,000,000	24,999,896		5,414			2.550	2.572	JJ	306,354	637,500	01/05/2016.	01/08/2021.
24422E TH 2	Deere /John/ Cap Corp MT Sr Nt				1.F FE	6,998,810	109.593	7,671,496	7,000,000	6,999,314		116			2.650	2.652	JD	10,821	185,500	06/07/2016.	06/10/2026.
24422E UE 7	Deere /John/ Cap Corp Sr MTN			1	1.F FE	22,466,265	112.014	25,203,150	22,500,000	22,477,552		4,895			3.450	3.476	MS	232,875	776,250	09/05/2018.	03/13/2025.
24703D AZ 4	Dell Int LLC / EMC Corp 1st Lien			1	2.C FE	4,846,437	118.084	5,254,729	4,450,000	4,790,665		(51,010)			4.900	3.381	AO	54,513	218,050	02/13/2020.	10/01/2026.
24703D BA 8	Dell Int LLC / EMC Corp 1st Lien			1	2.C FE	10,273,478	122.595	11,094,848	9,050,000	10,169,380		(100,113)			5.300	3.595	AO	119,913	479,650	02/13/2020.	10/01/2029.
24715@ AT 1	Deloitte LLP Sr Nt				1.F	8,000,000	106.803	8,544,278	8,000,000	8,000,000					3.460	3.460	MN	41,520	138,400	05/07/2020.	05/07/2027.
24715@ AU 8	Deloitte LLP Sr Nt				1.F	10,000,000	107.448	10,744,755	10,000,000	10,000,000					3.560	3.560	MN	53,400	178,000	05/07/2020.	05/07/2030.
249030 C* 6	Dentsply International Inc Sr Nt Ser A			1	2.B	25,442,703	101.357	28,625,351	28,242,205	28,242,205				2,378,352	0.860	0.860	DEC	13,493	241,519	12/11/2015.	12/11/2025.
249030 C@ 4	Dentsply International Inc Sr Nt Ser B			1	2.B	16,479,000	106.907	19,589,653	18,324,000	18,324,000				1,504,500	2.050	2.050	JD	20,869	359,944	12/11/2015.	12/11/2025.
24906P C* 8	Dentsply Sirona Inc Sr Nt Ser B				2.B	8,172,750	103.083	9,444,440	9,162,000	9,162,000				752,250	1.310	1.310	AO	21,337	111,145	10/27/2016.	10/27/2027.
25179M AL 7	Devon Energy Corp Sr Nt	LS		1	3.A FE	413,064	122.298	489,191	400,000	411,272		(295)			5.600	5.372	JJ	10,329	22,400	09/24/2013.	07/15/2041.
25179M AN 3	Devon Energy Corp Sr Nt			1	3.A FE	27,393,250	112.887	30,479,382	27,000,000	27,332,957		(9,396)			4.750	4.657	MN	163,875	1,282,500	05/01/2013.	05/15/2042.
25245B AA 5	Diageo Inv Corp Co Gtd Nt			1	1.G FE	9,939,500	128.161	12,816,050	10,000,000	9,949,925		1,412			4.250	4.286	MN	59,028	425,000	05/08/2012.	05/11/2042.
25272K AK 9	Dell Int LLC / EMC Corp 1st Lien			1	2.C FE	9,930,798	121.995	10,735,516	8,800,000	9,736,893		(160,171)			6.020	3.750	JD	23,545	529,760	10/15/2019.	06/15/2026.
25278X AH 2	Diamondback Energy Inc Sr Nt			2	3.A FE	3,980,633	104.102	4,089,111	3,928,000	3,959,568		(12,368)			5.375	5.010	MN	18,181	211,130	04/16/2019.	05/31/2025.
254010 AA 9	Dignity Health Nt			1	2.A FE	27,896,960	103.794	29,062,292	28,000,000	27,978,758		11,108			3.125	3.168	MN	145,833	875,000	10/11/2012.	11/01/2022.
254010 AB 7	Dignity Health Nt			1	2.A FE	19,730,200	112.201	22,440,100	20,000,000	19,772,426		5,974			4.500	4.583	MN	150,000	900,000	10/11/2012.	11/01/2042.
254010 AD 3	Dignity Health Nt			1	2.A FE	3,000,000	108.899	3,266,970	3,000,000	3,000,000					3.812	3.812	MN	19,060	114,360	10/07/2014.	11/01/2024.
254687 CT 1	Disney Walt Co Sr Nt				2.A FE	5,098,657	120.477	6,023,825	5,000,000	5,075,847		(21,262)			7.750	7.188	JJ	173,299	387,500	11/26/2019.	01/20/2024.
254687 DD 5	Disney Walt Co Sr Nt			1	2.A FE	5,990,940	113.190	6,791,376	6,000,000	5,992,638		1,518			3.700	3.728	AO	46,867	222,000	11/26/2019.	10/15/2025.
254687 DP 8	Disney Walt Co Sr Nt				2.A FE	5,262,667	137.988	6,899,375	5,000,000	5,236,100		(24,291)			7.300	6.480	AO	61,847	365,000	11/26/2019.	04/30/2028.
254687 DZ 6	Disney Walt Co Sr Nt				1.G FE	26,708,965	151.636	39,425,256	26,000,000	26,676,625		(30,506)			6.200	5.923	JD	71,644	1,612,000	11/26/2019.	12/15/2034.
254687 EH 5	Disney Walt Co Sr Nt			1	2.A FE	4,026,466	158.032	4,899,001	3,100,000	3,987,679		(35,356)			6.650	4.254	MN	26,341	206,150	11/26/2019.	11/15/2037.
254687 EP 7	Disney Walt Co Sr Nt			1	1.G FE	2,655,898	153.222	3,064,434	2,000,000	2,632,438		(21,482)			6.900	4.396	FA	52,133	138,000	11/26/2019.	08/15/2039.
254687 ER 3	Disney Walt Co Sr Nt			1	1.G FE	29,930,268	154.235	44,728,121	29,000,000	29,906,243		(23,083)			6.150	5.877	FA	673,767	1,783,500	11/26/2019.	02/15/2041.
25468P CT 1	Disney Walt Co MT Sr Nt			1	2.A FE	5,043,500	102.435	5,121,765	5,000,000	5,010,073		(8,759)			2.550	2.367	FA	48,167	127,500	01/11/2017.	02/15/2022.
25468P DB 9	Disney Walt Co Sr Nt			1	2.A FE	25,062,750	128.180	32,045,100	25,000,000	25,057,142		(1,444)			4.125	4.110	JD	85,938	1,031,250	01/05/2016.	06/01/2044.
25468P DK 9	Disney Walt Co Sr Nt			1	2.A FE	5,976,000	111.044	6,662,640	6,000,000	5,987,011		2,312			3.000	3.046	FA	69,000	180,000	01/05/2016.	02/13/2026.
25468P DN 3	Disney Walt Co Sr Nt	LS		1	2.A FE	6,734,840	108.901	7,623,091	7,000,000	6,760,274		5,984			3.000	3.197	JJ	88,083	210,000	07/07/2016.	07/30/2046.
25470D AD 1	Discovery Communications Co Gtd Nt			1	2.C FE	55,570,760	143.030	74,375,444	52,000,000	54,959,701		(80,573)			6.350	5.855	JD	275,167	3,302,000	05/20/2011.	06/01/2040.
25470D AG 4	Discovery Communications Co Gtd Nt			1	2.C FE	3,969,120	120.048	4,801,912	4,000,000	3,973,934		671			4.950	5.000	MN	25,300	198,000	05/10/2012.	05/15/2042.
25470D AQ 2	Discovery Communications Sr Nt			1	2.C FE	3,051,960	105.358	3,160,731	3,000,000	3,033,627		(15,182)			2.950	2.408	MS	24,829	88,500	10/11/2019.	03/20/2023.
25470D AR 0	Discovery Communications Sr Nt			1	2.C FE	4,344,955	114.779	4,705,923	4,100,000	4,316,409		(26,016)			3.950	3.101	MS	45,436	161,950	02/12/2020.	03/20/2028.
25470D BF 5	Discovery Communications Sr Nt			1	2.C FE	17,735,306	116.733	19,377,695	16,600,000	17,615,877		(106,009)			4.125	3.261	MN	87,496	684,750	02/12/2020.	05/15/2029.
25654# AA 0	Dodger Tickets LLC 1st Mtg Bd				2.C PL	16,882,610	108.261	18,277,243	16,882,610	16,882,610					5.660	5.582	MAR	719,321	955,556	05/10/2005.	03/31/2030.
256746 AF 5	Dollar Tree Inc Sr Nt			1	2.B FE	63,092,971	107.046	62,744,720	58,615,000	62,623,679		(469,293)			3.700	0.681	MN	277,119	1,084,378	10/30/2020.	05/15/2023.
256746 AG 3	Dollar Tree Inc Sr Nt			1	2.B FE	3,995,960	112.921	4,516,840	4,000,000	3,997,456		523			4.000	4.016	MN	20,444	160,000	04/05/2018.	05/15/2025.
256746 AH 1	Dollar Tree Inc Sr Nt			1	2.B FE	10,983,946	119.017	12,377,768	10,400,000	10,913,429		(63,587)			4.200	3.406	MN	55,813	436,800	11/20/2019.	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
25746U CK 3	Dominion Resources Inc Sr Nt			1	2.B FE	3,998,600	110.189	4,407,572	4,000,000	3,999,174		134			2.850	2.854	FA	43,067	114,000	08/04/2016.	08/15/2026.
25746U CY 3	Dominion Resources Inc Sr Nt			1	2.B FE	12,341,640	119.942	14,392,980	12,000,000	12,282,659		(33,578)			4.250	3.871	JD	42,500	510,000	03/11/2019.	06/01/2028.
25746U CZ 0	Dominion Resources Inc Sr Nt			1	2.B FE	4,998,350	134.157	6,707,840	5,000,000	4,998,412		27			4.600	4.602	MS	67,722	230,000	03/11/2019.	03/15/2049.
25746U DC 0	Dominion Resources Inc Sr Nt			1	2.B FE	12,120,260	104.043	12,069,000	11,600,000	12,034,814		(85,446)			2.450	0.597	JJ	131,048		08/04/2020.	01/15/2023.
260543 CX 9	Dow Chemical Co Sr Nt			1	2.B FE	21,481,086	112.679	23,099,175	20,500,000	21,320,555		(144,808)			3.625	2.792	MN	94,955	743,125	11/25/2019.	05/15/2026.
260543 CY 7	Dow Chemical Co Sr Nt			1	2.C FE	499,530	122.956	614,780	500,000	499,581		43			4.800	4.813	MN	2,067	24,000	11/25/2019.	11/30/2028.
26078J AD 2	DowDuPont Inc Sr Nt			1	2.A FE	19,612,401	123.193	22,174,812	18,000,000	19,356,103		(152,247)			4.725	3.587	MN	108,675	850,500	04/16/2019.	11/15/2028.
26138E AR 0	Dr Pepper Snapple Group Inc Sr Nt			1	2.B FE	9,962,700	103.450	10,344,970	10,000,000	9,992,210		4,002			2.700	2.743	MN	34,500	270,000	11/13/2012.	11/15/2022.
26138E AT 6	Dr Pepper Snapple Group Inc Sr Nt			1	2.B FE	16,897,113	128.522	21,784,496	16,950,000	16,902,076		1,025			4.500	4.519	MN	97,463	762,750	12/03/2015.	11/15/2045.
26138E AW 9	Dr Pepper Snapple Group Inc Sr Nt			2	2.B FE	29,764,922	107.621	29,837,784	27,725,000	29,651,406		(113,516)			3.130	0.612	JD	38,569	433,896	11/02/2020.	12/15/2023.
26138E AY 5	Dr Pepper Snapple Group Inc Sr Nt			2	2.B FE	12,489,625	127.343	15,917,900	12,500,000	12,490,381		195			4.420	4.425	JD	24,556	552,500	12/05/2016.	12/15/2046.
26441C AL 9	Duke Energy Corp Sr Nt			1	2.A FE	8,458,048	108.714	8,370,963	7,700,000	8,359,864		(98,184)			3.950	0.831	AO	64,209	152,075	08/03/2020.	10/15/2023.
26441C AN 5	Duke Energy Corp Sr Nt			1	2.A FE	4,997,050	110.097	5,504,840	5,000,000	4,998,931		301			3.750	3.757	AO	39,583	187,500	04/01/2014.	04/15/2024.
26441C AP 0	Duke Energy Corp Sr Nt			1	2.A FE	24,916,000	131.827	32,956,775	25,000,000	24,924,329		1,542			4.800	4.821	JD	53,333	1,200,000	11/16/2015.	12/15/2045.
26441C AT 2	Duke Energy Corp Sr Nt			1	2.A FE	19,988,800	116.255	23,250,980	20,000,000	19,990,131		226			3.750	3.753	MS	250,000	750,000	08/09/2016.	09/01/2046.
26441C AY 1	Duke Energy Corp Sr Nt			2	2.A FE	1,991,960	121.395	2,427,904	2,000,000	1,992,479		157			3.950	3.973	FA	29,844	79,000	08/07/2017.	08/15/2047.
26441Y AW 7	Duke-Weeks Realty LP Sr Nt			1	2.A FE	2,127,500	105.038	2,100,756	2,000,000	2,038,469		(20,767)			3.875	2.763	AO	16,361	77,500	06/28/2016.	10/15/2022.
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt			1	2.A FE	30,703,872	112.015	34,416,732	30,725,000	30,712,549		1,883			3.250	3.258	JD	2,774	998,563	07/14/2016.	06/30/2026.
26441Y BA 4	Duke-Weeks Realty LP Sr Nt			1	2.A FE	25,594,906	112.513	27,903,150	24,800,000	25,473,220		(90,108)			3.375	2.925	JD	37,200	837,000	08/13/2019.	12/15/2027.
26441Y BB 2	Duke-Weeks Realty LP Sr Nt			1	2.A FE	3,623,670	117.857	4,124,995	3,500,000	3,606,720		(12,687)			4.000	3.523	MS	41,222	140,000	07/19/2019.	09/15/2028.
26441Y BD 8	Duke-Weeks Realty LP Sr Nt			1	2.A FE	3,002,843	108.912	3,349,032	3,075,000	3,004,131		1,288			3.050	3.172	MS	31,262	49,499	02/13/2020.	03/01/2050.
26442C AR 5	Duke Energy Corporation 1st Mtg Bd			1	1.F FE	4,982,350	122.892	6,144,605	5,000,000	4,984,018		369			3.875	3.895	MS	57,049	193,750	03/08/2016.	03/15/2046.
26442E AD 2	Duke Energy Ohio Inc 1st Mtg Bd			1	1.F FE	9,996,700	108.036	10,803,600	10,000,000	9,998,981		358			3.800	3.804	MS	126,667	380,000	09/03/2013.	09/01/2023.
26443C AA 1	Duke University Health Sr Nt			1	1.C FE	12,860,285	122.881	15,667,302	12,750,000	12,852,643		(2,292)			3.920	3.870	JD	41,650	499,800	06/20/2017.	06/01/2047.
26444H AA 9	Duke Energy Florida LLC 1st Mtg Bd			1	1.F FE	11,941,816	114.187	13,702,452	12,000,000	11,947,197		1,263			3.400	3.426	AO	102,000	408,000	09/06/2016.	10/01/2046.
26860# AA 8	EIF Pio Pico LLC Sr Sec Nt				2.B PL	10,638,905	110.153	11,719,031	10,638,905	10,638,905					4.170	4.170	JD	1,232	448,883	02/11/2015.	12/31/2041.
26884T AH 5	ERAC USA Finance Company Sr Nt			1	2.A FE	9,416,566	105.022	9,876,307	9,404,000	9,406,685		(1,439)			3.300	3.283	AO	65,515	310,332	02/14/2013.	10/15/2022.
26884T AL 6	ERAC USA Finance Company Sr Nt			1	2.A FE	9,983,000	111.190	11,119,030	10,000,000	9,992,889		1,674			3.850	3.870	MN	49,194	385,000	05/19/2014.	11/15/2024.
27616# AD 7	Easterly Government Properties Sr Nt				2.B	10,000,000	112.302	11,230,205	10,000,000	10,000,000					3.730	3.730	MS	112,936	373,000	09/12/2019.	09/12/2029.
277432 AB 6	Eastman Chem Co Deb				2.C FE	3,971,980	117.217	4,688,676	4,000,000	3,993,793		1,764			7.250	7.308	JJ	133,722	290,000	01/11/1994.	01/15/2024.
277432 AD 2	Eastman Chem Co Deb				2.C FE	2,046,640	131.143	2,622,856	2,000,000	2,019,212		(2,423)			7.600	7.401	FA	63,333	152,000	01/06/1999.	02/01/2027.
278058 AQ 5	Eaton Corp Nt				2.A FE	10,300,900	122.696	12,269,590	10,000,000	10,093,591		(17,905)			6.500	6.254	JD	54,167	650,000	08/28/2001.	06/01/2025.
278058 E# 5	Eaton Corp Sr Nt			1	2.A	35,000,000	101.101	35,385,184	35,000,000	35,000,000					3.470	3.470	JD	53,978	1,214,500	06/28/2012.	06/28/2021.
278062 AE 4	Eaton Corp Sr Nt			1	2.A FE	28,362,157	126.702	36,946,420	29,160,000	28,462,807		18,036			4.150	4.317	MN	198,328	1,210,140	08/08/2018.	11/02/2042.
278062 AF 1	Eaton Corp Sr Nt			2	2.A FE	21,500,000	121.719	26,169,650	21,500,000	21,500,000					3.915	3.915	MS	247,841	841,725	09/06/2017.	09/15/2047.
278062 AG 9	Eaton Corp Sr Nt			1	2.A FE	20,000,000	112.031	22,406,120	20,000,000	20,000,000					3.103	3.103	MS	182,732	620,600	09/06/2017.	09/15/2027.
278865 AU 4	Ecolab Inc Sr Nt			2	2.A FE	3,055,890	105.241	3,157,221	3,000,000	3,018,660		(9,541)			3.250	2.907	JJ	45,229	97,500	11/28/2016.	01/14/2023.
278865 AV 2	Ecolab Inc Sr Nt			1	2.A FE	25,973,890	110.992	29,412,854	26,500,000	26,171,617		50,590			2.700	2.932	MN	119,250	715,500	11/29/2016.	11/01/2026.
278865 AW 0	Ecolab Inc Sr Nt			1	2.A FE	9,817,430	118.338	11,833,810	10,000,000	9,830,870		3,749			3.700	3.803	MN	61,667	370,000	02/05/2018.	11/01/2046.
278865 BD 1	Ecolab Inc Sr Nt			1	1.G FE	12,103,973	113.483	13,731,467	12,100,000	12,104,025		(585)			3.250	3.244	JD	32,771	393,250	04/24/2019.	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
27965# AL 6	Edens Ltd Ptnr Sr Nt Ser 15A		..	1	2.B PL	30,000,000	102.500	30,749,901	30,000,000	30,000,000					3.240	3.240	MN	116,100	1,002,000	05/18/2015.	05/18/2022.
27965# AS 1	Edens Ltd Ptnr Sr Nt Ser G		..		2.B PL	25,000,000	111.052	27,763,012	25,000,000	25,000,000					3.840	3.840	JJ	402,667	985,000	07/31/2017.	07/31/2027.
28501* AW 5	Electric Transmission TX LLC Sr Nt Ser E		..	1	2.B	13,000,000	108.168	14,061,801	13,000,000	13,000,000					3.270	3.270	MS	122,807	425,100	03/17/2016.	03/17/2026.
286857 A# 4	Elizabethtown Gas Company 1st Mtg Bd Ser		..		1.G	3,000,000	120.437	3,613,100	3,000,000	3,000,000					4.220	4.220	JD	3,868	126,600	12/20/2018.	12/20/2033.
286857 A@ 6	Elizabethtown Gas Company 1st Mtg Bd Ser		..		1.G	4,000,000	115.066	4,602,647	4,000,000	4,000,000					4.020	4.020	JD	4,913	160,800	12/20/2018.	12/20/2028.
286857 B* 7	Elizabethtown Gas Company 1st Mtg Bd Ser		..		1.G	9,000,000	123.593	11,123,357	9,000,000	9,000,000					4.290	4.290	JD	11,798	386,100	12/20/2018.	12/20/2038.
29103D AF 3	Emera US Finance LP Sr Nt		..	1	2.C FE	9,991,371	100.778	10,077,820	10,000,000	9,999,080		1,992			2.700	2.721	JD	12,000	270,000	01/17/2017.	06/15/2021.
292505 AD 6	EnCana Corp Sr Nt	LS	..	1	3.A FE	25,683,031	115.804	26,698,612	23,055,000	25,019,894		(94,904)			6.500	5.595	FA	566,128	1,498,575	08/22/2012.	08/15/2034.
292505 AE 4	EnCana Corp Sr Nt		..	1	3.A FE	16,353,233	111.581	15,643,586	14,020,000	15,872,623		(68,330)			6.625	5.404	FA	350,889	928,825	07/26/2012.	08/15/2037.
292505 AG 9	EnCana Corp Nt		..	1	3.A FE	26,809,625	111.666	25,683,088	23,000,000	26,048,051		(108,506)			6.500	5.306	FA	622,917	1,495,000	08/21/2012.	02/01/2038.
29250R AU 0	Enbridge Energy Partners LP Sr Nt		..	1	2.A FE	4,014,263	101.680	3,813,015	3,750,000	3,774,813		(34,514)			4.200	3.237	MS	46,375	157,500	04/09/2013.	09/15/2021.
29273R AR 0	Energy Transfer Partners Sr Nt		..	1	2.C FE	4,982,100	121.999	6,099,930	5,000,000	4,984,649		332			6.500	6.527	FA	135,417	325,000	01/09/2012.	02/01/2042.
29278N AE 3	Energy Transfer Partners Sr Nt Ser 30Y		..	1	2.C FE	2,967,000	117.833	3,534,996	3,000,000	2,968,140		444			6.000	6.080	JD	8,000	180,000	06/05/2018.	06/15/2048.
29278N AF 0	Energy Transfer Partners Sr Nt Ser 10Y		..	1	2.C FE	6,987,330	115.261	8,068,298	7,000,000	6,990,073		1,076			4.950	4.973	JD	15,400	346,500	06/05/2018.	06/15/2028.
29278N AG 8	Energy Transfer Partners Sr Nt		..	1	2.C FE	25,409,305	116.756	29,539,217	25,300,000	25,390,178		(8,881)			5.250	5.195	AO	280,408	1,328,250	01/09/2019.	04/15/2029.
29278N AQ 6	Energy Transfer Operating LP Sr Nt		..	1	2.C FE	7,987,440	107.865	8,629,216	8,000,000	7,988,101		661			3.750	3.769	MN	38,333	244,167	01/07/2020.	05/15/2030.
292845 AE 4	Engelhard Corp Nt		..	1	2.C FE	995,010	111.530	1,115,297	1,000,000	997,716		228			6.950	6.990	JD	5,792	69,500	05/28/1998.	06/01/2028.
29364D AS 9	Entergy Arkansas Inc 1st Mtg Bd		..	1	1.F FE	1,107,360	109.761	1,097,611	1,000,000	1,048,782		(13,614)			3.700	2.209	JD	3,083	37,000	07/07/2016.	06/01/2024.
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd		..	1	1.F FE	24,688,170	112.938	26,540,407	23,500,000	24,202,248		(122,964)			3.500	2.881	AO	205,625	822,500	11/30/2017.	04/01/2026.
29364D AV 2	Entergy Arkansas Inc 1st Mtg Bd		..	1	1.F FE	3,098,590	117.082	3,512,445	3,000,000	3,086,280		(10,940)			4.000	3.527	JD	10,000	120,000	10/02/2019.	06/01/2028.
29364G AH 6	Entergy Corp Sr Nt		..	1	2.B FE	14,726,982	104.856	14,522,528	13,850,000	14,520,849		(206,133)			4.000	0.453	JJ	255,456		07/27/2020.	07/15/2022.
29364W AW 8	Entergy Louisiana LLC Sec Nt		..	1	1.F FE	2,121,400	112.206	2,244,128	2,000,000	2,106,162		(13,760)			3.250	2.421	AO	16,250	65,000	11/20/2019.	04/01/2028.
29364W AZ 1	Entergy Louisiana LLC 1st Mtg Bd		..	1	1.F FE	17,991,180	111.413	20,054,304	18,000,000	17,993,599		853			3.120	3.126	MS	187,200	561,600	05/17/2017.	09/01/2027.
29364W BA 5	Entergy Louisiana LLC Sec Nt		..	1	1.F FE	9,693,315	124.448	10,578,063	8,500,000	9,606,708		(77,441)			4.000	2.717	MS	100,111	340,000	11/14/2019.	03/15/2033.
29364W BD 9	Entergy Louisiana LLC Secured 1st Mtg		..	1	1.F FE	5,386,770	106.763	5,765,175	5,400,000	5,387,019		249			2.900	2.912	MS	46,110	82,215	03/03/2020.	03/15/2051.
293791 AF 6	Enterprise Products Ptnrs LP Co Gtd Nt		..	1	2.A FE	8,757,610	140.033	11,202,648	8,000,000	8,536,080		(29,117)			6.875	6.087	MS	183,333	550,000	03/14/2011.	03/01/2033.
29379V AQ 6	Enterprise Products Operations Nt		..	1	2.A FE	4,860,640	143.130	5,725,200	4,000,000	4,776,274		(23,105)			6.450	4.901	MS	86,000	258,000	01/24/2017.	09/01/2040.
29379V AT 0	Enterprise Products Operations Co Gtd Nt		..	1	2.A FE	11,918,040	137.481	16,497,744	12,000,000	11,931,914		1,716			5.950	5.999	FA	297,500	714,000	01/04/2011.	02/01/2041.
29379V AU 7	Enterprise Products Operations Co Gtd Nt		..	1	2.A FE	4,235,826	104.044	4,369,827	4,200,000	4,204,698		(4,020)			4.050	3.947	FA	64,260	170,100	12/02/2011.	02/15/2022.
29379V AV 5	Enterprise Products Operations Co Gtd Nt		..	1	2.A FE	19,977,400	137.291	27,458,100	20,000,000	19,980,520		467			5.700	5.708	FA	430,667	1,140,000	08/10/2011.	02/15/2042.
29379V AY 9	Enterprise Products Operations Sr Nt		..	1	2.A FE	1,447,485	121.207	1,818,108	1,500,000	1,451,967		1,218			4.450	4.684	FA	25,217	66,750	01/31/2017.	02/15/2043.
29379V AZ 6	Enterprise Products Operations Nt		..	1	2.A FE	2,427,482	105.698	2,536,762	2,400,000	2,415,966		(6,923)			3.350	3.035	MS	23,673	80,400	04/24/2019.	03/15/2023.
29379V BA 0	Enterprise Products Operations Nt		..	1	2.A FE	13,010,590	124.055	16,747,398	13,500,000	13,071,692		9,231			4.850	5.082	MS	192,788	654,750	01/27/2017.	03/15/2044.
29379V BC 6	Enterprise Products Operations Nt		..	1	2.A FE	13,173,050	129.937	16,891,836	13,000,000	13,160,808		(3,553)			5.100	5.010	FA	250,467	663,000	01/31/2017.	02/15/2045.
29379V BE 2	Enterprise Products Operations Sr Nt		..	1	2.A FE	8,901,965	111.966	9,517,144	8,500,000	8,683,823		(41,105)			3.750	3.186	FA	120,417	318,750	04/08/2015.	02/15/2025.
29379V BH 5	Enterprise Products Operations Sr Nt		..	1	2.A FE	14,486,810	113.271	16,424,281	14,500,000	14,497,385		411			3.700	3.704	FA	202,678	536,500	12/12/2017.	02/15/2026.
29379V BJ 1	Enterprise Products Operations Sr Nt		..	1	2.A FE	8,218,510	127.280	10,182,400	8,000,000	8,204,245		(4,119)			4.900	4.726	MN	50,089	392,000	03/21/2017.	05/15/2046.
29379V BL 6	Enterprise Products Operations Sr Nt		..	2	2.A FE	8,221,160	115.154	9,212,296	8,000,000	8,150,869		(22,712)			3.950	3.591	FA	119,378	316,000	12/12/2017.	02/15/2027.
29455J AB 3	Equitable Resources Inc MT Nt Tr #00002		..		3.B FE	2,000,000	104.711	2,094,210	2,000,000	2,000,000					8.990	8.989	FA	74,917	179,800	08/30/1991.	09/01/2021.

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
29736R AC 4	Estee Lauder Cos Sr Sub Nt			1	1.E FE	20,232,283	147.273	29,454,540	20,000,000	20,179,946		(6,499)			6.000	5.917	MN	153,333	1,200,000	04/26/2007.	05/15/2037.
30040W AA 6	Eversource Energy Sr Nt			1	2.A FE	8,753,745	100.240	8,665,765	8,645,000	8,650,201		(25,593)			2.500	2.199	MS	63,637	216,125	10/12/2016.	03/15/2021.
30040W AB 4	Eversource Energy Sr Nt			1	2.A FE	36,003,610	111.381	40,097,052	36,000,000	36,002,232		(397)			3.350	3.349	MS	355,100	1,206,000	01/16/2018.	03/15/2026.
30040W AE 8	Eversource Energy Sr Nt			1	2.A FE	13,490,820	112.218	15,149,403	13,500,000	13,493,297		833			3.300	3.308	JJ	205,425	445,500	01/03/2018.	01/15/2028.
30040W AG 3	Eversource Energy Sr Nt			1	2.A FE	22,005,093	109.477	21,886,542	19,992,000	21,810,570		(194,523)			3.800	0.558	JD	63,308	379,848	11/12/2020.	12/01/2023.
302508 AQ 9	FMR Corp Bd			1	1.E FE	23,533,680	147.378	28,651,738	19,441,000	21,909,300		(226,918)			7.570	5.641	JD	65,408	1,471,684	08/27/2012.	06/15/2029.
30251B AB 4	FMR LLC Sr Nt			1	1.E FE	10,704,240	152.306	12,945,993	8,500,000	10,396,235		(62,013)			6.450	4.657	MN	70,054	548,250	09/12/2017.	11/15/2039.
30251B AC 2	FMR LLC Sr Nt			1	1.E FE	12,364,400	155.251	15,525,070	10,000,000	12,082,704		(60,815)			6.500	4.858	JD	30,694	650,000	11/18/2015.	12/14/2040.
30251B AD 0	FMR LLC Sr Nt			1	1.E FE	18,029,860	134.559	22,874,962	17,000,000	17,817,074		(50,176)			4.950	4.432	FA	350,625	841,500	05/18/2016.	02/01/2033.
30251B AE 8	FMR LLC Sr Nt			1	1.E FE	3,592,511	137.959	4,421,570	3,205,000	3,571,652		(9,748)			5.150	4.339	FA	68,774	165,058	04/24/2019.	02/01/2043.
30288* AA 8	FLNG Liquefaction 2 LLC Sr Sec Nt				2.B FE	47,380,000	113.444	53,749,608	47,380,000	47,380,000					4.540	4.541	MS	543,738	2,151,052	11/29/2016.	03/31/2038.
30288* AE 0	FLNG Liquefaction 2 LLC Sr Sec Nt				2.B FE	10,000,000	112.884	11,288,400	10,000,000	10,000,000					4.390	4.389	JD	1,219	439,000	05/21/2019.	12/31/2038.
313747 AU 1	Federal Realty Investors Tr Sr Nt			1	1.G FE	24,899,850	108.785	27,196,200	25,000,000	24,966,174		10,191			3.950	3.998	JJ	455,347	987,500	02/19/2014.	01/15/2024.
313747 AV 9	Federal Realty Investors Tr Sr Nt			1	1.G FE	7,735,588	117.835	9,073,326	7,700,000	7,741,154		(1,344)			4.500	4.458	JD	28,875	346,500	10/29/2019.	12/01/2044.
313747 AX 5	Federal Realty Investors Tr Sr Nt			1	1.G FE	977,560	104.873	1,048,730	1,000,000	979,551		470			3.625	3.750	FA	15,104	36,250	07/07/2016.	08/01/2046.
313747 AY 3	Federal Realty Investors Tr Sr Nt			1	1.G FE	5,467,220	108.759	5,981,751	5,500,000	5,476,582		3,158			3.250	3.323	JJ	82,424	178,750	12/07/2017.	07/15/2027.
313747 AZ 0	Federal Realty Investors Tr Sr Nt			1	1.G FE	28,477,503	108.479	30,482,599	28,100,000	28,432,137		(35,784)			3.200	3.034	JD	39,964	899,200	11/14/2019.	06/15/2029.
31428X AW 6	Fedex Corp Sr Nt			1	2.B FE	32,808,100	134.870	40,460,910	30,000,000	32,466,023		(59,867)			5.100	4.522	JJ	705,500	1,530,000	07/22/2014.	01/15/2044.
31428X BC 9	Fedex Corp Sr Nt			1	2.B FE	14,001,993	109.744	15,364,174	14,000,000	14,000,977		(224)			3.200	3.198	FA	186,667	448,000	01/06/2015.	02/01/2025.
31428X BG 0	Fedex Corp Sr Nt			1	2.B FE	2,986,830	128.650	3,859,494	3,000,000	2,987,957		250			4.550	4.577	AO	34,125	136,500	03/21/2016.	04/01/2046.
31428X BP 0	Fedex Corp Sr Nt			1	2.B FE	9,915,880	114.104	11,410,430	10,000,000	9,936,545		7,652			3.400	3.501	FA	128,444	340,000	03/28/2018.	02/15/2028.
31428X BQ 8	Fedex Corp Sr Nt			2	2.B FE	458,054	120.875	604,373	500,000	459,738		739			4.050	4.571	FA	7,650	20,250	08/29/2018.	02/15/2048.
31620M AT 3	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	9,296,550	111.271	10,014,408	9,000,000	9,249,270		(42,779)			3.000	2.447	FA	102,000	270,000	11/20/2019.	08/15/2026.
31620M BJ 4	Fidelity National Financial Sr Nt			1	2.B FE	36,810,057	117.400	41,160,335	35,060,000	36,595,857		(164,653)			3.750	3.133	MN	146,083	1,314,750	11/20/2019.	05/21/2029.
316773 CH 1	Fifth Third Bancorp Sub Bk Nt				2.B FE	8,145,270	169.306	9,640,306	5,694,000	7,799,019		(77,243)			8.250	4.999	MS	156,585	469,755	09/12/2017.	03/01/2038.
316773 CL 2	Fifth Third Bancorp Sr Nt				2.A FE	5,709,664	103.471	5,846,134	5,650,000	5,662,036		(9,683)			3.500	3.318	MS	58,226	197,750	09/16/2015.	03/15/2022.
316773 CX 6	Fifth Third Bancorp Sr Nt			2	2.A FE	34,934,900	109.063	38,171,945	35,000,000	34,958,696		12,506			3.650	3.691	JJ	553,583	1,277,500	01/23/2019.	01/25/2024.
31677A AB 0	Fifth Third Bancorp Sub Nt				2.A FE	17,246,290	113.307	19,262,190	17,000,000	17,139,417		(24,116)			3.850	3.675	MS	192,714	654,500	04/05/2016.	03/15/2026.
31677Q BC 2	Fifth Third Bancorp Sr Nt				1.G FE	29,845,500	101.703	30,510,780	30,000,000	29,982,201		23,277			2.875	2.956	AO	215,625	862,500	09/02/2014.	10/01/2021.
337358 BD 6	First Union Corp Sub Bk Nt				2.B FE	5,535,716	139.735	6,986,735	5,000,000	5,387,799		(16,349)			6.550	5.777	AO	69,139	327,500	05/09/2007.	10/15/2035.
337358 BH 7	First Union Corp Sub Bk Nt				2.B FE	8,794,340	131.704	9,219,266	7,000,000	7,706,935		(105,706)			7.574	5.451	FA	220,908	530,180	09/16/2005.	08/01/2026.
337738 AU 2	FiServe Inc Sr Nt			1	2.B FE	47,649,186	114.186	53,210,490	46,600,000	47,538,082		(99,495)			3.500	3.217	JJ	815,500	1,662,714	11/14/2019.	07/01/2029.
337738 AV 0	FiServe Inc Sr Nt			1	2.B FE	2,218,260	133.948	2,678,960	2,000,000	2,213,439		(4,233)			4.400	3.779	JJ	44,000	89,711	10/29/2019.	07/01/2049.
337932 AL 1	Firstenergy Corp Sr Nt	LS		1	3.A FE	7,294,817	100.317	7,323,148	7,300,000	7,295,251		434			2.650	2.658	MS	64,483	102,636	02/18/2020.	03/01/2030.
33812@ AA 5	Fitch Group Inc Sr Nt			1	2.A	6,000,000	102.705	6,162,271	6,000,000	6,000,000					5.120	5.120	FA	121,173	307,200	08/09/2011.	08/09/2021.
33829T AA 4	Five Corners Funding Trust Sr Nt			1	1.G FE	26,145,683	110.922	26,380,674	23,783,000	25,709,599		(259,494)			4.419	1.505	MN	134,291	664,021	09/22/2020.	11/15/2023.
341081 FF 9	Florida Pwr & Lt Co 1st Mtg Bd			1	1.E FE	19,950,600	126.874	25,374,720	20,000,000	19,960,840		1,146			4.125	4.139	FA	343,750	825,000	12/08/2011.	02/01/2042.
341081 FG 7	Florida Pwr & Lt Co 1st Mtg Bd			1	1.E FE	6,559,520	126.536	7,592,172	6,000,000	6,494,364		(15,376)			4.050	3.499	JD	20,250	243,000	07/21/2016.	06/01/2042.
341081 FJ 1	Florida Pwr & Lt Co 1st Mtg Bd			1	1.E FE	15,711,030	104.632	15,694,815	15,000,000	15,260,870		(104,468)			2.750	2.008	JD	34,375	412,500	07/26/2016.	06/01/2023.
341081 FL 6	Florida Pwr & Lt Co Nt			1	1.D FE	11,960,400	128.277	15,393,240	12,000,000	11,965,541		850			4.050	4.069	AO	121,500	486,000	09/02/2014.	10/01/2044.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
341099 CR 8	Florida Power Corp 1st Mtg Bd			1	1.F FE	45,854,180	119.343	54,897,780	46,000,000	45,878,680		3,480			3.850	3.868	MN	226,294	1,771,000	11/15/2012.	11/15/2042.
34486* AA 0	Football Club Sr Nt			1	1.F FE	10,000,000	104.972	10,497,180	10,000,000	10,000,000					3.410	3.410	OCT	81,461	344,789	08/30/2012.	10/05/2024.
34489* AA 7	Football Club Sec Nt Ser 33-A				1.F FE	5,000,000	107.837	5,391,867	5,000,000	5,000,000					3.870	3.870	OCT	47,300	195,650	08/15/2018.	10/05/2025.
34489* AC 3	Football Club Sec Nt Ser 33-C				1.F FE	10,000,000	109.466	10,946,570	10,000,000	10,000,000					3.960	3.960	OCT	96,800	400,400	08/15/2018.	10/05/2028.
34489@ AA 5	Football Club Term Nt Ser 2019-A				1.F FE	10,000,000	103.942	10,394,223	10,000,000	10,000,000					3.050	3.050	OCT	74,556	307,542	10/08/2019.	10/05/2026.
34489@ AC 1	Football Club Term Nt Ser 2019-C				1.F FE	8,000,000	103.569	8,285,494	8,000,000	8,000,000					3.330	3.330	OCT	65,120	268,620	10/08/2019.	10/05/2031.
345397 WF 6	Ford Motor Cr Co Sr Nt				3.B FE	30,489,300	103.216	30,964,800	30,000,000	30,111,243		(61,564)			4.250	4.024	MS	357,708	1,275,000	01/28/2014.	09/20/2022.
345397 XA 6	Ford Motor Cr Co Sr Nt				3.A FE	11,500,000	100.928	11,606,674	11,500,000	11,500,000					3.219	3.219	JJ	176,866	370,185	01/06/2015.	01/09/2022.
35137L AG 0	Fox Corp Sr Nt			1	2.B FE	12,328,647	110.134	13,436,397	12,200,000	12,304,102		(24,545)			4.030	3.720	JJ	213,053	245,830	04/03/2020.	01/25/2024.
35137L AH 8	Fox Corp Sr Nt			1	2.B FE	61,665,140	121.330	69,279,430	57,100,000	61,321,302		(343,839)			4.709	3.611	JJ	1,165,164	1,344,420	04/03/2020.	01/25/2029.
359694 AB 2	Fuller H B Co Sr Nt			1	3.C FE	5,102,365	104.250	5,304,240	5,088,000	5,102,003		(362)			4.000	3.947	FA	76,885		10/07/2020.	02/15/2027.
361448 AN 3	GATX Corp Sr Nt			1	2.B FE	5,310,750	105.737	5,286,860	5,000,000	5,062,078		(40,776)			4.750	3.863	JD	10,556	237,500	03/07/2014.	06/15/2022.
361448 AQ 6	GATX Corp Sr Nt			1	2.B FE	4,944,700	106.834	5,341,695	5,000,000	4,985,667		5,999			3.900	4.035	MS	49,292	195,000	03/14/2013.	03/30/2023.
361448 AU 7	GATX Corp Sr Nt			1	2.B FE	11,993,940	131.578	15,789,312	12,000,000	11,994,912		111			5.200	5.203	MS	183,733	624,000	03/06/2014.	03/15/2044.
361448 BE 2	GATX Corp Sr Nt	LS		1	2.B FE	3,993,440	121.906	4,876,232	4,000,000	3,994,864		499			4.700	4.719	AO	47,000	188,000	01/29/2019.	04/01/2029.
361448 BF 9	GATX Corp Sr Nt			1	2.B FE	8,476,739	118.180	10,028,755	8,486,000	8,477,703		964			4.000	4.012	JD	943	214,979	05/11/2020.	06/30/2030.
369550 AU 2	General Dynamics Corp Sr Nt			2	1.F FE	14,137,944	103.151	14,441,182	14,000,000	14,040,621		(24,320)			2.250	2.068	MN	40,250	315,000	11/10/2016.	11/15/2022.
369550 AW 8	General Dynamics Corp Sr Nt			2	1.F FE	11,580,750	103.706	12,444,660	12,000,000	11,827,681		62,746			1.875	2.443	FA	85,000	225,000	12/01/2016.	08/15/2023.
369550 AX 6	General Dynamics Corp Sr Nt			2	1.F FE	16,301,810	107.463	18,806,095	17,500,000	16,766,592		118,262			2.125	2.939	FA	140,486	371,875	11/18/2016.	08/15/2026.
369550 BC 1	General Dynamics Corp Sr Nt			1	1.F FE	15,910,080	116.990	18,718,368	16,000,000	15,930,657		8,013			3.750	3.818	MN	76,667	600,000	05/08/2018.	05/15/2028.
369550 BG 2	General Dynamics Corp Sr Nt			1	1.F FE	4,938,700	111.780	5,589,010	5,000,000	4,959,982		8,298			3.500	3.700	MN	22,361	175,000	05/08/2018.	05/15/2025.
369550 BK 3	General Dynamics Corp Sr Nt			1	1.F FE	4,977,750	110.419	5,520,930	5,000,000	4,980,951		3,201			3.250	3.347	AO	40,625	83,958	03/23/2020.	04/01/2025.
369550 BM 9	General Dynamics Corp Sr Nt			1	1.F FE	9,894,700	118.626	11,862,550	10,000,000	9,901,536		6,836			3.625	3.752	AO	90,625	187,292	03/23/2020.	04/01/2030.
369604 BF 9	General Electric Co Sr Nt			1	2.B FE	3,399,781	117.226	3,848,530	3,283,000	3,379,794		(2,784)			4.125	3.922	AO	30,847	135,424	10/02/2012.	10/09/2042.
369622 SM 8	General Elec Cap Corp Sub Nt	LS			2.C FE	24,742,750	100.466	24,614,170	24,500,000	24,503,410		(30,066)			5.300	5.172	FA	504,972	1,298,500	02/23/2011.	02/11/2021.
36962G 3A 0	General Elec Cap Corp MT Nt Ser A				2.B FE	10,267,500	137.856	13,785,560	10,000,000	10,212,333		(7,346)			6.150	5.947	FA	246,000	615,000	03/30/2011.	08/07/2037.
36962G 3P 7	General Elec Cap Corp Sr Nt				2.B FE	51,656,170	135.534	71,832,914	53,000,000	51,951,199		33,570			5.875	6.061	JJ	1,444,434	3,113,750	03/31/2011.	01/14/2038.
36962G XZ 2	General Elec Cap Corp Sr Nt			1	2.B FE	3,331,470	140.206	4,206,192	3,000,000	3,222,140		(13,746)			6.750	5.840	MS	59,625	202,500	09/24/2010.	03/15/2032.
370334 CA 0	General Mills Inc Sr Nt			1	2.B FE	1,358,396	103.750	1,348,750	1,300,000	1,347,091		(11,305)			2.600	0.451	AO	7,417	16,900	08/03/2020.	10/12/2022.
370334 CE 2	General Mills Inc Sr Nt			1	2.B FE	2,609,795	108.908	2,609,445	2,396,000	2,600,289		(9,506)			3.700	0.526	AO	18,223		11/12/2020.	10/17/2023.
370334 CG 7	General Mills Inc Sr Nt			1	2.B FE	4,989,900	119.898	5,994,890	5,000,000	4,992,233		893			4.200	4.225	AO	43,167	210,000	04/03/2018.	04/17/2028.
372460 D* 3	Genuine Parts Co Sr Nt Ser J				2.B	34,953,000	103.050	37,765,782	36,648,000	36,648,000				3,009,000	1.400	1.400	AO	86,937	653,199	10/30/2017.	10/30/2024.
372460 D@ 1	Genuine Parts Co Sr Nt Ser K				2.B	29,127,500	106.572	32,547,193	30,540,000	30,540,000				2,507,500	1.810	1.810	AO	93,664	660,167	10/30/2017.	10/30/2027.
372546 AT 8	George Washington University Nt			1	1.E FE	5,920,090	125.271	6,889,883	5,500,000	5,887,842		(9,903)			4.300	3.844	MS	69,636	236,500	07/20/2017.	09/15/2044.
372546 AV 3	George Washington University Nt			1	1.E FE	23,497,048	113.012	26,625,651	23,560,000	23,502,151		1,325			3.545	3.560	MS	245,921	835,202	07/21/2016.	09/15/2046.
372546 AW 1	George Washington University Nt			1	1.E FE	5,800,000	126.638	7,345,004	5,800,000	5,800,000					4.126	4.126	MS	70,463	239,308	03/27/2018.	09/15/2048.
373298 BP 2	Georgia-Pacific Group Nt			1	1.G FE	4,087,490	135.867	5,434,668	4,000,000	4,040,503		(4,049)			7.250	7.072	JD	24,167	290,000	02/03/1999.	06/01/2028.
373334 KA 8	Georgia Pwr Co Sr Nt			1	2.A FE	18,767,150	126.637	24,060,954	19,000,000	18,801,729		5,170			4.300	4.374	MS	240,561	817,000	06/05/2013.	03/15/2043.
373334 KE 0	Georgia Pwr Co Sr Nt			1	1.G FE	4,981,200	111.861	5,593,040	5,000,000	4,989,485		1,810			3.250	3.294	AO	40,625	162,500	03/02/2016.	04/01/2026.
375558 AU 7	Gilead Sciences Inc Sr Nt			1	2.A FE	51,847,113	102.740	50,162,756	48,825,000	49,193,914		(391,782)			4.400	3.552	JD	179,025	2,148,300	08/19/2013.	12/01/2021.

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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
375558 AX 1	Gilead Sciences Inc Sr Nt		..	1	2.A FE	13,975,000	131.965	17,155,385	13,000,000	13,857,611		(21,072)			4.800	4.346	AO	156,000	624,000	11/12/2014.	04/01/2044.
375558 BA 0	Gilead Sciences Inc Sr Nt		..	1	2.A FE	4,473,585	127.447	5,735,115	4,500,000	4,477,059		517			4.500	4.535	FA	84,375	202,500	11/12/2014.	02/01/2045.
375558 BC 6	Gilead Sciences Inc Sr Nt		..	1	2.A FE	9,985,900	104.431	10,443,130	10,000,000	9,996,317		2,126			3.250	3.273	MS	108,333	325,000	09/09/2015.	09/01/2022.
375558 BG 7	Gilead Sciences Inc Sr Nt		..	1	2.A FE	4,992,950	129.174	6,458,715	5,000,000	4,994,199		272			4.600	4.611	MS	76,667	230,000	09/15/2015.	09/01/2035.
375558 BK 8	Gilead Sciences Inc Sr Nt		..	1	2.A FE	13,948,862	122.156	17,101,770	14,000,000	13,953,071		959			4.150	4.171	MS	193,667	581,000	09/12/2017.	03/01/2047.
377372 AE 7	Glaxosmithkline Cap Inc Co Gtd Nt		..	1	1.F FE	2,003,710	157.890	3,157,798	2,000,000	2,002,934		(92)			6.375	6.361	MN	16,292	127,500	05/22/2008.	05/15/2038.
37940X AB 8	Global Payments Inc Sr Nt		..	1	2.C FE	21,515,693	110.654	23,347,994	21,100,000	21,481,058		(35,875)			3.200	2.951	FA	255,076	672,249	02/13/2020.	08/15/2029.
37940X AC 6	Global Payments Inc Sr Nt		..	1	2.C FE	2,041,596	123.309	2,219,566	1,800,000	2,037,217		(4,379)			4.150	3.417	FA	28,220	74,908	02/12/2020.	08/15/2049.
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B		..	1	1.D FE	7,304,211	110.801	8,093,158	7,304,211	7,304,211					5.750	5.745	MN	64,437	421,142	05/06/2005.	05/06/2025.
38141G WB 6	Goldman Sachs Group Inc Sr Nt		..	1	2.A FE	2,129,780	114.120	2,282,390	2,000,000	2,108,063		(19,634)			3.850	2.702	JJ	33,153	77,000	11/20/2019.	01/26/2027.
38141G WL 4	Goldman Sachs Group Inc Sr Nt		..	1	2.A FE	1,050,550	115.202	1,152,023	1,000,000	1,043,498		(6,068)			3.691	2.943	JD	2,666	36,910	10/29/2019.	06/05/2028.
38141G WV 2	Goldman Sachs Group Inc Sr Nt		..	1	2.A FE	4,453,260	115.742	4,861,164	4,200,000	4,421,992		(26,800)			3.814	3.003	AO	30,258	160,188	10/29/2019.	04/23/2029.
38141G XL 3	Goldman Sachs Group Inc Sr Nt Fix to Flo		..	1	1.G FE	46,592,000	100.405	46,780,511	46,592,000	46,592,000					0.627	0.627	MN	34,082		11/16/2020.	11/17/2023.
38142# BF 1	Goldman Sachs MT Nt		..	1	1.G	1,000,000	112.556	1,125,561	1,000,000	1,000,000					9.300	9.299	MN	11,883	93,000	06/10/1992.	06/17/2022.
38142# CZ 6	Goldman Sachs MT Nt		..		1.G	15,433,902	117.723	23,544,649	20,000,000	15,433,902					7.680	10.705	MN	196,267	1,536,000	10/10/2007.	07/28/2023.
38143U 8H 7	Goldman Sachs Group Inc Sr Nt		..		2.A FE	4,988,450	113.595	5,679,740	5,000,000	4,993,516		1,121			3.750	3.778	FA	65,625	187,500	02/22/2016.	02/25/2026.
38145G AH 3	Goldman Sachs Group Inc Sr Nt		..	2	2.A FE	3,133,980	112.264	3,367,929	3,000,000	3,110,701		(20,998)			3.500	2.687	MN	13,125	105,000	11/20/2019.	11/16/2026.
38148L AE 6	Goldman Sachs Group Inc Sr Nt		..		2.A FE	36,324,423	112.275	40,643,550	36,200,000	36,273,971		(15,341)			3.750	3.699	MN	147,063	1,357,500	04/24/2019.	05/22/2025.
382550 BF 7	Goodyear Tire & Rubber Co Sr Nt	LS	..	1	4.A FE	911,250	101.750	915,750	900,000	906,313		(1,667)			5.000	4.775	MN	3,875	45,000	11/15/2017.	05/31/2026.
382550 BG 5	Goodyear Tire & Rubber Co Sr Nt	LS	..	1	4.A FE	18,773,940	102.250	18,814,000	18,400,000	18,648,824		(36,974)			4.875	4.606	MS	264,117	897,000	10/04/2018.	03/15/2027.
383909 AG 3	WR Grace & CO Sr Nt		..	1	3.C FE	5,513,448	106.052	5,589,455	5,270,485	5,496,274		(17,174)			4.875	3.820	JD	11,419	120,617	09/02/2020.	06/15/2027.
39121J A* 1	Great River Energy 1st Mtg Bd		..	1	1.G	2,441,861	102.315	2,498,397	2,441,861	2,441,861					5.810	5.811	JJ	70,936	141,872	09/02/2009.	07/01/2021.
39121J AH 3	Great River Energy 1st Mtg Bd		..	1	1.G FE	9,478,000	121.683	11,533,067	9,478,000	9,478,000					4.478	4.479	JJ	212,212	424,425	10/19/2010.	07/01/2030.
39122@ AA 7	Great River Hydro LLC Sr Sec Nt		..		2.B PL	40,000,000	97.788	39,115,237	40,000,000	40,000,000					4.940	4.942	FA	664,156	1,976,000	04/18/2017.	04/19/2032.
40410K AA 3	Fuller H B Co Sr Nt		..	1	3.C FE	3,240,748	102.500	3,275,900	3,196,000	3,239,094		(1,653)			4.250	3.938	AO	26,789		10/07/2020.	10/15/2028.
404119 BU 2	HCA Inc High Yield Corp		..	1	2.C FE	5,164,250	116.320	5,990,490	5,150,000	5,159,203		(1,282)			4.500	4.466	FA	87,550	231,750	09/14/2016.	02/15/2027.
404119 BV 0	HCA Inc 1st Lien Nt		..	1	2.C FE	2,585,794	133.571	3,205,706	2,400,000	2,581,725		(3,564)			5.500	4.970	JD	5,867	132,000	10/29/2019.	06/15/2047.
404119 BW 8	HCA Inc Sr Nt		..	1	3.B FE	2,803,500	120.348	3,225,326	2,680,000	2,783,878		(10,899)			5.875	5.249	FA	65,604	157,450	03/04/2019.	02/01/2029.
404119 BX 6	HCA Inc Sec Nt		..	1	2.C FE	13,824,655	116.008	15,661,107	13,500,000	13,788,017		(30,020)			4.125	3.816	JD	24,750	556,875	09/25/2019.	06/15/2029.
404119 BZ 1	HCA Inc 1st Lein Nt	LS	..	1	2.C FE	10,237,907	132.080	12,283,403	9,300,000	10,219,170		(15,890)			5.250	4.617	JD	21,700	488,250	10/29/2019.	06/15/2049.
404121 AJ 4	HCA INC Sr Nt		..	1	3.B FE	10,658,338	118.000	12,460,800	10,560,000	10,639,145		(8,859)			5.625	5.497	MS	198,000	594,000	11/07/2018.	09/01/2028.
40434L AC 9	HP Inc Sr Nt		..	1	2.B FE	6,650,220	111.285	6,677,118	6,000,000	6,645,872		(4,348)			3.400	2.108	JD	7,933	102,000	12/03/2020.	06/17/2030.
410345 AJ 1	Hanesbrands Ind Sr Nt		..	1	3.C FE	11,184,025	104.750	11,700,575	11,170,000	11,176,562		(1,763)			4.625	4.606	MN	66,012	516,613	05/03/2016.	05/15/2024.
410345 AL 6	Hanesbrands Ind Sr Nt	LS	..	1	3.C FE	26,267,829	108.625	28,406,524	26,151,000	26,227,821		(12,370)			4.875	4.812	MN	162,899	1,274,861	08/26/2019.	05/15/2026.
41242* AR 3	Hardwood Funding LLC Sr Nt		..	1	1.G FE	13,295,618	100.462	13,357,041	13,295,618	13,295,618					3.010	3.010	JD	26,680	397,975	06/07/2013.	06/07/2021.
41242* AS 1	Hardwood Funding LLC Sr Nt		..	1	1.G FE	9,000,000	103.246	9,292,177	9,000,000	9,000,000					3.380	3.380	JD	20,280	302,510	06/07/2013.	06/07/2023.
41242* AW 2	Hardwood Funding LLC Sr Nt		..	1	1.G FE	14,000,000	101.299	14,181,839	14,000,000	14,000,000					2.880	2.880	JD	26,880	400,960	04/02/2015.	06/07/2022.
41242* AX 0	Hardwood Funding LLC Sr Nt Ser V		..	1	1.G FE	5,000,000	103.625	5,181,244	5,000,000	5,000,000					3.130	3.130	JD	10,433	155,631	04/02/2015.	06/07/2025.
41242* BK 7	Hardwood Funding LLC Sr Sec Nt Ser HH		..		1.G FE	10,000,000	107.537	10,753,664	10,000,000	10,000,000					3.860	3.860	JD	25,733	383,856	10/04/2018.	06/07/2028.
41242* BM 3	Hardwood Funding LLC Sr Sec Nt Ser JJ		..		1.G FE	15,000,000	107.145	16,071,789	15,000,000	15,000,000					4.060	4.060	JD	40,600	605,617	10/04/2018.	06/07/2033.

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
41242* BR 2	Hardwood Funding LLC Sr Sec Nt		..		1.G FE	4,000,000	99.919	3,996,747	4,000,000	4,000,000					2.600	2.600	JD	6,933	51,711	06/08/2020.	06/07/2027.
41242* BS 0	Hardwood Funding LLC Sr Sec Nt		..		1.G FE	2,000,000	96.903	1,938,057	2,000,000	2,000,000					2.890	2.890	JD	3,853	28,739	06/08/2020.	06/07/2032.
41242* BT 8	Hardwood Funding LLC Sr Sec Nt		..		1.G FE	16,000,000	94.525	15,123,973	16,000,000	16,000,000					2.990	2.990	JD	31,893	237,871	06/08/2020.	06/07/2035.
412822 AD 0	Harley-Davidson Inc Sr Nt	LS	..	1	2.B FE	9,944,900	108.805	10,880,490	10,000,000	9,972,381		5,468			3.500	3.566	JJ	148,750	350,000	07/23/2015.	07/28/2025.
413875 AE 5	Harris Corp Deb		..		2.B FE	4,001,120	126.596	5,063,820	4,000,000	4,000,528		(89)			7.000	6.997	JJ	129,111	280,000	02/05/1999.	01/15/2026.
415864 AM 9	Harsco Corp Sr Nt		..	1	4.A FE	6,660,825	105.750	6,847,313	6,475,000	6,612,632		(34,137)			5.750	5.092	JJ	156,164	405,250	03/03/2020.	07/31/2027.
42307T AH 1	Heinz /H J/ Co Sr Nt		..	1	3.A FE	16,192,150	143.171	21,311,063	14,885,000	16,024,145		(31,222)			7.125	6.414	FA	441,898	1,060,556	12/22/2014.	08/01/2039.
423452 AC 5	Helmerich & Payne Sr Nt		..	1	2.A FE	17,817,320	110.911	19,409,443	17,500,000	17,726,648		(51,925)			4.650	4.289	MS	239,604	813,750	03/22/2019.	03/15/2025.
42809H AC 1	Hess Corp Sr Nt		..	1	3.A FE	5,327,150	123.536	6,176,815	5,000,000	5,277,572		(8,079)			6.000	5.525	JJ	138,333	300,000	09/09/2013.	01/15/2040.
42809H AD 9	Hess Corp Sr Nt		..	1	3.A FE	9,062,360	122.036	10,495,070	8,600,000	8,993,179		(10,877)			5.600	5.229	FA	181,938	481,600	09/11/2013.	02/15/2041.
431282 AM 4	Highwoods Realty Ltd Sr Nt		..	1	2.B FE	2,143,463	104.137	2,343,085	2,250,000	2,223,646		12,134			3.625	4.231	JJ	37,609	81,563	06/12/2013.	01/15/2023.
431282 AN 2	Highwoods Realty Ltd Sr Nt		..	1	2.B FE	4,889,100	100.697	5,034,825	5,000,000	4,991,694		17,877			3.200	3.573	JD	7,111	160,000	09/18/2014.	06/15/2021.
431282 AP 7	Highwoods Realty Ltd Sr Nt		..	1	2.B FE	1,030,000	110.572	1,105,723	1,000,000	1,024,746		(3,714)			3.875	3.410	MS	12,917	38,750	07/24/2019.	03/01/2027.
431282 AR 3	Highwoods Realty Ltd Sr Nt		..	1	2.B FE	10,871,124	114.013	11,646,448	10,215,000	10,787,457		(61,074)			4.200	3.397	AO	90,573	429,030	08/14/2019.	04/15/2029.
431282 AS 1	Highwoods Realty Ltd Sr Nt		..	1	2.B FE	6,372,934	105.808	6,771,731	6,400,000	6,375,614		2,258			3.050	3.098	FA	73,742	180,018	11/14/2019.	02/15/2030.
437076 BK 7	Home Depot Inc Sr Nt		..	1	1.F FE	33,268,060	112.611	37,161,498	33,000,000	33,136,973		(26,751)			3.350	3.254	MS	325,508	1,105,500	10/01/2015.	09/15/2025.
437076 BM 3	Home Depot Inc Sr Nt		..	1	1.F FE	9,935,600	111.795	11,179,530	10,000,000	9,964,408		6,170			3.000	3.074	AO	75,000	300,000	02/03/2016.	04/01/2026.
437076 BN 1	Home Depot Inc Sr Nt		..	1	1.F FE	15,824,640	107.777	17,244,288	16,000,000	15,895,254		17,064			2.125	2.248	MS	100,111	340,000	09/06/2016.	09/15/2026.
437076 BP 6	Home Depot Inc Sr Nt		..	1	1.F FE	24,247,820	125.034	31,258,450	25,000,000	24,286,605		9,585			3.500	3.643	MS	257,639	875,000	09/09/2016.	09/15/2056.
437076 BW 1	Home Depot Inc Sr Nt		..	1	1.F FE	1,489,695	120.320	1,804,799	1,500,000	1,491,510		895			3.900	3.984	JD	4,063	58,500	11/27/2018.	12/06/2028.
437076 BY 7	Home Depot Inc Sr Nt		..	1	1.F FE	7,456,950	113.669	8,525,145	7,500,000	7,462,771		3,814			2.950	3.017	JD	9,833	221,250	06/03/2019.	06/15/2029.
438516 AR 7	Honeywell International Inc Sr Nt		..	1	1.F FE	13,156,952	141.276	19,072,247	13,500,000	13,253,443		9,837			5.700	5.883	MS	226,575	769,500	05/14/2007.	03/15/2036.
438516 BL 9	Honeywell International Inc Sr Nt		..	2	1.F FE	42,154,675	110.388	47,466,668	43,000,000	42,476,207		81,421			2.500	2.727	MN	179,167	1,075,000	11/15/2016.	11/01/2026.
438516 BM 7	Honeywell International Inc Sr Nt		..	2	1.F FE	4,999,750	101.184	5,059,185	5,000,000	4,999,957		51			1.850	1.851	MN	15,417	92,500	10/24/2016.	11/01/2021.
44107H AC 6	Hospital Special Surgery Sec Nt		..	1	1.E FE	1,000,000	112.458	1,124,581	1,000,000	1,000,000					3.737	3.737	AO	9,343	37,370	03/23/2018.	04/01/2028.
44107H AD 4	Hospital Special Surgery Sec Nt		..	1	1.E FE	3,250,000	112.270	3,648,762	3,250,000	3,250,000					4.081	4.081	AO	33,158	132,633	03/23/2018.	04/01/2038.
44107H AE 2	Hospital Special Surgery Sec Nt		..	1	1.E FE	3,000,000	110.960	3,328,797	3,000,000	3,000,000					4.131	4.131	AO	30,983	123,930	03/23/2018.	04/01/2048.
442851 AK 7	Howard University Sr Nt		..	1	2.C FE	500,000	102.911	514,553	500,000	500,000					2.845	2.845	AO	3,556	9,009	01/31/2020.	10/01/2028.
442851 AY 7	Howard University Unsecured Nt Ser 2020		..	1	2.C FE	2,000,000	102.606	2,052,110	2,000,000	2,000,000					3.476	3.476	AO	17,380	14,676	07/08/2020.	10/01/2041.
446150 AK 0	Huntington Bancshares Sr Nt		..		2.A FE	24,962,250	101.801	25,450,350	25,000,000	24,992,394		7,177			2.300	2.330	JJ	266,736	575,000	08/04/2016.	01/14/2022.
446413 AL 0	Huntington Ingalls Industries Sr Nt		..	1	2.C FE	14,748,829	112.096	16,870,478	15,050,000	14,807,945		29,507			3.483	3.745	JD	43,683	524,192	03/13/2019.	12/01/2027.
44644A AE 7	Huntington National Bank Sr Nt		..	1	1.G FE	2,993,400	108.270	3,248,085	3,000,000	2,996,245		1,274			3.550	3.598	AO	25,146	106,500	08/16/2018.	10/06/2023.
44919* AC 2	I595 Express LLC Sr Nt		..		1.F PL	23,411,209	110.166	25,791,240	23,411,209	23,411,209					3.310	3.325	MJSD.	2,153	774,911	10/15/2015.	12/31/2031.
44929@ AH 7	ICRE REIT Hldgs Sr Nt Ser B Tr A		..	1	2.A	11,886,230	103.967	12,476,037	12,000,000	11,965,309		16,887			3.310	3.464	JD	17,653	403,200	12/15/2015.	12/15/2022.
44929@ AP 9	ICRE REIT Hldgs Ser Nt Ser C Tr C		..		2.A	13,000,000	112.502	14,625,217	13,000,000	13,000,000					3.760	3.760	JJ	238,969	495,300	07/05/2017.	07/05/2029.
44929@ AQ 7	ICRE REIT Hldgs Sr Nt		..		2.A	13,000,000	112.645	14,643,828	13,000,000	13,000,000					3.850	3.850	MN	83,417	507,000	05/01/2019.	05/01/2028.
449669 AK 6	IMC Global Inc Sr Nt		..	1	2.C FE	24,582,867	128.432	28,499,016	22,190,000	23,477,244		(143,959)			7.300	6.259	JJ	746,940	1,619,870	03/23/2012.	01/15/2028.
449934 AD 0	IMS Health Inc High Yield Corp		..	1	3.C FE	17,522,813	104.500	18,026,250	17,250,000	17,424,960		(25,836)			5.000	4.797	AO	182,083	862,500	06/23/2017.	10/15/2026.
452308 AP 4	Illinois Tool Works Inc Sr Nt		..	1	1.F FE	6,819,263	101.288	6,533,095	6,450,000	6,498,755		(68,335)			3.375	2.282	MS	64,097	217,688	02/02/2016.	09/15/2021.

SCHEDULE D - PART 1

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

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		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
452308 AQ 2	Illinois Tool Works Inc Sr Nt			1	1.F FE	4,233,306	137.930	5,310,309	3,850,000	4,176,438		(9,694)			4.875	4.255	MS	55,264	187,688	05/15/2014.	09/15/2041.
452308 AX 7	Illinois Tool Works Inc Sr Nt			2	1.F FE	10,554,280	110.502	12,155,198	11,000,000	10,718,268		43,097			2.650	3.131	MN	37,247	291,500	01/05/2017.	11/15/2026.
45475Q AC 7	Indiana Gas Co MT Nt Ser E				2.A FE	10,844,800	116.456	11,645,560	10,000,000	10,267,334		(50,642)			6.530	5.846	MS	192,272	653,000	05/08/2003.	06/27/2025.
45475Q AL 7	Indiana Gas Co MT Nt Ser F				2.A FE	5,498,650	123.849	6,192,455	5,000,000	5,213,109		(24,515)			6.340	5.592	MS	93,339	317,000	02/21/2003.	12/10/2027.
45475Q AR 4	Indiana Gas Co MT Nt				2.A FE	4,023,560	134.463	5,378,516	4,000,000	4,011,802		(930)			7.080	7.035	MS	83,387	283,200	02/23/2001.	10/05/2029.
454889 AT 3	Indiana Michigan Pwr Co Sr Nt			1	1.G FE	17,341,522	129.298	22,497,765	17,400,000	17,344,132		1,033			4.250	4.270	FA	279,367	739,500	08/09/2018.	08/15/2048.
456866 AL 6	Ingersoll-Rand Co Deb				2.B FE	740,788	118.485	891,004	752,000	749,495		438			7.200	7.353	JD	4,512	54,144	06/27/1997.	06/01/2025.
457187 AB 8	Ingredion Inc Sr Nt			1	2.B FE	36,421,415	111.235	40,044,420	36,000,000	36,258,111		(40,682)			3.200	3.063	AO	288,000	1,152,000	10/18/2016.	10/01/2026.
458140 AR 1	Intel Corp Sr Nt			1	1.E FE	19,844,647	104.607	20,766,502	19,852,000	19,850,203		1,096			3.100	3.106	JJ	259,841	615,412	07/23/2015.	07/29/2022.
458140 AS 9	Intel Corp Sr Nt			1	1.E FE	23,235,080	113.153	26,025,213	23,000,000	23,119,444		(23,682)			3.700	3.576	JJ	359,311	851,000	09/16/2015.	07/29/2025.
458140 AU 4	Intel Corp Sr Nt	LS		1	1.E FE	15,959,360	109.129	17,460,624	16,000,000	15,976,820		3,963			2.600	2.629	MN	48,533	416,000	05/12/2016.	05/19/2026.
458140 AW 0	Intel Corp Sr Nt			1	1.E FE	6,987,680	100.412	7,028,805	7,000,000	6,999,024		2,535			1.700	1.737	MN	13,883	119,000	05/12/2016.	05/19/2021.
458140 AX 8	Intel Corp Sr Nt			2	1.E FE	14,950,200	112.872	16,930,815	15,000,000	14,966,541		4,680			3.150	3.189	MN	65,625	472,500	05/08/2017.	05/11/2027.
458140 BM 1	Intel Corp Sr Nt			1	1.E FE	8,851,311	139.556	8,792,041	6,300,000	8,849,056		(2,255)			4.750	2.713	MS	79,800		12/16/2020.	03/25/2050.
458140 BR 0	Intel Corp Sr Nt	LS		1	1.E FE	6,486,675	120.003	7,800,169	6,500,000	6,487,529		854			3.900	3.925	MS	67,600	126,750	03/20/2020.	03/25/2030.
459200 HP 9	International Bus Machs Corp Sr Nt	C		1	1.F FE	16,213,440	108.039	17,286,192	16,000,000	16,068,908		(25,189)			3.375	3.200	FA	225,000	540,000	09/29/2014.	08/01/2023.
459200 HU 8	International Bus Machs Corp Sr Nt	C		1	1.F FE	5,135,500	109.821	5,491,050	5,000,000	5,049,779		(14,946)			3.625	3.286	FA	69,983	181,250	09/29/2014.	02/12/2024.
459200 JR 3	International Bus Machs Corp Sr Nt			1	1.F FE	1,690,864	112.831	1,805,302	1,600,000	1,677,287		(11,666)			3.300	2.439	JJ	22,587	52,800	10/29/2019.	01/27/2027.
459200 JY 8	International Bus Machs Corp Sr Nt				1.F FE	3,040,180	108.328	3,249,843	3,000,000	3,028,640		(8,061)			3.000	2.701	MN	11,500	90,000	07/12/2019.	05/15/2024.
459200 JZ 5	International Bus Machs Corp Sr Nt	C		1	1.F FE	37,000,238	112.996	40,000,513	35,400,000	36,717,922		(226,662)			3.300	2.553	MN	149,270	1,168,200	11/20/2019.	05/15/2026.
459200 KA 8	International Bus Machs Corp Sr Nt			1	1.F FE	9,794,352	115.708	10,529,392	9,100,000	9,725,926		(64,041)			3.500	2.581	MN	40,697	318,500	01/16/2020.	05/15/2029.
459200 KL 4	International Bus Machs Corp Sr Nt			1	1.F FE	6,911,841	106.581	6,970,410	6,540,000	6,911,573		(268)			2.950	2.666	MN	24,652		12/21/2020.	05/15/2050.
459506 AE 1	International Flav & Frag Inc Sr Nt			1	2.B FE	36,076,524	122.880	44,236,908	36,000,000	36,071,953		(1,522)			4.375	4.362	JD	131,250	1,575,000	05/15/2017.	06/01/2047.
461070 AP 9	Interstate Power & Light Sr Nt			1	2.A FE	7,979,840	119.090	9,527,192	8,000,000	7,983,720		1,757			4.100	4.131	MS	86,556	328,000	09/19/2018.	09/26/2028.
465685 AG 0	ITC Holdings Corp Sr Nt			1	2.B FE	2,615,150	107.743	2,693,585	2,500,000	2,536,152		(13,619)			4.050	3.441	JJ	50,625	101,250	08/20/2014.	07/01/2023.
465685 AM 7	ITC Holdings Corp Sr Nt			1	2.B FE	4,395,636	104.061	4,370,570	4,200,000	4,359,485		(36,151)			2.700	0.561	MN	14,490	56,700	08/03/2020.	11/15/2022.
465685 AP 0	ITC Holdings Corp Sr Nt			1	2.B FE	29,980,675	112.572	33,771,570	30,000,000	29,985,813		1,809			3.350	3.358	MN	128,417	1,005,000	06/22/2018.	11/15/2027.
46625H JM 3	JPMorgan Chase & Co Sub Nt				1.G FE	24,538,335	150.564	33,124,058	22,000,000	24,262,399		(54,581)			5.625	4.867	FA	464,063	1,237,500	09/12/2017.	08/16/2043.
46625H JY 7	JPMorgan Chase & Co Sub Nt				1.G FE	21,884,500	111.981	24,635,908	22,000,000	21,952,102		11,868			3.875	3.939	MS	262,854	852,500	09/03/2014.	09/10/2024.
46625H LL 2	JPMorgan Chase & Co Sub Nt				1.G FE	3,166,317	141.672	4,250,169	3,000,000	3,158,648		(3,473)			4.950	4.588	JD	12,375	148,500	08/30/2018.	06/01/2045.
46625H MN 7	JPMorgan Chase & Co Sr Nt				1.F FE	8,966,160	113.604	10,224,351	9,000,000	8,982,948		3,368			3.900	3.946	JJ	161,850	351,000	07/14/2015.	07/15/2025.
46625H NJ 5	JPMorgan Chase & Co Sub Nt				1.G FE	1,993,468	118.586	2,371,726	2,000,000	1,995,940		510			4.250	4.285	AO	21,250	85,000	09/24/2015.	10/01/2027.
46625H RY 8	JPMorgan Chase & Co Sr Nt			1	1.F FE	2,157,780	114.937	2,298,734	2,000,000	2,135,373		(20,276)			3.782	2.573	FA	31,517	75,640	11/20/2019.	02/01/2028.
46647P AL 0	JP Morgan Chase & Co Sr Nt			1	1.F FE	50,000,000	125.853	62,926,500	50,000,000	50,000,000					3.964	3.964	MN	253,256	1,982,000	11/03/2017.	11/15/2048.
46647P AM 8	JP Morgan Chase & Co Sr Nt			1	1.F FE	12,735,928	113.729	14,329,804	12,600,000	12,718,532		(14,972)			3.509	3.356	JJ	194,048	442,134	10/29/2019.	01/23/2029.
46647P AN 6	JP Morgan Chase & Co Sr Nt			1	1.F FE	7,000,000	126.068	8,824,739	7,000,000	7,000,000					3.897	3.897	JJ	119,725	272,790	01/16/2018.	01/23/2049.
46647P AV 8	JP Morgan Chase & Co Sr Nt			1	1.F FE	9,000,000	119.559	10,760,292	9,000,000	9,000,000					4.203	4.203	JJ	166,019	378,270	07/16/2018.	07/23/2029.
46648@ AC 3	J M Huber Corp Sr Nt			1	3.A	5,400,400	105.770	5,288,494	5,000,000	5,063,469		(31,727)			7.390	6.640	AO	62,610	369,500	11/25/2003.	10/30/2022.
46659* AA 5	JM Family Enterprises Inc. Sr Nt Ser A				2.A	20,000,000	106.875	21,375,000	20,000,000	20,000,000					3.310	3.310	MN	110,333	662,000	11/01/2017.	11/01/2024.
476556 DC 6	Jersey Central Pwr & Lt Co Sr Nt			1	2.B FE	12,210,885	111.824	13,362,932	11,950,000	12,147,142		(36,805)			4.300	3.919	JJ	236,942	513,850	05/15/2019.	01/15/2026.

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				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
478111	AC	1	Johns Hopkins Health Sys Nt			1	1.D FE	5,000,000	124.609	6,230,440	5,000,000	5,000,000					3.837	3.837	MN	24,514	191,850	11/04/2016.	05/15/2046.
478160	AF	1	Johnson & Johnson Nt				1.A FE	1,118,540	117.984	1,179,835	1,000,000	1,026,209		(8,176)			6.730	5.727	MN	8,599	67,300	11/06/2003.	11/15/2023.
478160	CE	2	Johnson & Johnson Sr Nt	C		2	1.A FE	20,007,680	112.539	22,507,720	20,000,000	20,007,511		(1,148)			2.950	2.943	MS	193,389	590,000	04/15/2019.	03/03/2027.
478160	CG	7	Johnson & Johnson Sr Nt			1	1.A FE	10,974,370	128.305	14,113,561	11,000,000	10,976,281		526			3.750	3.763	MS	135,208	412,500	02/28/2017.	03/03/2047.
478160	CK	8	Johnson & Johnson Sr Nt			1	1.A FE	10,986,910	112.829	12,411,168	11,000,000	10,990,951		1,143			2.900	2.913	JJ	147,094	319,000	11/08/2017.	01/15/2028.
478160	CM	4	Johnson & Johnson Sr Nt Ser 30 YR			1	1.A FE	34,868,050	123.883	43,358,875	35,000,000	34,878,661		2,652			3.500	3.520	JJ	564,861	1,225,000	11/08/2017.	01/15/2048.
478165	AH	6	Johnson SC & Son Inc Sr Nt			1	1.G FE	47,083,385	139.037	61,871,243	44,500,000	46,865,366		(51,301)			4.750	4.398	AO	446,236	2,113,750	09/13/2016.	10/15/2046.
478375	AF	5	Johnson Control Intl plc Sr Nt			2	2.B FE	29,415,046	101.827	30,038,936	29,500,000	29,483,142		17,792			3.750	3.814	JD	92,188	1,106,250	12/28/2016.	12/01/2021.
478375	AH	1	Johnson Control Intl plc Sr Nt				2.B FE	17,744,010	141.794	22,226,241	15,675,000	17,457,522		(79,005)			6.000	4.918	JJ	433,675	940,500	09/12/2017.	01/15/2036.
478375	AJ	7	Johnson Control Intl plc Sr Nt				2.B FE	3,464,220	132.329	3,969,882	3,000,000	3,419,082		(12,391)			5.700	4.627	MS	57,000	171,000	02/02/2017.	03/01/2041.
478375	AL	2	Johnson Control Intl plc Sr Nt			1	2.B FE	15,409,585	131.865	20,439,137	15,500,000	15,410,702		1,800			4.625	4.664	JJ	356,446	716,875	08/01/2018.	07/02/2044.
478375	AU	2	Johnson Control Intl plc Sr Nt			2	2.B FE	12,416,350	131.437	16,429,625	12,500,000	12,422,069		1,524			4.500	4.541	FA	212,500	562,500	02/03/2017.	02/15/2047.
48021P	A*	9	Jones Lang LaSalle Finance BV Sr Nt				2.A	27,213,600	108.521	31,816,622	29,318,400	29,318,400				2,407,200	1.960	1.960	MN	73,426	532,822	06/27/2017.	06/27/2027.
48121@	AC	5	JRD Holdings LLC Sr Nt Ser A			1	2.B PL	3,980,222	100.375	4,015,000	4,000,000	3,998,674		1,919			3.470	3.580	MS	36,242	138,800	03/27/2014.	03/27/2021.
48250N	AC	9	KFC/Pizza Hut/Taco Bell Sr Nt			1	3.C FE	90,198	105.601	92,929	88,000	89,887		(310)			4.750	4.212	JD	348	4,180	03/06/2020.	06/01/2027.
485134	BQ	2	Kansas City Power and Light Sr Nt			1	1.F FE	2,422,375	128.583	3,214,573	2,500,000	2,426,110		1,458			4.200	4.390	JD	4,667	105,000	05/21/2018.	06/15/2047.
485134	BR	0	Kansas City Power and Light Sr Nt			1	1.F FE	3,996,520	129.601	5,184,020	4,000,000	3,996,764		63			4.200	4.205	MS	49,467	168,000	02/26/2018.	03/15/2048.
485170	AQ	7	Kansas City Southern Inds Inc Sr Nt			1	2.B FE	15,397,831	117.596	19,432,656	16,525,000	15,501,962		25,197			4.300	4.752	MN	90,796	710,575	07/26/2016.	05/15/2043.
485170	AR	5	Kansas City Southern Inds Inc Sr Nt			1	2.B FE	15,524,364	105.414	16,339,139	15,500,000	15,510,612		(3,456)			3.850	3.825	MN	76,251	596,750	07/26/2016.	11/15/2023.
491674	BK	2	Kentucky Utilities Co 1st Mtg Bd			1	1.F FE	2,954,010	110.828	3,324,840	3,000,000	2,969,834		5,749			3.300	3.532	AO	24,750	99,000	02/28/2018.	10/01/2025.
491674	BL	0	Kentucky Utilities Co 1st Mtg Bd			1	1.F FE	9,991,700	130.032	13,003,190	10,000,000	9,992,532		165			4.375	4.380	AO	109,375	437,500	09/21/2015.	10/01/2045.
49271V	AG	5	Keurig Dr Pepper Inc Sr Nt			1	2.B FE	39,350,319	108.652	39,136,270	36,020,000	38,917,587		(432,731)			4.057	0.554	MN	146,133	730,666	10/14/2020.	05/25/2023.
49326E	ED	1	KeyCorp MT Nt				2.A FE	12,463,010	101.048	12,125,760	12,000,000	12,013,099		(56,675)			5.100	4.607	MS	164,900	612,000	05/24/2011.	03/24/2021.
49326E	EG	4	KeyCorp Sr MTN				2.A FE	9,483,755	118.645	11,271,237	9,500,000	9,487,472		1,439			4.100	4.121	AO	65,999	389,500	04/23/2018.	04/30/2028.
49326E	EH	2	KeyCorp Sr MT Nt				2.A FE	3,997,360	116.068	4,642,712	4,000,000	3,998,101		349			4.150	4.161	AO	28,589	166,000	10/22/2018.	10/29/2025.
49327M	2K	9	Key Bank NA Sr Nt				1.G FE	19,952,600	111.287	22,257,320	20,000,000	19,977,140		4,734			3.300	3.328	JD	55,000	660,000	05/27/2015.	06/01/2025.
49327M	2T	0	Key Bank NA Sr Nt				1.G FE	5,998,620	103.377	6,202,620	6,000,000	5,999,513		278			2.300	2.305	MS	41,017	138,000	09/07/2017.	09/14/2022.
49327V	2B	9	Key Bank NA Sub Bk Nt			2	2.A FE	9,217,625	115.992	10,729,279	9,250,000	9,222,808		2,732			3.900	3.942	AO	78,163	360,750	03/06/2019.	04/13/2029.
49338C	AB	9	Keyspan Gas East Corp Sr Nt			1	1.G FE	23,901,444	109.825	25,863,693	23,550,000	23,759,099		(34,154)			2.742	2.571	FA	243,947	645,741	09/01/2016.	08/15/2026.
49427R	B#	8	Kilroy Realty L.P. Sr Nt Ser B				2.B	15,000,000	113.529	17,029,305	15,000,000	15,000,000					4.350	4.350	AO	132,313	652,500	10/22/2018.	10/18/2026.
494368	BQ	5	Kimberly-Clark Corp Sr Nt			1	1.F FE	2,446,425	107.973	2,699,330	2,500,000	2,471,019		6,464			2.650	2.948	MS	22,083	66,250	01/10/2017.	03/01/2025.
494368	BU	6	Kimberly-Clark Corp Sr Nt			1	1.F FE	14,198,380	110.720	15,500,842	14,000,000	14,109,751		(20,325)			2.750	2.583	FA	145,444	385,000	01/10/2017.	02/15/2026.
494368	BV	4	Kimberly-Clark Corp Sr Nt			1	1.F FE	37,877,386	118.414	44,997,168	38,000,000	37,889,111		2,751			3.200	3.217	JJ	510,044	1,216,000	09/08/2016.	07/30/2046.
494368	BY	8	Kimberly-Clark Corp Sr Nt			1	1.F FE	7,987,520	119.862	9,588,984	8,000,000	7,989,846		1,087			3.950	3.969	MN	52,667	316,000	10/24/2018.	11/01/2028.
49446R	AP	4	Kimco Realty Corp Sr Nt			1	2.A FE	22,030,954	109.051	24,536,385	22,500,000	22,176,949		50,003			2.800	3.072	AO	157,500	630,000	04/24/2019.	10/01/2026.
49446R	AQ	2	Kimco Realty Corp Sr Nt			2	2.A FE	19,842,600	111.602	22,320,360	20,000,000	19,855,048		3,063			4.125	4.171	JD	68,750	825,000	11/01/2016.	12/01/2046.
49446R	AR	0	Kimco Realty Corp Sr Nt			2	2.A FE	9,948,900	105.554	10,555,410	10,000,000	9,976,520		7,021			2.700	2.778	MS	90,000	270,000	11/01/2016.	03/01/2024.
49446R	AV	1	Kimco Realty Corp Sr Nt			1	2.A FE	4,616,951	107.566	5,055,621	4,700,000	4,619,041		1,787			3.700	3.799	AO	43,475	189,358	11/14/2019.	10/01/2049.
494550	AW	6	Kinder Morgan Energy - LP Sr Nt			1	2.B FE	15,201,160	136.831	19,156,340	14,000,000	15,145,926		(43,423)			6.950	6.127	JJ	448,661	973,000	10/29/2019.	01/15/2038.
494550	BL	9	Kinder Morgan Energy - LP Sr Nt			1	2.B FE	10,970,270	104.936	11,333,131	10,800,000	10,839,314		(22,561)			3.950	3.722	MS	142,200	426,600	07/28/2014.	09/01/2022.

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
494550 BN 5	Kinder Morgan Energy - LP Sr Nt			1	2.B FE	4,690,500	117.299	5,864,960	5,000,000	4,730,804		6,431			5.000	5.426	FA	94,444	250,000	08/08/2013.	08/15/2042.
494550 BP 0	Kinder Morgan Energy - LP Sr Nt			1	2.B FE	8,405,395	117.478	9,985,630	8,500,000	8,415,203		2,026			5.000	5.075	MS	141,667	425,000	08/30/2018.	03/01/2043.
494550 BU 9	Kinder Morgan Energy - LP Sr Nt			1	2.B FE	13,114,075	126.382	15,797,800	12,500,000	13,047,173		(12,056)			5.500	5.174	MS	229,167	687,500	07/30/2014.	03/01/2044.
49456B AH 4	Kinder Morgan Inc Sr Nt			1	2.B FE	18,901,096	128.513	24,031,894	18,700,000	18,896,572		(4,326)			5.550	5.469	JD	86,488	1,037,850	10/29/2019.	06/01/2045.
49456B AJ 0	Kinder Morgan Inc Sr Nt			1	2.B FE	10,171,800	122.078	12,207,820	10,000,000	10,167,309		(3,305)			5.050	4.933	FA	190,778	505,000	05/20/2019.	02/15/2046.
49456B AP 6	Kinder Morgan Inc Sr Nt			1	2.B FE	5,678,454	117.276	6,684,755	5,700,000	5,683,659		1,910			4.300	4.347	MS	81,700	245,100	02/22/2018.	03/01/2028.
49456B AQ 4	Kinder Morgan Inc Sr Nt			1	2.B FE	14,864,365	127.186	17,170,151	13,500,000	14,835,855		(25,902)			5.200	4.549	MS	234,000	702,000	11/14/2019.	03/01/2048.
49803# AA 0	Kite Realty Group LP Sr Nt Ser A			1	2.C	18,218,348	106.097	19,097,402	18,000,000	18,081,515		(28,214)			4.230	4.051	MS	234,765	761,400	09/10/2015.	09/10/2023.
49803X AA 1	Kite Realty Group LP Sr Nt			1	2.C FE	30,875,690	104.839	32,500,214	31,000,000	30,922,748		11,729			4.000	4.049	AO	310,000	1,240,000	09/15/2016.	10/01/2026.
50075N AZ 7	Mondelez International Sr Nt				2.B FE	19,807,200	135.952	27,190,360	20,000,000	19,840,344		4,097			6.500	6.574	FA	512,778	1,300,000	02/04/2010.	02/09/2040.
50076Q AE 6	Kraft Foods Inc Sr Nt				3.A FE	28,844,100	117.327	34,024,946	29,000,000	28,867,254		3,386			5.000	5.035	JD	108,750	1,450,000	10/02/2013.	06/04/2042.
50076Q AN 6	Kraft Foods Group Inc Sr Nt				3.A FE	705,436	135.171	817,784	605,000	689,897		(2,515)			6.500	5.321	FA	15,512	39,325	09/23/2013.	02/09/2040.
50076Q AZ 9	Kraft Foods Inc Sr Nt				3.A FE	55,456,967	104.392	59,503,326	57,000,000	56,711,834		192,668			3.500	3.867	JD	138,542	1,995,000	09/05/2013.	06/06/2022.
50077L AM 8	Kraft Heinz Foods Co Sr Nt			1	3.A FE	49,387,240	118.906	56,480,113	47,500,000	49,243,150		(36,282)			5.200	4.940	JJ	1,138,944	2,470,000	08/19/2016.	07/15/2045.
50077L AT 3	Kraft Heinz Foods Co Sr Nt			1	3.A FE	5,522,025	114.424	5,835,609	5,100,000	5,474,592		(40,789)			4.625	3.543	JJ	98,936	235,875	10/29/2019.	01/30/2029.
50077L AY 2	Kraft Heinz Foods Co Sr Nt			1	3.A FE	3,948,711	116.662	4,549,830	3,900,000	3,948,008		(661)			4.875	4.795	AO	47,531	193,294	10/29/2019.	10/01/2049.
501044 DG 3	Kroger Co Sr Nt			2	2.A FE	22,032,331	125.847	27,812,165	22,100,000	22,039,065		1,174			4.450	4.468	FA	409,771	983,450	10/29/2019.	02/01/2047.
501044 DH 1	Kroger Co Sr Nt			1	2.A FE	2,084,220	103.594	2,071,878	2,000,000	2,069,006		(15,214)			2.800	0.489	FA	23,333		08/27/2020.	08/01/2022.
501044 DM 0	Kroger Co Sr Nt	LS		1	2.B FE	2,347,740	144.952	2,899,048	2,000,000	2,340,512		(6,306)			5.400	4.335	JJ	49,800	108,000	10/29/2019.	01/15/2049.
502431 AF 6	L3Harris Tech Inc Sr Nt			1	2.B FE	6,482,515	110.489	7,181,772	6,500,000	6,484,252		1,641			2.900	2.931	JD	8,378	197,925	11/13/2019.	12/15/2029.
502431 AM 1	L3Harris Tech Inc Sr Nt			1	2.B FE	15,770,377	119.908	17,026,936	14,200,000	15,652,158		(118,219)			4.400	2.822	JD	27,769	624,800	05/05/2020.	06/15/2028.
50247@ AA 4	LV Stadium Co Sr Sec Nt				2.A PL	13,000,000	95.311	12,390,439	13,000,000	13,000,000					3.360	3.358	JD	1,213	288,960	06/30/2020.	06/30/2045.
50540R AU 6	Laboratory Corp of America Sr Nt			2	2.B FE	22,079,840	114.156	25,114,276	22,000,000	22,065,917		(9,326)			3.600	3.546	MS	264,000	792,000	11/20/2019.	09/01/2027.
50540R AW 2	Laboratory Corp of America Sr Nt			1	2.B FE	27,329,034	110.532	30,285,878	27,400,000	27,335,946		6,355			2.950	2.980	JD	67,358	821,772	11/18/2019.	12/01/2029.
513075 BL 4	Lamar Media Corp Sr Nt			1	4.A FE	9,083,356	103.125	8,879,063	8,610,000	8,830,619		(78,507)			5.750	4.687	FA	206,281	495,075	05/07/2019.	02/01/2026.
513272 AA 2	Lamb Weston HLD Sr Nt			2	3.B FE	6,657,050	104.250	6,890,925	6,610,000	6,631,422		(6,958)			4.625	4.502	MN	50,952	305,713	03/04/2019.	11/01/2024.
513272 AB 0	Lamb Weston HLD Sr Nt			2	3.B FE	14,084,475	104.530	14,603,886	13,971,000	14,031,905		(15,633)			4.875	4.739	MN	113,514	681,086	04/04/2019.	11/01/2026.
525015 AA 1	Lehigh University Nt			1	1.D FE	15,000,000	108.032	16,204,845	15,000,000	15,000,000					3.479	3.479	MN	66,681	521,850	09/27/2016.	11/15/2046.
52736R BG 6	Levi Strauss & Co Sr Nt			1	3.B FE	9,371,090	102.500	9,670,875	9,435,000	9,402,729		6,420			5.000	5.088	MN	78,625	471,750	07/17/2015.	05/01/2025.
53154* AE 3	Liberty Utilities Finance Sr Nt Ser D			1	2.A	4,000,000	106.016	4,240,649	4,000,000	4,000,000					3.860	3.860	JJ	64,762	154,400	07/31/2013.	07/31/2023.
53154* AL 7	Liberty Utilities Finance Sr Nt Ser E-3			1	2.A FE	10,000,000	106.925	10,692,498	10,000,000	10,000,000					3.690	3.690	AO	62,525	369,000	03/24/2017.	04/30/2024.
532457 AM 0	Eli Lilly & Co Nt				1.F FE	17,084,179	127.515	18,277,971	14,334,000	15,189,222		(166,624)			7.125	5.581	JD	85,108	1,021,298	01/30/2004.	06/01/2025.
532457 BT 4	Eli Lilly & Co Sr Nt			1	1.F FE	13,058,765	131.189	17,054,622	13,000,000	13,057,302		(1,198)			3.950	3.923	MS	151,197	513,500	03/25/2019.	03/15/2049.
532457 BV 9	Eli Lilly & Co Sr Nt			1	1.F FE	46,699,453	116.093	53,751,244	46,300,000	46,642,975		(38,319)			3.375	3.266	MS	460,106	1,562,625	11/20/2019.	03/15/2029.
53621@ AH 9	Lion Industrial Properties LP Gtd Sr Nt			1	2.A	12,750,000	112.393	14,330,112	12,750,000	12,750,000					4.100	4.100	FA	197,483	522,750	02/15/2017.	02/15/2027.
53621@ AJ 5	Lion Industrial Properties LP Gtd Sr Nt				2.A	17,250,000	112.496	19,405,589	17,250,000	17,250,000					4.100	4.100	AO	145,379	707,250	04/17/2017.	04/17/2027.
539830 AY 5	Lockheed Martin Corp Sr Nt			1	1.G FE	6,651,991	102.101	6,810,137	6,670,000	6,668,537		2,033			3.350	3.382	MS	65,792	223,445	09/06/2011.	09/15/2021.
539830 BE 8	Lockheed Martin Corp Sr Nt			1	1.G FE	4,985,700	109.070	5,453,515	5,000,000	4,993,571		1,435			2.900	2.933	MS	48,333	145,000	02/12/2015.	03/01/2025.
539830 BH 1	Lockheed Martin Corp Sr Nt			1	1.G FE	29,842,049	113.590	34,077,120	30,000,000	29,906,937		16,547			3.550	3.618	JJ	491,083	1,065,000	01/07/2019.	01/15/2026.

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
539830 BL 2	Lockheed Martin Corp Sr Nt			1	1.G FE	36,634,065	140.838	52,109,912	37,000,000	36,664,711		6,691			4.700	4.762	MN	222,206	1,739,000	11/16/2015.	05/15/2046.
539830 BN 8	Lockheed Martin Corp Sr Nt			1	1.G FE	2,746,370	132.368	3,971,028	3,000,000	2,753,550		3,411			4.090	4.584	MS	36,128	122,700	11/20/2018.	09/15/2052.
54233* AA 4	Lone Star Trans LLC Sr Nt Ser A			1	1.F PL	8,166,667	101.283	8,271,428	8,166,667	8,166,667					2.450	2.450	JD	8,893	200,083	07/17/2014.	12/15/2021.
54336# AA 6	Longwood Energy Partners LLC Sec Nt				2.C PL	25,000,000	113.406	28,351,479	25,000,000	25,000,000					4.490	4.490	JD	3,118	1,122,500	03/29/2018.	06/30/2051.
543859 AL 6	Loral Corp Deb				1.G FE	985,140	126.331	1,263,310	1,000,000	995,290		855			7.625	7.752	JD	3,389	76,250	09/28/1995.	06/15/2025.
546268 AG 8	Louisiana Land & Expl Co Deb				1.G FE	2,000,000	119.824	2,396,472	2,000,000	2,000,000					7.650	7.650	JD	12,750	153,000	12/01/1993.	12/01/2023.
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd			1	1.F FE	3,971,080	111.020	4,440,796	4,000,000	3,981,216		3,593			3.300	3.408	AO	33,000	132,000	02/12/2018.	10/01/2025.
546676 AX 5	Louisville Gas & Elec Co 1st Mtg Bd			1	1.F FE	9,771,490	125.981	11,968,214	9,500,000	9,753,731		(6,175)			4.375	4.196	AO	103,906	415,625	12/12/2017.	10/01/2045.
548661 DH 7	Lowes Cos Inc Sr Nt			1	2.A FE	20,090,400	111.614	22,322,820	20,000,000	20,046,329		(9,050)			3.375	3.321	MS	198,750	675,000	10/01/2015.	09/15/2025.
548661 DM 6	Lowes Cos Inc Sr Nt			1	2.A FE	25,112,250	108.442	27,110,525	25,000,000	25,093,485		(16,987)			2.500	2.421	AO	131,944	625,000	11/20/2019.	04/15/2026.
548661 DP 9	Lowes Cos Inc Sr Nt			2	2.A FE	14,593,370	112.191	16,267,666	14,500,000	14,575,210		(11,194)			3.100	3.006	MN	72,419	449,500	11/20/2019.	05/03/2027.
548661 DQ 7	Lowes Cos Inc Sr Nt			2	2.A FE	19,240,465	125.182	23,409,090	18,700,000	19,207,740		(11,284)			4.050	3.882	MN	122,018	757,350	11/14/2019.	05/03/2047.
548661 DR 5	Lowes Cos Inc Sr Nt			1	2.A FE	25,897,215	116.697	28,007,256	24,000,000	25,696,537		(187,188)			3.650	2.664	AO	209,267	876,000	01/23/2020.	04/05/2029.
548661 DS 3	Lowes Cos Inc Sr Nt			1	2.A FE	7,384,092	134.649	8,348,219	6,200,000	7,361,124		(22,731)			4.550	3.491	AO	67,391	282,100	01/23/2020.	04/05/2049.
55261F AJ 3	M&T Bank Corp Sr Nt			2	1.G FE	6,994,610	108.040	7,562,807	7,000,000	6,997,113		1,055			3.550	3.567	JJ	106,993	248,500	07/19/2018.	07/26/2023.
55279H AK 6	Manuf & Traders Tr Co Sr Nt				1.F FE	12,264,130	108.775	14,140,750	13,000,000	12,654,430		76,940			2.900	3.604	FA	151,847	377,000	07/01/2015.	02/06/2025.
55336V AA 8	MPLX LP Sr Nt			1	2.B FE	627,666	111.755	670,529	600,000	621,685		(5,167)			4.000	3.005	FA	9,067	24,000	10/29/2019.	02/15/2025.
55336V AG 5	MPLX LP Sr Nt			1	2.B FE	5,538,253	114.759	5,967,452	5,200,000	5,436,334		(59,824)			4.875	3.537	JD	21,125	253,500	10/29/2019.	12/01/2024.
55336V AJ 9	MPLX LP Sr Nt			1	2.B FE	18,148,020	115.507	20,213,708	17,500,000	17,864,857		(78,143)			4.875	4.324	JD	71,094	853,125	03/10/2017.	06/01/2025.
55336V AK 6	MPLX LP Sr Nt			1	2.B FE	17,239,739	115.334	20,183,363	17,500,000	17,327,994		23,663			4.125	4.307	MS	240,625	721,875	02/06/2018.	03/01/2027.
55336V AL 4	MPLX LP Sr Nt			1	2.B FE	10,172,300	121.648	12,164,750	10,000,000	10,168,125		(3,141)			5.200	5.082	MS	173,333	520,000	05/20/2019.	03/01/2047.
55336V AN 0	MPLX LP Sr Nt			1	2.B FE	4,148,259	118.588	4,862,108	4,100,000	4,147,849		(894)			4.700	4.623	AO	40,681	192,700	10/29/2019.	04/15/2048.
55336V AR 1	MPLX LP Sr Nt			1	2.B FE	7,450,200	115.056	8,629,223	7,500,000	7,462,469		4,384			4.000	4.081	MS	88,333	300,000	04/30/2018.	03/15/2028.
55336V AT 7	MPLX LP Sr Nt			1	2.B FE	2,276,780	131.681	2,633,626	2,000,000	2,271,370		(4,718)			5.500	4.625	FA	41,556	110,000	10/29/2019.	02/15/2049.
55354G AD 2	MSCI Inc Sr Nt			1	3.B FE	3,856,952	104.249	4,021,926	3,858,000	3,854,645		(788)			4.750	4.733	FA	76,356	183,255	02/15/2018.	08/01/2026.
559080 AC 0	Magellan Midstream Partn Sr Nt			1	2.A FE	7,985,727	131.650	8,886,355	6,750,000	7,837,171		(42,486)			6.400	4.950	MN	72,000	432,000	04/03/2017.	05/01/2037.
559080 AF 3	Magellan Midstream Partn Sr Nt			1	2.A FE	1,805,540	110.140	2,202,798	2,000,000	1,816,691		4,597			4.200	4.886	JD	7,000	84,000	06/29/2018.	12/01/2042.
559080 AG 1	Magellan Midstream Partn Sr Nt			1	2.A FE	26,533,760	128.445	32,111,225	25,000,000	26,404,646		(33,878)			5.150	4.743	AO	271,806	1,287,500	04/04/2017.	10/15/2043.
559080 AK 2	Magellan Midstream Partn Sr Nt			2	2.A FE	13,594,800	119.176	14,956,588	12,550,000	13,218,168		(121,655)			5.000	3.802	MS	209,167	627,500	03/06/2018.	03/01/2026.
559080 AP 1	Magellan Midstream Partn Sr Nt			1	2.A FE	12,933,423	112.699	14,583,264	12,940,000	12,933,748		176			3.950	3.953	MS	170,377	528,168	08/08/2019.	03/01/2050.
56081# BY 5	Major League Baseball Tr Nt Ser 42				1.F FE	10,000,000	96.486	9,648,589	10,000,000	10,000,000					2.420	2.420	JD	14,117	158,644	04/14/2020.	12/10/2029.
56081# CA 6	Major League Baseball Tr Sr Sec Nt Ser 4				1.F FE	7,000,000	103.657	7,256,023	7,000,000	7,000,000					3.150	3.150	JD	12,863	110,250	06/10/2020.	12/10/2024.
564759 QB 7	Manufacturers & Traders Tr Co Fx-to-Flt				1.G FE	3,500,000	100.028	3,500,987	3,500,000	3,500,000					0.865	6.009	MJSD	2,608	58,871	11/28/2006.	12/01/2021.
565849 AB 2	Marathon Oil Corp Sr Nt			1	2.C FE	2,306,543	123.268	2,280,462	1,850,000	2,270,312		(28,832)			6.800	4.232	MS	37,041	125,800	09/25/2019.	03/15/2032.
565849 AK 2	Marathon Oil Corp Sr Nt			1	2.C FE	1,956,640	102.787	2,055,740	2,000,000	1,984,477		8,109			2.800	3.240	MN	9,333	56,000	05/31/2017.	11/01/2022.
565849 AM 8	Marathon Oil Corp Sr Nt	LS		1	2.C FE	14,119,440	113.900	15,946,014	14,000,000	14,111,660		(2,376)			5.200	5.141	JD	60,667	728,000	06/19/2017.	06/01/2045.
565849 AP 1	Marathon Oil Corp Sr Nt	LS		2	2.C FE	16,284,626	111.163	16,896,791	15,200,000	16,129,095		(130,678)			4.400	3.316	JJ	308,391	668,800	11/20/2019.	07/15/2027.
57169* AR 8	Mars Inc Sr Nt Ser H			1	1.F	30,000,000	103.874	31,162,273	30,000,000	30,000,000					3.340	3.340	AO	222,667	1,002,000	10/11/2012.	10/11/2022.
57169* AV 9	Mars Inc Sr Nt Ser L				1.F	13,623,870	103.513	13,456,678	13,000,000	13,578,829		(45,041)			2.510	0.859	MS	85,201		10/15/2020.	09/27/2023.
57169* AY 3	Mars Inc Sr Nt Ser O				1.F	25,000,000	107.076	26,769,101	25,000,000	25,000,000					2.820	2.820	MS	184,083	705,000	09/27/2016.	09/27/2028.

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
57169* BF 3	Mars Inc Sr Nt Ser U-1			1	1.F	20,000,000	111.341	22,268,292	20,000,000	20,000,000					3.530	3.530	MS	180,422	706,000	03/29/2017.	03/29/2027.
57169* BL 0	Mars Inc Sr Nt Ser X				1.F	25,000,000	121.896	30,474,042	25,000,000	25,000,000					4.070	4.070	MS	260,028	1,017,500	03/29/2017.	03/29/2037.
575718 AE 1	Mass Institute of Tech Nt			1	1.A FE	20,000,000	124.732	24,946,380	20,000,000	20,000,000					3.959	3.959	JJ	395,900	791,800	09/22/2014.	07/01/2038.
57629W BV 1	Mass Mutual Global Funding Sr Nt				1.B FE	11,967,000	109.731	13,167,708	12,000,000	11,987,884		3,436			3.600	3.633	AO	98,400	432,000	04/02/2014.	04/09/2024.
57636Q AG 9	Mastercard Inc Sr Nt			1	1.E FE	2,397,350	111.772	2,794,293	2,500,000	2,427,292		10,945			2.950	3.501	MN	8,194	73,750	03/06/2018.	11/21/2026.
57636Q AJ 3	Mastercard Inc Sr Nt			2	1.E FE	3,990,640	115.290	4,611,592	4,000,000	3,992,982		849			3.500	3.528	FA	48,611	140,000	02/21/2018.	02/26/2028.
57636Q AL 8	Mastercard Inc Sr Nt			1	1.E FE	24,963,750	124.233	31,058,300	25,000,000	24,964,864		695			3.650	3.658	JD	76,042	912,500	05/28/2019.	06/01/2049.
57636Q AM 6	Mastercard Inc Sr Nt			1	1.E FE	3,994,480	112.236	4,489,456	4,000,000	3,995,254		490			2.950	2.966	JD	9,833	118,000	05/28/2019.	06/01/2029.
57636Q AP 9	Mastercard Inc Sr Nt			1	1.E FE	1,746,605	116.274	2,034,802	1,750,000	1,746,828		223			3.350	3.373	MS	15,470	29,313	03/24/2020.	03/26/2030.
577778 AT 0	May Dept Stores Co Amortiz Deb				4.B FE	30,822	98.500	24,625	25,000	25,161		(287)			9.500	7.078	AO	501	2,375	12/20/1993.	04/15/2021.
578454 AC 4	Mayo Clinic Sr Nt			1	1.C FE	20,018,750	126.971	25,394,220	20,000,000	20,016,870		(346)			4.000	3.995	MN	102,222	800,000	02/27/2013.	11/15/2047.
579780 AJ 6	McCormick & Co Inc Sr Nt			1	2.B FE	3,271,747	106.897	3,527,594	3,300,000	3,291,501		2,995			3.500	3.602	MS	38,500	115,500	08/15/2013.	09/01/2023.
579780 AN 7	McCormick & Co Inc Sr Nt			1	2.B FE	10,489,305	112.376	11,799,522	10,500,000	10,492,448		947			3.400	3.412	FA	134,867	357,000	08/11/2017.	08/15/2027.
579780 AP 2	McCormick & Co Inc Sr Nt			2	2.B FE	3,039,270	126.981	3,809,430	3,000,000	3,036,796		(783)			4.200	4.123	FA	47,600	126,000	08/16/2017.	08/15/2047.
58013M FB 5	McDonalds Corp Sr Nt	LS		1	2.A FE	7,149,450	114.442	8,010,940	7,000,000	7,123,492		(18,928)			3.500	3.168	MS	81,667	245,000	11/20/2019.	03/01/2027.
58013M FE 9	McDonalds Corp Sr Nt			1	2.A FE	2,954,063	106.528	3,004,076	2,820,000	2,933,767		(20,433)			3.350	1.434	AO	23,618	63,985	08/07/2020.	04/01/2023.
58013M FF 6	McDonalds Corp Sr Nt			1	2.A FE	56,946,026	116.894	66,629,694	57,000,000	56,969,289		1,539			3.800	3.805	AO	541,500	2,166,000	04/18/2019.	04/01/2028.
58013M FH 2	McDonalds Corp Sr MTN			1	2.A FE	2,276,908	130.908	2,290,887	1,750,000	2,276,139		(769)			4.450	2.852	MS	25,958		12/08/2020.	09/01/2048.
58013M FR 0	McDonalds Corp Sr MTN			1	2.A FE	630,645	128.559	642,794	500,000	630,470		(175)			4.200	2.862	AO	5,250		12/08/2020.	04/01/2050.
581557 AM 7	McKesson Corp Deb			1	2.B FE	1,143,051	133.862	1,338,621	1,000,000	1,060,744		(7,823)			7.650	6.440	MS	25,500	76,500	07/01/2004.	03/01/2027.
581557 BE 4	McKesson Corp Sr Nt			1	2.B FE	20,000,000	109.758	21,951,500	20,000,000	20,000,000					3.796	3.796	MS	223,542	759,200	03/05/2014.	03/15/2024.
58155Q AG 8	McKesson Corp Sr Nt			1	2.B FE	4,594,706	104.617	4,592,686	4,390,000	4,585,196		(9,509)			2.850	0.809	MS	36,839		11/19/2020.	03/15/2023.
58174# AF 1	McKinsey & Co Inc Sr Nt				1.E PL	27,000,000	105.791	28,563,597	27,000,000	27,000,000					2.700	2.700	JD	40,500	364,500	06/11/2020.	06/11/2027.
585055 AQ 9	Medtronic Inc Sr Nt			1	1.G FE	9,008,480	152.327	12,186,176	8,000,000	8,794,708		(24,610)			6.500	5.621	MS	153,111	520,000	07/17/2009.	03/15/2039.
585055 AY 2	Medtronic Inc Sr Nt			1	1.G FE	9,794,300	120.454	12,045,370	10,000,000	9,826,279		4,704			4.000	4.120	AO	100,000	400,000	03/19/2013.	04/01/2043.
585055 BS 4	Medtronic Inc Sr Nt			1	1.G FE	10,644,845	112.221	11,783,237	10,500,000	10,569,498		(15,196)			3.500	3.330	MS	108,208	367,500	09/02/2015.	03/15/2025.
585055 BU 9	Medtronic Inc Sr Nt			1	1.G FE	5,639,035	141.877	7,093,870	5,000,000	5,592,839		(14,617)			4.625	3.866	MS	68,090	231,250	09/12/2017.	03/15/2045.
586054 AC 2	Memorial Sloan-Kettering Sr Nt			1	1.D FE	4,981,850	133.620	6,681,015	5,000,000	4,982,825		218			4.200	4.219	JJ	105,000	210,000	02/04/2015.	07/01/2055.
58933Y AF 2	Merck & Co Inc Sr Nt			1	1.E FE	39,965,200	106.048	42,419,040	40,000,000	39,990,809		3,689			2.800	2.810	MN	133,778	1,120,000	05/15/2013.	05/18/2023.
58933Y AJ 4	Merck & Co Inc Sr Nt			1	1.E FE	14,954,100	130.062	19,509,360	15,000,000	14,960,997		1,040			4.150	4.168	MN	74,354	622,500	05/15/2013.	05/18/2043.
58933Y AX 3	Merck & Co Inc Sr Nt			1	1.E FE	20,460,000	116.337	23,267,460	20,000,000	20,388,355		(42,551)			3.400	3.122	MS	215,333	680,000	04/11/2019.	03/07/2029.
59022C AB 9	Merrill Lynch & Co Sub Nt			1	2.A FE	5,011,350	127.285	6,364,225	5,000,000	5,005,451		(777)			6.220	6.197	MS	91,572	311,000	03/10/2011.	09/15/2026.
59022C AJ 2	Merrill Lynch & Co Sub Nt			1	2.A FE	19,303,800	145.653	29,130,620	20,000,000	19,450,301		19,171			6.110	6.386	JJ	515,956	1,222,000	03/14/2011.	01/29/2037.
59023V AA 8	Merrill Lynch & Co Sub Nt			1	2.A FE	9,225,760	170.501	13,640,056	8,000,000	8,999,573		(30,316)			7.750	6.536	MN	80,944	620,000	03/14/2011.	05/14/2038.
59073@ AA 4	Mesquite Power Priv Pl				2.B PL	30,715,381	114.656	35,217,176	30,715,381	30,715,381					4.640	4.667	MJSD	3,959	1,425,194	04/09/2015.	12/31/2039.
59073@ AB 2	Mesquite Power Ser 17-A Sec Nt				2.B PL	18,760,828	115.833	21,731,164	18,760,828	18,760,828					4.640	4.668	MJSD	2,418	870,502	11/22/2017.	12/31/2046.
591894 CC 2	Metropolitan Edison Company Nt			1	3.A FE	17,997,355	113.176	20,088,776	17,750,000	17,968,799		(24,952)			4.300	4.106	JJ	351,943	763,250	10/31/2019.	01/15/2029.
59217G BY 4	Met Life Global Funding I Sr Nt			1	1.D FE	17,287,770	114.090	19,395,232	17,000,000	17,181,795		(27,996)			3.450	3.248	JD	21,179	586,500	08/28/2018.	12/18/2026.
59217G CK 3	Met Life Global Funding I Secured Nt			1	1.D FE	59,482,950	111.704	67,022,280	60,000,000	59,635,387		46,901			3.000	3.099	MS	510,000	1,800,000	06/20/2019.	09/19/2027.

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
59217G DC 0	Met Life Global Funding I Secured Nt				1.D FE	5,495,270	112.540	6,189,678	5,500,000	5,495,909		418			3.050	3.060	JD	6,524	167,750	06/11/2019.	06/17/2029.
59447# AG 8	Michigan Electric Transmission Sr Sec Nt				1.F	5,000,000	117.177	5,858,868	5,000,000	5,000,000					3.900	3.900	AO	35,208	195,000	04/26/2016.	04/26/2046.
594918 BJ 2	Microsoft Corp Sr Nt			1	1.A FE	9,997,400	111.794	11,179,350	10,000,000	9,998,642		257			3.125	3.128	MN	50,347	312,500	10/29/2015.	11/03/2025.
594918 BL 7	Microsoft Corp Sr Nt	LS		1	1.A FE	33,829,608	141.917	47,400,378	33,400,000	33,799,121		(9,515)			4.450	4.369	MN	239,459	1,486,300	08/08/2017.	11/03/2045.
594918 BQ 6	Microsoft Corp Sr Nt			1	1.A FE	13,808,589	104.310	14,446,893	13,850,000	13,833,909		5,959			2.000	2.046	FA	110,031	277,000	08/01/2016.	08/08/2023.
594918 BR 4	Microsoft Corp Sr Nt			1	1.A FE	24,953,500	109.099	27,274,675	25,000,000	24,972,577		4,517			2.400	2.421	FA	238,333	600,000	08/01/2016.	08/08/2026.
594918 BT 0	Microsoft Corp Sr Nt			1	1.A FE	39,806,000	126.799	50,719,400	40,000,000	39,822,869		4,080			3.700	3.727	FA	587,889	1,480,000	08/01/2016.	08/08/2046.
594918 BX 1	Microsoft Corp Sr Nt			1	1.A FE	16,379,880	107.415	17,723,409	16,500,000	16,443,763		17,080			2.875	2.991	FA	191,068	474,375	01/30/2017.	02/06/2024.
594918 BY 9	Microsoft Corp Sr Nt			1	1.A FE	19,430,775	114.106	22,250,573	19,500,000	19,455,101		6,536			3.300	3.342	FA	259,188	643,500	01/30/2017.	02/06/2027.
594918 CA 0	Microsoft Corp Sr Nt	LS		1	1.A FE	5,983,860	141.473	8,488,368	6,000,000	5,984,995		309			4.250	4.266	FA	102,708	255,000	01/30/2017.	02/06/2047.
59524Q AA 3	Mid-Atlantic Interstate Sr Nt				2.B FE	11,296,739	111.817	12,635,344	11,300,000	11,297,607		271			4.100	4.103	MN	59,199	463,300	06/08/2018.	05/15/2028.
595620 AL 9	MidAmerican Energy Co 1st Mtg			1	1.E FE	18,910,320	136.806	25,993,178	19,000,000	18,921,937		1,864			4.800	4.830	MS	268,533	912,000	09/12/2013.	09/15/2043.
595620 AT 2	MidAmerican Energy Co 1st Mtg Bd			1	1.E FE	10,490,655	118.774	12,471,260	10,500,000	10,491,841		830			3.650	3.661	AO	80,908	383,250	01/07/2019.	04/15/2029.
595620 AU 9	MidAmerican Energy Co 1st Mtg Bd			1	1.E FE	9,442,050	134.263	12,754,985	9,500,000	9,444,036		987			4.250	4.286	JJ	186,174	403,750	01/07/2019.	07/15/2049.
607120 FN 7	Mobile Airport Authority Sr Nt Ser B1				1.F	6,411,099	105.337	6,753,256	6,411,099	6,411,099					3.180	3.193	FMAN	29,448	203,873	06/17/2019.	05/09/2039.
60871R AD 2	Molson Coors Brewing Co Co Gtd Nt			1	2.C FE	22,639,100	125.149	27,532,824	22,000,000	22,535,551		(14,328)			5.000	4.815	MN	183,333	1,100,000	05/17/2012.	05/01/2042.
60871R AG 5	Molson Coors Brewing Co Sr Nt			1	2.C FE	45,055,640	109.017	49,057,740	45,000,000	45,027,547		(5,118)			3.000	2.987	JJ	622,500	1,350,000	11/15/2016.	07/15/2026.
60871R AH 3	Molson Coors Brewing Co Sr Nt			1	2.C FE	19,871,400	114.746	22,949,220	20,000,000	19,882,135		2,524			4.200	4.238	JJ	387,333	840,000	06/28/2016.	07/15/2046.
609207 AM 7	Mondelez International Sr Nt			1	2.B FE	12,907,980	118.256	15,373,254	13,000,000	12,928,811		8,110			4.125	4.212	MN	80,438	536,250	06/05/2018.	05/07/2028.
609207 AP 0	Mondelez International Sr Nt			1	2.B FE	2,951,190	130.482	3,914,448	3,000,000	2,953,294		824			4.625	4.727	MN	20,813	138,750	05/03/2018.	05/07/2048.
609207 AR 6	Mondelez International Sr Nt			1	2.B FE	2,140,980	113.415	2,268,290	2,000,000	2,117,423		(21,298)			3.625	2.399	FA	27,792	72,500	11/20/2019.	02/13/2026.
609207 AS 4	Mondelez International Sr Nt			1	2.B FE	19,833,418	103.865	19,803,174	19,066,300	19,744,343		(89,075)			2.125	0.496	AO	87,784	162,775	10/29/2020.	04/13/2023.
615369 AE 5	Moodys Corp Sr Nt				2.A FE	34,021,707	138.266	39,682,285	28,700,000	33,641,474		(123,127)			5.250	4.102	JJ	694,779	1,506,750	10/17/2018.	07/15/2044.
615369 AK 1	Moodys Corp Sr Nt			1	2.A FE	3,316,920	104.335	3,302,196	3,165,000	3,294,892		(22,028)			2.625	0.512	JJ	38,310		08/27/2020.	01/15/2023.
615369 AM 7	Moodys Corp Sr Nt			1	2.A FE	25,961,752	112.532	29,595,890	26,300,000	26,035,751		31,633			3.250	3.408	JJ	394,135	854,750	10/17/2018.	01/15/2028.
615369 AP 0	Moodys Corp Sr Nt			1	2.A FE	3,473,715	120.171	4,205,971	3,500,000	3,478,010		2,227			4.250	4.343	FA	61,979	148,750	12/03/2018.	02/01/2029.
615369 AQ 8	Moodys Corp Sr Nt			1	2.A FE	1,966,560	137.566	2,751,312	2,000,000	1,967,607		526			4.875	4.983	JD	3,792	97,500	12/03/2018.	12/17/2048.
615394 AM 5	MOOG INC Sr Nt			1	3.C FE	2,749,463	103.750	2,863,500	2,760,000	2,748,989		(457)			4.250	4.296	JD	5,213	87,227	07/15/2020.	12/15/2027.
617446 8C 6	Morgan Stanley Dean Witter Sr Nt			1	2.A FE	4,253,668	114.437	4,691,925	4,100,000	4,178,598		(15,621)			4.000	3.541	JJ	71,978	164,000	10/23/2015.	07/23/2025.
617446 8G 7	Morgan Stanley Dean Witter Sr Nt			1	1.F FE	5,493,684	121.641	5,960,394	4,900,000	5,427,180		(57,181)			4.431	2.923	JJ	95,291	217,119	10/29/2019.	01/23/2030.
61744Y AK 4	Morgan Stanley MT Nt			1	2.A FE	31,000,000	114.170	35,392,545	31,000,000	31,000,000					3.591	3.591	JJ	491,668	1,113,210	07/19/2017.	07/22/2028.
61744Y AN 8	Morgan Stanley Sr Nt			1	2.A FE	4,988,750	105.537	5,276,850	5,000,000	4,995,151		2,244			3.125	3.174	JJ	68,576	156,250	01/18/2018.	01/23/2023.
61744Y AP 3	Morgan Stanley Sr Nt			1	2.A FE	16,510,165	115.929	19,128,236	16,500,000	16,507,563		(919)			3.772	3.765	JJ	271,427	622,380	01/18/2018.	01/24/2029.
61746B DZ 6	Morgan Stanley Sr Nt			1	2.A FE	8,981,550	114.707	10,323,666	9,000,000	8,989,759		1,794			3.875	3.900	JJ	149,188	348,750	01/22/2016.	01/27/2026.
61746B EF 9	Morgan Stanley Sr Nt			1	2.A FE	2,135,260	114.522	2,290,432	2,000,000	2,115,935		(17,475)			3.625	2.584	JJ	32,424	72,500	11/20/2019.	01/20/2027.
61747W AF 6	Morgan Stanley Sr Nt			1	2.A FE	38,297,140	100.298	38,113,392	38,000,000	38,002,523		(38,037)			5.750	5.645	JJ	946,833	2,185,000	03/17/2011.	01/25/2021.
61761J ZN 2	Morgan Stanley Sub Nt				2.A FE	17,811,052	115.615	20,810,682	18,000,000	17,864,630		18,315			3.950	4.086	AO	134,300	711,000	08/30/2018.	04/23/2027.
61945C AA 1	Mosaic Co Sr Nt			1	2.C FE	6,936,160	101.988	7,139,146	7,000,000	6,993,480		7,243			3.750	3.860	MN	33,542	262,500	10/17/2011.	11/15/2021.
61945C AD 5	Mosaic Co Sr Nt			1	2.C FE	577,235	124.326	621,629	500,000	571,827		(4,425)			5.450	3.969	MN	3,482	27,250	10/04/2019.	11/15/2033.
61945C AE 3	Mosaic Co Sr Nt				2.C FE	8,399,940	129.526	9,487,758	7,325,000	8,372,165		(24,907)			5.625	4.606	MN	52,648	412,031	01/27/2020.	11/15/2043.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
61945C AG 8	Mosaic Co Sr Nt	LS...	..	1	2.C FE	11,474,414	113.233	12,342,397	10,900,000	11,399,606		(66,530)			4.050	3.275	MN	56,408	441,450	11/20/2019.	11/15/2027.
620076 AH 2	Motorola Solutions Inc Sr Nt		..	1	2.C FE	16,521,150	120.461	18,069,195	15,000,000	15,598,755		(115,359)			7.500	6.437	MN	143,750	1,125,000	04/27/2010.	05/15/2025.
620076 AK 5	Motorola Solutions Inc Deb		..		2.C FE	13,140,710	116.499	15,144,805	13,000,000	13,058,363		(10,465)			6.500	6.387	MS	281,667	845,000	04/28/2010.	09/01/2025.
620076 BF 5	Motorola Solutions Inc Sr Nt		..	1	2.C FE	4,926,400	111.730	5,586,520	5,000,000	4,969,573		7,552			4.000	4.181	MS	66,667	200,000	08/14/2014.	09/01/2024.
620076 BL 2	Motorola Solutions Inc Sr Nt		..	1	2.C FE	1,099,090	120.643	1,206,429	1,000,000	1,088,605		(10,485)			4.600	3.160	FA	16,356	46,000	01/24/2020.	02/23/2028.
620076 BN 8	Motorola Solutions Inc Sr Nt		..	1	2.C FE	22,320,179	119.802	24,319,705	20,300,000	22,114,291		(188,638)			4.600	3.338	MN	98,568	933,800	01/27/2020.	05/23/2029.
623115 AC 6	Mt Sinai Hospital Sec Nt Ser 2017		..	1	1.G FE	1,500,000	107.627	1,614,405	1,500,000	1,500,000					3.831	3.831	JJ	28,733	57,465	12/14/2017.	07/01/2035.
623115 AD 4	Mt Sinai Hospital Sec Nt Ser 2017		..	1	1.G FE	8,444,538	113.368	9,613,615	8,480,000	8,447,131		915			3.981	4.008	JJ	168,794	337,589	02/05/2018.	07/01/2048.
626717 AF 9	Murphy Oil Corp Sr Nt	LS...	..	1	3.C FE	7,463,100	101.500	7,612,500	7,500,000	7,491,303		4,068			4.950	3.761	JD	30,938	352,500	04/11/2013.	12/01/2022.
626717 AG 7	Murphy Oil Corp Sr Nt		..	1	3.C FE	25,205,936	88.125	22,687,781	25,745,000	25,267,190		5,797			6.375	5.265	JD	136,770	1,576,881	05/16/2013.	12/01/2042.
628530 BC 0	Mylan Inc Sr Nt		..	1	2.C FE	993,820	133.103	1,331,026	1,000,000	994,535		118			5.400	5.442	MN	4,800	54,000	11/19/2013.	11/29/2043.
62877V AB 7	NBM US Holding Inc. Sr Nt		..	2	3.C FE	486,875	114.750	533,588	465,000	486,528		(347)			6.625	5.484	FA	12,408	19,213	11/25/2020.	08/06/2029.
62886H AP 6	NCL Corporation Ltd Sr Nt		..	1	5.A FE	11,800,000	95.000	11,210,000	11,800,000	11,800,000					3.625	3.625	JD	19,011	426,562	12/02/2019.	12/15/2024.
628931 AB 3	NBD Bank NA Michigan Sub Bk Nt		..		1.G FE	7,963,800	126.843	7,610,580	6,000,000	6,549,937		(125,675)			8.250	5.560	MN	82,500	495,000	03/24/2004.	11/01/2024.
62912X AF 1	NGPL Pipeco LLC Sr Nt		..	2	2.C FE	29,370,626	113.296	31,782,843	28,053,000	29,089,574		(146,505)			4.875	4.182	FA	516,643	1,367,584	11/14/2019.	08/15/2027.
62927# AN 6	NFL Ventures LP Nt		..		1.E FE	14,630,541	107.758	15,765,641	14,630,541	14,630,541					4.010	4.010	AO	123,856	586,685	10/15/2018.	04/15/2035.
62927@ AA 6	NHL US Funding LP Term Nt Ser 1		..	1	2.B PL	6,000,000	105.787	6,347,191	6,000,000	6,000,000					4.180	4.202	MJSD.	13,237	250,800	09/29/2014.	09/29/2024.
62927@ AG 3	NHL US Funding LP Sr Nt Ser 7		..		2.B PL	12,000,000	98.173	11,780,757	12,000,000	12,000,000					3.290	3.304	MJSD.	20,837	130,503	08/13/2020.	08/13/2030.
629377 CR 1	NRG Energy Inc Sr Nt		..	1	3.B FE	691,380	102.880	687,238	668,000	691,181		(199)			3.625	3.136	FA	1,951		12/02/2020.	02/15/2031.
62952E AA 5	NYU Hospitals Center Sec Nt		..	1	1.G FE	16,477,469	112.406	18,383,936	16,355,000	16,461,327		(2,977)			4.428	4.381	JJ	362,100	724,199	07/12/2017.	07/01/2042.
62952E AB 3	NYU Hospitals Center Nt Ser 13-A		..	1	1.G FE	14,510,702	140.545	19,535,727	13,900,000	14,437,402		(11,958)			5.750	5.450	JJ	399,625	799,250	09/26/2013.	07/01/2043.
62952E AC 1	NYU Hospitals Center Nt		..	1	1.G FE	10,000,000	124.633	12,463,290	10,000,000	10,000,000					4.784	4.784	JJ	239,200	478,400	11/20/2014.	07/01/2044.
62952E AE 7	NYU Hospitals Center Nt		..	1	1.G FE	20,687,720	122.132	24,426,460	20,000,000	20,641,505		(13,764)			4.368	4.164	JJ	436,800	873,600	06/20/2017.	07/01/2047.
63486* AB 7	National Basketball Assn Sr Sec Nt Ser B		..		1.G FE	18,000,000	100.120	18,021,624	18,000,000	18,000,000					2.510	2.510	JD	18,825		12/16/2020.	12/16/2024.
637071 AJ 0	National Oilwell Varco Inc Sr Nt		..	1	2.A FE	15,663,408	102.445	16,104,385	15,720,000	15,708,035		6,016			2.600	2.641	JD	34,060	408,720	11/15/2012.	12/01/2022.
637071 AK 7	National Oilwell Varco Inc Sr Nt		..	1	2.A FE	39,846,000	101.729	40,691,600	40,000,000	39,872,060		3,610			3.950	3.972	JD	131,667	1,580,000	11/15/2012.	12/01/2042.
637417 AF 3	National Retail Properties Inc Sr Nt		..	1	2.A FE	22,829,570	105.603	24,288,782	23,000,000	22,955,871		18,296			3.300	3.388	AO	160,233	759,000	04/09/2013.	04/15/2023.
637417 AL 0	National Retail Properties Inc Sr Nt		..	1	2.A FE	5,455,521	115.925	6,375,859	5,500,000	5,464,014		3,802			4.300	4.400	AO	49,928	236,500	10/04/2018.	10/15/2028.
637417 AM 8	National Retail Properties Inc Sr Nt		..	1	2.A FE	1,927,089	121.991	2,378,823	1,950,000	1,927,958		368			4.800	4.875	AO	19,760	93,600	09/28/2018.	10/15/2048.
637417 AN 6	National Retail Properties Inc Sr Nt		..	1	2.A FE	8,871,342	102.942	9,161,847	8,900,000	8,873,617		2,275			2.500	2.536	AO	46,972	137,208	02/18/2020.	04/15/2030.
637432 ND 3	National Rural Utilities Coop Sr Nt		..	1	1.E FE	4,497,255	108.684	4,890,771	4,500,000	4,498,788		277			2.850	2.857	JJ	54,863	128,250	01/20/2015.	01/27/2025.
637432 NG 6	National Rural Utilities Coop 1st Mtg		..	1	1.E FE	5,985,720	111.380	6,682,818	6,000,000	5,992,539		1,405			3.250	3.278	MN	32,500	195,000	10/20/2015.	11/01/2025.
637432 NJ 0	National Rural Utilities Coop ABS Coll T		..	1	1.E FE	13,961,780	104.441	14,621,712	14,000,000	13,987,685		5,562			2.700	2.743	FA	142,800	378,000	02/03/2016.	02/15/2023.
63858S AA 7	Nationsbank Corp MT Nt Ser B		..		2.A FE	18,727,532	128.153	17,997,751	14,044,000	15,382,435		(300,812)			8.570	5.785	MN	153,790	1,203,571	07/27/2004.	11/15/2024.
641062 AF 1	Nestle Holdings Inc. Sr Nt		..	1	1.D FE	23,884,320	117.311	28,154,688	24,000,000	23,907,053		10,242			3.625	3.683	MS	234,417	870,000	09/17/2018.	09/24/2028.
641062 AN 4	Nestle Holdings Inc. Sr Nt		..	1	1.D FE	24,269,622	133.058	32,732,243	24,600,000	24,283,102		6,088			4.000	4.078	MS	265,133	984,000	09/17/2018.	09/24/2048.
64712# AB 7	New Mexico Gas Priv Pl		..	1	2.B	10,000,000	107.170	10,716,989	10,000,000	10,000,000					3.640	3.640	JJ	152,678	364,000	09/02/2014.	07/30/2024.
649322 AC 8	NY & Presbyterian Hospital Nt		..	1	1.C FE	2,933,610	111.041	3,331,233	3,000,000	2,942,592		2,676			3.563	3.726	FA	44,538	106,890	06/29/2017.	08/01/2036.
64952W CH 4	New York Life Global Fdg Sec Nt		..		1.A FE	34,744,135	106.780	37,565,345	35,180,000	34,918,653		43,354			2.350	2.494	JJ	383,511	826,730	11/08/2016.	07/14/2026.
64952W CN 1	New York Life Global Fdg Sec Nt		..		1.A FE	10,146,200	107.279	10,727,930	10,000,000	10,074,367		(23,168)			2.900	2.644	JJ	132,111	290,000	10/17/2017.	01/17/2024.

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
64952W CX 9	New York Life Global Fdg Sec Nt			1	1.A FE	27,812,719	111.611	31,530,136	28,250,000	27,915,883		41,407			3.000	3.188	JJ	402,563	847,500	04/24/2019.	01/10/2028.
651229 AW 6	Newell Rubbermaid Inc Sr Nt			1	3.B FE	39,444,820	110.150	42,958,500	39,000,000	39,256,078		(44,036)			4.200	4.058	AO	409,500	1,735,500	07/19/2016.	04/01/2026.
651229 AY 2	Newell Rubbermaid Inc Sr Nt			1	3.B FE	60,892,760	127.500	68,212,500	53,500,000	60,288,365		(149,662)			5.500	4.625	AO	735,625	3,076,250	10/03/2016.	04/01/2046.
651639 AW 6	Newmont Mining Corp Sr Nt			1	2.A FE	13,797,272	145.494	19,132,514	13,150,000	13,760,723		(28,017)			5.875	5.403	AO	193,141	772,563	08/28/2019.	04/01/2035.
651639 AX 4	Newmont Mining Corp Sr Nt			1	2.A FE	29,095,315	109.159	31,656,052	29,000,000	29,090,623		(6,825)			2.800	2.755	AO	203,000	845,833	02/06/2020.	10/01/2029.
65339K AT 7	Nextera Energy Capital Sr Nt			1	2.A FE	12,007,915	113.860	13,093,889	11,500,000	11,875,993		(55,874)			3.550	2.957	MN	68,042	408,250	11/20/2019.	05/01/2027.
65339K BJ 8	Nextera Energy Capital Sr Nt			1	2.A FE	2,659,700	114.492	2,862,308	2,500,000	2,642,293		(15,723)			3.500	2.704	AO	21,875	87,500	11/20/2019.	04/01/2029.
65339K BM 1	Nextera Energy Capital Sr Nt			1	2.A FE	11,015,840	108.947	11,984,203	11,000,000	11,015,208		(632)			2.750	2.732	MN	50,417	326,028	10/29/2019.	11/01/2029.
65342Q AB 8	NextEra Energy Operating Sr Nt			1	3.A FE	1,846,063	111.927	2,216,155	1,980,000	1,872,693		12,942			4.500	5.477	MS	26,235	89,100	11/28/2018.	09/15/2027.
65342Q AL 6	NextEra Energy Operating Sr Nt			1	3.A FE	880,000	106.750	939,400	880,000	880,000					3.875	3.875	AO	7,199	36,184	09/19/2019.	10/15/2026.
65364U AK 2	Niagara Mohawk Pwr Corp Sr Nt			1	1.G FE	20,999,790	109.810	23,060,016	21,000,000	20,999,958		10			3.508	3.508	AO	184,170	736,680	09/22/2014.	10/01/2024.
65473Q BC 6	NiSource Finance Corp Sr Nt			1	2.B FE	593,051	130.975	584,150	446,000	592,842		(208)			4.800	2.821	FA	8,087		12/11/2020.	02/15/2044.
65473Q BE 2	NiSource Finance Corp Sr Nt			1	2.B FE	8,175,074	113.393	9,071,424	8,000,000	8,119,027		(17,303)			3.490	3.221	MN	35,676	279,200	09/05/2017.	05/15/2027.
65473Q BF 9	NiSource Finance Corp Sr Nt			1	2.B FE	7,412,182	126.871	8,365,874	6,594,000	7,388,533		(7,799)			4.375	3.636	MN	36,862	218,750	12/14/2020.	05/15/2047.
65473Q BG 7	NiSource Finance Corp Sr Nt			2	2.B FE	9,698,246	122.840	12,038,300	9,800,000	9,703,343		1,847			3.950	4.009	MS	97,850	387,100	04/12/2018.	03/30/2048.
654740 AN 9	Nissan Motor Acceptance Corp Sr Nt				2.C FE	38,453,415	100.273	38,604,913	38,500,000	38,498,200		9,780			2.550	2.576	MS	308,160	981,750	03/02/2016.	03/08/2021.
654740 G* 4	Nissan Motor Acceptance Corp Sr Nt				2.C	5,000,000	101.433	5,071,654	5,000,000	5,000,000					2.670	2.670	MS	38,938	133,500	09/16/2019.	09/16/2022.
655044 AE 5	Noble Energy Inc Sr Nt			1	2.C FE	23,840,640	152.121	36,508,968	24,000,000	23,866,915		3,318			6.000	6.048	MS	480,000	1,440,000	02/15/2011.	03/01/2041.
655044 AG 0	Noble Energy Inc Sr Nt			1	2.C FE	6,212,640	143.645	8,618,694	6,000,000	6,197,055		(4,534)			5.250	5.007	MN	40,250	315,000	03/21/2017.	11/15/2043.
655044 AJ 4	Noble Energy Inc Sr Nt			1	2.C FE	513,330	140.725	703,625	500,000	512,644		(276)			5.050	4.870	MN	3,226	25,250	05/21/2018.	11/15/2044.
655044 AP 0	Noble Energy Inc Sr Nt			1	2.C FE	6,397,878	116.380	7,448,307	6,400,000	6,410,908		(2,249)			3.850	3.808	JJ	113,618	246,400	10/29/2019.	01/15/2028.
655044 AQ 8	Noble Energy Inc Sr Nt			1	2.C FE	2,684,718	114.885	3,101,884	2,700,000	2,686,301		1,396			3.250	3.317	AO	18,525	91,163	11/14/2019.	10/15/2029.
655844 AW 8	Norfolk Southern Corp Sr Nt			1	2.A FE	3,428,340	119.142	3,574,260	3,000,000	3,241,685		(50,200)			5.590	3.584	MN	20,497	167,700	01/27/2017.	05/17/2025.
655844 AX 6	Norfolk Southern Corp Sr Nt			1	2.A FE	9,084,225	126.250	9,468,713	7,500,000	8,875,038		(141,615)			5.640	3.134	MN	51,700	423,000	07/02/2019.	05/17/2029.
655844 BQ 0	Norfolk Southern Corp Sr Nt				2.A FE	9,177,377	129.364	11,384,014	8,800,000	9,163,518		(8,425)			4.450	4.179	JD	17,404	391,600	04/18/2019.	06/15/2045.
655844 BV 9	Norfolk Southern Corp Sr Nt			1	2.A FE	11,766,840	127.303	15,276,312	12,000,000	11,773,166		3,420			4.050	4.158	FA	183,600	486,000	04/11/2019.	08/15/2052.
655844 BY 3	Norfolk Southern Corp Sr Nt			1	2.A FE	5,399,111	127.045	6,987,475	5,500,000	5,402,408		1,881			4.150	4.261	FA	77,985	228,250	07/30/2018.	02/28/2048.
655844 BZ 0	Norfolk Southern Corp Sr Nt			1	2.A FE	22,133,610	117.206	25,785,298	22,000,000	22,113,830		(13,658)			3.800	3.717	FA	348,333	836,000	04/30/2019.	08/01/2028.
655844 CC 0	Norfolk Southern Corp Sr Nt			1	2.A FE	5,955,840	125.767	7,546,032	6,000,000	5,957,240		830			4.100	4.144	MN	31,433	246,000	04/29/2019.	05/15/2048.
662352 AB 9	North Shore Long Island Nt			1	1.G FE	17,829,757	142.673	19,761,582	13,851,000	17,538,337		(93,575)			6.150	4.307	MN	141,973	851,837	09/21/2017.	11/01/2043.
664397 AK 2	Eversource Energy Sr Nt			1	2.A FE	5,615,382	104.924	5,592,428	5,330,000	5,579,156		(36,227)			2.800	0.539	MN	24,873	74,620	09/16/2020.	05/01/2023.
664397 AM 8	Eversource Energy Sr Nt			1	2.A FE	4,994,900	109.000	5,449,990	5,000,000	4,997,747		515			3.150	3.162	JJ	72,625	157,500	01/12/2015.	01/15/2025.
665772 CN 7	Northern States Pwr Co MN 1st Mtg Bd			1	1.E FE	11,804,040	129.564	15,547,680	12,000,000	11,824,232		4,076			4.000	4.095	FA	181,333	480,000	08/04/2015.	08/15/2045.
665789 AW 3	Northern States Power Co-WI 1st Mtg Bd			1	1.F FE	6,460,500	147.809	8,868,510	6,000,000	6,361,035		(11,488)			6.375	5.825	MS	127,500	382,500	05/12/2009.	09/01/2038.
665859 AM 6	Northern Trust Corp Sr Nt				1.F FE	8,319,200	101.969	8,157,544	8,000,000	8,036,850		(56,054)			3.375	2.648	FA	96,000	270,000	08/31/2015.	08/23/2021.
665859 AP 9	Northern Trust Corp Sub Nt				1.F FE	21,034,100	115.416	23,083,160	20,000,000	20,615,301		(116,046)			3.950	3.256	AO	133,861	790,000	03/20/2017.	10/30/2025.
66621# AA 4	Northfield Mountain LLC Sr Sec Nt				2.B PL	22,000,000	108.983	23,976,339	22,000,000	22,000,000					4.500	4.525	MJSD.	2,750	984,500	07/18/2019.	07/18/2034.
666807 BG 6	Northrop Grumman Corp Sr Nt		LS	1	2.B FE	38,579,105	107.481	41,648,926	38,750,000	38,804,027		(24,836)			3.250	3.186	FA	524,740	1,259,375	11/22/2016.	08/01/2023.
666807 BH 4	Northrop Grumman Corp Sr Nt			1	2.B FE	38,944,793	133.361	50,410,571	37,800,000	38,853,201		(33,481)			4.750	4.533	JD	149,625	1,795,500	11/15/2018.	06/01/2043.
666807 BN 1	Northrop Grumman Corp Sr Nt			1	2.B FE	24,207,790	113.081	29,401,138	26,000,000	24,564,646		172,234			3.250	4.163	JJ	389,639	845,000	11/19/2018.	01/15/2028.

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
666807 BP 6	Northrop Grumman Corp Sr Nt			1	2.B FE	6,104,821	125.472	8,381,523	6,680,000	6,126,827		10,350			4.030	4.568	AO	56,832	269,204	11/19/2018.	10/15/2047.
666807 BQ 4	Northrop Grumman Corp Sr Nt			1	2.B FE	3,867,388	103.792	3,840,289	3,700,000	3,834,424		(32,964)			2.550	0.406	AO	19,918	47,175	07/29/2020.	10/15/2022.
666807 BS 0	Northrop Grumman Corp Sr Nt			1	2.B FE	6,473,935	124.125	8,068,112	6,500,000	6,475,920		1,985			4.400	4.449	MN	47,667	173,189	03/19/2020.	05/01/2030.
667274 AA 2	Northwell Healthcare Inc Nt			1	1.G FE	25,000,000	114.639	28,659,775	25,000,000	25,000,000					3.979	3.979	MN	165,792	994,750	09/20/2016.	11/01/2046.
667274 AC 8	Northwell Healthcare Inc Nt			1	1.G FE	7,726,000	119.978	9,269,508	7,726,000	7,726,000					4.260	4.260	MN	54,855	329,128	09/19/2017.	11/01/2047.
66765R BS 4	Northwest Natural Gas Co 1st Mtg Bd				1.F FE	5,500,000	112.611	6,193,594	5,500,000	5,500,000					5.620	5.620	JD	25,758	309,100	11/18/2003.	11/21/2023.
668444 AP 7	Northwestern University Ser 2017 Nt			2	1.B FE	13,850,440	108.294	15,161,118	14,000,000	13,856,494		2,668			3.812	3.871	JD	44,473	533,680	09/12/2018.	12/01/2050.
66988A AE 4	Novant Health Inc Nt			1	1.D FE	16,806,964	123.325	20,348,675	16,500,000	16,783,150		(7,587)			4.371	4.251	MN	120,203	721,215	09/12/2017.	11/01/2043.
66989H AG 3	Novartis Capital Corp Nt			1	1.D FE	9,928,700	109.701	10,970,060	10,000,000	9,973,693		7,300			3.400	3.484	MN	51,944	340,000	02/18/2014.	05/06/2024.
66989H AH 1	Novartis Capital Corp Nt			1	1.D FE	20,347,655	137.684	26,848,419	19,500,000	20,259,964		(20,027)			4.400	4.133	MN	131,083	858,000	02/24/2016.	05/06/2044.
67080L AA 3	Nuveen LLC Sr Nt			1	1.C FE	27,142,542	119.466	32,494,779	27,200,000	27,153,394		4,932			4.000	4.026	MN	181,333	1,088,000	10/23/2018.	11/01/2028.
674599 CE 3	Occidental Petroleum Corp Sr Nt			1	3.C FE	5,868,525	99.905	6,493,825	6,500,000	6,337,104		72,232			2.700	3.943	FA	66,300	175,500	09/04/2013.	02/15/2023.
674599 CS 2	Occidental Petroleum Corp Sr Nt			1	3.C FE	5,970,360	91.517	5,491,020	6,000,000	5,973,927		2,560			3.500	3.559	FA	79,333	214,083	08/06/2019.	08/15/2029.
674599 CW 3	Occidental Petroleum Corp Sr Nt			1	3.C FE	12,358,913	96.250	11,910,938	12,375,000	12,363,198		3,070			2.900	2.928	FA	135,575	365,853	08/06/2019.	08/15/2024.
674599 DC 6	Occidental Petroleum Corp Sr Nt			1	3.B FE	3,278,263	104.394	3,131,820	3,000,000	3,226,070		(40,717)			5.550	3.864	MS	49,025	166,500	09/18/2019.	03/15/2026.
674599 DD 4	Occidental Petroleum Corp Sr Nt			1	3.C FE	4,720,249	112.681	4,507,240	4,000,000	4,660,897		(46,730)			7.500	5.393	MN	50,000	300,000	09/18/2019.	05/01/2031.
674599 DE 2	Occidental Petroleum Corp Sr Nt			1	3.C FE	12,559,356	111.500	12,426,675	11,145,000	12,452,867		(83,349)			7.875	6.347	MS	258,425	877,669	09/18/2019.	09/15/2031.
674599 DF 9	Occidental Petroleum Corp Sr Nt			1	3.C FE	21,092,694	104.700	19,369,500	18,500,000	20,965,142		(99,698)			6.450	5.198	MS	351,346	1,193,250	09/18/2019.	09/15/2036.
674599 DJ 1	Occidental Petroleum Corp Sr Nt			1	3.B FE	5,693,270	99.000	4,950,990	5,001,000	5,667,557		(20,098)			6.200	5.103	MS	91,296	310,062	09/18/2019.	03/15/2040.
674599 DL 6	Occidental Petroleum Corp Sr Nt			1	3.C FE	11,023,305	101.468	9,132,075	9,000,000	10,972,592		(39,635)			6.600	5.039	MS	174,900	594,000	09/18/2019.	03/15/2046.
67755# AB 8	Ohio St Energy Partners LLC Op Co Sr Nt				1.G PL	40,000,000	118.093	47,237,085	40,000,000	40,000,000					4.130	4.151	MJSD	4,589	1,652,000	07/06/2017.	07/06/2037.
67755# AD 4	Ohio St Energy Partners LLC Secured Nt				1.B PL	25,000,000	109.864	27,465,988	25,000,000	25,000,000					3.820	3.839	MJSD	2,653	955,000	11/06/2019.	11/06/2049.
67773# AE 0	Ohio Valley Electric Corp Sr Nt			1	3.A	3,944,982	103.016	4,035,841	3,917,687	3,927,050		(1,515)			5.900	5.812	JD	10,273	231,144	06/15/2007.	02/15/2026.
67773# AF 7	Ohio Valley Electric Corp Sr Nt			1	3.A FE	986,629	103.016	1,016,385	986,629	986,629					5.900	5.901	JD	2,587	58,211	09/14/2007.	02/15/2026.
67773# AG 5	Ohio Valley Electric Corp Sr Nt			1	3.A	994,487	103.151	1,025,828	994,487	994,487					5.900	5.900	JD	2,608	58,675	12/14/2007.	02/15/2026.
679574 AG 8	Old Dominion Elec 1st Mtg Bd			1	1.E FE	3,068,244	117.391	3,551,066	3,025,000	3,044,357		(1,853)			6.210	6.036	JD	15,654	187,853	11/09/2004.	12/01/2028.
68217F AA 0	Omnicom Group Inc Sr Nt			1	2.A FE	43,079,610	114.110	49,067,085	43,000,000	43,053,603		(9,134)			3.600	3.574	AO	326,800	1,548,000	07/19/2017.	04/15/2026.
68233D AP 2	Oncor Electric Delivery Sr Nt			1	1.F FE	11,683,000	154.764	15,476,380	10,000,000	11,159,153		(64,634)			7.250	5.892	JJ	334,306	725,000	06/11/2010.	01/15/2033.
68233D AR 8	Oncor Electric Delivery Sr Sec Nt			1	1.F FE	2,984,743	110.908	2,904,678	2,619,000	2,682,577		(35,677)			7.000	5.452	MS	61,110	183,330	01/22/2010.	09/01/2022.
68233J AR 5	Oncor Electric Delivery 1st Lien			1	1.F FE	5,296,234	104.214	5,243,026	5,031,000	5,245,034		(51,200)			4.100	0.435	JD	17,189	103,136	09/17/2020.	06/01/2022.
682680 AU 7	ONEOK Inc Sr Nt			1	2.C FE	10,862,800	114.438	11,443,820	10,000,000	10,762,572		(90,788)			4.550	3.362	JJ	209,806	455,000	11/20/2019.	07/15/2028.
682680 AW 3	ONEOK Inc Sr Nt			1	2.C FE	28,251,970	113.410	30,053,624	26,500,000	28,066,709		(167,806)			4.350	3.492	MS	339,421	1,152,750	11/21/2019.	03/15/2029.
682680 AY 9	ONEOK Inc Sr Nt			1	2.C FE	12,163,760	107.021	12,628,502	11,800,000	12,134,352		(29,408)			3.400	3.016	MS	133,733	311,667	03/02/2020.	09/01/2029.
682680 AZ 6	ONEOK Inc Sr Nt			1	2.C FE	6,047,880	105.182	6,310,896	6,000,000	6,047,208		(672)			4.450	4.401	MS	89,000	133,500	03/02/2020.	09/01/2049.
682680 BB 8	ONEOK Inc Sr Nt			1	2.B FE	10,688,979	106.529	11,398,571	10,700,000	10,689,785		806			3.100	3.112	MS	97,667	170,457	03/05/2020.	03/15/2030.
682680 BC 6	ONEOK Inc Sr Nt			1	2.B FE	5,791,416	104.859	6,081,793	5,800,000	5,791,569		153			4.500	4.509	MS	76,850	134,125	03/05/2020.	03/15/2050.
683720 AA 4	Open Text Corp Sr Nt			2	3.B FE	770,000	106.380	819,126	770,000	770,000					4.125	4.125	FA	11,999	15,617	02/03/2020.	02/15/2030.
68389X AE 5	Oracle Corp Nt			1	1.G FE	10,811,840	158.967	12,717,376	8,000,000	10,189,052		(84,466)			6.500	4.249	AO	109,778	520,000	05/15/2012.	04/15/2038.
68389X AM 7	Oracle Corp Sr Nt			1	1.G FE	16,985,560	143.526	22,964,096	16,000,000	16,834,271		(24,878)			5.375	4.955	JJ	396,556	860,000	12/09/2013.	07/15/2040.

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
68389X AS 4	Oracle Corp Sr Nt			1	1.G FE	15,080,200	108.397	16,259,490	15,000,000	15,026,712		(10,043)			3.625	3.550	JJ	250,729	543,750	06/25/2014.	07/15/2023.
68389X AW 5	Oracle Corp Sr Nt			1	1.G FE	11,321,800	130.276	13,027,560	10,000,000	11,163,349		(30,389)			4.500	3.751	JJ	216,250	450,000	04/15/2015.	07/08/2044.
68389X BF 1	Oracle Corp Sr Nt			1	1.G FE	10,954,790	123.440	13,578,378	11,000,000	10,959,773		941			4.125	4.149	MN	57,979	453,750	04/28/2015.	05/15/2045.
68389X BL 8	Oracle Corp Sr Nt			1	1.G FE	24,251,552	105.150	25,025,652	23,800,000	24,193,704		(59,425)			2.400	1.762	MS	168,187	477,600	07/31/2020.	09/15/2023.
68389X BM 6	Oracle Corp Sr Nt			1	1.G FE	24,906,000	109.894	27,473,450	25,000,000	24,945,023		9,088			2.650	2.693	JJ	305,486	662,500	06/29/2016.	07/15/2026.
68389X BN 4	Oracle Corp Sr Nt	C		1	1.G FE	36,097,380	114.109	40,508,766	35,500,000	36,022,314		(72,417)			3.250	2.998	MN	147,424	1,153,750	11/20/2019.	11/15/2027.
684065 A# 2	Orange & Rockland Utils Inc Sr Nt Ser 20				1.G	15,000,000	113.044	16,956,626	15,000,000	15,000,000					3.880	3.880	JD	48,500	582,000	12/14/2016.	12/01/2046.
684065 AT 2	Orange & Rockland Utils Inc Deb Ser F				2.A FE	5,260,750	132.362	6,618,080	5,000,000	5,113,125		(12,818)			6.500	6.094	JD	27,083	325,000	06/05/2002.	12/01/2027.
684065 B* 5	Orange & Rockland Utils Inc Sr Nt Ser A				1.G	16,400,000	120.419	19,748,756	16,400,000	16,400,000					4.350	4.350	MS	237,800	713,400	08/28/2018.	09/01/2048.
684065 B@ 3	Orange & Rockland Utils Inc Sr Nt Ser B				1.G	3,600,000	120.419	4,335,093	3,600,000	3,600,000					4.350	4.350	MS	52,200	156,600	12/20/2018.	09/01/2048.
684065 C# 0	Orange & Rockland Utils Inc Sr Nt				2.A Z	6,000,000	97.478	5,848,659	6,000,000	6,000,000					2.020	2.020	AO	30,637		09/30/2020.	10/01/2030.
686514 AE 0	Orlando Health Obligated Grp Nt			1	1.F FE	2,004,905	113.076	2,261,528	2,000,000	2,003,695		(415)			3.777	3.749	AO	18,885	75,540	02/05/2018.	10/01/2028.
686514 AF 7	Orlando Health Obligated Grp Nt			1	1.F FE	2,750,000	123.405	3,393,624	2,750,000	2,750,000					4.089	4.089	AO	28,112	112,448	01/30/2018.	10/01/2048.
688225 AH 4	Oshkosh Truck Corp Sr Nt			1	2.C FE	2,988,720	109.065	3,271,935	3,000,000	2,989,558		838			3.100	3.144	MS	31,000	47,792	02/11/2020.	03/01/2030.
688239 AF 9	Oshkosh Truck Corp Sr Nt			1	2.C FE	3,631,448	118.035	3,895,158	3,300,000	3,596,607		(32,885)			4.600	3.206	MN	19,397	151,800	02/26/2020.	05/15/2028.
68902V AK 3	Otis Worldwide Corp Sr Nt			1	2.B FE	15,999,925	107.383	17,181,264	16,000,000	16,000,027		102			2.565	2.565	FA	155,040		09/08/2020.	02/15/2030.
69007T AB 0	Outfront Media Cap LLC / C Sr Nt			1	4.B FE	589,425	101.750	590,150	580,000	587,109		(1,737)			5.000	4.628	FA	10,956	33,914	08/08/2019.	08/15/2027.
69007T AC 8	Outfront Media Cap LLC / C Sr Nt			1	4.B FE	544,725	102.214	551,955	540,000	544,157		(500)			4.625	4.499	MS	7,354	20,604	11/12/2019.	03/15/2030.
690872 AB 2	Owens Brockway Sr Nt	LS		1	4.C FE	18,498,750	107.750	19,125,625	17,750,000	18,099,185		(76,417)			5.375	4.834	AO	201,413	954,063	02/24/2015.	01/15/2025.
693070 AD 6	P&O Princess Cruises Plc Deb				3.C FE	1,855,220	115.000	2,300,000	2,000,000	1,932,611		7,606			7.875	8.569	JD	13,125	157,500	10/25/2000.	06/01/2027.
693304 AS 6	Peco Energy Co 1st Mtg			1	1.E FE	14,948,550	128.736	19,310,325	15,000,000	14,955,038		1,094			4.150	4.170	AO	155,625	622,500	09/08/2014.	10/01/2044.
693304 AT 4	Peco Energy Co 1st Mtg Bd			1	1.E FE	5,477,450	110.992	6,104,533	5,500,000	5,488,366		2,219			3.150	3.198	AO	36,575	173,250	09/28/2015.	10/15/2025.
693304 AV 9	Peco Energy Co 1st Mtg Bd			1	1.E FE	16,935,910	122.582	20,838,923	17,000,000	16,939,956		1,299			3.700	3.721	MS	185,206	629,000	09/11/2017.	09/15/2047.
693304 AW 7	Peco Energy Co 1st Mtg Bd			1	1.E FE	11,561,640	126.115	15,133,764	12,000,000	11,580,391		8,292			3.900	4.115	MS	156,000	468,000	09/04/2018.	03/01/2048.
69346V AA 7	Performace Food Group Sr Nt			1	4.B FE	300,000	105.500	316,500	300,000	300,000					5.500	5.500	AO	3,483	17,325	09/16/2019.	10/15/2027.
693475 AP 0	PNC Financial Services Group Sub Nt				2.A FE	33,582,355	110.803	36,010,878	32,500,000	32,987,839		(137,695)			3.900	3.416	AO	218,292	1,267,500	05/18/2016.	04/29/2024.
69349L AG 3	PNC Bank NA Sub Bk Nt				1.G FE	32,241,486	104.175	36,294,396	34,840,000	34,240,374		311,258			2.700	3.681	MN	156,780	940,680	10/30/2013.	11/01/2022.
69349L AQ 1	PNC Bank NA Sub Nt				1.G FE	38,074,931	115.291	42,657,670	37,000,000	37,659,642		(124,848)			4.200	3.788	MN	259,000	1,554,000	09/22/2017.	11/01/2025.
69349L AR 9	PNC Bank NA Sub Bk Nt				1.G FE	3,991,120	118.495	4,739,780	4,000,000	3,993,013		774			4.050	4.077	JJ	69,750	162,000	09/11/2018.	07/26/2028.
69351U AV 5	PPL Electric Utilities 1st Mtg Bd			1	1.F FE	7,943,187	128.793	10,287,985	7,988,000	7,945,222		820			4.150	4.183	JD	14,733	331,502	06/11/2018.	06/15/2048.
69352P AD 5	PPL Capital Funding Inc Sr Nt			1	2.A FE	20,994,880	104.415	21,927,129	21,000,000	20,999,104		582			4.200	4.203	JD	39,200	882,000	06/11/2012.	06/15/2022.
69352P AE 3	PPL Capital Funding Inc Sr Nt			1	2.A FE	4,031,230	104.862	3,984,752	3,800,000	3,985,741		(45,489)			3.500	0.547	JD	11,083	66,500	07/31/2020.	12/01/2022.
69352P AM 5	PPL Capital Funding Inc Sr Nt			1	2.B FE	16,794,640	116.490	19,803,249	17,000,000	16,807,261		3,945			4.000	4.070	MS	200,222	680,000	09/06/2017.	09/15/2047.
69353R FG 8	PNC Bank NA Sr Nt			2	1.F FE	30,689,562	112.030	34,393,210	30,700,000	30,692,580		965			3.100	3.104	AO	174,478	951,700	10/18/2017.	10/25/2027.
69362B AY 8	PSEG Power LLC Sr Nt			1	2.A FE	6,052,320	101.480	6,088,770	6,000,000	6,004,401		(6,083)			4.150	4.043	MS	73,317	249,000	09/23/2011.	09/15/2021.
69370C AC 4	PTC Inc Sr Nt			1	3.C FE	1,020,000	104.813	1,069,088	1,020,000	1,020,000					4.000	4.000	FA	15,413	20,627	01/30/2020.	02/15/2028.
695114 CD 8	Pacificorp 1st Mtg Bd			1	1.E FE	9,900,500	142.381	14,238,060	10,000,000	9,924,997		2,719			5.750	5.822	AO	143,750	575,000	05/13/2009.	04/01/2037.
695114 CG 1	Pacificorp 1st Mtg Bd			1	1.E FE	3,983,800	149.345	5,973,792	4,000,000	3,987,649		407			6.250	6.280	AO	52,778	250,000	03/02/2009.	10/15/2037.
695114 CJ 5	Pacificorp 1st Mtg Bd			1	1.E FE	10,158,400	150.793	15,079,290	10,000,000	10,125,904		(3,876)			6.350	6.231	JJ	292,806	635,000	03/10/2009.	07/15/2038.
695114 CL 0	Pacificorp 1st Mtg Bd			1	1.E FE	5,863,320	148.720	8,923,188	6,000,000	5,891,851		3,201			6.000	6.167	JJ	166,000	360,000	03/02/2009.	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
69512E GB 5	Pacificorp Secd MT Nt Ser F				1.E FE	1,104,890	114.951	1,149,513	1,000,000	1,022,738		(7,725)			7.240	6.289	AO	18,100	72,400	06/22/2004.	08/16/2023.
701094 AJ 3	Parker-Hannifin Corp Sr Nt			1	2.A FE	731,514	111.750	782,247	700,000	726,867		(4,157)			3.250	2.547	MS	7,583	22,750	11/14/2019.	03/01/2027.
701094 AN 4	Parker-Hannifin Corp Sr Nt			1	2.A FE	33,206,561	113.482	36,995,230	32,600,000	33,143,016		(58,586)			3.250	3.016	JD	50,032	1,059,500	11/20/2019.	06/14/2029.
701094 AP 9	Parker-Hannifin Corp Sr Nt			1	2.A FE	20,279,593	125.154	24,780,452	19,800,000	20,269,778		(10,063)			4.000	3.856	JD	37,400	792,000	11/14/2019.	06/14/2049.
70163# AA 0	Parliament Funding (Owl Rock) Nt				2.B PL	19,400,000	99.270	19,258,380	19,400,000	19,400,000					2.984	3.992	JAJO	125,422	390,139	11/16/2020.	07/15/2030.
70213H AD 0	Partners Healthcare Syst Nt			1	1.D FE	2,600,000	120.322	3,128,362	2,600,000	2,600,000					3.765	3.765	JJ	48,945	97,890	12/14/2017.	07/01/2048.
70432* AA 9	Paychex New York LLC Sr Nt Ser A				2.A	20,000,000	112.666	22,533,284	20,000,000	20,000,000					4.070	4.070	MS	244,200	814,000	03/13/2019.	03/13/2026.
708696 BZ 1	Pennsylvania Elec Co Sr Nt			1	2.B FE	20,501,283	109.295	22,077,610	20,200,000	20,468,771		(29,027)			3.600	3.408	JD	60,600	727,200	10/29/2019.	06/01/2029.
71270Q EB 8	Peoples United Bank Sr Nt				2.B FE	54,257,385	107.797	59,137,160	54,860,000	54,586,640		70,256			4.000	4.153	JJ	1,011,862	2,194,400	03/09/2016.	07/15/2024.
713448 BS 6	Pepsico Inc Sr Nt			1	1.E FE	11,690,140	142.854	15,713,984	11,000,000	11,601,257		(18,580)			4.875	4.457	MN	89,375	536,250	09/16/2015.	11/01/2040.
713448 CG 1	Pepsico Inc Sr Nt			1	1.E FE	37,506,700	105.581	39,592,875	37,500,000	37,501,598		(712)			2.750	2.748	MS	343,750	1,031,250	02/25/2013.	03/01/2023.
713448 CZ 9	Pepsico Inc Sr Nt			1	1.E FE	23,128,910	139.986	32,196,826	23,000,000	23,116,831		(2,621)			4.600	4.565	JJ	481,978	1,058,000	09/16/2015.	07/17/2045.
713448 DD 7	Pepsico Inc Sr Nt			1	1.E FE	12,951,355	139.517	17,439,575	12,500,000	12,910,757		(9,132)			4.450	4.236	AO	118,976	556,250	02/19/2016.	04/14/2046.
713448 DT 2	Pepsico Inc Sr Nt			1	1.E FE	2,993,940	102.539	3,076,158	3,000,000	2,998,316		1,231			2.250	2.293	MN	11,063	67,500	04/27/2017.	05/02/2022.
713448 DV 7	Pepsico Inc Sr Nt			1	1.E FE	11,450,205	132.278	15,211,970	11,500,000	11,453,604		978			4.000	4.025	MN	75,389	460,000	04/27/2017.	05/02/2047.
713448 DY 1	Pepsico Inc Sr Nt			1	1.E FE	12,963,210	112.804	14,664,481	13,000,000	12,973,913		3,417			3.000	3.033	AO	82,333	390,000	10/05/2017.	10/15/2027.
713448 EE 4	Pepsico Inc Sr Nt			1	1.E FE	6,500,564	131.558	8,551,296	6,500,000	6,500,564					7.290	7.286	MS	139,523	473,850	01/04/2019.	09/15/2026.
717081 CY 7	Pfizer Inc Sr Nt			1	1.F FE	41,014,334	172.866	66,207,563	38,300,000	40,466,362		(63,952)			7.200	6.650	MS	811,960	2,757,600	10/21/2009.	03/15/2039.
717081 DT 7	Pfizer Inc Sr Nt			1	1.F FE	19,841,798	146.582	28,275,687	19,290,000	19,777,970		(13,737)			5.600	5.390	MS	318,071	1,080,240	10/05/2015.	09/15/2040.
717081 EA 7	Pfizer Inc Nt			1	1.F FE	4,461,660	112.932	5,081,958	4,500,000	4,475,958		3,625			3.000	3.099	JD	6,000	135,000	11/14/2016.	12/15/2026.
717081 ED 1	Pfizer Inc Nt				1.F FE	16,471,290	131.042	21,621,963	16,500,000	16,473,940		552			4.125	4.135	JD	30,250	680,625	11/14/2016.	12/15/2046.
717081 ES 8	Pfizer Inc Nt			1	1.F FE	4,997,450	107.881	5,394,025	5,000,000	4,998,336		489			2.950	2.961	MS	43,431	147,500	03/04/2019.	03/15/2024.
717081 ET 6	Pfizer Inc Nt			1	1.F FE	11,221,380	116.877	12,856,503	11,000,000	11,186,117		(20,325)			3.450	3.207	MS	111,742	379,500	03/25/2019.	03/15/2029.
717081 EV 1	Pfizer Inc Nt			1	1.F FE	5,920,310	131.433	7,228,821	5,500,000	5,910,737		(9,532)			4.000	3.556	MS	64,778	220,000	12/03/2019.	03/15/2049.
718172 AM 1	Philip Morris Intl Inc Sr Nt				1.F FE	5,248,950	124.820	6,240,975	5,000,000	5,203,769		(6,099)			4.375	4.083	MN	27,951	218,750	05/17/2012.	11/15/2041.
718172 AV 1	Philip Morris Intl Inc Sr Nt				1.F FE	27,495,720	104.978	29,393,700	28,000,000	27,877,953		53,724			2.625	2.833	MS	234,792	735,000	02/26/2013.	03/06/2023.
718592 AB 4	Phillips-Van Heusen Corp Deb				2.C FE	2,982,690	117.233	3,516,993	3,000,000	2,996,204		1,138			7.750	7.800	MN	29,708	232,500	11/04/1993.	11/15/2023.
720198 AC 4	Piedmont Operating Partnership Sr Nt			1	2.B FE	4,642,250	104.092	5,204,595	5,000,000	4,892,143		41,517			3.400	4.351	JD	14,167	170,000	03/12/2014.	06/01/2023.
720198 AD 2	Piedmont Operating Partnership Sr Nt			1	2.B FE	11,498,894	107.108	12,049,661	11,250,000	11,344,395		(27,080)			4.450	4.167	MS	147,406	500,625	09/12/2014.	03/15/2024.
73102Q AA 4	Polar Tankers Inc Nt			1	1.G FE	20,055,131	123.926	24,785,120	20,000,000	20,030,387		(2,408)			5.951	5.929	MN	168,612	1,190,200	05/16/2007.	05/10/2037.
737446 AQ 7	Post Holdings Inc Sr Nt			1	4.B FE	1,005,132	105.196	1,053,012	1,001,000	1,004,834		(298)			4.625	4.562	AO	9,774	29,450	02/12/2020.	04/15/2030.
737679 DB 3	Potomac Elec Pwr Co Sr Nt			1	1.F FE	3,876,680	151.946	6,077,856	4,000,000	3,903,742		3,000			6.500	6.741	MN	33,222	260,000	03/24/2008.	11/15/2037.
737679 DG 2	Potomac Elec Pwr Co 1st Mortgage Bond			1	1.F FE	3,295,952	108.510	3,309,558	3,050,000	3,160,824		(32,967)			3.600	2.414	MS	32,330	109,800	09/21/2016.	03/15/2024.
73943# AD 5	Prairie Breeze Sr Nt Cl B				2.C PL	14,861,728	102.268	15,198,794	14,861,728	14,861,728					3.550	3.567	MJSD	1,466	516,017	11/25/2019.	05/01/2039.
74005P BD 5	Praxair Inc Sr Nt			1	1.F FE	4,991,900	121.050	6,052,490	5,000,000	4,993,198		203			3.550	3.559	MN	26,625	177,500	01/29/2015.	11/07/2042.
74005P BN 3	Praxair Inc Sr Nt			1	1.F FE	9,961,700	108.289	10,828,890	10,000,000	9,983,070		3,860			2.650	2.694	FA	107,472	265,000	01/29/2015.	02/05/2025.
74005P BQ 6	Praxair Inc Sr Nt			1	1.F FE	6,073,440	111.999	6,719,940	6,000,000	6,039,041		(7,003)			3.200	3.061	JJ	80,533	192,000	10/07/2015.	01/30/2026.
740189 AG 0	Precision Castparts Corp Sr Nt			1	1.F FE	4,988,850	103.889	5,194,460	5,000,000	4,997,524		1,169			2.500	2.525	JJ	57,639	125,000	12/18/2012.	01/15/2023.
74052B AA 5	Premier Health Partners Nt Ser G	LS		1	2.A FE	14,000,000	105.071	14,709,982	14,000,000	14,000,000					2.911	2.911	MN	52,075	407,540	08/24/2016.	11/15/2026.

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
74052B AB 3	Premier Health Partners Nt Ser G			1	2.A FE	4,962,800	112.338	5,616,875	5,000,000	4,965,667		743			3.992	4.035	MN	25,504	199,600	09/28/2016.	11/15/2046.
740816 AK 9	President & Fellows of Harvard Sr Nt			1	1.A FE	5,000,000	120.874	6,043,715	5,000,000	5,000,000					3.529	3.529	AO	44,113	176,450	04/29/2013.	10/01/2031.
74153W CL 1	Pricoa Global Funding I Secured Nt				1.D FE	12,998,830	106.147	13,799,097	13,000,000	12,999,116		225			2.400	2.402	MS	84,933	312,000	09/16/2019.	09/23/2024.
74170* AD 1	Prime Property Fd LLC Sr Unsec Nt Ser C			1	1.F	3,000,000	109.138	3,274,137	3,000,000	3,000,000					3.880	3.880	JJ	48,823	116,400	07/30/2014.	07/30/2024.
74170* AS 8	Prime Property Fd LLC Sr Nt Ser Q				1.F	10,000,000	112.979	11,297,906	10,000,000	10,000,000					3.580	3.580	AO	79,556	358,000	10/11/2017.	10/11/2029.
74251V AR 3	Principal Financial Group Sr Nt			1	1.G FE	11,954,710	116.993	12,869,175	11,000,000	11,850,873		(92,836)			3.700	2.636	MN	52,006	407,000	11/20/2019.	05/15/2029.
74256L AU 3	Principal LFE GLB Fnd II Nt				1.E FE	39,310,900	111.203	45,259,540	40,700,000	39,780,342		154,593			3.000	3.468	AO	247,592	1,221,000	10/29/2019.	04/18/2026.
74264* AC 0	PRISA LHC LLC Sr Nt Ser A			1	1.F	7,000,000	111.128	7,778,952	7,000,000	7,000,000					3.750	3.750	AO	65,625	262,500	06/01/2016.	04/01/2026.
742718 ER 6	Procter & Gamble Co Sr Nt				1.D FE	44,936,550	110.410	49,684,500	45,000,000	44,961,093		6,130			2.450	2.466	MN	177,625	1,102,500	10/31/2016.	11/03/2026.
742718 EV 7	Procter & Gamble Co Sr Nt				1.D FE	14,968,950	111.634	16,745,070	15,000,000	14,978,498		2,914			2.850	2.874	FA	166,250	427,500	08/09/2017.	08/11/2027.
742741 AA 9	Procter & Gamble ESOP Deb Ser A				1.D FE	2,526,456	100.000	1,925,919	1,925,919	1,925,919		(54,199)			9.360	3.775	JJ	90,133	180,266	07/20/2011.	01/01/2021.
74340* AG 9	Prologis Targeted US Logistics Sr Nt Ser				2.B	20,000,000	113.347	22,669,441	20,000,000	20,000,000					3.810	3.810	JJ	361,950	762,000	07/10/2019.	07/10/2031.
74340X BE 0	Prologis LP Sr Nt			1	1.G FE	11,428,815	113.530	13,055,939	11,500,000	11,462,264		6,992			3.750	3.825	MN	71,875	431,250	10/27/2015.	11/01/2025.
74340X BH 3	Prologis LP Sr Nt			1	1.G FE	7,945,600	118.528	9,482,216	8,000,000	7,956,818		4,718			3.875	3.957	MS	91,278	310,000	06/11/2018.	09/15/2028.
74340X BJ 9	Prologis LP Sr Nt			1	1.G FE	7,918,593	137.785	11,006,266	7,988,000	7,921,092		1,213			4.375	4.428	MS	102,901	349,475	06/12/2018.	09/15/2048.
74340X BK 6	Prologis LP Sr Nt	LS		1	1.G FE	31,021,081	112.916	35,229,667	31,200,000	31,043,480		22,398			3.250	3.346	AO	253,500	1,014,000	02/10/2020.	10/01/2026.
74340X BL 4	Prologis LP Sr Nt			1	1.G FE	11,708,459	122.693	14,373,532	11,715,000	11,709,117		658			4.375	4.382	FA	213,555	256,266	02/10/2020.	02/01/2029.
743755 AJ 9	Providence Health & Svc Obl Gr Rev Healt			1	1.D FE	23,000,000	109.948	25,288,063	23,000,000	23,000,000					4.379	4.379	AO	251,793	1,007,170	09/13/2013.	10/01/2023.
743756 AB 4	Prov St Joseph Health Obl Unsecured Ser			1	1.D FE	10,000,000	109.159	10,915,860	10,000,000	10,000,000					2.746	2.746	AO	68,650	274,600	09/20/2016.	10/01/2026.
744320 BA 9	Prudential Financial Inc Sr Nt			1	1.G FE	6,841,763	121.505	7,411,781	6,100,000	6,829,307		(12,456)			3.935	3.285	JD	16,002	240,035	03/03/2020.	12/07/2049.
74432Q AQ 8	Prudential Financial Inc MT Nt Ser D				1.G FE	10,389,862	144.927	13,497,042	9,313,000	10,214,556		(36,861)			5.700	4.823	JD	25,067	530,841	09/17/2015.	12/14/2036.
74432Q BY 0	Prudential Financial Inc Sr Nt			1	1.G FE	5,197,600	124.016	6,200,815	5,000,000	5,177,532		(4,251)			5.100	4.840	FA	96,333	255,000	09/16/2015.	08/15/2043.
74432Q CA 1	Prudential Financial Inc Sr Nt			1	1.G FE	18,863,390	130.457	24,786,887	19,000,000	18,877,215		2,816			4.600	4.645	MN	111,678	874,000	09/16/2015.	05/15/2044.
744448 CH 2	Public Svc Co CO 1st Mtg			1	1.F FE	29,861,100	103.568	31,070,520	30,000,000	29,966,194		14,754			2.500	2.553	MS	220,833	750,000	03/19/2013.	03/15/2023.
744448 CJ 8	Public Svc Co CO 1st Mtg			1	1.F FE	16,884,910	122.714	20,861,448	17,000,000	16,902,986		2,680			3.950	3.989	MS	197,719	671,500	03/19/2013.	03/15/2043.
744448 CL 3	Public Svc Co CO 1st Mtg Bd			1	1.E FE	14,812,350	108.024	16,203,525	15,000,000	14,893,472		22,463			2.900	3.075	MN	55,583	435,000	03/28/2017.	05/15/2025.
744448 CM 1	Public Svc Co CO 1st Mtg Bd			1	1.F FE	4,948,000	116.783	5,839,140	5,000,000	4,952,787		1,117			3.550	3.607	JD	7,889	177,500	06/06/2016.	06/15/2046.
744448 CP 4	Public Svc Co CO Sr Nt 1st Mtg			1	1.E FE	2,993,550	116.610	3,498,294	3,000,000	2,994,955		578			3.700	3.726	JD	4,933	111,000	06/14/2018.	06/15/2028.
744533 C* 9	Public Svc Co OK Sr Nt Ser A			1	1.G	14,000,000	106.825	14,955,447	14,000,000	14,000,000					3.170	3.168	MS	112,183	443,800	03/31/2015.	03/31/2025.
74456Q BK 1	Public Svc Elec & Gas Sr Nt			1	1.F FE	10,950,800	108.201	11,902,121	11,000,000	10,979,212		4,985			3.050	3.102	MN	42,869	335,500	11/04/2014.	11/15/2024.
74456Q BM 7	Public Svc Elec & Gas Nt Ser K			1	1.F FE	964,490	122.223	1,222,229	1,000,000	968,087		737			4.050	4.262	MN	6,750	40,500	09/15/2015.	05/01/2045.
74456Q BT 2	Public Svc Elec & Gas 1st Mtg			1	1.F FE	11,991,240	120.394	14,447,244	12,000,000	11,991,721		180			3.600	3.604	JD	36,000	432,000	12/04/2017.	12/01/2047.
74456Q CA 2	Public Svc Elec & Gas 1st Mtg MTN			1	1.F FE	4,467,375	114.555	5,154,971	4,500,000	4,468,261		661			3.200	3.238	FA	60,000	139,600	08/08/2019.	08/01/2049.
74834L AQ 3	Quest Diagnostics Inc Co Gtd Nt			1	2.B FE	4,799,400	132.642	6,632,105	5,000,000	4,834,339		4,529			5.750	6.045	JJ	120,590	287,500	04/08/2011.	01/30/2040.
74837H AA 4	Questar Pipeline Co Nt			1	1.G FE	21,986,140	150.015	33,003,190	22,000,000	21,989,150		311			7.200	7.205	AO	396,000	1,584,000	03/24/2008.	04/01/2038.
74986@ AP 6	RREEF America REIT II Inc Sr Nt Ser A			1	1.G	20,659,217	102.631	21,552,593	21,000,000	20,920,135		51,208			2.950	3.211	JJ	302,867	619,500	07/01/2015.	07/01/2022.
74986@ AS 0	RREEF America REIT II Inc Sr Nt Ser A			1	1.G	5,000,000	104.364	5,218,204	5,000,000	5,000,000					3.390	3.390	JJ	82,867	169,500	01/05/2016.	01/05/2023.
74986@ AT 8	RREEF America REIT II Inc Sr Nt Ser B			1	1.G	20,000,000	110.761	22,152,146	20,000,000	20,000,000					3.730	3.730	JJ	364,711	746,000	01/05/2016.	01/05/2026.
74986@ AX 9	RREEF America REIT II Inc Sr Nt Ser A				1.G	6,000,000	116.454	6,987,260	6,000,000	6,000,000					4.140	4.140	FA	83,490	248,400	08/31/2018.	08/31/2029.
74986@ AY 7	RREEF America REIT II Inc Sr Nt Ser B				1.G	6,000,000	117.380	7,042,789	6,000,000	6,000,000					4.190	4.190	FA	84,498	251,400	08/31/2018.	08/31/2030.

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
751277 AQ 7	Ralston-Purina Group Deb				1.E FE	5,400,913	107.812	4,202,500	3,898,000	4,038,015		(118,170)			8.625	5.283	FA	127,010	336,203	01/28/2004.	02/15/2022.
75513E BQ 3	Raytheon Tech Corp Sr Nt				2.A FE	5,042,799	123.064	6,153,200	5,000,000	5,042,470		(328)			7.280	7.068	AO	76,844		12/10/2020.	11/07/2025.
75513E BS 9	Raytheon Tech Corp Sr Nt				2.A FE	1,002,179	132.784	1,327,836	1,000,000	1,002,174		(5)			7.100	7.058	MN	9,072		12/10/2020.	11/15/2027.
75513E BW 0	Raytheon Tech Corp Sr Nt			1	2.A FE	4,555,782	103.638	4,560,050	4,400,000	4,550,450		(5,332)			2.500	0.482	JD	4,889	55,000	12/10/2020.	12/15/2022.
75513E CF 6	Raytheon Tech Corp Sr Nt			1	2.A FE	3,258,156	108.738	3,262,140	3,000,000	3,252,536		(5,620)			3.700	0.558	JD	4,933	55,500	12/10/2020.	12/15/2023.
75513E CH 2	Raytheon Tech Corp Sr Nt			1	2.A FE	2,996,754	114.136	3,424,074	3,000,000	2,996,807		54			3.500	3.519	MS	30,917		12/10/2020.	03/15/2027.
75513E CK 5	Raytheon Tech Corp Sr Nt			1	2.A FE	22,606,907	131.332	29,681,055	22,600,000	22,607,064		156			4.350	4.348	AO	207,543		12/10/2020.	04/15/2047.
75524R AA 7	RBS Citizens Financial Grp Inc Sr Nt				2.B FE	7,225,157	105.564	7,462,291	7,069,000	7,111,943		(23,530)			4.150	3.785	MS	75,786	293,364	10/22/2015.	09/28/2022.
756109 AG 9	Realty Income Corp Sr Nt			1	1.G FE	3,714,030	140.084	4,202,532	3,000,000	3,589,031		(30,240)			5.875	4.044	MS	51,896	176,250	07/21/2016.	03/15/2035.
756109 AP 9	Realty Income Corp Sr Nt			1	1.G FE	3,711,569	109.580	3,676,412	3,355,000	3,498,552		(52,738)			4.650	2.919	FA	65,003	156,008	10/04/2016.	08/01/2023.
756109 AQ 7	Realty Income Corp Sr Nt			1	1.G FE	3,181,170	110.553	3,316,593	3,000,000	3,087,725		(23,168)			3.875	2.998	JJ	53,604	116,250	10/04/2016.	07/15/2024.
756109 AR 5	Realty Income Corp Sr Nt			1	1.G FE	4,475,597	117.646	4,978,779	4,232,000	4,381,049		(24,118)			4.125	3.421	AO	36,854	174,570	01/11/2017.	10/15/2026.
756109 AS 3	Realty Income Corp Sr Nt			1	1.G FE	24,549,040	110.648	27,662,050	25,000,000	24,711,157		42,517			3.000	3.211	JJ	345,833	750,000	05/02/2017.	01/15/2027.
756109 AU 8	Realty Income Corp Sr Nt			1	1.G FE	8,563,070	114.089	9,697,565	8,500,000	8,557,491		(7,796)			3.650	3.533	JJ	143,060	310,250	11/20/2019.	01/15/2028.
756109 AW 4	Realty Income Corp Sr Nt	LS		1	1.G FE	20,036,830	112.069	21,293,091	19,000,000	19,926,044		(100,086)			3.250	2.587	JD	27,444	617,500	11/20/2019.	06/15/2029.
758203 AA 1	Reed Elsevier Plc Deb				2.A FE	5,890,150	115.774	5,788,710	5,000,000	5,238,634		(78,429)			6.625	4.774	AO	69,931	331,250	09/29/2010.	10/15/2023.
75820Q AC 6	Reed Elsevier Cap Inc MT Nt				2.A FE	5,544,581	124.659	6,419,959	5,150,000	5,302,846		(29,792)			7.500	6.697	MN	49,354	386,250	04/04/2011.	05/15/2025.
75884R AV 5	Regency Centers LP Sr Nt			2	2.A FE	20,828,994	109.909	22,641,275	20,600,000	20,807,450		(32,905)			3.600	3.403	FA	309,000	741,600	11/20/2019.	02/01/2027.
75884R AZ 6	Regency Centers LP Sr Nt			1	2.A FE	24,036,055	106.867	25,651,262	24,003,000	24,032,913		(2,842)			2.950	2.933	MS	208,493	757,261	11/20/2019.	09/15/2029.
760759 AK 6	Republic Services Inc Co Gtd Nt			1	2.B FE	12,839,272	148.717	16,210,142	10,900,000	12,597,302		(52,369)			6.200	4.934	MS	225,267	675,800	11/13/2015.	03/01/2040.
760759 AM 2	Republic Services Inc Sr Nt			1	2.B FE	5,919,305	109.169	5,836,185	5,346,000	5,829,962		(89,343)			4.750	0.455	MN	32,447	126,968	08/06/2020.	05/15/2023.
760759 AN 0	Republic Services Inc Sr Nt			1	2.B FE	5,300,232	143.056	6,580,590	4,600,000	5,220,630		(17,951)			5.700	4.667	MN	33,503	262,200	11/15/2018.	05/15/2041.
760759 AQ 3	Republic Services Inc Sr Nt			1	2.B FE	5,388,130	109.662	6,031,399	5,500,000	5,445,586		11,859			3.200	3.455	MS	51,822	176,000	10/19/2015.	03/15/2025.
760759 AR 1	Republic Services Inc Sr Nt			1	2.B FE	7,982,800	110.492	8,839,344	8,000,000	7,989,906		1,668			2.900	2.925	JJ	116,000	232,000	06/20/2016.	07/01/2026.
760759 AT 7	Republic Services Inc Sr Nt			1	2.B FE	8,377,800	117.266	9,967,610	8,500,000	8,401,140		11,270			3.950	4.135	MN	42,901	335,750	11/20/2018.	05/15/2028.
761152 A* 8	Resmed Inc Sr Nt				2.A	5,000,000	107.433	5,371,669	5,000,000	5,000,000					3.240	3.240	JJ	76,950	162,046	07/10/2019.	07/10/2026.
761713 AY 2	Reynolds American Inc Sr Nt			1	2.B FE	6,494,930	111.530	7,249,470	6,500,000	6,498,376		551			4.850	4.860	MS	92,824	315,250	09/12/2013.	09/15/2023.
761713 BV 7	Reynolds American Inc Sr Nt			1	2.B FE	16,572,518	147.154	21,484,513	14,600,000	16,385,884		(42,929)			8.125	6.964	MN	197,708	1,186,250	12/23/2015.	05/01/2040.
771196 BH 4	Roche Hldgs Inc Sr Nt			1	1.C FE	5,413,980	132.747	7,301,091	5,500,000	5,424,141		1,845			4.000	4.091	MN	20,167	220,000	11/13/2014.	11/28/2044.
771196 BK 7	Roche Hldgs Inc Sr Nt			1	1.C FE	15,856,290	110.227	17,636,304	16,000,000	15,919,909		13,680			2.625	2.726	MN	53,667	420,000	02/22/2016.	05/15/2026.
77678# AA 3	Rosales Solar Holding LLC Sr Sec Nt PIK				2.C PL	6,133,382	105.773	6,487,456	6,133,382	6,133,382					4.190	4.190	JD	714	261,876	06/30/2020.	12/31/2049.
780153 AG 7	Royal Caribbean Cruises Ltd Sr Nt	LS			4.B FE	2,558,315	109.000	2,358,586	2,163,840	2,448,913		(34,483)			7.500	5.167	AO	34,261	162,288	04/24/2019.	10/15/2027.
780153 AU 6	Royal Caribbean Cruises Ltd Hgh Yld Bd			1	4.B FE	10,752,959	100.413	10,310,637	10,268,260	10,406,599		(69,507)			5.250	4.490	MN	68,883	539,084	03/14/2016.	11/15/2022.
780153 AW 2	Royal Caribbean Cruises Ltd Sr Nt			1	4.B FE	29,319,572	88.640	26,591,850	30,000,000	29,437,737		65,689			3.700	4.001	MS	326,833	1,110,000	04/04/2019.	03/15/2028.
78081B AA 1	Royalty Pharma PLC Sr Nt			1	2.C FE	87,181,834	100.478	87,770,547	87,353,000	87,200,392		18,558			0.750	0.816	MS	216,563		11/02/2020.	09/02/2023.
78147# AC 0	Rumpke Consolidated Cos Inc Sr Sec Nt				2.C IF	5,000,000	98.140	4,907,017	5,000,000	5,000,000					2.590	2.590	MS	34,893		09/24/2020.	09/24/2032.
78409V AB 0	S&P Global Inc Sr Nt			1	1.G FE	2,869,894	149.033	4,470,975	3,000,000	2,884,250		3,531			6.550	6.942	MN	25,108	196,500	07/29/2016.	11/15/2037.
78409V AD 6	S&P Global Inc Sr Nt			1	1.G FE	16,412,920	113.858	18,217,200	16,000,000	16,246,579		(53,939)			4.000	3.600	JD	28,444	640,000	11/14/2018.	06/15/2025.
78409V AM 6	S&P Global Inc Sr Nt			2	1.G FE	6,673,296	110.661	7,635,581	6,900,000	6,736,538		23,729			2.950	3.383	JJ	89,901	203,550	10/30/2018.	01/22/2027.
78409V AN 4	S&P Global Inc Sr Nt			1	1.G FE	7,206,733	131.648	9,597,110	7,290,000	7,210,382		1,427			4.500	4.570	MN	41,918	328,050	08/29/2018.	05/15/2048.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
784710 AA 3	SSM Health Care Sr Nt Ser A			1	1.E FE	13,142,591	113.738	14,512,982	12,760,000	13,026,745		(38,297)			3.823	3.443	JD	40,651	487,815	02/08/2018.	06/01/2027.
78532* AD 5	Sabine Mining Co Sec Nt				2.B	11,500,000	115.165	13,243,958	11,500,000	11,500,000					4.580	4.580	FA	190,197	526,700	02/21/2012.	02/21/2032.
785592 AD 8	Sabine Pass Liquefaction Hgh Yld Corp			1	2.C FE	1,052,500	109.863	1,098,629	1,000,000	1,019,956		(8,102)			5.625	4.693	AO	11,875	56,250	08/24/2016.	04/15/2023.
785592 AJ 5	Sabine Pass Liquefaction 1st Lien			1	2.C FE	3,285,000	114.329	3,429,876	3,000,000	3,136,451		(40,090)			5.750	4.182	MN	22,042	172,500	01/18/2017.	05/15/2024.
785592 AM 8	Sabine Pass Liquefaction 1st Lien Nt			1	2.C FE	1,086,740	116.632	1,166,322	1,000,000	1,046,892		(10,786)			5.625	4.311	MS	18,750	56,250	01/20/2017.	03/01/2025.
785592 AS 5	Sabine Pass Liquefaction 1st Lien Nt			1	2.C FE	14,155,769	117.907	16,506,910	14,000,000	14,108,778		(16,310)			5.000	4.842	MS	206,111	700,000	11/14/2018.	03/15/2027.
785592 AU 0	Sabine Pass Liquefaction 1st Lien Nt			1	2.C FE	4,912,100	114.664	5,733,190	5,000,000	4,933,404		7,710			4.200	4.418	MS	61,833	210,000	02/20/2018.	03/15/2028.
785592 AV 8	Sabine Pass Liquefaction 1st Lien Nt			1	2.C FE	15,034,845	120.910	16,557,443	13,694,000	14,531,969		(146,601)			5.875	4.494	JD	2,235	804,523	05/11/2017.	06/30/2026.
79546V AL 0	Sally Holdings Sr Nt	LS		1	4.B FE	3,833,625	102.750	3,853,125	3,750,000	3,797,391		(8,244)			5.625	5.329	JD	17,578	210,938	02/09/2016.	12/01/2025.
80386W AA 3	Sasol Financing USA LLC Sr Nt			1	3.B FE	929,869	106.150	1,475,485	1,390,000	986,295		56,426			5.875	17.602	MS	21,323	34,369	10/27/2020.	03/27/2024.
80386W AB 1	Sasol Financing USA LLC Sr Nt			1	3.B FE	243,000	108.300	243,675	225,000	242,890		(110)			6.500	5.204	MS	3,819		12/09/2020.	09/27/2028.
806605 AH 4	Schering-Plough Corp Sr Nt			1	1.E FE	3,170,940	160.066	4,801,974	3,000,000	3,130,228		(4,389)			6.550	6.131	MS	57,858	196,500	11/02/2007.	09/15/2037.
80689* AL 4	Schnuck Markets Inc Sr Nt			1	4.A	1,636,363	102.931	1,684,317	1,636,363	1,636,363					6.160	6.160	AO	22,680	100,800	10/10/2006.	10/10/2021.
81211K AX 8	Sealed Air Corp Sr Nt			1	3.C FE	10,638,163	111.875	11,198,688	10,010,000	10,379,103		(69,061)			5.500	4.617	MS	162,106	550,550	12/20/2018.	09/15/2025.
81708# AA 9	Seneca Generation LLC Sr Sec Nt			1	3.A PL	40,000,000	91.000	36,400,000	40,000,000	40,000,000					4.330	4.353	MJSD	4,811	1,732,000	04/27/2016.	04/27/2026.
81725W AG 8	Sensata Technologies BV Sr Nt				3.C FE	5,985,000	107.875	6,472,500	6,000,000	5,994,931		1,662			4.875	4.908	AO	61,750	292,500	06/03/2014.	10/15/2023.
81725W AH 6	Sensata Technologies BV Sr Nt			1	3.C FE	7,850,625	111.754	8,381,550	7,500,000	7,654,721		(35,999)			5.625	5.024	MN	70,313	421,875	11/06/2014.	11/01/2024.
81725W AJ 2	Sensata Technologies BV Sr Nt			1	3.C FE	17,300,000	111.250	19,190,625	17,250,000	17,275,797		(4,721)			5.000	4.964	AO	215,625	862,500	03/19/2015.	10/01/2025.
81728U AA 2	Sensata Technologies BV Sr Nt			1	3.C FE	391,700	107.625	417,585	388,000	391,557		(143)			4.375	4.250	FA	6,413	8,488	07/06/2020.	02/15/2030.
817565 CD 4	Service Corp Intl Sr Nt			1	3.C FE	11,805,074	106.500	12,501,953	11,738,923	11,781,225		(8,235)			4.625	4.536	JD	24,130	542,925	02/07/2018.	12/15/2027.
817565 CE 2	Service Corp Intl Sr Nt			1	3.C FE	259,000	110.750	276,875	250,000	257,570		(1,129)			5.125	4.523	JD	1,068	12,813	10/11/2019.	06/01/2029.
827048 AU 3	Silgan Holdings Inc Sr Nt			1	3.C FE	2,246,788	101.625	2,367,863	2,330,000	2,272,853		11,811			4.750	5.410	MS	32,588	110,675	03/19/2019.	03/15/2025.
827048 AW 9	Silgan Holdings Inc Sr Nt			1	3.B	1,641,746	103.875	1,703,550	1,640,000	1,641,591		(155)			4.125	4.097	AO	16,913	33,825	07/28/2020.	02/01/2028.
828807 CX 3	Simon Property Group LP Sr Nt			1	1.G FE	6,494,670	100.586	6,538,097	6,500,000	6,499,447		1,009			2.500	2.516	JJ	74,931	162,500	01/08/2016.	07/15/2021.
82967N BE 7	Sirius XM Radio Inc Sr Nt			1	3.C FE	1,429,463	103.625	1,471,475	1,420,000	1,426,144		(2,247)			4.625	4.442	JJ	30,283	68,047	06/26/2019.	07/15/2024.
83001A AB 8	Six Flags Entertainment Sr Nt			2	5.B FE	5,492,813	100.087	5,429,720	5,425,000	5,447,826		(13,616)			4.875	4.596	JJ	110,930	264,469	06/22/2017.	07/31/2024.
83001A AC 6	Six Flags Entertainment Sr Nt	LS		1	5.B FE	4,237,275	102.750	4,294,950	4,180,000	4,212,491		(7,780)			5.500	5.266	AO	48,534	229,900	04/24/2019.	04/15/2027.
832696 AH 1	Smucker JM Co Sr Nt			1	2.B FE	2,956,335	103.027	3,090,813	3,000,000	2,991,144		7,130			3.000	3.253	MS	26,500	90,000	10/13/2015.	03/15/2022.
832696 AK 4	Smucker JM Co Sr Nt			1	2.B FE	28,629,093	111.458	32,322,878	29,000,000	28,818,734		39,179			3.500	3.662	MS	298,861	1,015,000	10/13/2015.	03/15/2025.
832696 AM 0	Smucker JM Co Sr Nt			1	2.B FE	4,906,760	122.639	4,905,548	4,000,000	4,903,389		(3,371)			4.250	2.368	MS	50,056		12/07/2020.	03/15/2035.
832696 AP 3	Smucker JM Co Sr Nt			1	2.B FE	15,390,670	123.993	20,411,645	16,462,000	15,493,484		21,597			4.375	4.784	MS	212,063	711,463	12/09/2020.	03/15/2045.
832696 AT 5	Smucker JM Co Sr Nt			1	2.B FE	4,717,263	112.851	4,707,032	4,171,000	4,716,679		(583)			3.550	2.877	MS	43,599		12/14/2020.	03/15/2050.
83416W AA 1	Solar Star Funding LLC Sr Nt			1	2.B FE	47,351,376	110.482	52,314,747	47,351,376	47,351,376					5.375	5.375	JD	7,070	2,545,136	06/20/2013.	06/30/2035.
842400 FR 9	Southern CA Edison Co 1st Mtg			1	1.G FE	5,700,335	100.551	5,361,358	5,332,000	5,360,505		(67,592)			3.875	2.570	JD	17,218	206,615	09/03/2015.	06/01/2021.
842400 GD 9	Southern CA Edison Co 1st Mtg Bd Ser B			1	1.G FE	7,158,400	101.685	7,117,950	7,000,000	7,032,902		(29,908)			2.400	1.959	FA	70,000	168,000	07/07/2016.	02/01/2022.
842434 CK 6	Southern CA Gas Co Nt			1	1.E FE	14,925,150	119.112	17,866,830	15,000,000	14,938,212		1,815			3.750	3.778	MS	165,625	562,500	09/18/2012.	09/15/2042.
842434 CM 2	Southern CA Gas Co 1st Mtg			1	1.D FE	12,454,250	109.370	13,671,200	12,500,000	12,481,392		4,673			3.150	3.193	MS	115,938	393,750	09/08/2014.	09/15/2024.
842434 CP 5	Southern CA Gas Co 1st Mtg			1	1.D FE	5,377,200	110.636	5,531,800	5,000,000	5,198,800		(41,988)			3.200	2.256	JD	7,111	160,000	07/28/2016.	06/15/2025.
842587 CV 7	Southern Co Sr Nt			1	2.B FE	19,927,600	112.178	22,435,680	20,000,000	19,958,023		6,855			3.250	3.292	JJ	325,000	650,000	05/19/2016.	07/01/2026.

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
8426EP AA 6	Southern CO Gas Capital Sr Nt			1	2.A FE	12,225,352	105.025	12,182,912	11,600,000	12,145,795		(79,557)			2.450	0.717	AO	71,050	142,100	08/05/2020.	10/01/2023.
8426EP AB 4	Southern CO Gas Capital Sr Nt			1	2.A FE	7,508,985	117.734	8,830,020	7,500,000	7,509,587		(223)			3.950	3.942	AO	74,063	296,250	10/29/2019.	10/01/2046.
8447HB AA 0	Southtrust Bank NA Putable Sub Bk Nt				2.A FE	5,277,670	123.505	6,175,265	5,000,000	5,101,074		(19,133)			7.690	7.201	MN	49,131	384,500	04/17/2001.	05/15/2025.
844895 AL 6	Southwest Gas Corp Deb				1.G FE	2,242,845	133.806	3,010,637	2,250,000	2,247,206		383			8.000	8.028	FA	75,000	180,000	07/31/1996.	08/01/2026.
84756N AD 1	Spectra Energy Partners Nt			1	2.A FE	49,401,720	111.639	54,703,306	49,000,000	49,138,273		(44,198)			4.750	4.644	MS	685,319	2,327,500	04/02/2014.	03/15/2024.
84756N AE 9	Spectra Energy Partners Nt			1	2.A FE	4,304,120	129.294	5,171,772	4,000,000	4,268,927		(5,904)			5.950	5.431	MS	63,467	238,000	12/09/2013.	09/25/2043.
84861T AD 0	Spirit Realty LP Sr Nt			1	2.B FE	30,854,869	112.590	34,474,997	30,620,000	30,827,379		(20,946)			4.000	3.903	JJ	564,769	1,286,040	11/14/2019.	07/15/2029.
84861T AE 8	Spirit Realty LP Sr Nt			1	2.B FE	6,017,955	106.223	6,373,404	6,000,000	6,015,322		(2,351)			3.200	3.152	JJ	88,533	159,467	11/20/2019.	01/15/2027.
84861T AF 5	Spirit Realty LP Sr Nt			1	2.B FE	21,307,452	108.453	23,100,404	21,300,000	21,306,871		(640)			3.400	3.395	JJ	333,937	601,488	11/14/2019.	01/15/2030.
85253# AF 8	STAG Industrial Sr Nt			1	2.C	40,731,550	105.053	42,021,126	40,000,000	40,249,554		(118,442)			3.980	3.654	JJ	778,311	1,592,000	09/19/2016.	01/05/2023.
854502 AK 7	Stanley Black & Decker Inc Sr Nt			1	1.G FE	29,957,400	113.236	33,970,680	30,000,000	29,967,625		5,652			3.400	3.423	MS	340,000	1,020,000	02/27/2019.	03/01/2026.
854502 AL 5	Stanley Black & Decker Inc Sr Nt			1	1.G FE	19,435,065	108.596	21,176,259	19,500,000	19,440,508		5,443			2.300	2.337	MS	132,058	267,854	02/03/2020.	03/15/2030.
857477 AG 8	State Street Corp Sr Nt				1.F FE	6,063,542	100.715	5,589,683	5,550,000	5,567,968		(99,158)			4.375	2.549	MS	76,891	242,813	09/16/2015.	03/07/2021.
857477 AT 0	State Street Corp Sr Nt				1.F FE	25,598,937	113.521	28,777,599	25,350,000	25,477,066		(24,915)			3.550	3.432	FA	332,472	899,925	09/16/2015.	08/18/2025.
857477 BC 6	State Street Corp Fix to Flt Sr Nt			2	1.E FE	5,000,000	109.933	5,496,650	5,000,000	5,000,000					3.776	3.776	JD	14,684	188,800	11/28/2018.	12/03/2024.
857477 BD 4	State Street Corp Fix to Flt Sr Nt			2	1.E FE	1,503,482	120.628	1,809,420	1,500,000	1,502,869		(301)			4.141	4.112	JD	4,831	62,115	11/29/2018.	12/03/2029.
857477 BL 6	State Street Corp Sr Nt Fixed to Float			2	1.F FE	15,230,422	103.207	15,222,959	14,750,000	15,175,517		(54,904)			2.825	0.497	MS	105,329		11/04/2020.	03/30/2023.
858119 BF 6	Steel Dynamics Inc Sr Nt			1	2.C FE	3,775,263	106.501	3,947,985	3,707,000	3,744,279		(8,908)			5.000	4.704	JD	8,238	185,350	10/19/2018.	12/15/2026.
858912 AF 5	Stericycle Inc Sr Nt			1	3.C FE	4,372,238	104.220	4,517,937	4,335,000	4,359,124		(8,780)			5.375	5.137	JJ	107,442	253,071	06/27/2019.	07/15/2024.
863667 AG 6	Stryker Corp Sr Nt			1	2.A FE	805,819	126.331	884,317	700,000	802,440		(2,907)			4.375	3.445	MN	3,913	30,625	10/29/2019.	05/15/2044.
863667 AN 1	Stryker Corp Sr Nt			1	2.A FE	48,555,406	113.034	54,538,760	48,250,000	48,457,177		(36,570)			3.500	3.408	MS	497,243	1,688,750	11/20/2019.	03/15/2026.
863667 AQ 4	Stryker Corp Sr Nt			1	2.A FE	16,414,528	115.653	18,504,512	16,000,000	16,343,234		(43,417)			3.650	3.302	MS	184,933	584,000	05/07/2019.	03/07/2028.
863667 BB 6	Stryker Corp Sr Nt			1	2.A FE	14,201,513	100.158	14,230,782	14,208,333	14,201,606		92			0.600	0.606	JD	8,999		11/19/2020.	12/01/2023.
863871 AM 1	Student Loan Mktg Assn Bd Zero Cpn	@			2.C FE	2,402,344	99.512	44,780,400	45,000,000	38,982,317		3,060,512				8.346	N/A			08/25/1987.	10/03/2022.
86468# AB 6	Suez Water Resources Inc. Sr Nt				1.F	30,000,000	112.373	33,711,828	30,000,000	30,000,000					3.770	3.770	JD	53,408	1,131,000	12/14/2017.	12/14/2047.
86787E BB 2	Suntrust Bank Sr Nt			1	1.F FE	10,993,290	115.345	12,687,961	11,000,000	10,995,242		874			4.050	4.060	MN	71,775	445,500	10/24/2018.	11/03/2025.
867914 BK 8	SunTrust Bank Sr Nt				1.G FE	24,955,980	100.207	25,051,725	25,000,000	24,998,417		9,299			2.900	2.938	MS	237,639	725,000	03/02/2016.	03/03/2021.
869049 AE 6	Susa Partnership LP Deb			1	2.B FE	5,010,000	127.260	6,362,975	5,000,000	5,004,535		(485)			7.500	7.483	JD	31,250	375,000	12/03/1997.	12/01/2027.
870836 AC 7	Swiss Bank Corp-NY Sub Nt	LS			2.A FE	28,575,020	123.046	28,300,511	23,000,000	25,566,457		(495,881)			7.500	4.738	JJ	795,417	1,725,000	01/17/2014.	07/15/2025.
871829 AN 7	Sysco Corp Nt			1	2.C FE	23,335,532	135.325	31,395,377	23,200,000	23,307,817		(3,244)			6.625	6.580	MS	444,022	1,537,000	04/13/2009.	03/17/2039.
871829 AQ 0	Sysco Corp Sr Nt			1	2.C FE	52,711,780	103.061	54,622,277	53,000,000	52,953,421		31,206			2.600	2.662	JD	72,728	1,378,000	06/06/2012.	06/12/2022.
871829 AY 3	Sysco Corp Sr Nt			1	2.C FE	6,117,900	126.702	7,602,114	6,000,000	6,112,970		(2,374)			4.850	4.720	AO	72,750	291,000	10/17/2018.	10/01/2045.
871829 AZ 0	Sysco Corp Sr Nt			1	2.C FE	3,000,000	112.270	3,368,094	3,000,000	3,000,000					3.750	3.750	AO	28,125	112,500	09/23/2015.	10/01/2025.
871829 BD 8	Sysco Corp Sr Nt			1	2.C FE	2,414,769	121.501	2,551,527	2,100,000	2,406,007		(7,531)			4.500	3.605	AO	23,625	94,500	10/29/2019.	04/01/2046.
871829 BF 3	Sysco Corp Sr Nt			1	2.C FE	7,035,900	111.288	8,346,570	7,500,000	7,138,019		47,381			3.250	4.099	JJ	112,396	243,750	10/17/2018.	07/15/2027.
871829 BH 9	Sysco Corp Sr Nt			1	2.B FE	3,834,600	122.060	4,882,388	4,000,000	3,840,852		2,846			4.450	4.711	MS	52,411	178,000	10/17/2018.	03/15/2048.
871829 BJ 5	Sysco Corp Sr Nt			1	2.C FE	1,497,165	104.567	1,568,508	1,500,000	1,497,217		52			3.300	3.310	FA	18,700	25,025	02/11/2020.	02/15/2050.
871829 BK 2	Sysco Corp Sr Nt			2	2.C FE	3,487,645	104.057	3,641,985	3,500,000	3,488,622		977			2.400	2.440	FA	31,733	42,467	02/11/2020.	02/15/2030.
872287 AF 4	TCI Communications Inc Deb				1.G FE	2,451,860	134.674	2,693,474	2,000,000	2,167,732		(27,275)			7.875	5.951	FA	59,500	157,500	08/23/2005.	02/15/2026.
87264A AP 0	T-Mobile USA Inc Sr Nt			1	3.B FE	7,424,000	103.500	6,986,250	6,750,000	6,974,556		(134,440)			6.500	4.301	JJ	202,312	553,757	01/03/2018.	01/15/2026.

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
87264A AV 7	T-Mobile USA Inc Sr Nt			1	3.B FE	3,731,663	107.489	3,987,842	3,710,000	3,724,675		(2,504)			4.750	4.662	FA	73,427	190,428	01/30/2018.	02/01/2028.
87264A AY 1	T-Mobile USA Inc 1st Lien			1	2.C FE	3,425,235	123.339	3,391,809	2,750,000	3,423,823		(1,412)			4.500	3.192	AO	26,125		12/01/2020.	04/15/2050.
87264A BH 7	T-Mobile USA Inc 1st Lien Nt			1	2.C FE	1,026,590	104.016	1,040,160	1,000,000	1,025,782		(808)			2.050	1.656	FA	10,649		09/22/2020.	02/15/2028.
87264A BJ 3	T-Mobile USA Inc 1st Lien			1	2.C FE	1,039,660	105.007	1,050,070	1,000,000	1,039,297		(363)			2.550	2.107	FA	13,246		11/19/2020.	02/15/2031.
87264A BM 6	T-Mobile USA Inc Sr Nt			1	2.C FE	5,327,465	102.883	5,401,358	5,250,000	5,327,307		(157)			3.300	3.222	FA	40,906		12/01/2020.	02/15/2051.
87305Q CE 9	TTX Co Sr Nt			1	1.F FE	7,808,724	109.318	7,742,959	7,083,000	7,756,671		(52,053)			4.125	0.627	AO	73,043		10/13/2020.	10/01/2023.
87305Q CJ 8	TTX Co Sr Nt			1	1.F FE	14,879,250	118.102	17,715,330	15,000,000	14,893,319		2,616			3.900	3.946	FA	243,750	585,000	01/26/2015.	02/01/2045.
87305Q CN 9	TTX Co Sr Nt			1	1.F FE	25,089,309	132.882	33,220,425	25,000,000	25,086,822		(1,560)			4.600	4.578	FA	479,167	1,150,000	01/11/2019.	02/01/2049.
875127 BG 6	Tampa Elec Co Sr Nt			1	1.G FE	11,359,010	120.901	13,903,650	11,500,000	11,362,334		2,553			3.625	3.692	JD	18,528	416,875	07/22/2019.	06/15/2050.
87612B BB 7	Targa Resources Partners Sr Nt			1	3.C FE	777,350	102.500	820,000	800,000	784,201		3,349			5.125	5.674	FA	17,083	41,000	11/30/2018.	02/01/2025.
87612B BG 6	Targa Resources Partners Sr Nt			1	3.C FE	917,036	105.556	992,226	940,000	920,934		2,179			5.000	5.350	JJ	21,672	47,000	05/15/2019.	01/15/2028.
87612B BQ 4	Targa Resources Partners Sr Nt			1	3.B FE	657,401	108.570	712,219	656,000	657,399		(2)			5.500	5.463	MS	12,027		12/01/2020.	03/01/2030.
879360 C# 0	Teledyne Technologies Inc. Sr Nt				2.B	10,730,000	100.685	12,299,722	12,216,000	12,216,000				1,003,000	0.920	0.920	AO	22,790	103,928	04/18/2017.	04/18/2023.
880349 AR 6	Tenneco Automotive Inc Sr Nt	LS		1	5.A FE	2,705,833	92.000	2,468,360	2,683,000	2,696,121		(3,525)			5.000	4.840	JJ	61,858	134,150	03/02/2018.	07/15/2026.
88224P JS 9	Texas Capital Bk NA Sr Nt				3.A PL	20,000,000	107.600	21,519,960	20,000,000	20,000,000					5.250	5.250	JJ	440,417	1,050,000	01/28/2014.	01/31/2026.
882484 AA 6	Texas Health Resources Sr Nt			1	1.C FE	10,000,000	135.572	13,557,170	10,000,000	10,000,000					4.330	4.330	MN	55,328	433,000	04/28/2015.	11/15/2055.
883556 BG 6	Thermo Fisher Scientific Inc Sr Nt			1	2.A FE	6,994,960	145.306	10,171,406	7,000,000	6,996,287		81			5.300	5.304	FA	154,583	371,000	12/04/2013.	02/01/2044.
883556 BR 2	Thermo Fisher Scientific Inc Sr Nt			1	2.A FE	17,781,660	111.477	20,065,878	18,000,000	17,867,160		20,988			2.950	3.092	MS	150,450	531,000	09/14/2016.	09/19/2026.
883556 BX 9	Thermo Fisher Scientific Inc Sr Nt			1	2.A FE	4,069,783	112.406	4,608,638	4,100,000	4,078,918		2,806			3.200	3.287	FA	49,564	131,200	08/10/2017.	08/15/2027.
883556 BY 7	Thermo Fisher Scientific Inc Sr Nt			2	2.A FE	2,668,275	134.087	3,620,352	2,700,000	2,670,218		602			4.100	4.169	FA	41,820	110,700	08/10/2017.	08/15/2047.
883556 BZ 4	Thermo Fisher Scientific Inc Sr Nt			1	2.A FE	20,471,505	109.490	22,445,532	20,500,000	20,474,584		2,525			2.600	2.616	AO	133,250	522,636	09/24/2019.	10/01/2029.
88579Y BG 5	3M Co Sr Nt			1	1.E FE	14,994,750	115.696	17,354,385	15,000,000	14,995,689		452			3.375	3.379	MS	168,750	506,250	02/12/2019.	03/01/2029.
88732J AN 8	Time Warner Cable Inc Sr Nt			1	2.C FE	5,111,600	148.194	7,409,690	5,000,000	5,090,739		(2,553)			7.300	7.117	JJ	182,500	365,000	02/03/2009.	07/01/2038.
89054X AD 7	Topaz Solar Farms LLC Nt			1	3.B FE	9,833,500	108.817	10,700,520	9,833,500	9,833,500					4.875	4.874	MS	121,177	239,692	04/28/2020.	09/30/2039.
891490 AR 5	Tosco Corp Deb				1.G FE	2,371,636	132.186	2,643,710	2,000,000	2,153,162		(20,467)			7.800	6.250	JJ	78,000	156,000	07/01/2004.	01/01/2027.
891906 AB 5	Global Payments Inc Sr Nt			1	2.C FE	1,885,643	106.893	1,870,622	1,750,000	1,864,208		(21,435)			3.750	0.707	JD	5,469	32,813	07/31/2020.	06/01/2023.
89233P 4S 2	Toyota Motor Credit Corp Sr Nt			1	1.E FE	4,144,756	100.065	3,852,495	3,850,000	3,850,980		(35,733)			4.250	3.298	JJ	77,267	163,625	08/03/2011.	01/11/2021.
89233P 5T 9	Toyota Motor Credit Corp Sr Nt			1	1.E FE	29,888,700	103.143	30,942,780	30,000,000	29,986,762		12,431			3.300	3.344	JJ	464,750	990,000	01/09/2012.	01/12/2022.
89236T DK 8	Toyota Motor Credit Corp Sr Nt			1	1.E FE	9,973,600	105.214	10,521,380	10,000,000	9,988,958		3,790			2.250	2.291	AO	45,625	225,000	10/13/2016.	10/18/2023.
89236T EW 1	Toyota Motor Credit Corp Sr Nt MTN			1	1.E FE	8,978,310	111.439	10,029,474	9,000,000	8,986,133		2,961			3.400	3.439	AO	65,450	306,000	04/10/2018.	04/14/2025.
89236T FN 0	Toyota Motor Credit Corp Sr Nt				1.E FE	2,616,024	108.349	2,600,378	2,400,000	2,587,269		(28,755)			3.450	0.551	MS	23,230	41,400	07/29/2020.	09/20/2023.
89236T GW 9	Toyota Motor Credit Corp Sr Nt				1.E FE	1,380,535	105.790	1,375,265	1,300,000	1,367,892		(12,643)			2.900	0.554	MS	9,530	18,745	07/29/2020.	03/30/2023.
89236T HD 0	Toyota Motor Credit Corp MT Nt				1.E FE	11,093,118	100.276	11,130,636	11,100,000	11,094,629		1,511			0.450	0.481	JJ	21,923		07/20/2020.	07/22/2022.
89236T HF 5	Toyota Motor Credit Corp Sr Nt				1.E FE	34,473,435	100.511	34,676,261	34,500,000	34,476,782		3,347			0.500	0.526	FA	65,646		08/11/2020.	08/14/2023.
893574 AH 6	Transcontinental Gas P L Corp Sr Nt			2	2.B FE	4,792,446	131.081	4,981,063	3,800,000	4,614,003		(153,660)			7.850	3.051	FA	124,292	298,300	10/29/2019.	02/01/2026.
893574 AK 9	Transcontinental Gas P L Corp Sr Nt			1	2.B FE	1,283,880	115.394	1,384,728	1,200,000	1,273,135		(9,251)			4.000	3.022	MS	14,133	48,000	10/29/2019.	03/15/2028.
893830 BQ 1	Transocean Inc Sr Nt			1	5.C FE	1,970,176	71.500	3,439,150	4,810,000	1,970,176		7,047	830,231		11.500	24.989	JJ	169,018		09/11/2020.	01/30/2027.
89469A AC 8	TreeHouse Foods Inc Sr Nt			1	4.B FE	1,177,000	101.875	1,120,625	1,100,000	1,118,540		(16,500)			6.000	4.279	FA	24,933	66,000	05/23/2017.	02/15/2024.
896516 AA 9	Trinity Health Corp Nt			1	1.D FE	20,541,100	122.696	24,539,220	20,000,000	20,506,185		(12,040)			4.125	3.963	JD	68,750	825,000	12/06/2017.	12/01/2045.
896678 AD 1	Trinova Corp Deb (Aeroquip-Vickers-now)				1.G FE	988,090	133.534	1,335,337	1,000,000	995,454		648			7.875	7.980	JD	6,563	78,750	05/29/1996.	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
89788K AA 4	Truist Bank Sub Nt			2	1.G FE	9,996,850	104.916	10,491,640	10,000,000	9,997,083		233			2.250	2.253	MS	68,750	113,750	03/04/2020.	03/11/2030.
89838L AF 1	Trustees of Boston College Unsec Nt Ser			1	1.D FE	12,000,000	119.745	14,369,436	12,000,000	12,000,000					3.993	3.993	JJ	239,580	479,160	01/24/2017.	07/01/2047.
89838Q AA 1	Boston University Sr Nt Sec			1	1.D FE	6,000,000	126.612	7,596,702	6,000,000	6,000,000					4.061	4.061	AO	60,915	243,660	08/15/2018.	10/01/2048.
902494 AX 1	Tyson Foods Inc Sr Nt			1	2.B FE	36,332,565	111.053	39,724,661	35,771,000	36,007,937		(60,081)			3.950	3.753	FA	533,783	1,412,955	04/24/2019.	08/15/2024.
902494 AY 9	Tyson Foods Inc Sr Nt			1	2.B FE	42,128,510	137.999	54,509,566	39,500,000	41,871,794		(55,438)			5.150	4.721	FA	768,494	2,034,250	05/16/2016.	08/15/2044.
902494 BC 6	Tyson Foods Inc Sr Nt			1	2.B FE	6,550,910	114.223	7,995,575	7,000,000	6,650,208		46,166			3.550	4.454	JD	20,018	248,500	10/17/2018.	06/02/2027.
902494 BD 4	Tyson Foods Inc Sr Nt			1	2.B FE	17,009,724	132.801	22,576,085	17,000,000	17,008,973		(221)			4.550	4.546	JD	62,310	773,500	05/23/2017.	06/02/2047.
902494 BH 5	Tyson Foods Inc Sr Nt			1	2.B FE	12,644,740	143.963	18,715,164	13,000,000	12,655,231		5,379			5.100	5.283	MS	171,275	663,000	02/13/2019.	09/23/2048.
902494 BK 8	Tyson Foods Inc Sr Nt			1	2.B FE	6,998,740	121.305	8,491,364	7,000,000	6,999,032		97			4.350	4.352	MS	101,500	304,500	02/13/2019.	03/01/2029.
90265E AK 6	UDR Inc Sr Nt			1	2.A FE	7,981,600	113.485	9,078,816	8,000,000	7,990,415		1,801			4.000	4.028	AO	80,000	320,000	09/15/2015.	10/01/2025.
90265E AM 2	UDR Inc Sr MTN			1	2.A FE	742,410	111.518	836,388	750,000	743,802		831			3.500	3.644	JJ	13,125	26,250	04/30/2019.	07/01/2027.
90265E AP 5	UDR Inc Sr Nt			1	2.A FE	2,690,424	118.901	2,853,634	2,400,000	2,657,002		(28,850)			4.400	2.862	JJ	45,467	105,600	10/29/2019.	01/26/2029.
90265E AQ 3	UDR Inc Sr Nt			1	2.A FE	2,641,500	111.283	2,782,080	2,500,000	2,630,489		(11,011)			3.200	2.534	JJ	36,889	40,000	02/19/2020.	01/15/2030.
90265E AR 1	UDR Inc Sr Nt			1	2.A FE	19,394,986	110.303	21,398,801	19,400,000	19,396,119		303			3.000	3.002	FA	219,867	582,000	11/14/2019.	08/15/2031.
90265E AS 9	UDR Inc Sr Nt			1	2.A FE	6,471,205	112.513	7,313,352	6,500,000	6,473,166		1,645			3.100	3.137	MN	33,583	212,694	10/02/2019.	11/01/2034.
90265E AU 4	UDR Inc Sr Nt			1	2.A FE	29,245,082	100.022	29,406,527	29,400,000	29,245,574		491			1.900	1.949	MS	26,378		12/01/2020.	03/15/2033.
902905 AL 2	USX Marathon Group Deb				2.C FE	2,120,112	110.277	2,122,838	1,925,000	1,955,728		(20,448)			9.375	8.119	MN	23,060	180,469	12/18/2008.	05/15/2022.
902905 AQ 1	USX Marathon Group Deb				2.C FE	1,857,744	115.321	1,816,304	1,575,000	1,635,091		(21,132)			8.125	6.471	JJ	59,008	127,969	06/29/2004.	07/15/2023.
90290M AB 7	US Foods Inc Sr Nt			2	5.A FE	2,600,000	101.375	2,534,375	2,500,000	2,511,790		(25,163)			5.875	4.810	JD	6,528	146,875	03/29/2017.	06/15/2024.
904764 AU 1	Unilever Cap Corp Sr Nt			1	1.E FE	31,432,260	106.643	34,552,397	32,400,000	31,822,000		95,808			2.000	2.343	JJ	275,400	648,000	10/31/2016.	07/28/2026.
904764 BC 0	Unilever Cap Corp Sr Nt			1	1.E FE	29,637,310	115.824	34,747,140	30,000,000	29,720,455		33,312			3.500	3.648	MS	288,750	1,050,000	09/04/2018.	03/22/2028.
904764 BJ 5	Unilever Cap Corp Sr Nt			1	1.E FE	6,991,040	100.315	7,022,043	7,000,000	6,991,935		895			0.375	0.418	MS	7,802		09/08/2020.	09/14/2023.
905581 AR 5	Union Carbide Corp Deb				2.C FE	3,130,170	122.334	3,670,008	3,000,000	3,040,855		(7,624)			7.500	7.135	JD	18,750	225,000	04/01/1998.	06/01/2025.
906548 CL 4	Union Elec Co 1st Mtg			1	1.F FE	14,964,600	118.277	17,741,550	15,000,000	14,968,868		785			3.650	3.663	AO	115,583	547,500	03/31/2015.	04/15/2045.
906548 CN 0	Union Elec Co 1st Mtg Bd			1	1.F FE	8,862,737	126.036	11,217,177	8,900,000	8,864,559		707			4.000	4.024	AO	89,000	356,000	04/03/2018.	04/01/2048.
907818 DT 2	Union Pacific Corp Sr Nt			1	2.A FE	14,292,200	128.855	16,751,176	13,000,000	14,158,577		(29,239)			4.821	4.213	FA	261,138	626,730	01/08/2016.	02/01/2044.
907818 DU 9	Union Pacific Corp Sr Nt			1	2.A FE	7,156,020	127.291	7,637,484	6,000,000	7,041,601		(28,686)			4.750	3.629	JD	12,667	285,000	10/04/2016.	12/15/2043.
907818 DY 1	Union Pacific Corp Nt			1	2.A FE	17,366,340	109.242	18,980,850	17,375,000	17,371,168		872			3.250	3.256	JJ	260,384	564,688	08/11/2014.	01/15/2025.
907818 ED 6	Union Pacific Corp Sr Nt			1	2.A FE	10,195,600	110.770	11,077,020	10,000,000	10,099,826		(19,841)			3.250	3.017	FA	122,778	325,000	10/26/2015.	08/15/2025.
907818 EF 1	Union Pacific Corp Sr Nt			1	2.A FE	36,678,835	123.037	45,523,838	37,000,000	36,710,783		6,562			4.050	4.100	MN	191,475	1,498,500	12/03/2015.	11/15/2045.
907818 EM 6	Union Pacific Corp Sr Nt			2	2.A FE	7,500,792	122.374	9,789,928	8,000,000	7,529,513		7,493			3.799	4.139	AO	75,980	303,920	12/22/2016.	10/01/2051.
907818 EW 4	Union Pacific Corp Sr Nt			1	2.A FE	6,395,424	133.625	8,685,619	6,500,000	6,400,245		1,761			4.500	4.599	MS	90,188	292,500	12/10/2018.	09/10/2048.
907818 EY 0	Union Pacific Corp Sr Nt			1	2.A FE	1,492,449	118.720	1,780,796	1,500,000	1,493,999		655			3.950	4.011	MS	18,269	59,250	12/10/2018.	09/10/2028.
907818 FB 9	Union Pacific Corp Sr Nt			1	2.A FE	29,987,100	116.000	34,799,940	30,000,000	29,989,459		1,089			3.700	3.705	MS	370,000	1,110,000	02/11/2019.	03/01/2029.
907818 FC 7	Union Pacific Corp Sr Nt			1	2.A FE	4,964,850	130.418	6,520,905	5,000,000	4,966,045		608			4.300	4.342	MS	71,667	215,000	02/11/2019.	03/01/2049.
90932N AA 1	United Airlines LBASS PTC Ser 2018-1 Cl			1	3.A FE	3,293,903	98.937	3,258,876	3,293,903	3,293,903					4.600	4.601	MS	50,507	151,520	05/09/2018.	09/01/2027.
90982P AA 5	United Cities Gas Co Nt Ser A				1.F FE	4,175,261	125.403	5,016,136	4,000,000	4,062,430		(10,446)			6.670	6.298	JD	11,858	266,800	12/21/2005.	12/15/2025.
911312 AQ 9	United Parcel Service Sr Nt			1	1.G FE	7,990,400	103.726	8,298,088	8,000,000	7,997,015		1,655			2.450	2.472	AO	49,000	196,000	12/05/2016.	10/01/2022.
911312 AY 2	United Parcel Service Sr Nt			1	1.G FE	19,652,040	109.155	21,830,940	20,000,000	19,759,115		36,993			2.400	2.621	MN	61,333	480,000	01/11/2018.	11/15/2026.

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
911312 AZ 9	United Parcel Service Sr Nt	LS...	..	1	1.G FE	6,442,995	120.206	7,813,390	6,500,000	6,447,998		1,231			3.400	3.447	MN	28,239	221,000	10/19/2016.	11/15/2046.
911312 BM 7	United Parcel Service Sr Nt		..	1	1.G FE	19,153,236	114.506	22,214,242	19,400,000	19,217,104		23,144			3.050	3.203	MN	75,606	591,700	03/12/2018.	11/15/2027.
911312 BN 5	United Parcel Service Sr Nt		..	1	1.G FE	27,912,403	126.789	36,110,747	28,481,000	27,940,016		10,858			3.750	3.863	MN	136,471	1,068,038	06/18/2018.	11/15/2047.
911365 BG 8	United Rentals Inc Sr Nt	LS...	..	2	3.C FE	10,347,749	106.500	11,000,466	10,329,076	10,340,928		(2,222)			4.875	4.847	JJ	232,189	503,542	09/27/2018.	01/15/2028.
911365 BL 7	United Rentals Inc Sr Nt		..	1	3.C FE	2,373,890	111.000	2,459,760	2,216,000	2,364,563		(9,327)			5.250	4.039	JJ	53,646		07/15/2020.	01/15/2030.
911365 BM 5	United Rentals Inc 2nd Lien		..	1	3.A FE	600,000	104.750	628,500	600,000	600,000					3.875	3.875	MN	2,971	23,960	10/21/2019.	11/15/2027.
911365 BN 3	United Rentals Inc Sr Nt		..	1	3.C FE	17,730	105.250	18,945	18,000	17,747		17			4.000	4.180	JJ	332	280	03/06/2020.	07/15/2030.
91159H HM 5	US Bancorp Sub Nt MTN		..		1.G FE	27,422,065	111.294	30,605,768	27,500,000	27,451,549		8,225			3.100	3.136	AO	151,556	852,500	07/07/2017.	04/27/2026.
91159H HN 3	US Bancorp Sr MT Nt		..		1.E FE	29,328,360	108.259	32,477,580	30,000,000	29,562,533		71,621			2.375	2.658	JJ	314,688	712,500	11/07/2017.	07/22/2026.
91159H HR 4	US Bancorp Sr MTN Ser X		..	2	1.E FE	14,080,880	112.642	15,769,824	14,000,000	14,056,431		(8,081)			3.150	3.079	AO	78,400	441,000	11/20/2017.	04/27/2027.
91159H HW 3	US Bancorp Sub Nt		..	2	1.F FE	19,998,200	111.690	22,338,080	20,000,000	19,998,436		160			3.000	3.001	JJ	251,667	601,667	07/24/2019.	07/30/2029.
912920 AK 1	Qwest Corp Sr Nt		..		3.B FE	176,625	118.250	177,375	150,000	176,281		(344)			7.250	3.205	MS	3,202		12/04/2020.	09/15/2025.
913017 BP 3	United Technologies Corp Sr Nt		..	1	2.A FE	19,594,807	148.185	22,450,073	15,150,000	18,781,049		(138,025)			6.125	4.183	JJ	427,882	927,938	05/19/2014.	07/15/2038.
913017 BS 7	United Technologies Corp Sr Nt		..	1	2.A FE	12,079,400	146.377	14,637,650	10,000,000	11,757,265		(57,341)			5.700	4.345	AO	120,333	570,000	09/15/2014.	04/15/2040.
913017 BT 5	United Technologies Corp Sr Nt		..	1	2.A FE	55,111,830	130.401	66,504,561	51,000,000	54,582,146		(109,589)			4.500	3.999	JD	191,250	2,295,000	06/29/2016.	06/01/2042.
913017 CA 5	United Technologies Corp Sr Nt		..	1	2.A FE	14,445,317	126.592	17,976,021	14,200,000	14,423,296		(6,875)			4.150	4.037	MN	75,299	589,300	07/19/2016.	05/15/2045.
913017 CP 2	United Technologies Corp Sr Nt		..	1	2.A FE	11,343,605	124.574	14,170,247	11,375,000	11,345,731		613			4.050	4.066	MN	72,942	460,688	05/01/2017.	05/04/2047.
91324P BU 5	UnitedHealth Group Inc Sr Nt		..	1	1.G FE	5,209,450	136.726	6,836,305	5,000,000	5,175,313		(5,068)			4.625	4.367	MN	29,549	231,250	02/22/2013.	11/15/2041.
91324P BV 3	UnitedHealth Group Inc Sr Nt		..	1	1.G FE	13,216,927	102.441	13,438,250	13,118,000	13,132,606		(11,819)			2.875	2.780	MS	111,048	377,143	02/22/2013.	03/15/2022.
91324P BZ 4	UnitedHealth Group Inc Sr Nt		..	1	1.G FE	9,107,930	104.652	9,418,653	9,000,000	9,024,558		(11,122)			2.750	2.617	FA	93,500	247,500	10/22/2012.	02/15/2023.
91324P CA 8	UnitedHealth Group Inc Sr Nt		..	1	1.G FE	4,886,500	126.321	6,316,055	5,000,000	4,905,365		2,658			3.950	4.082	AO	41,694	197,500	10/17/2012.	10/15/2042.
91324P CD 2	UnitedHealth Group Inc Sr Nt		..	1	1.G FE	23,674,560	130.969	31,432,656	24,000,000	23,724,520		7,284			4.250	4.331	MS	300,333	1,020,000	02/25/2013.	03/15/2043.
91324P CV 2	UnitedHealth Group Inc Sr Nt		..	1	1.G FE	15,975,714	112.065	17,930,432	16,000,000	15,986,627		2,337			3.100	3.118	MS	146,044	496,000	02/23/2016.	03/15/2026.
91403# AA 6	Hawkeye Energy Collab LLC Sr Nt		..		1.G PL	16,514,003	100.170	16,542,077	16,514,003	16,514,003					3.620	3.636	MJSD.	1,661	484,888	03/10/2020.	06/30/2050.
91412N BC 3	University of Chicago Unsecured Nt		..	1	1.C FE	1,600,000	132.294	2,116,706	1,600,000	1,600,000					4.003	4.003	AO	16,012	64,048	09/06/2018.	10/01/2053.
914744 AD 9	Univ of Notre Dame Nt		..	1	1.A FE	10,000,000	122.888	12,288,770	10,000,000	10,000,000					3.438	3.438	FA	129,880	343,800	01/13/2015.	02/15/2045.
91533B AF 7	Upjohn Inc Sr Nt		..	1	2.C FE	1,366,500	114.569	1,432,110	1,250,000	1,365,867		(633)			4.000	3.489	JD	1,250	25,000	09/11/2020.	06/22/2050.
918005 AT 6	Aquila Inc Sr Nt		..	1	2.B FE	2,041,420	106.056	2,121,126	2,000,000	2,003,084		(3,291)			8.270	8.083	MN	21,134	165,400	07/01/1992.	11/15/2021.
91831A AC 5	VRX Escrow Corp Sr Nt		..		4.B FE	13,101,040	103.066	13,107,934	12,718,000	12,908,746		(38,336)			6.125	5.725	AO	164,451	778,978	05/06/2015.	04/15/2025.
92343V AF 1	Verizon Communications Inc Sr Nt		..	1	2.A FE	6,382,508	140.606	9,437,481	6,712,000	6,455,491		8,596			6.250	6.638	AO	104,875	419,500	03/19/2009.	04/01/2037.
92343V AK 0	Verizon Communications Inc Nt		..	1	2.A FE	9,905,100	136.196	13,619,580	10,000,000	9,926,122		2,307			6.400	6.472	FA	241,778	640,000	02/07/2008.	02/15/2038.
92343V AP 9	Verizon Communications Inc Bd		..	1	2.A FE	8,182,245	142.058	11,773,775	8,288,000	8,204,018		2,447			6.900	7.002	AO	120,729	571,872	04/01/2008.	04/15/2038.
92343V BR 4	Verizon Communications Inc Sr Nt		..	1	2.A FE	51,831,520	112.684	58,595,732	52,000,000	51,945,578		18,348			5.150	5.192	MS	788,522	2,678,000	09/11/2013.	09/15/2023.
92343V BT 0	Verizon Communications Inc Sr Nt		..	1	2.A FE	31,542,250	160.736	49,828,253	31,000,000	31,479,666		(10,452)			6.550	6.416	MS	597,869	2,030,500	12/09/2013.	09/15/2043.
92343V CK 8	Verizon Communications Inc Sr Nt		..	1	2.A FE	198,092	135.144	270,287	200,000	198,175		35			4.862	4.925	FA	3,511	9,724	12/20/2018.	08/21/2046.
92343V CM 4	Verizon Communications Inc Sr Nt		..	1	2.A FE	890,106	140.055	980,384	700,000	886,878		(2,787)			5.012	3.631	FA	12,669	35,084	10/29/2019.	08/21/2054.
92343V CX 0	Verizon Communications Inc Sr Nt		..	1	2.A FE	4,817,880	130.408	5,216,328	4,000,000	4,799,610		(17,065)			4.522	3.402	MS	53,259	180,880	12/03/2019.	09/15/2048.
92343V DD 3	Verizon Communications Inc Sr Nt		..	1	2.A FE	1,020,270	109.577	1,095,769	1,000,000	1,017,157		(2,818)			2.625	2.298	FA	9,917	26,250	11/20/2019.	08/15/2026.
92343V DY 7	Verizon Communications Inc Sr. Nt		..		2.A FE	12,831,700	117.869	13,554,935	11,500,000	12,644,034		(169,350)			4.125	2.390	MS	138,359	474,375	11/20/2019.	03/16/2027.
92343V EK 6	Verizon Communications Inc Sr Nt		..	1	2.A FE	4,635,256	134.502	6,725,100	5,000,000	4,697,530		24,985			6.800	7.801	MN	56,667	340,000	05/10/2018.	05/01/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
92343V EM 2	Verizon Communications Inc Sr Nt			1	2.A FE	40,510,803	140.329	41,033,515	29,241,000	38,880,700		(639,304)			7.875	4.226	JJ	1,151,364	2,302,729	05/10/2018.	07/01/2032.
92343V ER 1	Verizon Communications Inc Sr Nt			1	2.A FE	1,137,980	120.423	1,204,230	1,000,000	1,122,281		(14,168)			4.329	2.572	MS	12,025	43,290	11/20/2019.	09/21/2028.
92553P AT 9	Viacom Inc Sr Nt			1	2.B FE	5,443,240	108.868	5,987,735	5,500,000	5,482,483		6,080			4.250	4.378	MS	77,917	233,750	08/12/2013.	09/01/2023.
92553P AX 0	Viacom Inc Sr Nt			1	2.B FE	2,019,160	109.315	2,186,290	2,000,000	2,007,085		(2,014)			3.875	3.758	AO	19,375	77,500	04/14/2014.	04/01/2024.
927804 FA 7	Virginia Elec & Pwr Co Sr Nt Ser B			1	2.A FE	6,043,800	145.238	8,714,250	6,000,000	6,032,457		(1,307)			6.000	5.945	JJ	166,000	360,000	01/27/2009.	01/15/2036.
927804 FE 9	Virginia Elec & Pwr Co Sr Nt			1	2.A FE	3,927,034	150.859	5,732,634	3,800,000	3,898,959		(3,273)			6.350	6.101	MN	20,779	241,300	05/08/2009.	11/30/2037.
927804 FP 4	Virginia Elec & Pwr Co Sr Nt			1	2.A FE	24,488,240	135.215	33,127,602	24,500,000	24,489,838		250			4.650	4.653	FA	430,383	1,139,250	08/12/2013.	08/15/2043.
92826C AC 6	Visa Inc Sr Nt			1	1.D FE	10,228,500	104.642	10,464,150	10,000,000	10,069,026		(34,158)			2.800	2.435	JD	13,222	280,000	02/04/2016.	12/14/2022.
92826C AD 4	Visa Inc Sr Nt			1	1.D FE	55,614,900	112.185	61,701,475	55,000,000	55,335,120		(62,625)			3.150	3.016	JD	81,813	1,732,500	03/28/2016.	12/14/2025.
92826C AF 9	Visa Inc Sr Nt			1	1.D FE	31,447,395	136.974	43,146,747	31,500,000	31,452,268		1,050			4.300	4.310	JD	63,963	1,354,500	12/09/2015.	12/14/2045.
92840V AB 8	Vistra Operations Co LLC Sr Nt			1	3.A FE	5,458,425	106.364	5,509,655	5,180,000	5,420,351		(38,074)			5.625	3.837	FA	110,075	145,688	07/09/2020.	02/15/2027.
92840V AF 9	Vistra Operations Co LLC Sr Nt			1	3.A FE	310,547	106.000	312,700	295,000	309,368		(1,179)			5.000	3.363	JJ	6,187		09/17/2020.	07/31/2027.
92939U AC 0	WEC Energy Group Inc Sr Nt			1	2.A FE	25,090,964	100.500	25,225,525	25,100,000	25,091,841		877			0.550	0.562	MS	39,881		09/14/2020.	09/15/2023.
92940P AD 6	Westrock Company Sr Nt			1	2.B FE	11,987,398	123.520	12,846,101	10,400,000	11,835,546		(145,335)			4.900	2.935	MS	150,049	509,600	02/11/2020.	03/15/2029.
92940P AE 4	Westrock Company Sr Nt			1	2.B FE	9,353,512	115.946	10,087,259	8,700,000	9,278,036		(68,694)			3.900	2.867	JD	28,275	339,300	03/05/2020.	06/01/2028.
92940P AF 1	Westrock Company Sr Nt			1	2.B FE	2,870,244	120.787	3,140,472	2,600,000	2,849,709		(18,377)			4.200	3.172	JD	9,100	109,200	11/14/2019.	06/01/2032.
931142 CM 3	Wal-Mart Stores Inc Sr Nt				1.C FE	18,163,966	159.478	27,988,389	17,550,000	18,029,580		(15,615)			6.200	5.945	AO	229,710	1,088,100	05/15/2009.	04/15/2038.
931142 DD 2	Wal-Mart Stores Inc Sr Nt				1.C FE	51,323,838	101.001	51,510,408	51,000,000	51,011,223		(38,391)			4.250	4.172	AO	457,583	2,167,500	04/21/2011.	04/15/2021.
931142 DK 6	Wal-Mart Stores Inc Sr Nt				1.C FE	20,633,430	136.825	25,996,750	19,000,000	20,419,061		(36,576)			4.750	4.235	AO	223,118	902,500	05/20/2014.	10/02/2043.
931142 ED 1	Wal-Mart Stores Inc Sr Nt			1	1.C FE	9,971,200	113.236	11,323,550	10,000,000	9,980,725		3,895			3.550	3.597	JD	4,931	355,000	06/20/2018.	06/26/2025.
931427 AQ 1	Walgreens Boots Alliance Sr Nt			1	2.B FE	8,478,580	110.600	9,401,017	8,500,000	8,487,492		2,066			3.450	3.480	JD	24,438	293,250	05/26/2016.	06/01/2026.
93884P CJ 7	Washington Gas Lt Co MT Nt Ser C				1.G FE	3,905,640	126.079	5,043,148	4,000,000	3,963,076		5,083			6.820	7.018	MS	80,324	272,800	09/19/2000.	10/09/2026.
93884P CL 2	Washington Gas Lt Co MT Nt Ser C				1.G FE	1,137,620	128.678	1,286,778	1,000,000	1,054,520		(7,775)			6.620	5.511	MS	19,492	66,200	08/09/2005.	10/23/2026.
940663 AA 5	Washington University Nt			1	1.B FE	7,500,000	114.998	8,624,828	7,500,000	7,500,000					3.790	3.790	AO	60,008	284,250	04/22/2015.	10/15/2055.
941053 AH 3	Waste Connections Inc Sr Nt			1	2.A FE	25,106,745	119.064	29,766,025	25,000,000	25,089,315		(9,861)			4.250	4.194	JD	88,542	1,062,500	02/22/2019.	12/01/2028.
941053 AJ 9	Waste Connections Inc Sr Nt			1	2.A FE	24,917,065	114.065	28,516,150	25,000,000	24,929,483		7,166			3.500	3.539	MN	145,833	875,000	04/22/2019.	05/01/2029.
94106B AA 9	Waste Connections Inc Sr Nt			1	2.A FE	2,999,730	107.636	3,229,083	3,000,000	2,999,763		33			2.600	2.601	FA	32,500	40,733	01/21/2020.	02/01/2030.
94106B AB 7	Waste Connections Inc Sr Nt			1	2.A FE	2,660,175	108.555	2,930,996	2,700,000	2,660,862		687			3.050	3.126	AO	20,588	45,293	03/04/2020.	04/01/2050.
94106L AV 1	Waste Management Inc Co Gtd Nt			1	2.A FE	9,223,995	149.521	11,214,053	7,500,000	9,000,857		(49,309)			6.125	4.537	MN	39,557	459,375	11/20/2018.	11/30/2039.
94106L BB 4	Waste Management Inc Nt			1	2.A FE	3,524,082	122.446	4,652,944	3,800,000	3,576,434		11,134			3.900	4.465	MS	49,400	148,200	11/10/2015.	03/01/2035.
94106L BC 2	Waste Management Inc Sr Nt			1	2.A FE	18,713,225	125.431	22,326,718	17,800,000	18,611,913		(21,583)			4.100	3.802	MS	243,267	729,800	10/24/2018.	03/01/2045.
94106L BE 8	Waste Management Inc Sr Nt			1	2.A FE	14,313,000	112.902	16,935,330	15,000,000	14,447,917		69,263			3.150	3.763	MN	60,375	472,500	01/08/2019.	11/15/2027.
948741 AH 6	Weingarten Realty Inv Sr Nt			1	2.B FE	33,475,855	103.161	34,559,036	33,500,000	33,495,474		2,772			3.375	3.384	MS	332,906	1,130,625	10/01/2012.	10/15/2022.
948741 AJ 2	Weingarten Realty Inv Sr Nt			1	2.B FE	5,076,450	103.644	5,182,205	5,000,000	5,046,663		(19,445)			3.500	3.074	AO	36,944	175,000	06/11/2019.	04/15/2023.
948741 AK 9	Weingarten Realty Inv Sr Nt			1	2.B FE	17,433,288	106.993	18,349,334	17,150,000	17,279,577		(40,125)			4.450	4.179	JJ	351,908	763,175	08/02/2016.	01/15/2024.
948741 AL 7	Weingarten Realty Inv Sr Nt			1	2.B FE	4,961,650	107.318	5,365,880	5,000,000	4,981,336		3,801			3.850	3.943	JD	16,042	192,500	05/07/2015.	06/01/2025.
948741 AM 5	Weingarten Realty Inv Sr Nt			1	2.B FE	5,928,485	106.136	6,320,423	5,955,000	5,940,670		2,297			3.250	3.297	FA	73,114	193,538	11/05/2019.	08/15/2026.
949746 RF 0	Wells Fargo & Co Sub Nt				2.B FE	37,011,035	141.730	51,677,556	36,462,000	36,956,927		(10,494)			5.606	5.501	JJ	942,539	2,044,060	02/05/2014.	01/15/2044.
94974B FJ 4	Wells Fargo & Co Sub Nt				2.B FE	30,981,710	105.975	32,852,157	31,000,000	30,995,591		1,975			3.450	3.457	FA	409,975	1,069,500	02/06/2013.	02/13/2023.
94974B FN 5	Wells Fargo & Co Sub Nt				2.B FE	4,982,950	109.233	5,461,630	5,000,000	4,994,830		1,830			4.125	4.167	FA	77,917	206,250	08/08/2013.	08/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
94974B FP 0	Wells Fargo & Co Sub Nt				2.B FE	24,997,720	138.950	34,737,600	25,000,000	24,998,134		36			5.375	5.376	MN	220,226	1,343,750	10/21/2013.	11/02/2043.
94974B FY 1	Wells Fargo & Co Sr Nt				2.B FE	22,976,310	114.643	26,367,798	23,000,000	22,987,864		1,962			4.100	4.111	JD	73,344	943,000	05/27/2014.	06/03/2026.
94974B GL 8	Wells Fargo & Co Sub Nt				2.B FE	22,219,552	117.178	25,896,250	22,100,000	22,222,491		(17,015)			4.300	4.198	JJ	419,716	950,300	10/29/2019.	07/22/2027.
94974B GT 1	Wells Fargo & Co MT Sub Nt				2.B FE	2,397,216	125.183	3,004,399	2,400,000	2,397,442		54			4.400	4.407	JD	4,987	105,600	06/07/2016.	06/14/2046.
955306 B# 1	West Pharmaceutical Svcs Sr Nt Ser B			1	1.G	5,000,000	108.183	5,409,128	5,000,000	5,000,000					3.820	3.820	JJ	93,378	191,000	07/05/2012.	07/05/2024.
955306 B@ 3	West Pharmaceutical Svcs Sr Nt Ser A			1	1.G	4,000,000	103.629	4,145,176	4,000,000	4,000,000					3.670	3.670	JJ	71,769	146,800	07/05/2012.	07/05/2022.
95709T AL 4	Westar Energy Inc 1st Mtg Bd			1	1.F FE	9,596,800	110.710	11,071,030	10,000,000	9,725,809		49,772			3.250	3.868	JD	27,083	325,000	04/26/2018.	12/01/2025.
95709T AP 5	Westar Energy Inc 1st Mtg Bd			1	1.F FE	6,972,840	110.279	7,719,523	7,000,000	6,982,247		2,537			3.100	3.145	AO	54,250	217,000	02/27/2017.	04/01/2027.
96145D AH 8	Westrock Co Sr Nt			1	2.B FE	8,486,546	115.949	9,855,648	8,500,000	8,489,103		1,283			4.000	4.021	MS	100,111	340,000	02/20/2019.	03/15/2028.
96316# AC 7	Wheeling Power Co Sr Nt Ser B			1	1.G	10,000,000	109.255	10,925,456	10,000,000	10,000,000					3.700	3.700	JD	30,833	370,000	06/01/2015.	06/01/2025.
963320 AR 7	Whirlpool Corp Sr Nt			1	2.B FE	4,205,080	109.767	4,390,664	4,000,000	4,087,167		(25,804)			4.000	3.269	MS	53,333	160,000	02/16/2016.	03/01/2024.
963320 AT 3	Whirlpool Corp Sr Nt			1	2.B FE	21,890,540	110.962	24,411,640	22,000,000	21,946,963		11,061			3.700	3.761	MN	135,667	814,000	07/22/2015.	05/01/2025.
963320 AW 6	Whirlpool Corp Sr Nt			1	2.B FE	14,910,373	121.942	16,218,313	13,300,000	14,734,594		(156,815)			4.750	3.195	FA	219,358	631,750	11/20/2019.	02/26/2029.
969133 AG 2	Willamette Inds Inc Deb				2.B FE	1,995,600	105.577	2,111,530	2,000,000	1,999,703		370			9.000	9.021	AO	45,000	180,000	09/27/1991.	10/01/2021.
96926G AD 5	William Marsh Rice Univ Nt			1	1.A FE	17,799,356	134.135	23,875,994	17,800,000	17,799,375		8			3.774	3.774	MN	85,838	671,772	04/16/2015.	05/15/2055.
96949L AC 9	Williams Partners LP Sr Nt			1	2.B FE	10,750,280	123.596	12,977,538	10,500,000	10,742,400		(5,412)			5.100	4.932	MS	157,675	535,500	10/29/2019.	09/15/2045.
96949L AD 7	Williams Partners LP Sr Nt			1	2.B FE	820,800	114.104	912,830	800,000	817,950		(2,560)			3.750	3.347	JD	1,333	30,000	11/14/2019.	06/15/2027.
96949L AE 5	Williams Partners LP Sr Nt			1	2.B FE	18,342,745	122.916	22,493,610	18,300,000	18,343,588		(973)			4.850	4.833	MS	295,850	887,550	10/29/2019.	03/01/2048.
96950F AF 1	Williams Partners LP Sr Nt			1	2.B FE	9,084,880	132.994	10,639,512	8,000,000	8,981,286		(28,810)			6.300	5.279	AO	106,400	504,000	02/06/2017.	04/15/2040.
96950F AK 0	Williams Partners LP Sr Nt			1	2.B FE	8,589,040	130.492	10,439,368	8,000,000	8,544,601		(12,535)			5.800	5.278	MN	59,289	464,000	03/02/2017.	11/15/2043.
96950F AL 8	Williams Partners LP Sr Nt			1	2.B FE	16,897,320	110.252	18,742,772	17,000,000	16,965,653		10,969			4.500	4.576	MN	97,750	765,000	11/12/2013.	11/15/2023.
976656 CE 6	Wisconsin Electric Power Co Sr Nt			1	1.G FE	1,057,170	113.029	1,130,286	1,000,000	1,050,704		(1,549)			3.650	3.323	JD	1,622	36,500	07/21/2016.	12/15/2042.
976656 CG 1	Wisconsin Electric Power Co Sr Nt			1	1.G FE	5,962,560	124.055	7,443,282	6,000,000	5,967,392		797			4.250	4.287	JD	21,250	255,000	05/12/2014.	06/01/2044.
976656 CJ 5	Wisconsin Electric Power Co Sr Nt			2	1.G FE	8,901,795	124.532	10,585,220	8,500,000	8,868,314		(8,730)			4.300	4.020	JD	16,244	365,500	11/22/2016.	12/15/2045.
976657 AL 0	Wisconsin Energy Corp Sr Nt			1	2.A FE	9,467,119	111.462	10,299,070	9,240,000	9,357,904		(24,243)			3.550	3.240	JD	14,579	328,020	03/09/2016.	06/15/2025.
98212B AL 7	WPX Energy Inc Sr Nt			1	3.C FE	502,500	106.000	530,000	500,000	502,241		(259)			4.500	4.425	JJ	10,375	11,563	01/07/2020.	01/15/2030.
983024 AL 4	Wyeth Nt			1	1.F FE	9,357,878	149.178	13,053,084	8,750,000	9,201,030		(18,744)			6.000	5.515	FA	198,333	525,000	05/01/2007.	02/15/2036.
98389B AR 1	Xcel Energy Inc Sr Nt			1	2.A FE	21,143,850	109.918	23,082,759	21,000,000	21,074,431		(15,461)			3.300	3.213	JD	57,750	693,000	03/03/2016.	06/01/2025.
98389B AU 4	Xcel Energy Inc Sr Nt			2	2.A FE	9,980,600	112.807	11,280,720	10,000,000	9,987,752		1,843			3.350	3.373	JD	27,917	335,000	11/28/2016.	12/01/2026.
98389B AZ 3	Xcel Energy Inc Sr Nt			1	2.A FE	13,487,310	100.284	13,538,313	13,500,000	13,488,422		1,112			0.500	0.531	AO	18,000		09/22/2020.	10/15/2023.
988498 AL 5	Yum Brands Inc Sr Nt			1	4.A FE	3,017,775	109.650	3,256,605	2,970,000	3,012,768		(3,919)			4.750	4.549	JJ	65,051	119,130	09/19/2019.	01/15/2030.
98877D AC 9	ZF NA Capital Sr Nt			1	3.A FE	4,442,438	107.761	4,687,604	4,350,000	4,409,091		(12,166)			4.750	4.402	AO	35,585	206,625	02/14/2018.	04/29/2025.
98934K AB 6	Zeneca Wilmington Gtd Deb				2.A FE	4,757,803	117.807	5,006,785	4,250,000	4,363,467		(35,244)			7.000	5.974	MN	38,014	297,500	09/16/2003.	11/15/2023.
98956P AF 9	Zimmer Hldgs Inc Sr Nt			1	2.B FE	2,108,980	110.459	2,209,188	2,000,000	2,086,428		(20,362)			3.550	2.410	AO	17,750	71,000	11/20/2019.	04/01/2025.
98956P AS 1	Zimmer Hldgs Inc Sr Nt			1	2.B FE	9,988,100	110.264	11,026,350	10,000,000	9,989,346		1,246			3.050	3.073	JJ	140,639	97,431	03/13/2020.	01/15/2026.
98956P AT 9	Zimmer Hldgs Inc Sr Nt			1	2.B FE	32,811,205	113.238	34,707,508	30,650,000	32,803,112		(8,093)			3.550	2.645	MS	305,266	235,188	12/14/2020.	03/20/2030.
98978V AB 9	Zoetis Inc Sr Nt			1	2.B FE	24,318,463	105.189	24,173,415	22,981,000	24,136,912		(181,551)			3.250	0.492	FA	311,201		10/01/2020.	02/01/2023.
98978V AL 7	Zoetis Inc Sr Nt			2	2.B FE	12,923,610	111.899	14,546,831	13,000,000	12,946,296		7,133			3.000	3.069	MS	118,083	390,000	10/16/2017.	09/12/2027.
98978V AM 5	Zoetis Inc Sr Nt			1	2.B FE	34,913,180	124.380	43,533,000	35,000,000	34,919,456		1,666			3.950	3.964	MS	418,590	1,382,500	11/06/2017.	09/12/2047.
D8286# AB 6	Sirona Dental Services GmbH Sr Nt				2.B	24,518,250	103.083	28,333,319	27,486,000	27,486,000				2,256,750	1.310	1.310	AO	64,012	333,436	10/27/2016.	10/27/2027.

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
P16259 AM 8	BBVA Bancomer SA Texas Sub Nt		..	2	3.B FE	643,416	108.550	727,285	670,000	646,041		179			5.125	5.315	JJ	15,643	26,138	02/03/2020.	01/18/2033.
000000 00 0	48 Forty Nt		..		5.B Z	196,588	98.000	196,588	200,600	196,587		(1)			11.500	11.944	MN	1,987		12/23/2020.	05/31/2027.
U2339C DV 7	Daimler Fin NA LLC Sr Nt		..	1	2.A FE	1,307,488	106.925	1,390,019	1,300,000	1,305,677		(1,555)			2.700	2.567	JD	1,658	35,100	10/29/2019.	06/14/2024.
000000 00 0	Royal Bank of Canada Sub Nt		A		2.A FE	3,946,750	78.000	3,900,000	5,000,000	3,946,782		32			0.504	0.936	MJSD	70		12/31/2020.	06/29/2085.
067901 AH 1	Barrick Gold Corp Sr Nt		..	1	2.B FE	15,472,597	137.932	21,379,507	15,500,000	15,477,533		565			5.250	5.261	AO	203,438	813,750	02/24/2015.	04/01/2042.
134808 AC 8	Canacol Energy Ltd Sr Nt		A	2	4.A FE	598,938	107.126	674,894	630,000	602,935		3,998			7.250	8.438	MN	7,359	45,675	03/11/2020.	05/03/2025.
136375 AY 8	Canadian Natl RR Co Deb		..		1.F FE	1,082,460	116.104	1,161,037	1,000,000	1,015,000		(5,636)			7.625	6.928	MN	9,743	76,250	02/02/1998.	05/15/2023.
136375 BD 3	Canadian Natl RR Co Nt		..	1	1.F FE	5,667,095	138.185	7,600,164	5,500,000	5,580,876		(8,172)			6.900	6.647	JJ	174,992	379,500	05/25/2004.	07/15/2028.
136375 BE 1	Canadian Natl RR Co Nt		..	1	1.F FE	6,250,272	158.252	9,020,341	5,700,000	6,102,947		(15,355)			6.712	6.006	JJ	176,414	382,584	05/14/2007.	07/15/2036.
136375 BL 5	Canadian Natl RR Co Nt		..	1	1.F FE	16,923,278	152.803	24,448,432	16,000,000	16,647,008		(30,639)			6.250	5.824	FA	416,667	1,000,000	04/27/2007.	08/01/2034.
136375 BQ 4	Canadian Natl RR Co Sr Nt		..	1	1.F FE	5,255,500	155.954	7,797,685	5,000,000	5,197,219		(6,622)			6.375	6.000	MN	40,729	318,750	12/17/2008.	11/15/2037.
136375 CD 2	Canadian Natl RR Co Sr Nt		..	1	1.F FE	7,913,600	108.061	8,644,864	8,000,000	7,963,338		8,757			2.950	3.076	MN	26,222	236,000	11/04/2014.	11/21/2024.
136385 AG 6	Canadian Natural Resources Sr Nt		A		2.B FE	8,900,080	125.916	10,073,304	8,000,000	8,774,347		(37,467)			5.850	4.891	FA	195,000	468,000	05/24/2017.	02/01/2035.
136385 AL 5	Canadian Natural Resources Sr Nt		A		2.B FE	4,733,880	134.285	5,371,384	4,000,000	4,661,999		(24,320)			6.250	4.823	MS	73,611	250,000	04/05/2018.	03/15/2038.
136385 AT 8	Canadian Natural Resources Sr Nt		A	1	2.B FE	6,996,990	108.910	7,623,721	7,000,000	6,998,929		301			3.800	3.805	AO	56,156	266,000	03/26/2014.	04/15/2024.
136385 AX 9	Canadian Natural Resources Sr Nt		A	1	2.B FE	37,582,100	112.205	41,515,739	37,000,000	37,510,690		(75,492)			3.850	3.592	JD	118,708	1,424,500	11/14/2019.	06/01/2027.
136385 AY 7	Canadian Natural Resources Sr Nt	LS	A	1	2.B FE	16,596,093	127.006	20,956,040	16,500,000	16,590,517		(1,735)			4.950	4.912	JD	68,063	816,750	04/25/2018.	06/01/2047.
136420 AF 3	Canadian Occidental Petroleum Sr Nt	LS	..	1	1.E FE	15,970,540	133.185	18,645,900	14,000,000	15,095,775		(115,794)			7.400	6.061	MN	172,667	1,036,000	05/04/2011.	05/01/2028.
13645R AP 9	Canadian Pacific Railway Sr Nt		..	1	2.A FE	34,352,850	104.137	36,447,950	35,000,000	34,919,058		74,376			4.500	4.731	JJ	726,250	1,575,000	11/28/2011.	01/15/2022.
13645R AY 0	Canadian Pacific Railway Sr Nt		A	1	2.A FE	4,995,400	117.349	5,867,425	5,000,000	4,996,501		398			4.000	4.011	JD	16,667	200,000	05/14/2018.	06/01/2028.
14040* AA 1	Capital Power US Funding Sr Nt Ser A		..	1	2.C	30,000,000	101.732	30,519,577	30,000,000	30,000,000					5.210	5.210	JD	69,467	1,563,000	06/15/2011.	06/15/2021.
335934 AL 9	First Quantum Minerals LTD Sr Nt		A	2	5.A FE	705,375	104.125	739,288	710,000	706,159		761			7.500	7.647	AO	13,313	53,250	11/19/2019.	04/01/2025.
335934 AT 2	First Quantum Minerals LTD Sr Nt		A	1	5.A FE	970,000	108.500	1,052,450	970,000	970,000					6.875	6.875	AO	16,672		09/17/2020.	10/15/2027.
349553 B@ 5	Fortis Inc Sr Nt Ser C		A		2.A	26,863,750	105.168	26,292,053	25,000,000	26,710,806		(152,944)			3.840	1.296	AO	240,000		10/02/2020.	10/01/2023.
448055 AD 5	Husky Energy Inc Sr Nt		..	1	2.B FE	19,900,782	126.291	22,170,368	17,555,000	19,550,789		(72,136)			6.800	5.722	MS	351,490	1,193,740	06/21/2018.	09/15/2037.
58518N 2A 9	Meglobal Canada ULC Sr Nt		A		2.B FE	325,000	124.500	404,625	325,000	325,000					5.875	5.875	MN	2,281	9,547	05/12/2020.	05/18/2030.
65334H AA 0	Nexen Inc Sr Nt		..	1	1.E FE	36,968,736	146.941	49,004,824	33,350,000	35,878,998		(146,350)			7.875	6.892	MS	773,303	2,626,313	02/01/2011.	03/15/2032.
65334H AE 2	Nexen Inc Sr Nt		..	1	1.E FE	17,221,199	130.612	24,289,914	18,597,000	17,554,317		43,772			5.875	6.485	MS	336,877	1,092,574	04/06/2011.	03/10/2035.
65334H AG 7	Nexen Inc Sr Nt		..	1	1.E FE	10,072,800	136.205	13,620,500	10,000,000	10,058,578		(1,995)			6.400	6.342	MN	81,778	640,000	04/06/2011.	05/15/2037.
65334H AJ 1	Nexen Inc Sr Nt		..	1	1.E FE	5,451,550	154.821	7,741,050	5,000,000	5,377,124		(9,923)			7.500	6.780	JJ	157,292	375,000	01/12/2011.	07/30/2039.
67077M AC 2	Nutrien Ltd Sr Nt		A	1	2.B FE	18,105,291	108.466	19,740,739	18,200,000	18,146,514		15,475			3.625	3.723	MS	194,260	659,750	04/10/2018.	03/15/2024.
67077M AF 5	Nutrien Ltd Sr Nt		A	1	2.B FE	30,329,069	134.686	39,261,086	29,150,000	30,218,380		(43,250)			5.875	5.519	JD	142,714	1,712,563	04/10/2018.	12/01/2036.
67077M AG 3	Nutrien Ltd Sr Nt		A	1	2.B FE	8,222,102	137.730	10,536,307	7,650,000	8,182,719		(15,278)			5.625	5.065	JD	35,859	430,313	04/10/2018.	12/01/2040.
67077M AJ 7	Nutrien Ltd Sr Nt		A	1	2.B FE	22,434,603	104.004	22,620,805	21,750,000	22,319,748		(107,675)			3.150	1.371	AO	171,281	300,825	10/02/2020.	10/01/2022.
67077M AK 4	Nutrien Ltd Sr Nt		A	1	2.B FE	802,553	106.328	797,462	750,000	793,925		(8,627)			3.500	0.767	JD	2,188	13,125	07/23/2020.	06/01/2023.
67077M AP 3	Nutrien Ltd Sr Nt		A	1	2.B FE	5,660,081	143.677	6,465,465	4,500,000	5,544,282		(44,412)			7.125	4.953	MN	33,844	320,625	04/10/2018.	05/23/2036.
67077M AQ 1	Nutrien Ltd Sr Nt		A	1	2.B FE	19,948,761	143.505	28,700,900	20,000,000	19,953,086		1,223			6.125	6.145	JJ	564,861	1,225,000	04/10/2018.	01/15/2041.
67077M AT 5	Nutrien Ltd Sr Nt		A	1	2.B FE	2,203,100	119.572	2,391,442	2,000,000	2,181,146		(19,830)			4.200	2.922	AO	21,000	84,000	11/20/2019.	04/01/2029.
683715 AB 2	Open Text Corp Sr Nt		A	1	3.B FE	114,400	103.875	114,263	110,000	113,912		(488)			5.875	5.115	JD	539	6,463	03/09/2020.	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
683715 AC 0	Open Text Corp Sr Nt		A	1	3.B FE	1,259,100	104.000	1,310,400	1,260,000	1,259,183		83			3.875	3.885	FA	18,445	24,006	03/02/2020.	02/15/2028.
716442 AH 1	Petro-Canada Sr Nt			1	2.A FE	2,028,408	121.805	2,643,175	2,170,000	2,069,908		5,279			5.350	5.875	JJ	53,533	116,095	12/10/2010.	07/15/2033.
71644E AB 8	Petro-Canada Deb				2.A FE	5,537,960	106.671	4,266,848	4,000,000	4,109,897		(132,852)			9.250	5.633	AO	78,111	370,000	05/02/2005.	10/15/2021.
71644E AF 9	Petro-Canada Deb	LS		1	2.A FE	5,082,160	130.169	6,508,430	5,000,000	5,041,763		(4,035)			7.000	6.858	MN	44,722	350,000	05/25/2004.	11/15/2028.
71644E AG 7	Petro-Canada Sr Nt			1	2.A FE	4,879,749	129.489	6,131,280	4,735,000	4,842,593		(4,730)			5.950	5.716	MN	35,999	281,733	12/01/2010.	05/15/2035.
725906 AH 4	Placer Dome Inc Sr Nt			1	2.B FE	7,434,424	128.473	7,836,853	6,100,000	7,035,822		(56,022)			6.375	4.704	MS	129,625	388,875	07/30/2012.	03/01/2033.
725906 AN 1	Placer Dome Inc Sr Nt			1	2.B FE	2,281,900	139.102	2,782,032	2,000,000	2,209,189		(9,057)			6.450	5.413	AO	27,233	129,000	11/03/2010.	10/15/2035.
775109 AY 7	Rogers Communications Inc Sr Nt		A	1	2.A FE	22,732,690	109.349	24,056,758	22,000,000	22,242,780		(82,663)			4.100	3.674	AO	225,500	902,000	09/19/2014.	10/01/2023.
775109 AZ 4	Rogers Communications Inc Sr Nt		A	1	2.A FE	12,848,538	141.077	16,816,355	11,920,000	12,753,299		(19,558)			5.450	4.935	AO	162,410	649,640	12/02/2015.	10/01/2043.
775109 BB 6	Rogers Communications Inc Sr Nt		A	1	2.A FE	44,877,920	137.097	60,747,636	44,310,000	44,820,747		(11,912)			5.000	4.916	MS	652,342	2,215,500	12/02/2015.	03/15/2044.
867224 AA 5	Suncor Energy Inc Sr Nt		A	1	2.A FE	4,509,810	110.318	4,964,324	4,500,000	4,505,986		(1,459)			3.600	3.562	JD	13,500	162,000	02/28/2018.	12/01/2024.
867224 AB 3	Suncor Energy Inc Sr Nt		A		2.A FE	5,316,965	111.946	6,157,047	5,500,000	5,326,090		3,440			4.000	4.197	MN	28,111	220,000	04/30/2018.	11/15/2047.
867229 AD 8	Suncor Energy Inc Sr Nt		A		2.A FE	907,991	130.403	912,818	700,000	895,411		(10,817)			5.950	3.413	JD	3,471	41,650	10/29/2019.	12/01/2034.
893526 DF 7	TransCanada Pipelines Ltd Nt			1	2.A FE	13,628,360	130.715	18,300,128	14,000,000	13,744,980		12,507			5.600	5.795	MS	198,178	784,000	05/17/2007.	03/31/2034.
893526 DJ 9	TransCanada Pipelines Ltd Sr Nt		A		2.A FE	2,184,432	137.521	2,337,854	1,700,000	2,167,016		(15,599)			6.100	4.044	JD	8,642	103,700	11/14/2019.	06/01/2040.
89352H AL 3	TransCanada Pipelines Ltd Nt		A	1	2.A FE	22,303,606	124.768	25,764,509	20,650,000	22,096,400		(35,853)			5.000	4.505	AO	215,104	1,032,500	06/06/2014.	10/16/2043.
89352H AM 1	TransCanada Pipelines Ltd Sr Nt		A	2	2.A FE	7,494,828	122.202	8,065,358	6,600,000	7,438,038		(50,860)			4.625	3.402	MS	101,750	305,250	11/14/2019.	03/01/2034.
89352H AW 9	TransCanada Pipelines Ltd Sr Nt		A	1	2.A FE	22,760,502	118.115	27,048,289	22,900,000	22,787,811		12,552			4.250	4.328	MN	124,360	973,250	12/13/2018.	05/15/2028.
89352H AY 5	TransCanada Pipelines Ltd Sr Nt		A	1	2.A FE	8,506,374	129.311	9,569,029	7,400,000	8,481,567		(22,173)			4.875	3.984	MN	46,096	360,750	11/14/2019.	05/15/2048.
89352H AZ 2	TransCanada Pipelines Ltd Sr Nt		A	2	2.A FE	5,983,680	133.818	8,029,062	6,000,000	5,983,978		240			5.100	5.118	MS	90,100	306,000	10/10/2018.	03/15/2049.
98417E AC 4	Xstrata Finance Canada Gtd Nt			1	2.A FE	2,700,943	137.458	3,360,848	2,445,000	2,649,561		(6,801)			6.900	6.099	MN	21,557	168,705	04/06/2011.	11/15/2037.
98417E AK 6	Xstrata Finance Canada Sr Nt			1	2.A FE	6,991,180	103.993	7,279,475	7,000,000	6,999,058		1,036			4.950	4.966	MN	44,275	346,500	11/03/2011.	11/15/2021.
98462Y B# 6	Yamana Gold Inc Priv Pl Sr Nt			1	2.C	18,000,000	103.081	18,554,639	18,000,000	18,000,000					4.760	4.761	JD	2,380	856,800	03/23/2012.	03/23/2022.
C7051* AA 8	GCT Canada Ltd Prnrship Sr Sec Nt			1	2.C PL	25,486,055	105.673	29,065,165	27,504,912	27,504,912				561,109	3.860	3.860	JD	47,186	1,029,564	12/15/2015.	12/15/2025.
000000 00 0	United Bank For Africa Sr Nt		D		4.B FE	323,200	102.538	328,122	320,000	322,706		(494)			7.750	7.119	JD	1,584	12,400	09/09/2020.	06/08/2022.
000000 00 0	Banco BTG Pactual Sub Nt		D		4.B FE	336,000	106.126	339,603	320,000	334,378		(1,622)			5.750	3.073	MS	4,753		10/16/2020.	09/28/2022.
000000 00 0	VTB Bank OJSC Sub Nt		D		4.C FE	657,817	107.081	647,839	605,000	638,655		(17,869)			6.950	3.709	AO	8,643	42,048	12/03/2019.	10/17/2022.
000000 00 0	Sberbank of Russia Sub Nt		D		3.A FE	328,135	105.285	326,384	310,000	321,590		(6,101)			5.125	3.002	AO	2,736	15,888	12/03/2019.	10/29/2022.
000000 00 0	Petkim Petrokimya Holdings Sr Nt		D	2	4.B FE	345,950	102.149	347,305	340,000	345,748		(202)			5.875	5.003	JJ	8,600		11/30/2020.	01/26/2023.
000000 00 0	Cia Latino Americana 1st Lien		D		5.C FE	58,591	40.000	57,156	142,891	67,832		9,241			9.500	46.826	JJ	6,071	7,891	07/20/2020.	07/20/2023.
000000 00 0	Studio City Finance LTD Sr Nt		D	1	4.A FE	537,293	104.404	532,460	510,000	529,780		(7,127)			7.250	4.743	FA	14,379	21,388	09/16/2020.	02/11/2024.
000000 00 0	MARB BondCo PLC Sr Nt		D	2	3.C FE	206,100	102.919	205,838	200,000	204,686		(1,414)			7.000	3.921	MS	4,122		10/02/2020.	03/15/2024.
000000 00 0	Ades International Sr Nt		D	2	4.A FE	545,000	100.000	545,000	545,000	545,000					8.625	8.625	AO	8,748	47,006	04/16/2019.	04/24/2024.
000000 00 0	MTN Mauritius Investments Sr Nt		D		3.C FE	207,700	105.470	210,940	200,000	207,470		(230)			4.755	3.707	MN	1,321		11/12/2020.	11/11/2024.
000000 00 0	DTEK Finance PLC 1st Lien PIK		D	2	6. FE	416,093	63.000	267,750	425,000	267,750	(149,033)	1,068			10.750	11.350	JAJO		11,422	10/30/2019.	12/31/2024.
000000 00 0	Banco Do Brasil (Cayman) Sr Nt		D	1	3.C FE	406,055	109.000	419,650	385,000	403,387		(2,668)			4.625	3.351	JJ	8,211	10,869	06/12/2020.	01/15/2025.
000000 00 0	Turkiye Vakiflar Bankasi Sr Nt		D		4.B FE	601,250	98.500	640,250	650,000	605,558		4,308			5.250	7.208	FA	13,840	17,063	07/10/2020.	02/05/2025.
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt		D		4.A FE	340,373	100.400	331,320	330,000	338,861		(1,512)			6.750	6.005	FA	8,415	18,563	01/22/2020.	02/15/2025.
000000 00 0	Akbank TAS Sr Nt		D		4.B FE	602,607	101.000	696,900	690,000	613,385		10,778			5.125	8.245	MS	8,939	23,319	04/06/2020.	03/31/2025.
000000 00 0	China Evergrande Group Sec Nt		D	1	4.B FE	468,375	82.803	434,718	525,000	478,064		7,597			8.750	11.346	JD	383	45,938	01/09/2020.	06/28/2025.

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
000000 00 0	YPF Sociedad Anonima Sr Nt		D	1	5.C FE	1,278,216	77.882	1,227,420	1,576,000	1,307,476		29,260			8.500	13.591	JJ	56,933	53,380	09/08/2020.	07/28/2025.
000000 00 0	Office Cherifien Des Pho Sr Nt		D		3.A FE	580,256	108.797	598,381	550,000	578,085		(2,171)			4.500	3.340	AO	4,744	12,375	09/21/2020.	10/22/2025.
000000 00 0	Turk Sise Ve Cam Fabrika Sr Nt		D	1	4.B FE	300,300	111.000	366,300	330,000	303,119		2,819			6.950	8.944	MS	6,817	11,468	04/17/2020.	03/14/2026.
000000 00 0	MHP Lux SA Sr Nt		D		4.B FE	414,470	109.500	514,650	470,000	419,774		5,305			6.950	9.316	AO	7,985	24,499	09/08/2020.	04/03/2026.
000000 00 0	Country Garden Holdings Co 1st Lien		D	1	2.C FE	458,700	112.557	495,250	440,000	454,605		(2,901)			7.250	6.349	AO	7,355	31,900	07/17/2019.	04/08/2026.
000000 00 0	Yuzhou Group 1st Lien		D	1	4.A FE	342,550	106.805	363,138	340,000	342,482		(68)			7.850	7.687	FA	10,305		09/17/2020.	08/12/2026.
000000 00 0	Emaar Sukuk Ltd Sr Nt MTN		D		3.A FE	574,308	101.400	588,120	580,000	574,518		210			3.635	3.821	MS	6,208		10/15/2020.	09/15/2026.
000000 00 0	MTN Mauritius Investments Sr Nt		D	1	3.C FE	516,988	114.500	561,050	490,000	512,852		(3,678)			6.500	5.517	AO	6,901	25,350	04/28/2020.	10/13/2026.
000000 00 0	Digicel Intl Finance Sub Nt		D		5.B FE	336,750	83.625	355,406	425,000	338,850		2,100			8.000	12.960	JD	1,511	17,333	12/18/2020.	12/31/2026.
000000 00 0	Medco Bell PTE Ltd 1st Lien		D	1	4.A FE	450,000	102.625	590,094	575,000	459,189		9,189			6.375	10.888	JJ	15,375	11,953	09/17/2020.	01/30/2027.
000000 00 0	Kuwait Projects Co Spc L Euro MTN		D		3.B FE	636,655	103.125	716,719	695,000	641,094		4,439			4.500	6.030	FA	11,120	15,638	05/26/2020.	02/23/2027.
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt		D		4.A FE	484,373	100.253	571,439	570,000	488,041		3,669			6.875	10.036	FA	13,607	11,344	09/22/2020.	02/26/2027.
000000 00 0	Turkiye Garanti Bankasi Sr Nt		D	2	5.B FE	645,813	98.360	678,684	690,000	650,871		4,681			6.125	7.248	MN	4,344	42,263	12/16/2019.	05/24/2027.
000000 00 0	C&W Senior Financing DAC Sr Nt		D	1	4.A FE	1,099,156	107.887	1,111,236	1,030,000	1,097,099		(2,057)			6.875	4.736	JJ	32,652		12/17/2020.	09/15/2027.
000000 00 0	Oztel Holdings SPC Ltd Sec Nt		D		3.C FE	628,475	107.240	643,440	600,000	625,526		(2,701)			6.625	5.900	AO	7,398	39,750	12/03/2019.	04/24/2028.
000000 00 0	Wynn Macau LTD Sr Nt		D	1	4.A FE	653,250	105.250	684,125	650,000	653,197		(53)			5.625	5.503	FA	12,695		11/10/2020.	08/26/2028.
000000 00 0	Al Candelaria Spain SLU Sec Nt		D	2	3.C FE	330,450	116.500	349,500	300,000	328,958		(1,492)			7.500	5.130	JD	1,000	11,250	09/18/2020.	12/15/2028.
000000 00 0	MHP Lux SA Sr Nt		D		4.B FE	370,975	102.000	387,600	380,000	371,094		119			6.250	6.607	MS	6,729		11/10/2020.	09/19/2029.
000000 00 0	Metinvest BV Sr Nt		D		4.B FE	296,250	108.978	326,934	300,000	296,391		141			7.750	7.944	MN	2,842	11,625	09/09/2020.	10/17/2029.
000000 00 0	Melco Resorts Finance Sr Nt		D	1	3.B FE	340,313	103.790	342,507	330,000	339,989		(323)			5.375	4.855	JD	1,330	8,869	09/16/2020.	12/04/2029.
000000 00 0	Braskem Netherlands Sr Nt		D	1	3.A FE	1,160,520	103.375	1,235,331	1,195,000	1,161,763		1,243			4.500	4.872	JJ	22,556	11,138	12/02/2020.	01/31/2030.
000000 00 0	Alfa Bank AO Via Alfa Bond Sub Nt		D	2	4.A FE	311,760	103.530	331,296	320,000	312,149		389			5.950	6.303	AO	4,020	9,520	05/28/2020.	04/15/2030.
000000 00 0	Banco Internac Del Peru Sub Nt		D	1	3.A FE	336,270	103.375	341,138	330,000	335,947		(323)			4.000	3.565	JJ	6,343		09/17/2020.	07/08/2030.
000000 00 0	Intl Airport Finance SA 1st Lien		D	1	5.B FE	116,729	99.250	148,530	149,653	117,965		1,236			12.000	16.864	MS	5,288	8,979	03/12/2020.	03/15/2033.
000000 00 0	Bangkok Bank PCL Euro MTN		D	2	3.A FE	639,390	104.953	734,672	700,000	641,368		1,978			3.733	4.559	MS	6,968	13,066	06/05/2020.	09/25/2034.
000000 00 0	ACWA Power Mgmt Invst Sec Nt		D	1	2.C FE	353,925	119.458	394,211	330,000	352,092		(1,833)			5.950	5.025	JD	873	19,635	01/06/2020.	12/15/2039.
000000 00 0	Office Cherifien Des Pho Sr Nt		D		3.A FE	678,975	130.856	745,880	570,000	678,248		(727)			6.875	5.423	AO	7,184	10,313	10/27/2020.	04/25/2044.
00105D AF 2	AES Gener SA Jr Sb Nt		D	2	3.B FE	619,678	111.000	688,200	620,000	619,998		9			7.125	7.125	JJ	21,474	56,446	03/18/2019.	03/26/2079.
00109A AB 3	AES Panama Generation HL Sr Nt		D	1	2.C FE	210,000	108.190	227,199	210,000	210,000					4.375	4.375	MN	791	2,705	08/10/2020.	05/31/2030.
00205G AA 5	APT Pipelines Ltd Sr Nt		C	1	2.B FE	21,796,720	104.807	23,057,496	22,000,000	21,957,856		22,521			3.875	3.988	AO	189,444	852,500	10/03/2012.	10/11/2022.
00654A AA 4	Adani Green Energy UP Sr Nt		D	1	3.A FE	520,000	110.875	576,550	520,000	520,000					6.250	6.250	JD	1,896	32,500	05/30/2019.	12/10/2024.
00913R AD 8	Air Liquide Fin Sr Nt		D	1	1.G FE	4,482,990	108.947	4,902,620	4,500,000	4,489,725		1,647			2.500	2.543	MS	29,375	112,500	09/22/2016.	09/27/2026.
00913R AE 6	Air Liquide Fin Sr Nt		D	1	1.G FE	22,703,225	121.694	27,381,128	22,500,000	22,685,361		(4,471)			3.500	3.451	MS	205,625	787,500	10/03/2016.	09/27/2046.
00973R AC 7	Aker BP ASA Sr Nt		D	1	3.A FE	3,088,300	103.591	3,159,522	3,050,000	3,068,422		(7,527)			5.875	5.585	MS	45,295	179,188	03/16/2018.	03/31/2025.
00973R AD 5	Aker BP ASA Sr Nt		D	1	2.C FE	935,425	103.459	962,167	930,000	933,880		(1,016)			4.750	4.618	JD	1,963	44,175	06/12/2019.	06/15/2024.
00973R AE 3	Aker BP ASA Nt		D	1	2.C FE	3,644,833	104.949	3,830,635	3,650,000	3,645,767		934			3.000	3.031	JJ	50,492	54,750	01/17/2020.	01/15/2025.
00973R AF 0	Aker BP ASA Nt		D	1	2.C FE	27,694,038	105.031	29,093,559	27,700,000	27,694,444		406			3.750	3.752	JJ	478,979	519,375	01/10/2020.	01/15/2030.
03512T AE 1	Anglogold Holdings PLC Sr Nt		D	1	2.C FE	433,106	107.488	451,451	420,000	432,920		(186)			3.750	3.363	AO	3,938		10/30/2020.	10/01/2030.
046353 AD 0	AstraZeneca PLC Sr Nt		D	1	2.A FE	25,923,000	154.337	30,867,360	20,000,000	24,791,865		(191,148)			6.450	4.408	MS	379,833	1,290,000	04/17/2014.	09/15/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
046353 AG 3	AstraZeneca PLC Sr Nt		C	1	2.A FE	4,968,850	123.441	6,172,060	5,000,000	4,974,133		735			4.000	4.036	MS	57,222	200,000	09/11/2012.	09/18/2042.
046353 AM 0	AstraZeneca PLC Nt		D	1	2.A FE	14,790,300	134.245	20,136,675	15,000,000	14,809,615		4,120			4.375	4.460	MN	82,031	656,250	11/10/2015.	11/16/2045.
046353 AN 8	AstraZeneca PLC Sr Nt		D	1	2.A FE	2,092,960	112.502	2,250,030	2,000,000	2,079,882		(11,809)			3.125	2.427	JD	3,299	62,500	11/20/2019.	06/12/2027.
046353 AR 9	AstraZeneca PLC Sr Nt		D	1	2.A FE	5,444,800	107.719	5,385,970	5,000,000	5,384,704		(60,096)			3.500	0.455	FA	65,139	87,500	08/05/2020.	08/17/2023.
046353 AT 5	AstraZeneca PLC Sr Nt		D	1	2.A FE	23,901,600	119.156	28,597,464	24,000,000	23,920,020		8,260			4.000	4.049	JJ	437,333	960,000	08/14/2018.	01/17/2029.
05279# AF 6	Autoliv ASP Inc Sr Nt Ser B		D	1	2.B FE	11,000,000	100.710	11,078,104	11,000,000	11,000,000					3.510	3.510	AO	72,930	408,558	04/23/2014.	04/23/2021.
05541V AE 6	BG Energy Cap PLC Co Gtd Nt		C	1	1.E FE	30,755,100	102.666	31,826,584	31,000,000	30,977,023		28,282			4.000	4.097	AO	261,778	1,240,000	10/06/2011.	10/15/2021.
055451 AU 2	BHP Billiton Fin USA Ltd Sr Nt		D	1	1.F FE	11,985,240	109.293	13,115,124	12,000,000	11,995,373		1,570			3.850	3.865	MS	116,783	462,000	09/25/2013.	09/30/2023.
055451 AV 0	BHP Billiton Fin USA Ltd Sr Nt		D	1	1.F FE	42,458,900	147.093	61,778,934	42,000,000	42,400,773		(9,515)			5.000	4.930	MS	530,833	2,100,000	12/10/2013.	09/30/2043.
05565A AR 4	BNP Paribas SA Sub Nt		C		2.A FE	17,968,320	114.782	20,660,706	18,000,000	17,981,318		3,030			4.375	4.397	MN	107,188	787,500	05/05/2016.	05/12/2026.
05565Q CZ 9	BP Capital Markets PLC Sr Nt		C	1	1.F FE	12,000,000	103.270	12,392,448	12,000,000	12,000,000					3.062	3.062	MS	106,149	367,440	03/12/2015.	03/17/2022.
05565Q DH 8	BP Capital Markets PLC Nt		D		1.F FE	16,024,595	116.214	18,013,139	15,500,000	15,879,069		(41,221)			3.723	3.368	MN	52,898	577,065	04/18/2017.	11/28/2028.
05565Q DN 5	BP Capital Markets PLC Nt		D		1.F FE	2,948,148	112.283	3,143,924	2,800,000	2,927,995		(17,276)			3.279	2.534	MS	26,013	91,812	10/29/2019.	09/19/2027.
05567H CY 0	BNP Paribas Sr Nt SIFMA Linked		C		1.D FE	25,000,000	134.940	33,735,000	25,000,000	25,000,000					9.441	7.545	JAJO	472,060	2,030,874	07/03/2007.	07/19/2027.
05567H DB 9	BNP Paribas SIFMA MT Nt		C		1.D FE	10,000,000	134.940	13,494,000	10,000,000	10,000,000					9.471	7.904	FMAN	121,023	801,250	10/31/2007.	11/15/2027.
05578A AA 6	BPCE SA Sr Nt		D		1.E FE	1,982,900	104.540	2,090,804	2,000,000	1,992,766		3,414			2.750	2.935	JJ	25,972	55,000	01/08/2018.	01/11/2023.
05578A AJ 7	BPCE SA Sr Nt		D		1.E FE	11,870,520	110.561	13,267,332	12,000,000	11,904,595		11,842			3.250	3.378	JJ	184,167	390,000	01/08/2018.	01/11/2028.
05578D AX 0	BPCE SA Sr Nt		D		1.E FE	29,708,400	112.791	33,837,390	30,000,000	29,815,410		27,635			3.375	3.491	JD	81,563	1,012,500	11/29/2016.	12/02/2026.
05578Q AB 9	BPCE SA Sub Nt		D		2.A FE	14,554,120	113.874	15,942,318	14,000,000	14,251,664		(63,791)			5.150	4.596	JJ	320,444	721,000	08/09/2018.	07/21/2024.
05578Q AD 5	BPCE SA Sub Nt		D		2.B FE	38,357,700	113.041	42,955,618	38,000,000	38,383,224		(86,132)			4.500	4.227	MS	503,500	1,710,000	11/14/2019.	03/15/2025.
05578Q AE 3	BPCE SA Sub Nt		D		2.A FE	20,864,200	117.599	24,695,832	21,000,000	20,925,623		11,892			4.875	4.952	AO	255,938	1,023,750	11/15/2017.	04/01/2026.
05581K AC 5	BNP Paribas Sub Nt		D		2.A FE	9,300,420	116.444	9,353,963	8,033,000	9,283,841		(16,579)			4.625	1.945	MS	111,458	5,781	12/04/2020.	03/13/2027.
05583J AE 2	BPCE SA Sr Nt		D		1.G FE	13,597,874	119.366	16,711,240	14,000,000	13,671,512		34,313			4.625	4.996	MS	196,049	647,500	10/22/2018.	09/12/2028.
05583J AG 7	BPCE SA Sr Nt		D		1.G FE	24,850,500	105.685	26,421,350	25,000,000	24,877,921		27,421			2.375	2.503	JJ	275,434	296,875	01/06/2020.	01/14/2025.
059490 AB 8	Banco Continental SAE Sr Nt		D	1	3.A FE	455,000	99.500	452,725	455,000	455,000					2.750	2.750	JD	730		12/03/2020.	12/10/2025.
05968L AL 6	Bancolombia SA Sub Nt		D	2	3.C FE	677,325	105.001	693,007	660,000	674,275		(3,050)			4.625	4.029	JD	1,102	30,525	01/21/2020.	12/18/2029.
05969B AD 5	Banco Santander Mexico Sr Nt		D	1	2.A FE	325,000	114.886	373,380	325,000	325,000					5.375	5.375	AO	3,591	8,734	04/14/2020.	04/17/2025.
05971A AE 1	Banco BTG Pactual Sr Nt		D	1	3.C FE	392,768	106.876	422,160	395,000	393,207		426			4.500	4.625	JJ	8,443	10,369	12/03/2019.	01/10/2025.
06034L AB 6	Banistmo SA Sr Nt		D	1	2.C FE	625,294	107.434	676,834	630,000	625,537		244			4.250	4.375	JJ	11,231		07/28/2020.	07/31/2027.
067316 AD 1	Bacardi LTD Sr Nt		D	1	2.C FE	12,490,278	105.949	13,243,600	12,500,000	12,494,284		939			2.750	2.759	JJ	158,507	343,750	08/03/2016.	07/15/2026.
067316 AF 6	Bacardi LTD Sr Nt		D	1	2.C FE	9,825,694	118.630	11,151,201	9,400,000	9,766,091		(43,814)			4.700	4.062	MN	56,452	441,800	11/20/2019.	05/15/2028.
067316 AH 2	Bacardi LTD Sr Nt		D	1	2.C FE	14,933,124	138.716	17,894,312	12,900,000	14,893,303		(37,273)			5.300	4.318	MN	87,362	683,700	02/06/2020.	05/15/2048.
09659W 2C 7	BNP Paribas Sr Nt		D		1.G FE	14,889,900	112.080	16,812,060	15,000,000	14,920,231		10,073			3.500	3.588	MN	65,625	525,000	11/09/2017.	11/16/2027.
09659W 2D 5	BNP Paribas Sr Nt		D		1.G FE	15,971,360	109.435	17,509,568	16,000,000	15,982,725		3,944			3.375	3.404	JJ	258,000	540,000	01/02/2018.	01/09/2025.
09659W 2F 0	BNP Paribas Sr Nt		D		1.G FE	12,830,136	118.507	15,287,403	12,900,000	12,844,089		6,038			4.400	4.468	FA	216,003	567,600	08/08/2018.	08/14/2028.
09659W 2K 9	BNP Paribas Sr Nt		D	2	1.G FE	4,727,788	109.123	5,019,649	4,600,000	4,718,226		(9,562)			3.052	2.729	JJ	65,516	70,196	02/25/2020.	01/13/2031.
11042T AA 1	British Airways Plc EETC		C		1.F FE	2,604,476	101.013	2,630,857	2,604,476	2,604,476					3.800	3.818	MJSD	3,024	98,970	03/14/2018.	09/20/2031.
12642K AB 0	CSN Islands XI Corp Sr Nt		D	1	4.B FE	319,079	108.250	340,988	315,000	319,020		(59)			6.750	6.450	JJ	9,037		11/10/2020.	01/28/2028.
12686L AA 7	Cable Onda SA Sr Nt		D	1	3.A FE	395,980	110.130	440,520	400,000	396,326		311			4.500	4.625	JJ	7,550	13,450	10/28/2019.	01/30/2030.
151290 BV 4	Cemex SAB de CV Sec Nt		D	1	3.C FE	439,430	110.001	467,504	425,000	438,066		(1,364)			5.450	4.914	MN	2,702	23,163	02/13/2020.	11/19/2029.

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
151290 BW 2	Cemex SAB de CV Sr Sec Nt		D	2	3.C FE	200,000	113.800	227,600	200,000	200,000					7.375	7.375	JD	1,065	7,375	06/02/2020.	06/05/2027.
15236F AB 6	Centrais Eletricas Brasilier Sr Nt		D	1	3.C FE	721,070	106.126	753,495	710,000	720,332		(738)			4.625	4.428	FA	13,409	16,419	03/03/2020.	02/04/2030.
15238X AB 5	Central American Bottling Corp Sr Nt		D	2	3.B FE	566,938	106.251	568,443	535,000	553,931		(4,108)			5.750	4.785	JJ	12,903	39,513	10/11/2017.	01/31/2027.
19533P AC 4	Colombia Telecom Sr Nt		D	1	3.A FE	454,080	111.000	488,400	440,000	453,718		(362)			4.950	4.530	JJ	9,922		09/08/2020.	07/17/2030.
20445P AG 0	Cia Latino Americana 1st Lien		D	1	5.B FE	1,663,365	40.000	714,313	1,785,783	1,677,568		14,203			9.500	11.839	JJ	75,871	98,628	07/20/2020.	07/20/2023.
21684A AA 4	Rabobank Nederland Sub Nt		D		2.A FE	61,035,219	111.455	65,992,624	59,210,000	59,881,141		(212,805)			4.625	4.207	JD	228,205	2,738,463	08/26/2015.	12/01/2023.
21684A AB 2	Rabobank Nederland Sub Nt		D		2.A FE	6,619,680	149.047	8,942,838	6,000,000	6,559,529		(12,739)			5.750	5.058	JD	28,750	345,000	09/15/2015.	12/01/2043.
21684A AD 8	Rabobank Nederland Sub Nt		C		2.A FE	9,278,370	142.821	12,853,881	9,000,000	9,254,429		(5,139)			5.250	5.048	FA	192,938	472,500	09/15/2015.	08/04/2045.
21685W CJ 4	Rabobank Nederland MT Nt		D		1.D FE	16,920,300	147.448	22,117,140	15,000,000	16,681,262		(50,059)			5.250	4.411	MN	80,938	787,500	09/29/2015.	05/24/2041.
21685W DF 1	Rabobank Nederland Sub Nt		D		2.A FE	1,595,220	106.164	1,592,462	1,500,000	1,576,938		(18,282)			3.950	1.145	MN	8,558	29,625	07/17/2020.	11/09/2022.
22113A AB 1	Cosan Ltd Sr Nt		D	1	3.C FE	469,939	109.626	515,242	470,000	469,999		26			5.500	5.500	MS	7,252	29,440	07/24/2019.	09/20/2029.
22303Q AH 3	Covidien International Fin SA Gtd Nt		C	1	1.G FE	5,972,734	153.984	9,185,164	5,965,000	5,971,564		(232)			6.550	6.539	AO	82,483	390,708	02/19/2009.	10/15/2037.
225313 AM 7	Credit Agricole SA Sub Nt		D		2.A FE	49,925,723	109.721	54,202,372	49,400,000	49,885,098		(40,625)			3.250	3.123	JJ	744,774	802,750	02/25/2020.	01/14/2030.
22535W AE 7	Credit Agricole Sr Nt		D		1.G FE	39,180,795	107.348	38,967,288	36,300,000	38,824,078		(356,717)			3.750	0.710	AO	253,344	680,625	09/10/2020.	04/24/2023.
225401 AB 4	Credit Suisse Group Sr Nt		D	1	2.A FE	22,286,530	103.031	22,151,622	21,500,000	22,082,746		(203,784)			3.574	0.903	JJ	367,129		09/11/2020.	01/09/2023.
225401 AF 5	Credit Suisse Group Sr Nt		D	1	2.A FE	11,911,630	113.260	13,591,212	12,000,000	11,930,520		7,135			3.869	3.953	JJ	217,954	464,280	04/11/2018.	01/12/2029.
23636T AD 2	Danone SA Sr Nt		D	2	2.A FE	12,023,214	105.225	11,977,544	11,382,750	11,975,624		(47,590)			2.589	0.617	MN	48,298	93,204	11/19/2020.	11/02/2023.
24820R AB 4	StatoilHydro ASA Sr Nt		D		1.D FE	22,751,930	116.065	22,052,255	19,000,000	20,232,691		(382,434)			6.500	4.155	JD	34,306	1,235,000	06/26/2013.	12/21/2023.
251566 AA 3	Deutsche Telekom AG Sr Nt		D	1	2.A FE	12,861,420	114.941	14,942,291	13,000,000	12,863,868		2,448			3.625	3.684	JJ	209,444	235,625	01/13/2020.	01/21/2050.
25156P AR 4	Deutsche Telekom Co Gtd Nt		D	1	2.B FE	32,431,840	132.998	39,899,430	30,000,000	32,129,988		(61,365)			4.875	4.355	MS	467,188	1,462,500	06/22/2016.	03/06/2042.
25156P BA 0	Deutsche Telekom Nt		D	1	2.B FE	18,809,360	112.431	21,361,909	19,000,000	18,864,798		19,562			3.600	3.732	JJ	307,800	684,000	04/24/2019.	01/19/2027.
25156P BB 8	Deutsche Telekom Sr Nt		D	1	2.B FE	34,038,930	118.060	37,779,072	32,000,000	33,802,797		(224,009)			4.375	3.466	JD	38,889	1,400,000	11/20/2019.	06/21/2028.
25381Y AB 7	Digicel Group 0.5 Ltd Sr Nt		D		6. FE	531	52.250	2,269	4,343	608		77			8.000	73.271	AO		93	11/13/2020.	04/01/2025.
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK		D		5.C FE	235,985	89.500	322,468	360,300	246,001		10,016			10.000	23.674	AO		17,248	10/01/2020.	04/01/2024.
35177P AX 5	France Telecom Sr Nt		D	1	2.A FE	45,039,120	141.846	59,291,544	41,800,000	44,759,202		(79,802)			5.375	4.835	JJ	1,048,483	2,246,750	10/25/2018.	01/13/2042.
377373 AD 7	Glaxosmithkline Cap Inc Co Gtd Nt		C	1	1.F FE	22,347,000	103.425	23,270,513	22,500,000	22,476,649		16,728			2.850	2.929	MN	94,406	641,250	05/02/2012.	05/08/2022.
377373 AH 8	Glaxosmithkline Cap Inc Nt	C	D	1	1.F FE	51,240,822	115.251	56,415,316	48,950,000	51,008,805		(227,341)			3.375	2.785	JD	137,672	1,652,063	12/03/2019.	06/01/2029.
377373 AL 9	Glaxosmithkline Cap Inc Sr Nt		D	1	1.F FE	36,069,144	100.296	36,160,648	36,054,000	36,067,237		(1,907)			0.534	0.513	AO	48,132		09/29/2020.	10/01/2023.
37959D AB 0	Globo Comunicacoes Sr Nt		D	1	3.A FE	686,938	106.751	779,282	730,000	688,789		1,852			4.875	5.674	JJ	15,718	17,794	06/16/2020.	01/22/2030.
39530V AB 4	Greenko Solar Mauritius Sr Nt		D	1	3.B FE	512,250	108.008	550,842	510,000	511,881		(343)			5.950	5.857	JJ	12,812	30,345	11/20/2019.	07/29/2026.
40052C AC 0	Grupo Kuo SAB De CV Sr Nt		D	2	3.C FE	323,875	105.000	346,500	330,000	325,234		580			5.750	6.021	JJ	9,171	18,975	07/25/2018.	07/07/2027.
40052V AB 0	Grupo Bimbo SAB De CV Co Gtd Nt		C	1	2.B FE	6,943,300	103.919	7,274,330	7,000,000	6,992,666		6,573			4.500	4.602	JJ	136,500	315,000	01/18/2012.	01/25/2022.
40052V AC 8	Grupo Bimbo SAB De CV Sr Nt		D	1	2.B FE	14,938,500	109.422	16,413,300	15,000,000	14,975,801		6,358			3.875	3.925	JD	6,458	581,250	06/24/2014.	06/27/2024.
40052V AD 6	Grupo Bimbo SAB De CV Sr Nt		D	1	2.B FE	26,602,700	125.334	33,840,288	27,000,000	26,647,268		7,792			4.875	4.970	JD	14,625	1,316,250	06/25/2014.	06/27/2044.
40052V AE 4	Grupo Bimbo SAB De CV Sr Nt		D	1	2.B FE	24,944,000	124.188	31,047,000	25,000,000	24,946,901		970			4.700	4.714	MN	166,458	1,175,000	11/07/2017.	11/10/2047.
404280 AJ 8	HSBC Holdings PLC Nt		C		1.G FE	11,982,905	151.473	16,041,001	10,590,000	11,699,015		(36,038)			6.800	5.834	JD	60,010	720,120	08/04/2011.	06/01/2038.
404280 BK 4	HSBC Holdings PLC Sr Nt Fix to Flt		D	2	1.F FE	3,263,808	114.197	3,654,294	3,200,000	3,251,583		(7,282)			4.041	3.747	MS	38,794	129,312	04/11/2019.	03/13/2028.
404280 BT 5	HSBC Holdings PLC Sr Nt		C	2	1.F FE	6,891,820	118.305	7,689,838	6,500,000	6,829,379		(37,521)			4.583	3.797	JD	9,930	297,895	04/17/2019.	06/19/2029.
404280 CC 1	HSBC Holdings PLC Sr Nt		D	2	1.F FE	5,397,380	115.475	6,235,650	5,400,000	5,397,699		198			3.973	3.978	MN	23,242	214,542	05/23/2019.	05/22/2030.
40435W AB 6	HTA Group LTD Sr Nt		D	2	4.B FE	731,694	107.500	757,875	705,000	729,842		(1,852)			7.000	5.825	JD	1,782	24,675	09/09/2020.	12/18/2025.

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
423012 AD 5	Heineken NV Sr Nt		C	1	2.A FE	14,891,150	104.907	15,735,990	15,000,000	14,966,140		14,382			2.750	2.854	AO	103,125	412,500	10/22/2015.	04/01/2023.
423012 AE 3	Heineken NV Sr Nt		C	1	2.A FE	26,178,305	121.335	34,580,333	28,500,000	26,441,128		54,267			4.000	4.524	AO	285,000	1,140,000	10/19/2015.	10/01/2042.
423012 AF 0	Heineken NV Sr Nt		C	1	2.A FE	28,274,080	113.803	31,864,840	28,000,000	28,193,057		(25,387)			3.500	3.384	JJ	413,778	980,000	08/03/2017.	01/29/2028.
423012 AG 8	Heineken NV Sr Nt		C	1	2.A FE	9,922,100	128.801	12,880,060	10,000,000	9,927,252		1,455			4.350	4.397	MS	111,167	435,000	03/20/2017.	03/29/2047.
44328M AK 0	HSBC Bank PLC Sr Nt		C		1.E FE	28,974,770	100.170	29,049,387	29,000,000	28,999,845		3,083			4.750	4.761	JJ	619,875	1,377,500	01/12/2011.	01/19/2021.
44962L AB 3	IHS Markit Ltd Sr Nt		D	1	3.A FE	1,423,409	114.760	1,491,880	1,300,000	1,396,301		(23,261)			4.750	2.722	FA	23,328	61,750	10/29/2019.	02/15/2025.
44962L AC 1	IHS Markit Ltd Sr Nt		D	1	3.A FE	1,366,691	114.560	1,609,568	1,405,000	1,378,845		4,426			4.000	4.407	MS	18,733	56,200	03/07/2018.	03/01/2026.
44962L AF 4	IHS Markit Ltd Sr Nt		D	1	3.A FE	17,702,859	123.153	21,428,622	17,400,000	17,654,628		(29,265)			4.750	4.511	FA	344,375	826,500	03/26/2019.	08/01/2028.
44962L AH 0	IHS Markit Ltd Sr Nt		D	1	3.A FE	11,218,280	109.078	12,216,736	11,200,000	11,215,924		(4,933)			3.625	3.575	MN	67,667	406,000	10/29/2019.	05/01/2024.
44962L AJ 6	IHS Markit Ltd Sr Nt		D	1	3.A FE	23,240,272	121.486	26,119,490	21,500,000	23,048,536		(165,100)			4.250	3.231	MN	152,292	913,750	11/20/2019.	05/01/2029.
44963L AB 2	IHS Netherlands Holdco Sr Nt		D	2	4.B FE	575,000	104.750	602,313	575,000	575,000					7.125	7.125	MS	11,722	40,969	09/10/2019.	03/18/2025.
44963L AC 0	IHS Netherlands Holdco Sr Nt		D	2	4.B FE	355,000	107.500	381,625	355,000	355,000					8.000	8.000	MS	8,126	28,400	09/10/2019.	09/18/2027.
449786 AY 8	Ing Bank NV Sub Nt		D		2.A FE	42,488,348	113.550	43,943,927	38,700,000	40,205,169		(512,416)			5.800	4.271	MS	598,560	2,244,600	10/16/2017.	09/25/2023.
45662N A* 4	Infineon Tech AG Deb Nt Series A		D	1	2.C	35,000,000	106.237	37,182,884	35,000,000	35,000,000					3.940	3.940	AO	329,428	1,379,000	04/05/2016.	04/05/2024.
456837 AH 6	ING Groep NV Sr Nt		D		1.G FE	34,954,150	115.678	40,487,370	35,000,000	34,969,321		4,261			3.950	3.966	MS	353,306	1,382,500	03/21/2017.	03/29/2027.
456837 AM 5	ING Groep NV Sr Nt		D		1.G FE	6,976,060	121.903	8,533,196	7,000,000	6,980,544		2,051			4.550	4.593	AO	78,740	318,500	09/25/2018.	10/02/2028.
45685N AA 4	ING Groep NV Sr Nt		D		1.G FE	5,984,640	117.614	7,056,816	6,000,000	5,989,119		1,885			4.625	4.666	JJ	134,896	277,500	11/08/2018.	01/06/2026.
456873 AD 0	Ingersoll-Rand Lux Finance Nt	LS	D	1	2.B FE	16,988,288	117.056	19,197,135	16,400,000	16,920,972		(56,798)			3.800	3.339	MS	173,111	623,200	10/29/2019.	03/21/2029.
456873 AE 8	Ingersoll-Rand Lux Finance Sr Nt		D	1	2.B FE	1,251,216	112.770	1,353,244	1,200,000	1,242,330		(7,647)			3.500	2.748	MS	11,667	42,000	10/29/2019.	03/21/2026.
48300T AD 4	Kaisa Group Holdings LTD Sec Nt		D	1	4.B FE	213,750	106.300	212,600	200,000	209,355		(4,395)			11.950	9.078	AO	4,581	23,900	01/09/2020.	10/22/2022.
49989A AC 3	Koc Holdings AS Sr Nt		D	1	4.B FE	661,103	108.700	701,115	645,000	658,575		(2,833)			6.500	5.874	MS	12,810	41,925	01/31/2020.	03/11/2025.
000000 00 0	Landsbanki Islands HF Convertible Note		B		6. *	7,447										91.311	JD			12/15/2017.	11/30/2035.
55388R AA 4	MV24 Capital BV 1st Lien		D	1	3.B FE	615,108	109.626	674,318	615,108	615,108					6.748	6.750	JD	3,459	41,508	08/01/2019.	06/01/2034.
58547D AD 1	Melco Resorts Finance Sr Nt		D	1	3.B FE	684,544	103.820	680,020	655,000	681,523		(3,015)			5.375	4.683	JD	2,640	35,206	01/15/2020.	12/04/2029.
600814 AN 7	Millicom Intl Cellular Sr Nt		D	1	3.B FE	203,000	106.290	212,580	200,000	201,976		(363)			5.125	4.889	JJ	4,726	10,250	01/11/2018.	01/15/2028.
600814 AR 8	Millicom Intl Cellular Sr Nt		D	1	3.B FE	200,000	108.000	216,000	200,000	200,000					4.500	4.500	AO	1,600		10/19/2020.	04/27/2031.
62947Q AY 4	NXP BV Sr Nt		D	1	2.C FE	10,092,066	127.420	11,063,905	8,683,000	9,946,546		(136,753)			5.550	3.378	JD	40,159	471,750	12/16/2020.	12/01/2028.
62954H AA 6	NXP BV Sr Nt		D	1	2.C FE	6,883,480	114.513	7,443,313	6,500,000	6,827,045		(54,644)			3.875	2.845	JD	9,095	251,875	01/21/2020.	06/18/2026.
62954H AB 4	NXP BV Sr Nt		D	1	2.C FE	22,792,950	119.182	25,028,262	21,000,000	22,624,613		(159,728)			4.300	3.219	JD	32,608	903,000	02/12/2020.	06/18/2029.
65557C AD 5	Nordea Bank AB Sr Nt		C		1.D FE	47,555,305	100.112	47,553,200	47,500,000	47,500,237		(6,868)			4.875	4.860	JJ	1,074,193	2,315,625	02/02/2011.	01/14/2021.
65557C AS 2	Nordea Bank AB Sr Nt		C		1.D FE	19,939,000	100.771	20,154,260	20,000,000	19,994,821		12,657			2.250	2.315	MN	42,500	450,000	05/23/2016.	05/27/2021.
65557F AA 4	Nordea Bank AB Sub Bk Nt		C		1.G FE	23,881,920	101.538	24,369,216	24,000,000	23,994,625		14,318			4.875	4.938	MN	156,000	1,170,000	05/09/2011.	05/13/2021.
656531 AG 5	Norsk Hydro A/S Deb		C	1	1.D FE	3,102,168	132.635	3,979,041	3,000,000	3,047,509		(5,237)			6.800	6.514	JJ	94,067	204,000	05/25/2004.	01/15/2028.
656531 AJ 9	Norsk Hydro A/S Deb		C	1	1.D FE	3,000,000	139.063	4,171,875	3,000,000	3,000,000					7.150	7.150	JJ	98,908	214,500	01/13/1999.	01/15/2029.
680617 AC 1	Oleoducto Central SA Sr Nt		D	1	2.C FE	416,719	108.551	445,059	410,000	416,507		(211)			4.000	3.713	JJ	7,608		09/18/2020.	07/14/2027.
685218 AB 5	Orange SA Sr Nt		D	1	2.A FE	5,478,400	145.896	7,294,775	5,000,000	5,424,778		(9,773)			5.500	4.883	FA	110,764	275,000	09/30/2014.	02/06/2044.
692733 AB 4	Oztel Holdings SPC Ltd Sec Nt		D		3.C FE	46,880	107.240	68,634	64,000	47,919		1,039			6.625	11.862	AO	789	4,240	03/25/2020.	04/24/2028.
714264 AH 1	Pernod Ricard SA Sr Nt		D	1	2.A FE	6,835,200	105.579	6,757,082	6,400,000	6,761,664		(73,536)			4.250	0.555	JJ	125,422		09/03/2020.	07/15/2022.
714264 AK 4	Pernod Ricard SA Sr Nt		D	1	2.A FE	29,116,389	141.373	33,929,568	24,000,000	28,694,953		(139,800)			5.500	4.098	JJ	608,667	1,320,000	11/14/2019.	01/15/2042.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
714264 AM 0	Pernod Ricard SA Sr Nt		D	1	2.A FE	38,453,270	112.000	42,783,809	38,200,000	38,371,331		(29,058)			3.250	3.158	JD	79,318	1,241,500	11/20/2019.	06/08/2026.
71645W AQ 4	Petrobras Intl Fin Co Sr Nt		D	1	3.C FE	660,000	125.401	689,706	550,000	659,579		(421)			6.875	5.213	JJ	16,911		11/09/2020.	01/20/2040.
71647N BD 0	Petrobras Global Finance Sr Nt		D	1	3.C FE	307,200	126.750	405,600	320,000	307,318		118			6.900	7.231	MS	6,256	11,040	04/02/2020.	03/19/2049.
71647N BE 8	Petrobras Global Finance Sr Nt		D	1	3.C FE	1,466,912	111.750	1,593,555	1,426,000	1,465,880		(1,032)			5.093	4.688	JJ	33,489		09/17/2020.	01/15/2030.
71654Q AZ 5	Petroleos Mexicanos Sr Nt		D	1	3.B FE	619,163	93.375	704,981	755,000	620,148		985			6.500	8.331	JD	3,953	24,538	11/09/2020.	06/02/2041.
71654Q DG 4	Petroleos Mexicanos Sr Nt		D	1	3.B FE	378,814	109.490	416,062	380,000	378,857		43			6.875	6.950	AO	5,443		10/08/2020.	10/16/2025.
718337 AB 4	Philips Electronics NV Ser A Deb		C		2.A FE	2,920,020	123.290	3,698,712	3,000,000	2,973,959		4,894			7.125	7.361	MN	27,313	213,750	10/30/2000.	05/15/2025.
718337 AC 2	Philips Electronics NV Deb		C		2.A FE	1,085,000	125.914	1,259,142	1,000,000	1,026,209		(4,962)			7.750	7.043	MN	9,903	77,500	02/10/1998.	05/15/2025.
74365P AE 8	Prosus NV Sr Nt		D	1	2.C FE	304,976	98.133	299,306	305,000	304,976					3.832	3.832	FA	747		12/01/2020.	02/08/2051.
74733D A@ 9	Qiagen NV Sr Nt Ser B		D	1	2.C	30,000,000	104.422	31,326,689	30,000,000	30,000,000					3.750	3.750	AO	234,375	1,125,000	10/16/2012.	10/16/2022.
74977R DE 1	Rabobank Nederland - SIFMA Sr Nt		D		1.G FE	9,973,000	109.080	10,908,010	10,000,000	9,984,604		5,248			3.875	3.935	MS	102,257	387,500	09/19/2018.	09/26/2023.
75975A AA 8	Renew Power Pvt Ltd 1st Lien Nt		D	1	3.C FE	500,000	105.935	529,675	500,000	500,000					5.875	5.875	JJ	12,403	14,688	01/21/2020.	03/05/2027.
767201 AL 0	Rio Tinto Finance USA Ltd Sr Nt		D	1	1.F FE	5,125,750	146.446	7,322,280	5,000,000	5,107,157		(3,097)			5.200	5.028	MN	42,611	260,000	12/10/2013.	11/02/2040.
78467K C# 2	SSE Plc Sr Nt Ser C		D		2.A	36,528,480	110.558	39,801,023	36,000,000	36,349,639		(54,911)			3.670	3.480	MS	422,050	1,321,200	08/03/2017.	09/06/2026.
80007R AG 0	Sands China Ltd Sr Nt		D	1	2.C FE	468,026	111.197	522,626	470,000	468,126		100			4.375	4.427	JD	743	11,081	06/02/2020.	06/18/2030.
80105N AG 0	Sanofi - Aventis - ADR Sr Nt		C	1	1.E FE	30,379,300	100.879	30,263,550	30,000,000	30,013,733		(55,278)			4.000	3.812	MS	306,667	1,200,000	04/04/2013.	03/29/2021.
806213 AB 0	Scentre Grp Tr Sr Nt	LS	D	1	1.F FE	17,327,721	106.905	18,718,978	17,510,000	17,428,413		18,080			3.500	3.623	FA	236,628	612,850	11/06/2014.	02/12/2025.
822582 AY 8	Shell International Finance Sr Nt		C	1	1.D FE	5,091,700	132.860	6,643,010	5,000,000	5,081,578		(2,064)			4.550	4.435	FA	87,840	227,500	06/08/2015.	08/12/2043.
822582 BF 8	Shell International Finance Sr Nt		C	1	1.D FE	55,456,250	131.763	72,469,705	55,000,000	55,424,357		(9,958)			4.375	4.323	MN	334,201	2,406,250	04/12/2017.	05/11/2045.
822582 BY 7	Shell International Finance Sr Nt		D	1	1.D FE	5,621,520	120.890	7,253,370	6,000,000	5,648,337		7,601			3.750	4.122	MS	68,125	225,000	04/13/2017.	09/12/2046.
822582 CB 6	Shell International Finance Sr Nt		D	1	1.D FE	42,668,900	118.449	50,932,984	43,000,000	42,729,136		28,847			3.875	3.969	MN	222,167	1,666,250	11/07/2018.	11/13/2028.
82481L AC 3	Shire Acq Inv Ireland DA Sr Nt		D	1	2.B FE	11,547,736	106.043	11,505,655	10,850,000	11,446,132		(101,603)			2.875	0.703	MS	84,916	155,969	07/23/2020.	09/23/2023.
82481L AD 1	Shire Acq Inv Ireland DA Sr Nt		D	1	2.B FE	81,431,095	111.868	92,291,430	82,500,000	81,830,420		102,845			3.200	3.355	MS	718,667	2,640,000	11/29/2016.	09/23/2026.
826200 AD 9	Siemens Financieringsmat Nt		C	1	1.E FE	1,909,960	129.633	2,592,666	2,000,000	1,960,345		5,663			6.125	6.552	FA	45,597	122,500	06/25/2008.	08/17/2026.
82620K AF 0	Siemens Financieringsmat Sr Nt		D	1	1.E FE	18,362,730	136.057	25,170,527	18,500,000	18,376,712		2,758			4.400	4.445	MN	76,878	814,000	05/18/2015.	05/27/2045.
82620K AL 7	Siemens Financieringsmat Nt		D	1	1.E FE	9,971,300	107.942	10,794,200	10,000,000	9,982,783		2,748			2.350	2.382	AO	49,611	235,000	09/06/2016.	10/15/2026.
82620K AM 5	Siemens Financieringsmat Nt		D	1	1.E FE	15,942,560	117.445	18,791,232	16,000,000	15,947,744		1,274			3.300	3.319	MS	155,467	528,000	09/06/2016.	09/15/2046.
83006L AB 9	Sixsigma Networks Mexico Sr Nt		D	2	4.B FE	120,000	92.750	111,300	120,000	120,000					7.500	7.500	MN	1,475	9,000	04/26/2018.	05/02/2025.
830505 AR 4	Skandinaviska Enskilda Banken Sr Nt		D		1.E FE	19,986,000	100.489	20,097,780	20,000,000	19,999,401		2,938			2.625	2.640	MS	154,583	525,000	03/08/2016.	03/15/2021.
830505 AT 0	Skandinaviska Enskilda Banken Sr Nt		D		1.E FE	8,463,705	101.150	8,597,767	8,500,000	8,494,736		7,456			1.875	1.965	MS	47,813	159,375	09/06/2016.	09/13/2021.
830505 AW 3	Skandinaviska Enskilda Banken Sr Nt		D		1.E FE	4,989,150	102.952	5,147,600	5,000,000	4,997,271		2,227			2.800	2.847	MS	42,778	140,000	03/07/2017.	03/11/2022.
83363R AA 5	Sociedad Concesionaria Auto Sr Nt		C	1	2.A FE	6,100,000	115.960	7,073,560	6,100,000	6,100,000					6.223	6.223	JD	16,871	379,603	12/17/2003.	12/15/2026.
86960B AQ 5	Svenska Handelsbanken AB Sr Nt		D		1.C FE	3,987,256	101.140	4,045,580	4,000,000	3,998,196		2,618			1.875	1.942	MS	23,750	75,000	08/31/2016.	09/07/2021.
87124V C@ 6	Sydney Airport Finance Co Pty Sr Nt		B		2.A	21,702,000	113.091	26,103,724	23,082,000	23,082,000				2,019,000	4.760	4.760	FA	445,585	992,888	02/05/2019.	02/05/2039.
87124V E* 6	Sydney Airport Finance Co Pty Sr Sec Nt		B		2.A	17,911,400	87.169	17,437,706	20,004,400	20,004,400				2,093,000	3.280	3.280	JD	27,339	323,083	06/16/2020.	06/16/2040.
87312@ AC 2	TWE US Fin Co Gtd Sr Nt Ser C2		D	1	2.C	30,000,000	108.723	32,617,001	30,000,000	30,000,000					4.380	4.380	JD	62,050	1,314,000	12/16/2013.	12/16/2023.
87656X A* 2	Tate & Lyle Intl Fin PLC Sr Nt		D	1	2.B	50,000,000	100.056	50,028,000	50,000,000	50,000,000					1.717	2.005	AO	152,578	1,442,335	10/29/2015.	10/29/2023.
87656X B@ 9	Tate & Lyle Intl Fin PLC Sr Nt Ser A		D		2.B	8,000,000	107.501	8,600,110	8,000,000	8,000,000					3.310	3.310	MN	30,893	264,800	11/19/2019.	11/19/2029.
87969N AC 9	Telstra Corp Ltd Nt		C	1	1.G FE	37,715,760	103.370	39,280,600	38,000,000	37,973,679		32,481			4.800	4.892	AO	400,267	1,824,000	04/07/2011.	10/12/2021.
87969N AD 7	Telestra Corp Ltd Priv Pl Nt		D	2	1.G FE	24,547,450	109.822	27,455,575	25,000,000	24,749,255		53,883			3.125	3.380	AO	182,292	781,250	01/26/2017.	04/07/2025.

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
88034Q AC 1	Tengizchevroil Fin Co Inc Sec Nt		D	1	2.B FE	331,446	105.778	354,358	335,000	331,580		135			3.250	3.375	FA	4,778		07/15/2020.	08/15/2030.
88165F AG 7	Teva Pharm Fin BV Sr Nt		C	1	3.C FE	13,728,763	99.750	13,721,610	13,756,000	13,750,006		2,926			2.950	2.973	JD	14,654	405,802	12/13/2012.	12/18/2022.
88167A AD 3	Teva Pharmaceuticals NE Sr Nt		C	1	3.C FE	3,986,640	99.010	3,960,400	4,000,000	3,994,816		1,930			2.800	2.853	JJ	49,778	112,000	07/18/2016.	07/21/2023.
88167A AE 1	Teva Pharmaceuticals NE Sr Nt		C	1	3.C FE	29,875,618	96.126	29,087,728	30,260,000	29,973,114		35,930			3.150	3.327	AO	238,298	906,413	12/10/2020.	10/01/2026.
88167A AF 8	Teva Pharmaceuticals NE Sr Nt		C	1	3.C FE	41,086,890	89.000	36,935,000	41,500,000	41,124,142		8,155			4.100	4.157	AO	425,375	1,701,500	10/18/2016.	10/01/2046.
89153V AL 3	Total Capital Intl SA Nt	C	D	1	1.D FE	20,459,870	110.563	22,112,540	20,000,000	20,169,005		(48,041)			3.750	3.474	AO	168,750	750,000	04/01/2014.	04/10/2024.
892331 AC 3	Toyota Motor Corp Sr Nt		D		1.E FE	3,000,000	107.764	3,232,932	3,000,000	3,000,000					3.419	3.419	JJ	45,872	102,570	07/10/2018.	07/20/2023.
892331 AD 1	Toyota Motor Corp Sr Nt		D		1.E FE	7,501,740	117.715	8,828,603	7,500,000	7,501,370		(155)			3.669	3.666	JJ	123,064	275,175	07/11/2018.	07/20/2028.
899415 AE 3	Tullow Oil Plc Sr Nt		D	1	5.B FE	465,000	66.500	309,225	465,000	465,000					7.000	7.000	MS	10,850	32,550	03/16/2018.	03/01/2025.
90015W AK 9	Turkiye Vakiflar Bankasi Sr Nt		D		4.B FE	198,916	102.430	204,860	200,000	198,916					6.500	6.625	JJ	831		12/01/2020.	01/08/2026.
90015Y AA 7	Turkiye Sinai Kalkinma Sr Nt		D		4.C FE	233,752	100.790	236,857	235,000	233,959		207			6.000	6.125	JJ	6,188	7,050	01/15/2020.	01/23/2025.
902133 AG 2	Tyco Electronics Group Co Gtd Nt		C	1	2.A FE	18,167,040	151.185	24,189,536	16,000,000	17,723,388		(58,057)			7.125	6.090	AO	285,000	1,140,000	02/11/2011.	10/01/2037.
902133 AK 3	Tyco Electronics Group Sr Nt		C	1	2.A FE	14,537,324	100.129	12,954,703	12,938,000	12,946,159		(212,529)			4.875	3.191	JJ	290,835	630,728	08/24/2012.	01/15/2021.
902133 AT 4	Tyco Electronics Group Sr Nt		D	1	1.G FE	2,992,710	111.849	3,355,473	3,000,000	2,995,976		701			3.700	3.729	FA	41,933	111,000	01/25/2016.	02/15/2026.
902133 AU 1	Tyco Electronics Group Sr Nt		D	2	1.G FE	2,979,102	111.035	3,331,035	3,000,000	2,985,491		1,937			3.125	3.207	FA	35,417	93,750	07/31/2017.	08/15/2027.
902613 AB 4	UBS Group AG Sr Nt	LS	D	2	1.G FE	11,607,618	100.967	11,712,160	11,600,000	11,606,561		(1,058)			1.008	0.986	JJ	49,045		07/28/2020.	07/30/2024.
902674 XN 5	UBS AG London BRH Sr Nt		D	2	1.D FE	9,969,825	140.903	14,090,250	10,000,000	9,971,096		522			4.500	4.518	JD	6,250	450,000	06/21/2018.	06/26/2048.
90351D AB 3	UBS Group Funding Sr Nt		D		1.G FE	47,915,240	114.506	54,962,784	48,000,000	47,955,773		8,321			4.125	4.147	MS	533,500	1,980,000	02/03/2016.	09/24/2025.
90352J AC 7	UBS Grp Fdg Switzerland Sr Nt		C	2	1.G FE	49,278,980	117.077	56,196,816	48,000,000	48,890,889		(126,126)			4.253	3.911	MS	555,725	2,041,440	10/17/2017.	03/23/2028.
90352J AE 3	UBS Grp Fdg Switzerland Sr Nt		D	2	1.G FE	9,608,530	103.667	9,589,216	9,250,000	9,569,822		(38,708)			2.859	0.711	FA	99,906		10/16/2020.	08/15/2023.
915436 AC 3	UPM-Kymmene OYJ Nt		C	1	2.B FE	3,068,574	135.253	4,057,581	3,000,000	3,032,260		(3,580)			7.450	7.247	MN	21,729	223,500	07/01/2004.	11/26/2027.
91823N 2A 0	Veon Holdings BV Sr Nt		D	1	3.A FE	675,000	102.761	693,637	675,000	675,000					3.375	3.375	MN	2,278		11/18/2020.	11/25/2027.
918367 AA 1	VTR Comunicaciones SPA Sr Nt		D	1	3.C FE	200,000	106.500	213,000	200,000	200,000					5.125	5.125	JJ	5,125		06/24/2020.	01/15/2028.
918374 AA 7	VTR Finance BV Sr Nt		D	1	4.A FE	245,000	109.250	267,663	245,000	245,000					6.375	6.375	JJ	7,809		06/24/2020.	07/15/2028.
92856H AB 0	Vivo Energy Investments Sr Nt		D	1	3.A FE	420,000	106.154	445,847	420,000	420,000					5.125	5.125	MS	5,800		09/17/2020.	09/24/2027.
92857W AZ 3	Vodafone Group PLC Sr Nt		C	1	2.B FE	27,680,920	103.520	28,985,684	28,000,000	27,938,557		34,240			2.500	2.630	MS	184,722	700,000	09/20/2012.	09/26/2022.
92857W BD 1	Vodafone Group PLC Sr Nt		D	1	2.B FE	14,153,851	124.196	18,629,325	15,000,000	14,261,721		18,571			4.375	4.736	FA	240,625	656,250	06/17/2014.	02/19/2043.
92857W BK 5	Vodafone Group PLC Sr Nt		D	1	2.B FE	46,245,425	119.766	52,696,952	44,000,000	45,938,586		(227,994)			4.375	3.682	MN	165,764	1,925,000	11/20/2019.	05/30/2028.
92857W BM 1	Vodafone Group PLC Sr Nt		C	1	2.B FE	12,277,916	139.295	14,486,670	10,400,000	12,238,136		(35,456)			5.250	4.163	MN	47,017	546,000	11/14/2019.	05/30/2048.
92857W BS 8	Vodafone Group PLC Sr Nt		D	1	2.B FE	2,248,080	133.640	2,672,804	2,000,000	2,243,026		(4,412)			4.875	4.144	JD	3,250	97,500	10/29/2019.	06/19/2049.
92936M AC 1	WPP Finance 2010 Sr Nt		C	1	2.B FE	29,926,300	105.051	31,515,360	30,000,000	29,985,662		8,141			3.625	3.655	MS	344,375	1,087,500	09/06/2012.	09/07/2022.
98313R AH 9	Wynn Macau LTD Sr Nt		D	2	4.A FE	309,000	105.250	315,750	300,000	308,957		(43)			5.625	4.898	FA	5,859		12/15/2020.	08/26/2028.
A3158# AC 3	Hofer Financial Services GmbH Sr Nt Ser		D		1.G PL	12,921,285	107.165	13,824,326	12,900,000	12,915,067		(3,914)			3.410	3.375	JJ	190,619	439,890	03/27/2019.	07/25/2024.
D8563# AA 2	VTG AG Sr Nt Ser A (EUR)		B	1	2.B PL	47,958,600	101.796	41,658,421	40,923,600	40,923,600				3,360,050	5.736	5.736	MN	358,627	2,265,145	05/06/2011.	05/06/2021.
D8563# AB 0	VTG AG Sr Nt Ser B (EUR)		B	1	2.B PL	12,168,600	112.207	11,651,140	10,383,600	10,383,600				852,550	5.780	5.780	MN	91,693	578,977	05/06/2011.	05/06/2023.
F1840# AA 0	Chanel SAS Sr Nt Ser A		B	1	1.E	48,928,500	107.847	59,285,879	54,972,000	54,972,000				4,513,500	1.839	1.839	MS	255,542	942,124	02/29/2016.	03/30/2026.
F3152* AE 4	Ermewa Holding SAS Sr Nt Ser B		D		2.A PL	15,000,000	109.854	16,478,051	15,000,000	15,000,000					3.600	3.600	JJ	256,500	315,000	12/11/2019.	12/11/2031.
F3152* AF 1	Ermewa Holding SAS Sr Nt Ser C		D		2.A PL	5,000,000	112.198	5,609,882	5,000,000	5,000,000					3.770	3.770	JJ	89,538	109,958	12/11/2019.	12/11/2034.
G0369@ AK 2	Anglian Water Services Fin plc Sr Nt Ser		D	1	2.B FE	40,000,000	103.102	41,240,634	40,000,000	40,000,000					5.180	5.180	JD	149,644	2,100,000	12/05/2011.	12/05/2021.
G0369@ AQ 9	Anglian Water Services Fin plc Sr Nt Ser		D	1	2.C FE	20,000,000	105.460	21,091,972	20,000,000	20,000,000					5.000	5.000	AO	250,000	1,000,000	10/01/2012.	10/01/2022.

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
G0369@ AV 8	Anglian Water Services Fin plc Sec Nt		D	1	2.B FE	10,000,000	108.704	10,870,417	10,000,000	10,000,000					4.990	4.990	MN	48,514	499,000	11/26/2013.	11/26/2023.
G0566* AC 3	Arqiva PP Fin Plc Gtd Sec Nt Ser 3		B		2.B FE	15,219,456	101.500	12,432,045	12,248,320	12,248,320				370,048	2.131	2.803	JD	715	313,077	07/24/2014.	06/29/2029.
G0566* AD 1	Arqiva PP Fin Plc Sr Nt		B		2.B FE	19,352,090	101.625	21,605,874	21,260,393	21,260,393				642,322	2.230	2.878	JD	1,317	564,353	11/23/2016.	12/31/2029.
G0754# AD 9	Babcock Intl Grp Sr Nt Ser B		D	1	2.B	11,000,000	100.892	11,098,093	11,000,000	11,000,000					5.640	5.640	MS	179,227	620,400	03/17/2011.	03/17/2021.
G1591# AU 6	Britvic Plc Gtd Sr Nt Ser A		B	1	2.C	7,476,600	104.185	8,545,264	8,202,000	8,202,000				247,800	2.310	2.310	FA	68,945	180,845	02/15/2017.	02/20/2025.
G1696# BB 1	Bunzl Fin PLC Gtd Sr Nt Ser A		C	1	2.A	11,000,000	110.661	12,172,758	11,000,000	11,000,000					4.050	4.050	MN	56,925	445,500	05/15/2014.	05/15/2025.
G1696# BH 8	Bunzl Fin PLC Gtd Sr Nt Ser A		..	1	2.A	37,569,000	102.686	43,904,537	42,756,000	42,756,000				3,510,500	1.820	1.820	MN	90,785	726,116	11/19/2015.	11/19/2022.
G1737@ AB 5	BUUK Infrastructure Issuer plc Sr Sec Nt		B		2.B FE	13,962,000	105.287	14,392,736	13,670,000	13,670,000				413,000	2.830	2.830	MS	114,984	355,505	03/14/2018.	03/14/2032.
G1745* AG 6	Brookfield Utilities UK PLC Priv Pl Nt (		B	1	2.B FE	15,238,000	105.475	14,418,440	13,670,000	13,670,000				413,000	4.050	4.050	AO	113,803	514,634	04/17/2013.	04/17/2023.
G1745* AJ 0	Brookfield Utilities UK PLC Priv Pl Nt (		B		2.B FE	30,476,000	116.848	31,946,315	27,340,000	27,340,000				826,000	4.480	4.480	AO	251,771	1,138,547	04/17/2013.	04/17/2028.
G1745* AM 3	Brookfield Utilities UK PLC Sr Nt (GBP)		B		2.B FE	15,294,600	118.982	14,638,361	12,303,000	12,303,000				371,700	4.510	4.510	JD	24,661	528,989	06/17/2014.	06/15/2029.
G1745* AS 0	Brookfield Utilities UK PLC Sr Nt (GBP)		B		2.B FE	15,066,000	106.067	17,399,299	16,404,000	16,404,000				495,600	2.910	2.910	MN	67,625	448,408	11/10/2016.	11/10/2031.
G1746# AB 2	Cadent Finance plc Sr Nt		B		1.G FE	19,902,000	111.134	22,787,987	20,505,000	20,505,000				619,500	2.790	2.790	MS	162,092	510,612	03/19/2019.	03/19/2031.
G2037* AK 2	Chanel Ltd Sr Nt Ser B		D		1.F IF	3,000,000	103.558	3,106,728	3,000,000	3,000,000					2.550	2.550	AO	16,575		10/13/2020.	10/13/2032.
G2037* AL 0	Chanel Ltd Sr Nt Ser C		D		1.F IF	17,000,000	104.219	17,717,280	17,000,000	17,000,000					2.700	2.700	AO	99,450		10/13/2020.	10/13/2035.
G2479@ AA 7	Covent Garden Group Holdings Sr Nt Ser A		B	1	1.G PL	47,250,000	110.198	45,192,272	41,010,000	41,010,000				1,239,000	3.630	3.630	JD	62,028	1,439,017	12/19/2016.	12/16/2024.
G2615@ AB 0	DCC plc Sr Nt Ser B		D	1	2.B	14,000,000	105.873	14,822,262	14,000,000	14,000,000					4.040	4.040	AO	103,693	565,600	04/25/2013.	04/25/2023.
G2686@ AC 2	The Great Rolling Stock Co Ltd Sr Nt Ser		B		2.B	47,415,600	106.055	52,191,668	49,212,000	49,212,000				1,486,800	2.690	2.690	MN	169,153	1,225,268	11/15/2017.	11/15/2032.
G27649 AG 0	Digicel Limited Sr Nt		D	1	5.C FE	127,100	77.250	239,475	310,000	127,100			17,531		6.750	21.368	MS	6,975	20,925	09/22/2015.	03/01/2023.
G2956@ AP 6	ABP Acq UK Ltd Sr Nt Ser A		B	1	2.B	15,245,000	104.824	14,329,452	13,670,000	13,670,000				413,000	3.430	3.430	MS	127,640	416,162	09/23/2015.	09/23/2025.
G4133@ AE 3	Grosvenor Ltd Sr Nt Ser A		B		2.B	39,378,000	110.386	45,269,162	41,010,000	41,010,000				1,239,000	2.750	2.750	MN	169,166	1,052,618	11/07/2018.	11/07/2028.
G4273* AK 1	Hammerson plc Sr Nt Ser B		B	1	2.C	13,024,253	88.500	13,388,541	15,128,294	15,128,294				1,242,115	1.320	1.320	JJ	94,300	203,508	01/11/2017.	01/11/2024.
G4622# AE 9	Howard de Walden Sr Nt Ser B		C	1	1.G	30,000,000	102.226	30,667,874	30,000,000	30,000,000					4.320	4.321	JJ	594,000	1,296,000	09/16/2011.	09/16/2021.
G5825A AB 8	MARB BondCo PLC Sr Nt		D	2	3.C FE	102,105	103.769	114,146	110,000	104,357		1,128			6.875	8.396	JJ	3,403	7,563	12/04/2018.	01/19/2025.
G5963# AH 6	Meggitt plc Sr Nt Ser B		D	1	2.C	15,000,000	109.312	16,396,866	15,000,000	15,000,000					3.600	3.600	JJ	262,500	540,000	07/06/2016.	07/06/2026.
G6177# AD 5	Inchcape plc Sr Nt Ser B		B	1	2.B	22,741,200	109.406	26,920,510	24,606,000	24,606,000				743,400	3.020	3.020	MN	88,759	692,193	01/25/2017.	05/18/2027.
G6596# AA 4	North West Elec Networks PLC Gtd Sr Nt S		B		2.B	18,804,000	120.395	19,749,539	16,404,000	16,404,000				495,600	4.070	4.070	JD	20,400	631,819	12/18/2014.	12/20/2029.
G6655@ AA 4	Northern Gas Networks Ltd Sr Nt Ser A		B		2.A	17,845,800	110.438	21,135,672	19,138,000	19,138,000				578,200	2.840	2.840	JJ	258,172	510,638	01/10/2019.	01/10/2029.
G6710E AL 4	Odebrecht Finance LTD Sr Nt		D	1	6. FE	234,000	4.001	144,036	3,600,000	144,036	(67,464)				7.125	107.147	JD			07/22/2016.	06/26/2042.
G6710E AP 5	Odebrecht Finance LTD Sr Nt		D	1	6. FE	17,213	4.000	17,000	425,000	17,000	(213)				4.375	106.409	AO			07/21/2016.	04/25/2025.
G6710E AQ 3	Odebrecht Finance LTD Sr Nt		D	1	6. FE	66,810	4.001	36,809	920,000	36,809	(9,191)				5.250	71.769	JD			10/31/2018.	06/27/2029.
G6750* AE 2	The 1887 Co Ltd Sr Nt Ser E		B		2.C	15,296,400	109.887	18,025,923	16,404,000	16,404,000				495,600	2.960	2.960	JJ	230,640	456,183	01/10/2019.	01/10/2029.
G6750* AF 9	The 1887 Co Ltd Sr Nt Ser F		B		2.C	10,197,600	115.853	12,669,649	10,936,000	10,936,000				330,400	3.210	3.210	JJ	166,747	329,808	01/10/2019.	01/10/2034.
G6970* AE 6	Peel Ports PP Fin Ltd Sr Nt		B	1	2.B PL	75,430,130	100.199	62,883,860	62,758,970	62,758,970				1,896,083	2.546	3.008	JAJO	395,043	1,796,645	12/09/2013.	01/02/2025.
G7059# AA 2	Phoenix Natural Gas Finance Sr Sec Nt		B		2.B	23,281,200	103.092	25,366,772	24,606,000	24,606,000				743,400	2.120	2.120	JJ	255,028	487,799	07/05/2017.	08/05/2024.
G7304* AA 9	Quadgas Finance Sr Nt Ser 1		B		2.B FE	49,147,100	109.258	55,261,705	50,579,000	50,579,000				1,528,100	2.960	2.960	JD	45,746	1,416,805	10/31/2017.	10/31/2027.
G7334@ AL 7	RRPF Engine Leasing Ltd. Sr Nt Ser S		D		2.C FE	6,000,000	98.000	5,880,000	6,000,000	6,000,000					4.350	4.351	FA	101,500	261,000	02/11/2019.	06/13/2026.
G7996# AD 2	Segro Plc Sr Nt Ser A		B		1.G PL	16,184,000	109.133	18,664,324	17,102,400	17,102,400				1,404,200	1.820	1.820	AO	68,305	289,835	10/12/2018.	10/12/2028.
G8781# AA 5	Thames Water Util Cayman Fin Sr Nt Ser 1		D	1	2.A	20,000,000	102.822	20,564,319	20,000,000	20,000,000					3.870	3.870	FA	266,600	774,000	02/27/2012.	02/27/2022.
G8967# AR 4	Triton Container Intl Ltd Sr Sec Nt Ser		C	1	2.C FE	20,035,955	101.177	20,235,445	20,000,000	20,003,410		(3,794)			3.230	3.191	MS	163,294	646,000	03/05/2015.	03/31/2022.

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
G9006@ AJ 5	Transmission Fin DAC Sr Sec Nt Ser 9		B	1	2.A	21,825,300	106.020	24,607,599	23,210,400	23,210,400				1,905,700	1.690	1.690	MN	62,107	363,373	05/04/2016.	05/04/2026.
G9160@ AA 6	UK Power Network Serv Hldg Ltd Nt		C	1	2.A	27,000,000	103.015	27,814,058	27,000,000	27,000,000					5.000	5.000	JD	63,750	1,350,000	12/14/2011.	12/14/2021.
G9284# AY 3	Vitol Finance Ltd Sr Nt		C	1	2.B	25,000,000	101.961	25,490,373	25,000,000	25,000,000					5.740	5.740	JJ	609,875	1,435,000	07/28/2011.	07/28/2021.
H4777* AA 3	SBM Deep Panuke SA Prvt Pl Sr Nt		C	1	3.A PL	5,295,523	99.500	5,243,650	5,270,000	5,274,926		(3,473)			3.500	3.367	JD	8,198	184,450	10/31/2014.	12/15/2021.
J3891# AA 0	Eli Lilly Japan Sr Nt Ser A		B		1.F	30,060,589	97.502	30,922,113	31,714,286	31,714,286				1,565,128	0.420	0.420	MN	17,020	126,383	11/25/2019.	11/15/2029.
J3891# AB 8	Eli Lilly Japan Sr Nt Ser B		B		1.F	30,060,589	95.588	30,315,026	31,714,286	31,714,286				1,565,128	0.560	0.560	MN	22,693	168,511	11/25/2019.	11/15/2034.
K3752# AG 3	Copenhagen Airports A/S Sr Nt		D	1	2.B	9,481,650	103.906	10,390,569	10,000,000	9,839,041		56,028			4.010	4.665	FA	143,692	401,000	08/22/2013.	08/22/2023.
K3752# AH 1	Copenhagen Airports A/S Sr Nt			1	2.B	24,861,379	100.500	27,221,018	27,085,590	27,085,590				2,320,855	2.350	2.350	FA	219,243	593,350	08/27/2015.	08/27/2025.
K7802# AR 0	Royal Greenland A/S Sr Nt Ser A		C	1	1.G	41,204,181	104.636	42,900,615	41,000,000	41,060,092		(30,492)			3.620	3.539	MN	181,402	1,484,200	11/17/2015.	11/17/2022.
K7802# AW 9	Royal Greenland A/S Sr Nt Ser B		B		1.G	17,960,018	100.387	19,653,487	19,577,724	19,577,724				966,178	0.640	0.640	MN	14,618	122,456	11/19/2018.	11/19/2026.
L0175# AD 4	Alpha Trains Finance SA Sr Nt		B		2.B	48,992,400	99.905	56,750,436	56,804,400	56,804,400				4,663,950	0.787		JD	1,242	558,304	12/14/2016.	12/31/2028.
L2289# AA 9	DH Japan Finance SA Sr Nt Ser A		B		2.A	19,673,283	96.765	20,993,115	21,694,915	21,694,915				1,070,663	0.300	0.300	MN	9,040	63,079	05/11/2017.	05/11/2027.
L2289# AB 7	DH Japan Finance SA Sr Nt Ser B		B		2.A	19,673,283	96.030	20,833,560	21,694,915	21,694,915				1,070,663	0.650	0.650	MN	19,586	136,671	05/11/2017.	05/11/2032.
L6388G AB 6	Millicom Intl Cellular Sr Nt		D	2	3.B FE	1,017,125	106.290	1,073,529	1,010,000	1,014,462		(947)			5.125	5.006	JJ	23,868	51,763	01/17/2018.	01/15/2028.
L8038* AA 4	SBM Baleia Priv Pl Nt		C		3.C	8,830,400	100.891	8,909,040	8,830,400	8,830,400					5.500	5.538	MJSD	21,585	485,672	10/31/2012.	09/15/2027.
L8367# AA 1	Shurgard Luxembourg Sarl Sr Nt Ser A			1	2.C	18,918,690	100.997	17,272,982	17,102,400	17,108,007		(10,465)		1,406,410	2.670	2.613	JD	1,268	439,813	07/24/2014.	07/24/2021.
L8367# AB 9	Shurgard Luxembourg Sarl Sr Nt Ser B			1	2.C	14,810,400	107.602	14,459,064	13,437,600	13,437,600				1,103,300	3.110	3.110	JD	1,161	402,515	07/24/2014.	07/24/2024.
L9116P AG 8	Tonon Luxembourg SA 1st Lien Nt		D		6. *	39,661	0.040	317	793,223	317	(23,995)	16,381			6.500	106.650	OCT	8,736		05/15/2019.	10/31/2024.
L9619@ AA 7	VTG AG Sr Sec Nt		B		2.B FE	50,781,900	103.174	54,826,045	53,139,600	53,139,600				2,357,700	1.450	1.450	AO	132,701		10/29/2020.	10/29/2032.
M8903B AS 1	Turkcell Iletisim Hizmet Sr Nt		D	1	3.C FE	669,736	106.099	758,611	715,000	672,678		2,943			5.800	6.832	AO	9,216	29,870	08/14/2020.	04/11/2028.
N1492@ AE 6	Boskalis Finance BV Sr Nt		D	1	2.B	13,000,000	105.465	13,710,401	13,000,000	13,000,000					3.660	3.660	JJ	210,145	475,800	07/22/2013.	07/22/2023.
N4281@ BS 3	Koninklijke Vopak NV Nt		D	1	2.B	22,000,000	104.269	22,939,115	22,000,000	22,000,000					3.740	3.740	JD	27,427	822,800	12/19/2012.	06/19/2023.
N4281@ BV 6	Koninklijke Vopak NV Nt		D	1	2.B	16,000,000	106.851	17,096,115	16,000,000	16,000,000					3.890	3.890	JD	20,747	622,400	12/19/2012.	06/19/2025.
N4282* AE 6	FrieslandCampina Sr Nt Ser B		D	1	2.B	54,000,000	104.539	56,450,995	54,000,000	54,000,000					4.010	4.012	FA	739,845	2,165,400	08/30/2012.	08/30/2022.
N5657T AJ 5	Metinvest BV Sr Nt		D	1	4.B FE	211,000	111.750	223,500	200,000	208,978		(1,412)			8.500	7.422	AO	3,211	17,000	07/03/2019.	04/23/2026.
N6777# AG 4	Overseas Assistance Fin BV Sr Nt		D	1	3.A PL	21,013,603	101.520	20,851,390	20,539,167	20,683,844		(38,961)			5.000	4.571	JD	2,853	1,305,093	04/02/2015.	03/30/2024.
N7334# AT 0	Wereldhave NV Sr Nt Ser A		D	1	4.A	25,000,000	85.000	21,250,000	25,000,000	25,000,000					4.610	4.610	JD	54,424	1,152,500	12/14/2015.	12/14/2025.
N7660# AM 9	SHV Nederland BV Sr Nt		D	1	2.A	50,000,000	103.916	51,957,991	50,000,000	50,000,000					4.420	4.420	MS	570,917	2,210,000	03/28/2012.	03/28/2022.
N8135* AD 8	Brussels Airport Sr Nt		B		5.B GI	27,695,000	93.941	28,689,581	30,540,000	30,540,000				2,507,500	2.870	2.870	JJ	367,642	556,339	12/04/2019.	12/04/2029.
N8502# AB 3	Teledyne Netherlands BV Sr Nt Ser D		B		2.B	11,803,000	101.624	13,655,762	13,437,600	13,437,600				1,103,300	1.090	1.090	AO	29,701	135,445	04/18/2017.	04/18/2024.
N8505# AA 2	TenneT Holding Sr Nt Green Ser A		B		1.G	22,608,000	107.571	26,281,677	24,432,000	24,432,000				2,006,000	1.610	1.610	JJ	171,547	365,164	01/24/2019.	01/24/2029.
N9061@ AJ 9	VTTI BV Sr Nt Ser D		B		2.C	20,104,200	102.305	21,245,984	20,767,200	20,767,200				1,705,100	1.600	1.600	JD	14,768	319,246	12/13/2017.	12/15/2024.
N9061@ AK 6	VTTI BV Sr Nt Ser E		B		2.C	24,834,600	104.676	26,853,229	25,653,600	25,653,600				2,106,300	2.030	2.030	JD	23,145	500,348	12/13/2017.	12/15/2027.
P06076 AA 4	AES El Salvador Trust II Sr Nt		D	1	4.C FE	454,000	95.501	525,256	550,000	511,324		14,697			6.750	10.356	MS	9,591	37,125	05/10/2016.	03/28/2023.
P6460M AJ 3	Mastellone Hermanos SA Sr Nt		D	1	5.A FE	743,167	85.251	603,567	707,988	714,840		(12,687)			12.625	10.607	JJ	44,195	89,383	05/02/2018.	07/03/2021.
P7354P AA 2	OI SA Sr Nt - PIK		D		5.A FE	334,295	106.501	340,803	320,000	334,139		(156)			10.000	8.802	FA	12,978		12/04/2020.	07/27/2025.
P8704L AB 4	Sixsigma Networks Mexico Sr Nt		D	2	4.B FE	194,000	92.750	185,500	200,000	195,264		880			7.500	8.160	MN	2,458	15,000	07/31/2019.	05/02/2025.
Q0697# AA 4	Ausgrid Finance Pty Ltd Gtd Sr Nt Ser A		D		2.A FE	33,000,000	110.091	36,330,039	33,000,000	33,000,000					3.500	3.500	AO	288,750	1,155,000	09/06/2017.	10/01/2027.
Q0832* AG 1	Australia Pacific Airports Sr Nt		D		1.G	9,000,000	99.933	8,993,955	9,000,000	9,000,000					3.140	3.140	JD	21,195	289,150	12/04/2019.	12/04/2031.

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
Q1297# AE 8	CSL Finance Pty Ltd Sr Nt Ser A		B	1	1.G	23,632,200	102.592	23,812,015	23,210,400	23,210,400				1,905,700	1.650	1.650	NOV	52,127	370,118	11/12/2014.	11/12/2022.
Q1297# AK 4	CSL Finance Pty Ltd Sr Nt Ser C		D		1.G	24,000,000	109.338	26,241,161	24,000,000	24,000,000					3.170	3.170	AO	183,860	760,800	10/04/2017.	10/04/2027.
Q1629# AT 4	Brisbane Airport Corp Pty Ltd Sr Sec Nt		D		2.B	5,000,000	103.616	5,180,780	5,000,000	5,000,000					3.620	3.620	FA	75,417	181,000	08/01/2019.	08/01/2029.
Q1629# AU 1	Brisbane Airport Corp Pty Ltd Sr Sec Nt		D		2.B	10,000,000	103.411	10,341,059	10,000,000	10,000,000					3.720	3.720	FA	155,000	372,000	08/01/2019.	08/01/2031.
Q2308# AA 1	Charter Hall Investment MgtLtd Sr Gtd Nt		C		2.A FE	11,000,000	112.631	12,389,439	11,000,000	11,000,000					3.940	3.940	MN	45,748	433,400	05/23/2017.	05/23/2027.
Q2308* AA 5	Charter Hall Retail Mgmt Ltd Sr Gtd Nt		D		2.A FE	7,500,000	110.349	8,276,203	7,500,000	7,500,000					3.550	3.550	JJ	117,594	266,250	07/22/2015.	07/22/2027.
Q2308* AB 3	Charter Hall Retail Mgmt Ltd Sr Nt Ser A		D	1	2.A	16,000,000	110.758	17,721,275	16,000,000	16,000,000					3.760	3.760	MN	81,884	601,600	05/12/2016.	05/12/2026.
Q2312* AA 9	Charter Hall Funds Management Sr Nt Ser		D		2.A PL	10,000,000	118.187	11,818,750	10,000,000	10,000,000					4.610	4.610	FA	162,631	461,000	08/24/2018.	08/24/2028.
Q2887# AA 0	Goodman Property Trust Sr Sec Nt Ser A		D	1	2.A FE	8,000,000	108.284	8,662,717	8,000,000	8,000,000					3.460	3.460	JD	12,302	276,800	06/15/2015.	06/15/2025.
Q3080# AF 2	DWPF Finance Pty Ltd Sr Nt Ser F		D		1.F	25,000,000	107.988	26,996,993	25,000,000	25,000,000					2.980	2.980	AO	153,139	745,000	10/17/2019.	10/17/2033.
Q3189* AK 5	Dexus Funds Mgmt Ltd Sr Nt		D		1.G	12,000,000	112.555	13,506,651	12,000,000	12,000,000					3.640	3.640	MN	37,613	436,800	11/30/2017.	11/30/2029.
Q3507# AC 4	Energy Ptnrship Sr Nt Ser C		D	1	2.A	48,000,000	102.535	49,216,828	48,000,000	48,000,000					3.390	3.390	FA	569,520	1,723,200	02/25/2015.	02/25/2022.
Q3629# AF 0	ETSA Utilities Finance Pty Ltd Sr Nt		D	1	1.G	6,000,000	102.985	6,179,129	6,000,000	6,000,000					3.290	3.290	JD	14,805	197,400	06/04/2014.	06/04/2022.
Q3629# AL 7	ETSA Utilities Finance Pty Ltd Sr Nt Ser		D	1	1.G	6,000,000	107.809	6,468,542	6,000,000	6,000,000					3.060	3.060	FA	71,910	183,600	08/10/2016.	08/10/2026.
Q3958@ AA 4	Goodman Australia Indust Fund Sr Nt Ser		D	1	2.A	23,000,000	103.812	23,876,654	23,000,000	23,000,000					5.260	5.260	JD	57,129	1,209,800	12/14/2011.	12/14/2021.
Q3958@ AF 3	Goodman Australia Indust Fund Sr Nt Ser		D	1	2.A	50,000,000	106.269	53,134,611	50,000,000	50,000,000					4.510	4.510	JD	106,486	2,255,000	12/14/2012.	12/14/2022.
Q3971@ AG 4	GPT RE Limited Sr Nt		D		1.F	5,000,000	112.480	5,624,016	5,000,000	5,000,000					3.630	3.630	JD	5,546	181,500	12/20/2017.	12/20/2029.
Q3973# AC 9	GPT Funds Management Ltd Sr Nt		D		1.G	10,000,000	120.639	12,063,850	10,000,000	10,000,000					4.400	4.400	FA	176,000	440,000	02/07/2019.	02/07/2032.
Q5664# AD 6	Lonsdale Fin Pty Ltd Melbourn Sr Nt Ser		B		2.B FE	20,227,200	115.182	24,813,869	21,543,200	21,543,200				1,884,400	4.420	4.420	AO	238,052	820,281	10/02/2018.	10/01/2028.
Q5664# AE 4	Lonsdale Fin Pty Ltd Melbourn Sr Nt Ser		B		2.B FE	23,116,800	117.206	28,857,026	24,620,800	24,620,800				2,153,600	4.580	4.580	AO	281,908	971,400	10/02/2018.	10/01/2030.
Q6235# AE 2	Mirvac Group Fin Ltd Gtd Sr Nt Ser E		D	1	1.G	32,000,000	106.299	34,015,794	32,000,000	32,000,000					4.440	4.440	JD	51,307	1,420,800	12/18/2013.	12/18/2022.
Q6291# AC 7	Monash University Sr Nt		D		1.C Z	10,000,000	114.412	11,441,164	10,000,000	10,000,000					3.640	3.640	JJ	172,900	364,000	01/10/2017.	01/10/2032.
Q6518@ AE 2	NSW Elec Networks Fin Pty Ltd Sr Nt Ser		D		2.B FE	37,000,000	109.258	40,425,320	37,000,000	37,000,000					3.550	3.550	AO	273,646	1,313,500	10/16/2017.	10/16/2027.
Q6568@ AA 9	Network Finance Company Pty Lt Sr Sec Nt		D		2.A	20,000,000	110.183	22,036,619	20,000,000	20,000,000					3.500	3.501	AO	171,111	700,000	02/14/2018.	02/14/2028.
Q6634@ AK 7	Newcastle Coal Infra Grp Ltd Ser 2014A G		D	1	2.C FE	30,000,000	105.953	31,785,818	30,000,000	30,000,000					5.670	5.670	MN	222,075	1,701,000	01/15/2014.	11/14/2023.
Q6646* AC 3	New Term Fing Co Pty Ltd Sr Sec Nt Ser C		D		2.B	11,000,000	106.143	11,675,756	11,000,000	11,000,000					3.980	3.980	MS	130,124	437,800	09/15/2015.	09/14/2030.
Q7134# AD 4	Arrium Ltd Sr Nt Ser B		D		6. *				11,906,841						5.610		JD		1,079,356	06/28/2011.	06/28/2021.
Q7160# AH 2	Orica Finance Ltd Sr Nt		D		2.B FE	4,000,000	129.534	5,181,361	4,000,000	4,000,000					5.900	5.900	AO	43,267	236,000	10/25/2010.	10/25/2030.
Q7160# AL 3	Orica Finance Ltd Sr Nt Ser A		D		2.B FE	10,000,000	113.884	11,388,446	10,000,000	10,000,000					4.330	4.330	MN	69,761	433,000	05/03/2017.	05/03/2027.
Q7450@ AA 8	Perth Airport Pty Ltd Sr Nt		D	1	2.B FE	14,000,000	103.153	14,441,412	14,000,000	14,000,000					4.470	4.470	JJ	269,442	625,800	07/26/2012.	07/26/2022.
Q7450@ AF 7	Perth Airport Pty Ltd Sr Sec Nt Ser F		D		2.B FE	12,000,000	103.673	12,440,727	12,000,000	12,000,000					3.600	3.600	JJ	206,400	432,000	07/09/2015.	07/09/2027.
Q7450@ AJ 9	Perth Airport Pty Ltd Sr Nt Ser C		D		2.B YE	5,000,000	101.542	5,077,089	5,000,000	5,000,000					3.450	3.450	MS	56,063	172,500	09/04/2019.	09/04/2029.
Q7450@ AK 6	Perth Airport Pty Ltd Sr Nt Ser D		D		2.B	10,000,000	101.635	10,163,465	10,000,000	10,000,000					3.700	3.700	MS	120,250	370,000	09/04/2019.	09/04/2034.
Q7740# AA 6	Precinct Properties NZ Ltd Sr Sec Nt Ser		D	1	3.A	25,000,000	110.786	27,696,441	25,000,000	25,000,000					4.130	4.130	JJ	441,681	1,032,500	01/23/2015.	07/27/2025.
Q7794# AF 0	QPH Fin Co Pty Ltd Gtd Sr Sec Nt		B		2.B FE	20,501,800	127.628	21,603,298	16,926,800	16,926,800				1,480,600	6.280	6.280	FA	404,532	959,176	08/14/2014.	08/14/2029.
Q8562* AF 2	Sonic Healthcare Services Pty Sr Nt		D		2.C	10,000,000	105.024	10,502,393	10,000,000	10,000,000					3.010	3.010	JJ	138,794	150,500	01/15/2020.	01/15/2030.
Q8562* AG 0	Sonic Healthcare Services Pty Sr Nt		D		2.C	20,000,000	105.201	21,040,224	20,000,000	20,000,000					3.110	3.110	JJ	286,811	311,000	01/15/2020.	01/15/2032.
Q9194* AA 7	Transurban Queensland Fin Pty Sr Sec Nt		D	1	2.B FE	20,000,000	111.196	22,239,179	20,000,000	20,000,000					4.160	4.160	MS	228,800	832,000	09/22/2015.	09/22/2025.
Q9326# AD 8	University Of Melbourne Sr Nt Ser D		D		1.B FE	7,000,000	126.837	8,878,561	7,000,000	7,000,000					4.360	4.360	FA	113,602	305,200	02/17/2016.	02/17/2046.
Q9326* AA 8	University of New South Wales Sr Nt		D		1.B FE	7,000,000	119.028	8,331,988	7,000,000	7,000,000					3.970	3.970	MN	45,545	277,900	11/02/2017.	11/02/2047.

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
Q9389# AJ 9	Vector Limited Sr Nt		D		2.B	10,000,000	102.206	10,220,650	10,000,000	10,000,000					2.740	2.740	MS	82,961	137,000	03/12/2020.	03/12/2035.
Q9396# AL 5	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser		D	1	1.G	15,000,000	106.584	15,987,653	15,000,000	15,000,000					2.860	2.860	AO	94,142	429,000	10/12/2016.	10/12/2028.
Q9396# AQ 4	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser		D		1.G	15,000,000	110.289	16,543,375	15,000,000	15,000,000					3.360	3.360	MS	155,400	504,000	09/10/2019.	09/10/2029.
Q9883# AA 9	Z Energy Ltd Sr Nt Ser A		D		2.C PL	15,000,000	107.969	16,195,278	15,000,000	15,000,000					3.830	3.830	JJ	282,463	574,500	01/04/2018.	01/04/2026.
R9507# AA 4	Varme Finco AS (Project Dyna) Sr Sec Nt		B		2.C IF	27,805,000	102.630	31,343,202	30,540,000	30,540,000				2,507,500	1.968	1.967	JD	1,647	595,952	12/19/2019.	12/19/2031.
W0805# AM 0	Assa Abloy Financial Svcs AB Sr Nt Ser L		D	1	1.G	23,000,000	103.651	23,839,804	23,000,000	23,000,000					3.480	3.481	MN	100,050	800,400	08/09/2012.	08/09/2022.
W2710@ AA 8	Ellevio AB Sr Sec Nt Ser 2		B	1	2.B FE	47,422,889	105.997	54,433,245	51,353,421	51,353,421				6,238,632	2.520	2.519	FA	439,710	1,170,004	10/26/2016.	10/26/2026.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						26,310,988,384	XXX	29,905,285,395	25,975,435,306	26,294,771,678	(249,896)	(25,051,432)	847,762	96,556,436	XXX	XXX	XXX	258,619,903	986,734,223	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00253C HH 3	Aames Mtg Tr RMBS Ser 2001-4 Cl A4			4	1.A FM	140,076	101.963	141,173	138,455	138,848		(530)			6.530	6.050	MON	753	9,041	11/30/2001.	04/25/2031.
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1			4	4.B FM	376,129	100.283	368,896	367,857	375,813		(590)			7.150	6.679	MON	2,192	26,302	11/30/2001.	01/25/2032.
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1			4	1.D FM	171,654	69.262	345,646	499,039	171,654					4.984	23.743	MON	2,073	25,032	03/14/2002.	06/25/2032.
00443L AB 4	ACE Securities Corp RMBS Ser 2007-HE1 Cl			4	1.D FM	12,949	73.078	14,196	19,426	14,132		420			0.238	3.620	MON	1	144	03/02/2017.	01/25/2037.
00443L AC 2	ACE Securities Corp RMBS Ser 2007-HE1 Cl			4	1.D FM	438,284	73.478	481,449	655,231	477,870		14,052			0.268	3.628	MON	20	5,051	03/02/2017.	01/25/2037.
00443L AD 0	ACE Securities Corp RMBS Ser 2007-HE1 Cl			4	1.D FM	470,089	74.143	518,196	698,913	470,089					0.318	3.645	MON	25	5,747	03/02/2017.	01/25/2037.
00443L AE 8	ACE Securities Corp RMBS Ser 2007-HE1 Cl			4	1.D FM	444,116	75.208	492,786	655,231	482,524		13,614			0.398	3.681	MON	29	5,923	03/02/2017.	01/25/2037.
00764M BD 8	Aegis ABS Trust RMBS Ser 2004-1 Cl M1			4	1.A FM	2,803,999	98.081	2,750,176	2,803,999	2,803,999					1.168	1.171	MON	364	47,431	01/15/2004.	04/25/2034.
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1			4	1.A FM	5,934,023	99.977	6,537,345	6,538,868	6,358,361		192,939			1.048	2.584	MON	761	102,558	11/06/2012.	06/25/2034.
02146P AF 2	Countrywide Alternative Ln Tr RMBS Ser 2			4	1.A FM	9,629,514	104.819	10,376,796	9,899,757	9,629,514					3.256	3.641	MON	26,864	351,195	07/21/2006.	08/25/2036.
02147B AA 3	Countrywide Alternative Ln Tr RMBS Ser 2			4	5.B FM	1,549,630	61.182	1,168,997	1,910,703	1,549,630					6.000	11.083	MON	9,554	110,086	10/02/2007.	04/25/2037.
02147J AE 8	Countrywide Alternative Ln Tr RMBS Ser 2			4	3.B FM	3,606,027	72.910	3,449,067	4,730,608	3,606,027					6.000	12.390	MON	23,653	276,732	02/13/2007.	02/25/2047.
02147L AN 3	Countrywide Alternative Ln Tr RMBS Ser 2			4	1.D FM	2,090,107	80.606	2,469,571	3,063,744	2,090,107					6.250	19.127	MON	15,957	190,505	10/24/2006.	05/25/2036.
02148J AJ 6	Countrywide Alternative Ln Tr RMBS Ser 2			4	1.D FM	1,109,877	101.850	1,334,519	1,310,280	1,109,877					6.000	10.228	MON	6,551	78,356	02/09/2007.	01/25/2037.
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2			4	3.B FM	3,765,774	78.296	3,814,234	4,871,563	3,765,774			374,852		5.750	13.217	MON	23,343	279,067	01/26/2007.	03/25/2037.
02660T BQ 5	American Home Mtg Inv Tr RMBS Ser 2004-3			4	1.A FM	155,231	101.353	159,247	157,121	155,760		37			4.763	4.958	MON	624	7,628	11/10/2004.	10/25/2034.
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2			4	1.D FM	137,504	97.328	134,849	138,552	137,803		(240)			5.064	5.183	MON	585	4,961	08/26/2005.	09/25/2035.
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2			4	2.B FM	276,151	97.328	269,698	277,103	276,159		(8)			5.064	5.119	MON	1,169	9,921	07/08/2005.	09/25/2035.
02660T GB 3	American Home Mtg Inv Tr RMBS Ser 2005-3			4	4.B FM	376,820	76.983	290,088	376,820	376,820					5.120	5.111	MON	1,608	10,683	09/14/2005.	09/25/2035.
026935 AR 7	American Home Mtg Inv Tr RMBS Ser 2007-3			4	1.A FM	149,533	98.821	147,770	149,533	149,533					0.848	0.849	MON	14	2,039	06/01/2007.	09/25/2027.
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199			4	1.A FM	9,967	99.814	9,996	10,014	10,014		44			6.549	6.643	MON	55	623	11/21/2000.	03/25/2027.
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202			4	1.A FM	3,871,871	100.954	3,859,353	3,822,890	3,853,419		(18,452)			2.466	0.657	MON	7,856	47,136	06/23/2020.	12/25/2059.
040104 BF 7	Argent Securities Inc RMBS Ser 2003-W3 C			4	1.A FM	767,026	96.017	732,570	762,960	764,048		(766)			1.273	1.241	MON	108	13,720	10/04/2005.	09/25/2033.
040104 PB 1	Argent Securities Inc RMBS Ser 2005-W3 C			4	1.A FM	1,279,175	99.799	1,499,069	1,502,090	1,486,916		91,542			0.488	4.217	MON	81	20,181	12/06/2013.	11/25/2035.
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19			4	1.A FM		99.793	240,162	240,661						3.402		MON	250	10,121	02/09/2000.	06/21/2029.
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20			4	1.A FM	257,538	102.508	254,072	247,856	248,369		(1,539)			7.615	7.245	MON	1,573	18,215	02/16/2001.	03/21/2029.
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20			4	1.A FM	4,773,458	100.533	5,129,075	5,101,892	4,920,358		54,647			1.123	1.854	MON	637	83,931	10/21/2013.	10/25/2034.
04542B AS 1	Asset Backed Funding Cert RMBS Ser 2002-			4	1.A FM	602,595	98.377	594,230	604,031	602,595					5.523	5.565	MON	2,780	28,184	05/03/2002.	10/25/2031.
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003-			4	1.A FM	461,492	102.216	471,732	461,507	460,515		(41)			4.680	4.699	MON	1,800	18,867	04/25/2003.	10/25/2032.
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005-			4	1.A FM	49,692	103.601	53,889	52,016	52,016		759			4.780	5.481	MON	207	2,414	04/30/2007.	06/25/2035.

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
05946X DL 4	Banc of America Funding Corp RMBS Ser 20			4	1.A FM	720,657	105.092	751,948	715,514	713,150		(2,560)			5.500	5.365	MON	3,279	39,353	09/07/2005.	10/25/2033.
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20			4	1.D FM	1,338,891	96.458	1,358,606	1,408,489	1,338,891					5.750	7.124	MON	6,749	77,683	05/10/2006.	01/25/2036.
05952D AB 4	Banc of America Funding Corp RMBS Ser 20			4	1.A FM	1,226,533	93.643	1,227,913	1,311,270	1,226,533					0.312	1.451	MON	125	10,847	09/24/2007.	02/20/2047.
05952H AJ 8	Bank of America Mtg Securities RMBS Ser			4	4.B FM	2,099,688	98.964	2,104,546	2,126,571	2,099,725		(629)			5.750	6.118	MON	10,190	122,279	07/18/2011.	03/25/2037.
05952H BR 9	Bank of America Mtg Securities RMBS Ser			4	1.D FM	578,537	98.571	633,390	642,575	578,537					5.750	8.203	MON	3,079	36,748	02/09/2007.	01/25/2037.
07331U AG 3	Bayview Opport Mast Fund Trust RMBS Ser			4	1.A FM	3,533,518	108.753	3,703,923	3,405,800	3,521,623		(11,895)			4.500	3.819	MON	1,277	102,174	05/20/2020.	06/28/2057.
07333A AD 2	Bayview Opport Mast Fund Trust RMBS Ser			4	1.A FM	14,319,946	108.633	14,812,041	13,635,000	14,298,302		(21,644)			4.000	2.309	MON	4,545	90,900	11/23/2020.	05/28/2069.
07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C			4	1.A FM	195,102	103.338	200,987	194,494	197,824		(4,886)			5.500	4.145	MON	891	10,683	12/17/2004.	10/25/2033.
12489W ET 7	C-BASS Tr RMBS Ser 2002-CB2 Cl M1			4	1.A FM	590,827	98.631	582,740	590,827	590,827					1.393	1.397	MON	91	10,895	04/23/2002.	04/25/2032.
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 Cl AF6			4	1.A FM	63,128	102.019	64,403	63,128	63,128					4.511	4.530	MON	237	2,875	11/21/2003.	12/25/2033.
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 Cl M1			4	1.A FM	425,152	100.082	423,908	423,563	424,161		(129)			1.198	1.181	MON	56	6,563	01/26/2004.	12/25/2033.
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003			4	1.A FM	176,335	99.838	262,783	263,209	176,335					1.348	6.229	MON	39	4,935	05/15/2003.	10/25/2033.
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20			4	4.B FM	727,961	74.705	546,469	731,504	546,469	(181,694)	25			5.750	5.840	MON	3,505	42,061	02/14/2008.	02/25/2037.
12553H AG 3	CIM Trust RMBS Ser 2017-7 Cl M3			4	1.A FM	13,295,673	103.756	13,557,770	13,067,000	13,270,203		(25,470)			3.875	3.523	MON	42,196	295,369	05/18/2020.	04/25/2057.
12558M BL 5	CIT Group Home Eq Loan Tr RMBS Ser 2003-			4	1.A FM	7	99.828	7	7	7					4.560	4.579	MON			03/05/2003.	10/20/2032.
12558M BM 3	CIT Group Home Eq Loan Tr RMBS Ser 2003-			4	1.A FM	1,552,875	102.967	1,589,508	1,543,709	1,549,869					5.170	5.140	MON	6,651	79,810	04/06/2004.	10/20/2032.
12566Q AA 1	Citimortgage Alternative Ln Tr RMBS Ser			4	1.D FM	1,257,740	100.682	1,511,389	1,501,145	1,257,740					6.000	10.435	MON	7,506	90,069	07/23/2007.	01/25/2037.
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser			4	1.D FM	834,992	99.677	1,052,443	1,055,851	834,992					5.750	11.855	MON	5,059	60,711	09/30/2009.	02/25/2037.
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20			4	1.A FM	7,406,997	110.592	8,192,671	7,408,014	7,402,432		(2,208)			3.650	3.625	MON	22,533	270,393	02/27/2019.	07/25/2058.
126673 DQ 2	CWABS Inc RMBS Ser 2004-7 Cl MF1			4	1.A FM	1,374,085	101.669	1,400,182	1,377,191	1,374,085		(48)			5.251	5.289	MON	6,026	59,839	08/30/2004.	12/25/2034.
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2			4	3.B FM	1,555,816	96.410	1,557,751	1,615,750	1,555,816					5.500	6.125	MON	7,406	88,692	02/23/2005.	04/25/2035.
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2			4	1.D FM	1,490,780	98.071	2,275,550	2,320,309	1,490,780					5.500	16.288	MON	10,635	127,595	09/30/2009.	04/25/2035.
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2			4	3.B FM	3,447,728	98.071	3,413,325	3,480,463	3,447,728					5.500	5.680	MON	15,952	191,392	02/16/2005.	04/25/2035.
12667F MX 0	Countrywide Alternative Ln Tr RMBS Ser 2			4	1.A FM	772,554	103.795	841,581	810,814	789,403		2,329			5.500	6.411	MON	3,716	47,239	08/14/2006.	08/25/2034.
12667F PG 4	Countrywide Alternative Ln Tr RMBS Ser 2			4	1.A FM	1,920,368	104.772	1,989,015	1,898,417	1,905,923		(764)			6.000	5.902	MON	9,492	113,905	07/13/2004.	09/25/2034.
12667G D2 6	Countrywide Alternative Ln Tr RMBS Ser 2			4	5.B FM	2,105,432	76.174	1,752,972	2,301,288	2,105,432					5.500	7.330	MON	10,548	126,396	02/07/2007.	08/25/2035.
12667G D3 4	Countrywide Alternative Ln Tr RMBS Ser 2			4	4.B FM	3,391,451	76.174	3,292,825	4,322,796	3,391,451			492,619		5.500	12.660	MON	19,813	237,425	05/11/2007.	08/25/2035.
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2			4	2.B FM	6,791,509	102.590	6,923,059	6,748,278	6,748,361		(3,825)			5.500	5.450	MON	30,930	371,155	03/07/2005.	05/25/2035.
12667G H7 1	Countrywide Alternative Ln Tr RMBS Ser 2			4	4.B FM	2,077,451	80.037	2,044,143	2,554,011	2,077,451		(5,530)	279,605		5.500	13.097	MON	11,706	123,944	06/05/2006.	07/25/2035.
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B			4	1.D FM	711,345	78.798	1,619,082	2,054,722	711,345					0.309	6.788	MON	299	22,634	09/14/2007.	11/15/2036.
12668B EH 2	CWMBS Inc RMBS Ser 2005-85CB Cl 2A3			4	1.D FM	5,763,843	96.563	6,265,036	6,488,063	5,763,843					5.500	7.640	MON	29,737	356,691	06/19/2006.	02/25/2036.
12668B QA 4	CWMBS Inc RMBS Ser 2006-4CB Cl 2A6			4	2.B FM	1,202,658	95.008	1,251,787	1,317,565	1,202,658					5.500	7.268	MON	6,039	72,251	03/16/2006.	04/25/2036.
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4			4	1.D FM	1,454,916	98.545	1,670,433	1,695,095	1,454,916					5.500	9.361	MON	7,769	93,034	04/21/2006.	05/25/2036.
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3			4	4.B FM	120,096	94.014	116,007	123,392	121,644		172			5.500	5.898	MON	566	6,787	11/10/2005.	12/25/2035.
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15			4	5.B FM	59,338	80.995	48,831	60,290	59,717		13			5.500	5.736	MON	276	3,290	11/10/2005.	08/25/2035.
12669G TD 3	Countrywide Home Loans RMBS Ser 2005-6 C			4	3.B FM	4,805,619	95.519	4,780,039	5,004,296	4,805,619					5.250	6.297	MON	21,894	262,726	02/15/2005.	04/25/2035.
14983A AB 5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2			4	4.B FM	1,919,433	12.512	1,678,593	13,415,756	1,919,433					6.056	64.652	MON	13,541	172,650	11/12/2009.	09/25/2036.
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001			4	4.B FM	1,961,300	87.716	1,720,516	1,961,460	1,957,122		(313)			5.474	5.508	MON	8,948	110,493	06/06/2001.	07/25/2032.
152314 DQ 0	Centex Home Equity Loan Tr RMBS Ser 2001			4	1.D FM	106,183	102.776	109,141	106,193	105,929		(31)			6.360	6.408	MON	563	6,754	06/06/2001.	07/25/2032.
152314 EM 8	Centex Home Equity Loan Tr RMBS Ser 2002			4	4.B FM	965,032	69.384	931,100	1,341,962	965,032					6.140	11.719	MON	6,866	16,478	01/15/2002.	01/25/2032.

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
152314 GM 6	Centex Home Equity Loan Tr RMBS Ser 2003			4	1.A FM	6,110,000	103.839	6,344,563	6,110,000	6,110,000					5.241	5.272	MON	26,685	320,225	03/05/2003.	03/25/2033.
152314 LM 0	Centex Home Equity Loan Tr RMBS Ser 2004			4	1.A FM	665,550	104.990	699,055	665,828	664,130		(250)			5.194	5.219	MON	2,882	34,548	09/08/2004.	09/25/2034.
161542 CQ 6	Chase Funding Ln Acq Tr RMBS Ser 2003-C1			4	1.A FM	377,321	100.685	379,926	377,341	376,506		(253)			4.240	4.252	MON	1,333	16,049	06/13/2003.	08/25/2032.
172973 P6 0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl			4	1.A FM	52,783	102.115	53,631	52,520	52,355		(150)			5.250	5.169	MON	230	2,750	02/10/2005.	02/25/2035.
172973 W5 4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl			4	1.A FM	674,022	103.756	745,709	718,718	694,843		1,620			5.500	6.446	MON	3,294	39,529	04/26/2006.	07/25/2035.
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-			4	1.A FM	13,110	102.512	13,440	13,110	13,093		(1)			4.346	4.357	MON	47	570	03/24/2004.	04/25/2034.
17307G H3 5	Citigroup Mtg Loan Trust RMBS Ser 2005-8			4	1.A FM	2,473,200	100.268	2,552,230	2,545,398	2,502,047		(29,952)			5.500	6.064	MON	11,666	139,997	08/22/2006.	09/25/2035.
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser			4	1.A FM	2,341,036	105.762	2,415,514	2,283,910	2,337,679		(2,941)			3.000	2.697	MON	5,710	62,186	03/04/2020.	09/25/2064.
18976G AQ 9	Citimortgage Alternative Ln Tr RMBS Ser			4	1.D FM	3,932,103	99.575	4,460,247	4,479,280	3,932,103					6.000	9.162	MON	22,396	268,686	07/23/2007.	06/25/2037.
21075W BF 1	Cointmortgage Home Eq Loan Tr RMBS Ser 1			4	4.B FM	76,354	58.899	45,021	76,438	76,231	39,550	(7)			8.100	8.217	MON	516	6,191	05/03/1995.	08/15/2025.
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1.A FM	313,799	99.950	306,366	306,519	309,060		823			5.500	5.178	MON	1,405	16,858	03/12/2004.	12/25/2033.
22541S TQ 1	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1.A FM	3,410,420	104.931	3,534,943	3,368,836	3,380,416		22,342			6.000	5.848	MON	16,844	206,065	07/13/2004.	08/25/2034.
22541S ZB 7	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1.A FM	2,028,028	107.831	2,126,697	1,972,250	1,992,848		(3,237)			6.000	5.620	MON	9,861	117,524	08/18/2004.	09/25/2034.
225458 2G 2	CS First Boston Mtg Sec Corp RMBS Ser 20			4	3.B FM	210,595	98.095	212,698	216,829	214,470		289			5.500	5.892	MON	994	11,729	07/01/2020.	08/25/2025.
225458 5Q 7	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1.D FM	1,124,687	99.988	1,214,155	1,214,303	1,124,687					5.250	6.824	MON	5,313	63,743	10/26/2005.	10/25/2035.
225458 AX 6	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1.A FM	882,582	100.217	876,516	874,622	874,036		303			5.500	5.385	MON	4,009	48,104	01/20/2005.	02/25/2035.
225458 EV 6	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1.A FM	1,378,763	103.117	1,444,479	1,400,815	1,378,763					5.250	5.592	MON	6,129	89,764	02/16/2005.	03/25/2035.
225458 FG 8	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1.A FM	123,858	104.782	127,255	121,448	121,081		(63)			5.250	4.976	MON	531	6,377	01/28/2005.	03/25/2021.
225458 UA 4	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1.A FM	2,278,387	107.117	2,445,496	2,283,024	2,276,286		(340)			5.750	5.792	MON	10,939	131,274	01/05/2007.	07/25/2035.
225458 UL 0	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1.A FM	1,561,271	102.603	1,629,401	1,588,070	1,579,846		5,757			5.000	5.241	MON	6,617	79,404	05/23/2005.	07/25/2035.
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1.A FM	103,114	104.796	110,194	105,151	103,834		(1)			5.375	5.668	MON	471	8,214	08/29/2005.	07/25/2035.
225458 XW 3	CS First Boston Mtg Sec Corp RMBS Ser 20			4	2.B FM	2,640,802	98.982	2,641,661	2,668,838	2,640,802					5.000	5.198	MON	11,120	133,428	06/28/2005.	07/25/2035.
225470 W4 1	Home Equity Mtg Tr RMBS Ser 2006-2 Cl 1A			4	1.D FM	82,839	0.134	14,349	10,700,000	14,349	(68,491)				0.648	99.834	MON	771	23,147	09/30/2009.	07/25/2036.
2254W0 GX 7	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1.A FM	618,630	104.119	648,368	622,717	619,835		388			5.500	5.613	MON	2,854	34,179	09/03/2004.	10/25/2034.
2254W0 NS 0	CS First Boston Mtg Sec Corp RMBS Ser 20			4	2.B FM	244,791	58.019	146,654	252,769	251,748		420			5.250	5.677	MON	1,106	13,699	02/10/2006.	03/25/2021.
22942M BF 2	Credit Suisse Mtg Capital RMBS Ser 2006-			4	3.B FM	748,122	100.290	747,837	745,676	747,039					5.610	5.937	MON	3,486	42,054	10/05/2006.	10/25/2026.
23243N AH 1	Countrywide Home Equity Ln RMBS Ser 2006			4	1.A FM	665,761	99.644	1,611,502	1,617,253	665,761					6.236	21.736	MON	8,404	100,852	08/28/2006.	07/25/2034.
23245L AB 6	Countrywide Alternative Ln Tr RMBS Ser 2			4	4.B FM	1,938,916	63.607	1,836,030	2,886,504	1,938,916			416,429		6.000	18.683	MON	14,433	167,247	10/02/2007.	02/25/2037.
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199			4	1.A FM	193,814	101.115	195,993	193,833	193,486		(22)			7.030	7.108	MON	1,136	6,877	05/28/1999.	08/15/2030.
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS			4	1.A FM	4,561	101.173	4,616	4,562	4,555		(3)			5.470	5.486	MON	21	229	09/23/2003.	09/25/2033.
251510 DS 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C			4	1.A FM	162,435	99.836	159,550	159,813	159,664		42			1.857	1.657	MON	247	2,983	02/24/2005.	03/25/2021.
251510 EE 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C			4	2.B FM	625,128	104.744	665,177	635,051	628,487		274			5.955	6.188	MON	3,151	37,734	07/21/2006.	05/25/2035.
251510 EH 2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C			4	3.B FM	1,301,161	102.749	1,347,295	1,311,252	1,303,356		77			5.250	5.374	MON	5,737	68,841	01/01/2006.	06/25/2035.
251510 ER 0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C			4	1.A FM	1,143,562	100.859	1,169,090	1,159,138	1,149,291		764			5.259	5.469	MON	5,080	61,916	07/21/2006.	06/25/2035.
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C			4	1.D FM	665,311	99.495	705,524	709,107	665,311					5.300	7.034	MON	3,132	34,307	08/17/2005.	09/25/2035.
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl			4	1.A FM	18,621	101.757	18,954	18,627	18,914		(32)			5.240	4.851	MON	81	973	01/16/2004.	12/25/2033.
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl			4	1.A FM	6,100	102.418	6,249	6,101	6,131		(51)			5.180	4.679	MON	26	316	02/19/2004.	01/25/2034.
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1			4	1.A FM	572,105	101.562	581,042	572,106	571,367		10			3.687	3.693	MON	1,758	15,439	02/15/2002.	08/25/2032.
32051G TC 9	First Horizon Alt Mtg Sec Tr RMBS Ser 20			4	5.B FM	953,292	83.822	855,554	1,020,685	953,292					5.500	7.566	MON	4,678	56,135	07/21/2006.	09/25/2035.
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA			4	3.B FM	3,520,269	67.352	3,532,113	5,244,298	3,520,269			439,893		6.250	19.937	MON	27,314	327,719	09/30/2009.	08/25/2037.

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
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199			4	6. FM	191,927	47.500	89,186	187,761	89,186	1,455	(516)			7.510	7.358	MON	1,175	14,101	07/18/2001.	12/10/2024.
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl			4	3.B FM	71,824	111.982	80,430	71,824	71,824					7.560	7.627	MON	452	5,430	06/21/1999.	07/25/2029.
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl			4	4.B FM	400,638	111.982	402,152	359,122	373,237		(1,673)			7.560	6.513	MON	2,262	27,149	06/21/1999.	07/25/2029.
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl			4	1.A FM	57	101.339	58	57	57					6.265	6.304	MON		4	02/22/1999.	04/25/2029.
361856 ER 4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1			4	1.A FM	112,517	126.873	306,054	241,229	112,517					0.358	11.318	MON	7	2,337	09/06/2007.	11/25/2036.
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5			4	1.A FM	170,728	100.575	171,702	170,721	170,154		(22)			6.650	6.704	MON	946	11,353	05/10/2001.	07/20/2031.
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200			4	1.A FM	36,109	101.738	36,738	36,111	36,016		(37)			4.889	4.892	MON	147	1,773	05/25/2004.	04/25/2034.
36228F 5F 9	GS Mortgage Securities Corp RMBS Ser 200			4	1.A FM	2,482	99.637	2,473	2,482	2,478		(1)			4.283	4.289	MON	9	107	06/24/2004.	06/25/2034.
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200			4	1.A FM	201,418	103.203	207,877	201,426	201,278		(31)			4.863	4.836	MON	816	9,836	02/12/2004.	11/25/2033.
36228F ZK 5	GS Mortgage Securities Corp RMBS Ser 200			4	1.A FM	1,463,673	98.997	1,448,985	1,463,673	1,463,673					1.123	1.126	MON	183	24,079	01/09/2004.	11/25/2033.
362341 ES 4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl			4	3.B FM	648,291	104.874	678,933	647,381	646,736		(56)			6.000	6.020	MON	3,237	38,843	01/05/2007.	07/25/2035.
36242D 6Q 1	GS Mortgage Securities Corp RMBS Ser 200			4	1.A FM	348,057	103.570	363,205	350,687	348,998		86			5.250	5.371	MON	1,534	18,411	05/11/2005.	06/25/2035.
36242D 7B 3	GS Mortgage Securities Corp RMBS Ser 200			4	1.A FM	1,566,070	109.180	1,772,711	1,623,659	1,605,773		14,701			5.500	6.141	MON	7,442	89,301	10/25/2006.	06/25/2035.
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200			4	1.A FM	1,420,789	107.066	1,596,364	1,491,013	1,468,724		15,277			5.250	6.015	MON	6,523	78,278	11/08/2005.	06/25/2035.
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200			4	1.A FM	1,968,018	102.047	2,008,359	1,968,080	1,961,687		(2,816)			5.687	5.686	MON	9,327	106,564	08/13/2004.	06/25/2034.
36242D ND 1	GS Mortgage Securities Corp RMBS Ser 200			4	1.A FM	2	99.864	2	2	2					4.542	4.540	MON			11/04/2004.	08/25/2034.
36242D UX 9	GS Mortgage Securities Corp RMBS Ser 200			4	1.A FM	947,660	103.603	972,535	938,713	937,968		(2,913)			5.500	5.363	MON	4,302	51,630	01/20/2005.	02/25/2035.
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl			4	5.B FM	1,312,176	5.945	1,041,467	17,518,080	1,041,467	(270,709)				0.348	42.665	MON	677	10,729	09/30/2009.	05/25/2036.
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-			4	1.A FM	4,139,194	96.046	4,259,112	4,434,460	4,139,194					0.368	1.832	MON	181	38,727	08/28/2007.	06/25/2037.
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C			4	1.A FM	4,547,612	93.769	4,374,969	4,665,713	4,577,860		22,070			0.372	0.788	MON	530	40,536	08/28/2007.	07/19/2047.
43708A AD 4	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S			4	1.A FM	571,365	102.397	585,059	571,365	571,365					6.372	6.412	MON	3,034	34,569	03/26/2002.	05/25/2033.
43709B AE 9	Indymac Resident ABS Tr RMBS Ser 2006-C			4	1.A FM	6,422,513	98.536	6,824,907	6,926,301	6,422,513					0.298	0.955	MON	229	55,533	01/22/2007.	08/25/2036.
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2			4	1.A FM	553,350	98.821	558,596	565,263	553,350					0.588	0.988	MON	28	6,208	10/11/2007.	08/25/2035.
45254T NY 6	IMPAC Secd Assets CMN Owner Tr RMBS Ser			4	1.A FM	47,314	101.502	48,029	47,318	47,273		(5)			5.140	5.130	MON	203	2,395	02/11/2004.	03/25/2034.
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser			4	1.A FM	10,477	101.140	10,596	10,477	10,462		(1)			4.501	4.505	MON	39	451	05/19/2004.	08/25/2034.
45660L HT 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3			4	4.B FM	2,637,799	87.501	2,308,822	2,638,623	2,633,087		(553)			5.500	5.518	MON	12,094	145,124	03/01/2005.	04/25/2035.
45660L SS 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C			4	5.B FM	2,052,004	88.053	1,871,075	2,124,940	2,052,004					5.500	6.099	MON	9,739	116,781	09/20/2005.	07/25/2035.
45660L XA 2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1			4	1.D FM	1,898,491	87.126	2,059,010	2,363,248	1,898,491					3.011	6.653	MON	5,931	77,256	02/14/2008.	10/25/2035.
45660N UM 5	Residential Asset Sec Tr RMBS Ser 2003-A			4	1.D FM	2,704,778	79.456	2,837,464	3,571,136	2,704,778		835	719,794		5.250	12.911	MON	15,624	223,714	07/26/2006.	09/25/2033.
45661K AG 5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1			4	1.D FM	3,454,875	79.186	3,909,008	4,936,494	3,454,875					3.170	11.896	MON	13,041	164,285	02/21/2007.	06/25/2036.
45662B AD 1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1			4	2.B FM	3,914,077	93.826	3,880,973	4,136,334	3,914,077					3.111	3.953	MON	10,724	143,991	06/07/2006.	08/25/2036.
45662D AA 3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2			4	1.A FM	1,187,974	95.231	1,448,820	1,521,373	1,187,974					0.318	4.382	MON	94	12,484	01/23/2007.	11/25/2036.
45662J AC 6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1			4	1.A FM	4,710,681	93.182	5,135,880	5,511,660	4,710,681					3.087	5.200	MON	14,178	183,695	07/17/2006.	12/25/2035.
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3			4	1.A FM	1,053,616	103.522	1,081,761	1,044,962	1,045,084		(1,135)			5.500	5.389	MON	4,789	57,473	01/13/2005.	01/25/2035.
466247 VP 5	JP Morgan Mtg Tr RMBS Ser 2005-S2 Cl 4A2			4	5.B FM	659,437	83.125	591,601	711,703	708,266		1,567			5.000	6.103	MON	2,965	28,147	05/23/2006.	09/25/2035.
466247 YS 6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6			4	2.B FM	304,982	94.459	292,933	310,118	307,084		116			2.891	3.153	MON	747	11,202	02/13/2007.	11/25/2035.
46627M AA 5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C			4	4.B FM	1,297,809	63.929	914,393	1,430,324	914,393	(136,236)				5.500	7.639	MON	6,556	78,575	11/02/2005.	12/25/2035.
46627M AP 2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C			4	1.D FM	388,742	92.178	407,556	442,138	388,742					5.500	10.363	MON	2,026	24,289	01/05/2006.	12/25/2035.
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C			4	4.B FM	753,470	76.459	732,115	957,528	753,470					6.000	10.737	MON	4,788	57,444	10/28/2008.	03/25/2036.

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
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C			4	5.B FM	1,098,579	76.459	976,154	1,276,704	1,098,579					6.000	9.183	MON	6,384	76,573	05/05/2006.	03/25/2036.
46629D AK 1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2			4	1.D FM	589,522	92.744	778,064	838,934	589,522					3.206	13.722	MON	2,242	30,079	02/05/2007.	01/25/2037.
46629E AH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C			4	1.A FM	436,558	100.278	482,303	480,968	436,558					3.177	5.437	MON	1,273	16,102	01/23/2007.	09/25/2036.
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005			4	6. FM	40,222	162.493	133,634	82,239	40,222					0.538	23.826	MON	4	1,223	05/22/2006.	09/26/2045.
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C			4	1.A FM	1,008,039	99.862	1,076,626	1,078,116	1,072,776		30,388			0.468	2.031	MON	56	10,517	08/05/2013.	09/25/2034.
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2			4	1.A FM	80,608	103.760	80,957	78,023	79,961		6			6.500	5.564	MON	423	5,072	12/09/2004.	08/25/2032.
55275S AC 4	MASTR Alternative Loans Tr RMBS Ser 2007			4	2.B FM	1,989,258	102.517	2,034,076	1,984,128	1,986,426		(316)			5.750	5.647	MON	9,507	114,087	02/07/2007.	10/25/2036.
576434 2D 5	Master Asset Securitization Tr RMBS Ser			4	1.D FM	3,811,980	99.880	4,971,416	4,977,414	3,811,980					6.000	13.722	MON	24,887	280,956	07/23/2007.	03/25/2036.
576434 A2 0	Master Asset Securitization Tr RMBS Ser			4	5.B FM	607,421	84.086	505,701	601,407	603,152		2,542			5.500	5.390	MON	2,756	33,077	01/13/2005.	01/25/2035.
576434 J5 4	Master Asset Securitization Tr RMBS Ser			4	1.A FM	2,355,029	107.474	2,486,755	2,313,814	2,314,032		(11,359)			5.500	5.294	MON	10,605	127,260	02/16/2005.	03/25/2035.
576434 N2 6	Master Asset Securitization Tr RMBS Ser			4	3.B FM	4,034,826	99.451	4,081,239	4,103,756	4,062,089		1,280			5.500	5.730	MON	18,809	225,706	03/31/2005.	04/25/2035.
576434 UH 5	Master Asset Securitization Tr RMBS Ser			4	1.A FM	597	100.356	599	597	597					5.143	5.141	MON	3	31	08/10/2004.	08/25/2034.
576434 YM 0	Master Asset Securitization Tr RMBS Ser			4	1.A FM	2,131,987	104.062	2,321,538	2,230,912	2,202,316		15,611			6.000	7.330	MON	11,155	130,506	10/28/2008.	12/25/2034.
57643M FN 9	Master Asset Securitization Tr RMBS Ser			4	1.A FM	679,607	104.329	730,959	700,626	690,732		1,944			5.250	5.716	MON	3,065	36,481	08/24/2004.	07/25/2034.
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200			4	1.A FM	123,525	100.937	124,733	123,575	123,212		(486)			7.820	7.529	MON	805	7,284	01/25/2002.	09/25/2032.
59166E AA 3	Metlife Securitization Trust RMBS Ser 20			4	1.A FM	2,147,938	110.055	2,330,722	2,117,789	2,141,840		(4,206)			3.750	3.394	MON	6,618	79,379	04/26/2019.	04/25/2058.
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4			4	1.A FM	6,530,785	106.387	6,601,946	6,205,583	6,486,378		(44,408)			3.500	1.947	MON	18,100	162,896	03/02/2020.	04/25/2066.
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G			4	1.A FM	3,830,614	103.927	3,852,451	3,706,878	3,824,269		(6,258)			2.750	1.379	MON	8,495	29,742	10/20/2020.	07/25/2059.
59981B AG 9	Mill City Mortgage Trust RMBS Ser 2019-G			4	1.A FM	11,691,866	106.604	12,440,698	11,670,000	11,684,804		(6,819)			3.000	2.957	MON	29,175	350,100	10/15/2019.	07/25/2059.
61744C HP 4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C			4	1.A FM	7,237,152	98.012	7,566,178	7,719,629	7,425,983		36,806			0.758	1.261	MON	651	122,261	11/08/2012.	09/25/2034.
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2			4	1.A FM	1,171	103.558	1,213	1,171	1,169					5.008	5.035	MON	5	59	10/07/2003.	11/25/2033.
64828C AA 7	New Residential Mtg Ln Tr RMBS Ser 2018-			4	1.A FM	2,932,763	108.228	2,881,437	2,662,367	2,924,227		(8,536)			4.500	2.385	MON	9,984	29,952	09/17/2020.	03/25/2036.
64828X AB 9	New Residential Mtg Ln Tr RMBS Ser 2020-			4	1.A FM	10,143,529	106.534	10,621,470	9,970,000	10,126,741		(16,788)			3.000	2.778	MON	24,925	274,175	02/05/2020.	11/25/2059.
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-			4	1.A FE	823,847	106.588	856,446	803,508	817,413		(4,574)			3.750	3.440	MON	2,511	30,132	08/26/2015.	05/25/2054.
64829G AA 7	New Residential Mtg Ln Tr RMBS Ser 2016-			4	1.A FE	1,133,477	106.054	1,151,714	1,085,966	1,126,996		(5,564)			3.750	2.768	MON	3,394	40,724	10/09/2019.	11/25/2035.
64829J AA 1	New Residential Mtg Ln Tr RMBS Ser 2017-			4	1.A FM	4,897,642	108.075	5,118,565	4,736,132	4,875,709		(16,111)			4.000	3.357	MON	15,787	189,445	05/29/2019.	02/25/2057.
64829K BV 1	New Residential Mtg Ln Tr RMBS Ser 2017-			4	1.A FM	2,437,993	108.135	2,539,973	2,348,900	2,425,872		(10,721)			4.000	3.317	MON	7,830	93,956	05/29/2019.	03/25/2057.
64830B AQ 0	New Residential Mtg Ln Tr RMBS Ser 2017-			4	1.A FM	918,110	107.972	1,048,998	971,545	923,663		5,553			3.850	5.488	MON	3,117	28,045	03/27/2020.	08/27/2057.
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1.A FM	10,546,518	107.903	11,339,079	10,508,615	10,539,357		(4,429)			4.000	3.948	MON	35,029	420,345	01/09/2019.	09/25/2057.
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1.A FM	2,549,900	107.702	2,568,498	2,384,825	2,530,065		(19,835)			4.250	2.439	MON	8,446	76,016	02/28/2020.	12/25/2057.
64830E AC 5	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1.A FM	25,631,510	108.259	26,815,617	24,769,942	25,521,720		(98,148)			3.750	3.147	MON	77,406	928,873	07/02/2019.	11/25/2058.
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1.A FM	5,385,363	105.968	5,631,259	5,314,098	5,368,473		(14,358)			3.250	2.814	MON	14,392	172,708	07/31/2019.	02/25/2049.
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1.A FM	16,770,780	104.354	17,041,586	16,330,616	16,669,131		(83,376)			3.500	2.526	MON	47,631	571,572	10/03/2019.	08/25/2059.
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1.A FM	3,506,592	105.525	3,594,731	3,406,520	3,482,749		(19,683)			3.500	2.481	MON	9,936	119,228	08/07/2019.	12/25/2058.
65535V BZ 0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C			4	1.A FM	178,635	103.452	184,628	178,468	178,006		(424)			5.348	5.312	MON	795	9,881	09/19/2003.	08/25/2033.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			4	1.A FM	9,001	102.138	9,193	9,001	8,994		5			4.820	4.802	MON	36	454	02/05/2004.	03/25/2034.
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2			4	1.A FM	62,226	100.674	63,144	62,721	62,345		(1)			5.603	5.724	MON	293	3,306	06/10/2004.	07/25/2034.
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3			4	1.A FM	3,983	100.179	3,773	3,767	3,918		(3)			5.293	3.892	MON	17	199	06/09/2014.	10/25/2034.
65535V HH 4	Nomura Asset Sec Corp RMBS Ser 2005-AP1			4	1.A FM	33,540	102.264	34,471	33,708	33,566		1			4.855	4.928	MON	136	2,019	05/24/2005.	02/25/2035.
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2			4	5.B FM	908,355	33.525	628,054	1,873,368	908,355					0.348	28.711	MON	73	27,070	01/18/2007.	04/25/2036.

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
67575N BX 0	Ocwen Master Adv Rec Tr LBASS Ser 2020-T			4	1.C FE	1,539,999	100.206	1,543,179	1,540,000	1,539,999					1.774	1.781	MON	1,214	8,957	08/12/2020.	08/15/2052.
69371V AC 1	PSMC Trust RMBS Ser 2018-1A Cl A3			4	1.A FM	1,115,944	100.426	1,122,096	1,117,340	1,114,879		(983)			3.500	3.456	MON	3,259	39,107	03/08/2018.	02/25/2048.
70069F AY 3	Park Place Securities Inc RMBS Ser 2004-			4	1.A FM	2,632,308	100.576	2,686,931	2,671,546	2,667,407		13,684			1.123	1.508	MON	333	43,950	10/17/2014.	10/25/2034.
70069F HV 2	Park Place Securities Inc RMBS Ser 2005-			4	1.A FM	4,712,668	99.761	5,450,883	5,463,963	5,400,818		264,838			0.838	3.229	MON	509	73,969	10/29/2013.	05/25/2035.
74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1			4	1.A FM	183,867	102.359	202,098	197,441	189,832		284			5.000	6.051	MON	823	9,872	03/14/2006.	10/25/2033.
74927U AW 8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1			4	3.B FM	3,818,170	100.154	3,812,129	3,806,275	3,796,768		(4,732)			5.750	5.719	MON	18,238	218,859	09/28/2005.	04/25/2035.
749581 AJ 3	Residential Funding Mtg Sec I RMBS Ser 2			4	4.B FM	1,060,457	98.120	1,037,926	1,057,812	1,058,429		(187)			6.000	5.932	MON	5,289	63,355	01/23/2007.	01/25/2037.
75114R AD 7	Residential Accredit Loans Inc RMBS Ser			4	1.A FM	224,137	103.735	318,350	306,887	224,137					0.348	10.666	MON	12	3,026	09/30/2009.	04/25/2036.
75115L AA 5	Residential Accredit Loans Inc RMBS Ser			4	1.A FM	3,692,182	91.177	3,927,977	4,308,070	3,692,182					0.398	4.734	MON	191	38,944	08/29/2007.	08/25/2037.
759950 AD 0	Renaissance Acceptance Mtg Crp RMBS Ser			4	1.A FM	1,559,737	100.085	1,561,058	1,559,737	1,559,737					1.723	1.729	MON	299	35,226	03/06/2002.	06/25/2032.
759950 DP 0	Renaissance Home Equity Ln Tr RMBS Ser 2			4	1.A FM	2,431,289	101.933	2,478,281	2,431,292	2,426,807		(704)			5.657	5.691	MON	11,462	103,660	09/10/2004.	11/25/2034.
759950 FE 3	Renaissance Home Equity Ln Tr RMBS Ser 2			4	1.A FM	298,549	102.556	348,923	340,227	337,559		11,715			5.016	7.067	MON	1,422	17,066	01/09/2008.	05/25/2035.
760985 2G 5	Residential Asset Mtg Prod Inc RMBS Ser			4	1.A FM	1,715,782	99.907	1,714,178	1,715,782	1,715,782					0.598	0.599	MON	114	26,912	03/22/2004.	10/25/2031.
76110H 3B 3	Residential Accredit Loans Inc RMBS Ser			4	2.B FM	2,578,342	97.286	2,761,202	2,838,243	2,578,342					5.750	8.174	MON	13,600	163,180	07/21/2006.	04/25/2035.
76110W RQ 1	Residential Asset Secs Corp RMBS Ser 200			4	1.A FM	7,502	102.928	7,725	7,506	7,487		(4)			3.870	3.880	MON	24	290	05/14/2003.	05/25/2033.
76112F AG 6	Residential Asset Sec Tr RMBS Ser 2006-A			4	4.B FM	1,508,578	64.799	1,391,216	2,146,988	1,508,578					6.000	13.500	MON	10,735	128,573	04/28/2006.	06/25/2036.
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A			4	1.D FM	3,874,930	52.743	3,633,141	6,888,411	3,874,930			388,218		6.250	19.833	MON	35,877	450,185	03/01/2020.	09/25/2037.
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A			4	5.B FM	2,179,298	80.960	1,936,934	2,392,467	2,179,298					6.000	8.147	MON	11,962	143,321	10/03/2007.	05/25/2037.
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2			4	1.D FM	717,080	98.394	1,023,076	1,039,773	717,080					6.000	18.351	MON	5,199	62,781	09/30/2009.	06/25/2037.
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2			4	4.B FM	1,383,061	98.394	1,364,102	1,386,364	1,382,407					6.000	6.022	MON	6,932	83,709	06/07/2007.	06/25/2037.
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19			4	2.B FM	1,541	102.144	1,560	1,528	1,528		6			6.630	6.593	MON	8	101	03/18/1999.	06/25/2028.
805564 NM 9	Saxon Asset Securities Tr RMBS Ser 2003-			4	1.A FM	465,483	102.261	476,033	465,508	464,541		353			4.350	4.366	MON	1,687	20,252	05/14/2003.	06/25/2032.
81744H AD 5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2			4	1.D FM	2,330,479	88.999	2,200,383	2,472,366	2,330,479					2.828	4.102	MON	5,827	83,938	02/23/2007.	02/20/2047.
83611P AP 6	Soundview Home Eq Loan Tr RMBS Ser 2001-			4	1.A FM	347,657	104.292	358,218	343,475	343,976		(541)			6.500	6.423	MON	1,860	22,659	06/15/2001.	03/25/2030.
84751P LP 2	Specialty Underw & Residen Fin RMBS Ser			4	5.B FM	1,928,632	52.517	1,526,399	2,906,491	1,928,632					5.850	11.663	MON	14,169	54,595	03/22/2006.	02/25/2037.
863576 AC 8	Structured Asset Sec Corp RMBS Ser 2005-			4	5.B FM	957,299	81.808	777,411	950,284	951,707		207			5.750	5.671	MON	4,553	54,592	03/10/2005.	04/25/2035.
863579 CD 8	Structured Adj Rate Mtg Ln RMBS Ser 2004			4	1.A FM	191,156	101.679	192,709	189,527	190,211		(239)			2.601	2.422	MON	411	6,563	10/23/2004.	10/25/2034.
863579 VS 4	Structured Adj Rate Mtg Ln RMBS Ser 2005			4	1.D FM	4,288,841	87.508	4,801,620	5,487,051	4,288,841					3.096	5.513	MON	14,155	200,398	08/15/2005.	08/25/2035.
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004-			4	1.A FM	614	100.324	616	615	614					5.130	5.151	MON	3	32	02/20/2004.	03/25/2034.
86359B WR 8	Structured Asset Sec Corp RMBS Ser 2004-			4	1.A FM	448,537	100.070	445,925	445,613	445,767		265			3.059	2.994	MON	1,136	15,959	09/23/2004.	07/25/2034.
86359B XL 0	Structured Asset Sec Corp RMBS Ser 2004-			4	1.A FM	9,779	98.671	9,872	10,005	9,813		17			5.440	5.948	MON	45	531	07/20/2011.	08/25/2034.
86361Q AG 9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1			4	1.D FM	5,710,777	90.183	7,411,322	8,218,083	5,710,777					2.827	7.349	MON	19,360	283,723	10/25/2006.	11/25/2036.
86363A AA 5	Structured Asset Sec Corp RMBS Ser 2006-			4	1.D FM	965,442	11.274	847,318	7,515,686	965,442			524,303		0.488	28.453	MON	408	70,996	01/19/2007.	01/25/2037.
89173U AA 5	Towd Point Mortgage Tr RMBS Ser 2017-4 C			4	1.A FM	26,742,155	103.623	26,713,008	25,779,158	26,725,436		(16,719)			2.750	2.222	MON	59,077	118,154	10/22/2020.	06/25/2057.
89175M AB 9	Towd Point Mortgage Tr RMBS Ser 2018-3 C			4	1.A FM	1,409,069	109.904	1,425,460	1,297,000	1,401,699		(7,370)			3.875	2.931	MON	4,188	37,424	03/11/2020.	05/25/2058.
89175V AA 1	Towd Point Mortgage Tr RMBS Ser 2018-2 C			4	1.A FM	21,822,700	104.675	21,386,670	20,431,595	21,709,401		(113,299)			3.250	0.706	MON	55,336	276,678	07/29/2020.	03/25/2058.
89175V AB 9	Towd Point Mortgage Tr RMBS Ser 2018-2 C			4	1.A FM	6,552,359	109.107	6,710,105	6,150,000	6,503,095		(49,264)			3.500	2.366	MON	17,938	161,209	03/09/2020.	03/25/2058.
89176L AC 8	Towd Point Mortgage Tr RMBS Ser 2018-6 C			4	1.A FM	691,025	111.708	714,928	640,000	684,955		(6,070)			3.750	2.480	MON	2,000	20,000	02/13/2020.	03/25/2058.
89176V AK 8	Towd Point Mortgage Tr RMBS Ser 2018-5 C			4	1.A FM	12,642,097	104.618	12,603,624	12,047,257	12,618,876		(23,221)			3.250	1.867	MON	32,628	74,141	10/15/2020.	07/25/2058.
89176V AL 6	Towd Point Mortgage Trust RMBS Ser 2018-			4	1.A FM	15,983,789	108.345	15,833,238	14,613,750	15,967,094		(16,695)			3.250	1.340	MON	39,579		12/04/2020.	07/25/2058.

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
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C			4	1.A FM	10,689,337	107.446	11,555,635	10,754,840	10,697,039		5,473			3.750	3.852	MON	33,609	403,070	01/24/2019.	03/25/2058.
89177B AB 1	Towd Point Mortgage Tr RMBS Ser 2019-1 C			4	1.A FM	25,415,498	110.001	29,051,211	26,410,000	25,468,056		52,557			3.750	4.217	MON	82,531	659,668	04/17/2020.	03/25/2058.
89177L AD 5	Towd Point Mortgage Tr RMBS Ser 2019-3 C			4	1.A FM	23,217,750	112.994	23,319,599	20,638,000	23,118,634		(99,116)			4.000	2.326	MON	68,793	275,173	08/25/2020.	02/25/2059.
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C			4	1.A FM	10,747,173	105.556	10,670,688	10,109,040	10,713,845		(33,328)			2.900	0.898	MON	24,430	73,290	09/10/2020.	07/25/2059.
89612L AA 4	Tricon American Homes RMBS Ser 2019-SFR1			4	1.A FE	3,899,858	105.123	4,099,801	3,900,000	3,898,956		(708)			2.750	2.744	MON	8,938	107,250	09/16/2019.	03/17/2038.
89612L AB 2	Tricon American Homes RMBS Ser 2019-SFR1			4	1.C FE	1,309,946	103.828	1,360,149	1,310,000	1,309,618		(258)			2.999	2.994	MON	3,274	39,287	09/16/2019.	03/17/2038.
89613J AA 8	Tricon American Homes RMBS Ser 2020-SFR2			4	1.A FE	2,599,937	100.575	2,614,958	2,600,000	2,599,904		(33)			1.482	1.477	MON	5,459		10/27/2020.	11/17/2027.
89613J AC 4	Tricon American Homes RMBS Ser 2020-SFR2			4	1.D FE	1,690,949	99.284	1,678,884	1,691,000	1,690,803		(146)			1.832	1.777	MON	4,389		10/27/2020.	11/17/2027.
92837B AB 7	Visio RMBS Ser 2019-1 Cl A1			4	1.A FE	6,239,347	101.300	6,266,848	6,186,425	6,187,105		(51,604)			3.572	2.517	MON	18,415	220,979	05/29/2019.	06/25/2054.
92837K AA 9	Visio RMBS Ser 2020-1 Cl A1			4	1.A FE	8,161,037	100.736	8,221,226	8,161,160	8,159,899		(1,138)			1.545	1.483	MON	10,507	52,537	07/24/2020.	08/25/2055.
92837M AA 5	Visio RMBS Ser 2020-1R Cl A1			4	1.A FE	16,231,991	100.156	16,257,401	16,232,030	16,231,760		(231)			1.312	1.297	MON	17,747	17,747	11/20/2020.	11/25/2055.
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10			4	1.A FM	1,773,224	100.549	1,809,687	1,799,799	1,786,557		1,773			2.572	2.796	MON	3,857	67,097	03/10/2005.	10/25/2033.
92922F RF 7	Washington Mutual Mtg RMBS Ser 2004-CB1			4	1.A FM	897,627	107.547	1,010,861	939,923	933,087		9,696			5.500	6.445	MON	4,308	51,688	05/21/2004.	06/25/2034.
92926U AD 3	Washington Mutual Mtg RMBS Ser 2007-HY2			4	1.D FM	2,157,285	92.758	2,117,037	2,282,332	2,157,285					3.049	4.767	MON	5,798	82,299	03/19/2007.	11/25/2036.
933634 AJ 6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl			4	1.D FM	3,230,832	99.955	3,881,643	3,883,379	3,230,832					3.410	8.100	MON	11,036	142,828	06/07/2012.	03/25/2037.
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14			4	1.D FM	394,052	99.247	426,204	429,440	394,052					2.644	4.592	MON	946	13,404	01/18/2007.	11/25/2036.
939336 2H 5	Washington Mutual MSC Mtg PT RMBS Ser 20			4	3.B FM	4,594,068	99.296	4,529,870	4,561,987	4,582,616		247			5.500	5.339	MON	20,909	250,787	02/01/2005.	03/25/2035.
939336 2U 6	Washington Mutual MSC Mtg PT RMBS Ser 20			4	4.B FM	878,866	92.040	801,887	871,242	870,703		(3,192)			5.500	5.338	MON	3,993	47,481	02/24/2005.	03/25/2035.
939336 3H 4	Washington Mutual MSC Mtg PT RMBS Ser 20			4	4.B FM	7,031,032	94.881	6,676,159	7,036,335	7,031,032					5.500	5.504	MON	32,250	386,655	03/07/2005.	04/25/2035.
939336 4Y 6	Washington Mutual MSC Mtg PT RMBS Ser 20			4	3.B FM	7,338,085	100.491	7,432,974	7,396,678	7,338,085					5.500	5.656	MON	33,901	405,849	04/15/2005.	05/25/2035.
939336 6F 5	Washington Mutual MSC Mtg PT RMBS Ser 20			4	3.B FM	4,730,664	95.647	4,509,294	4,714,503	4,722,090		(626)			5.500	5.420	MON	21,608	258,225	05/24/2005.	06/25/2035.
939336 6U 2	Washington Mutual MSC Mtg PT RMBS Ser 20			4	3.B FM	1,221,043	93.157	1,134,478	1,217,808	1,216,236		(784)			5.500	5.474	MON	5,582	65,862	08/24/2005.	06/25/2035.
939344 AR 8	Washington Mutual Alt Ln Tr RMBS Ser 200			4	1.D FM	1,050,666	93.795	1,252,134	1,334,968	1,050,666					5.875	11.970	MON	6,536	58,951	04/21/2006.	05/25/2036.
93934F BQ 4	Washington Mutual MSC Mtg PT RMBS Ser 20			4	1.D FM	1,607,211	101.959	1,841,391	1,806,009	1,607,211					5.500	8.149	MON	8,278	98,146	10/13/2005.	08/25/2035.
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20			4	3.B FM	225,174	101.086	225,784	223,359	224,273		(47)			5.500	5.339	MON	1,024	12,274	10/13/2005.	10/25/2035.
93934F HW 5	Washington Mutual MSC Mtg PT RMBS Ser 20			4	4.B FM	467,911	94.582	448,515	474,209	469,250		63			5.750	6.012	MON	2,272	26,845	07/10/2006.	01/25/2036.
93934F KZ 4	Washington Mutual MSC Mtg PT RMBS Ser 20			4	1.D FM	3,770,689	102.918	4,635,059	4,503,661	3,770,689					5.750	12.051	MON	21,580	258,912	10/02/2007.	02/25/2036.
93935G AG 4	Washington Mutual Alt Ln Tr RMBS Ser 200			4	1.D FM	533,145	102.313	565,262	552,482	532,938					6.971	8.022	MON	3,210	38,595	09/30/2009.	11/25/2034.
93935H AJ 6	Washington Mutual Alt Ln Tr RMBS Ser 200			4	1.D FM	4,040,122	41.766	3,576,001	8,562,092	4,040,122			627,623		4.170	32.294	MON	29,755	165,706	11/29/2006.	09/25/2036.
94980G AK 7	Wells Fargo Home Equity Tr RMBS Ser 2004			4	1.A FM	51,390	102.689	54,034	52,619	51,923		160			4.980	5.273	MON	218	2,620	12/18/2008.	04/25/2034.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						676,682,264	XXX	700,797,360	754,213,506	676,781,170	(616,125)	(42,974)	4,263,336	0	XXX	XXX	XXX	2,164,974	22,905,781	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05491U BD 9	Barclays Commercial Mtg Sec CMBS Ser 201			4	1.A FM	10,136,045	119.781	11,618,767	9,700,000	10,061,027		(40,711)			4.314	3.770	MON	34,872	418,458	04/03/2019.	12/15/2051.
05492J AW 2	Barclays Commercial Mtg Sec CMBS Ser 201			4	1.A FM	50,577,683	112.290	54,663,895	48,681,000	50,422,304		(149,763)			3.063	2.602	MON	124,258	1,208,476	04/03/2020.	11/15/2052.
05538U AA 1	BB-UBS Trust CMBS Ser 2012-SHOW Cl A	CF		4	1.A FM	25,749,670	104.186	26,046,425	25,000,000	25,265,741		(66,353)			3.430	3.146	MON	71,463	857,550	11/01/2012.	11/05/2036.
05550M AU 8	Barclays Comm Mtg Sec Tr CMBS Ser 2019-C			4	1.A FM	13,435,242	115.281	15,037,201	13,044,000	13,378,240		(36,956)			3.583	3.230	MON	38,947	467,367	05/17/2019.	05/15/2052.
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C			4	1.A FM	2,038,328	103.898	2,042,770	1,966,134	2,031,712		(6,617)			2.809	1.213	MON	4,603	23,014	07/29/2020.	03/10/2033.
065403 BC 0	BANK CMBS Ser 2019-BN17 Cl A4			4	1.A FM	3,604,713	116.545	4,079,072	3,500,000	3,588,018		(9,698)			3.714	3.366	MON	10,833	129,990	03/21/2019.	04/15/2052.
065405 AE 2	BANK CMBS Ser 2019-BN16 Cl A4			4	1.A FM	31,612,153	118.291	34,682,804	29,320,000	31,369,944		(198,939)			4.005	3.003	MON	97,856	1,067,933	03/09/2020.	02/15/2052.

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
06540T AD 2	BANK CMBS Ser 2018-BN11 A3			4	1.A FM	12,359,604	117.620	14,114,424	12,000,000	12,270,558		(34,245)			4.046	3.695	MON	40,460	485,520	04/13/2018.	03/15/2061.
06540V BB 0	BANK CMBS Ser 2019-BN24 Cl A3			4	1.A FM	34,740,576	111.610	36,864,783	33,030,000	34,596,022		(142,490)			2.960	2.363	MON	81,474	899,766	03/09/2020.	11/15/2062.
06540W BD 4	BANK CMBS Ser 2019-BN19 Cl A3			4	1.A FM	29,453,509	113.007	31,606,481	27,968,605	29,320,667		(121,073)			3.183	2.541	MON	74,187	730,825	04/07/2020.	08/15/2061.
06540Y AA 7	BANK CMBS Ser 2020-BN28 Cl A1			4	1.A FM	1,947,322	100.352	1,954,172	1,947,325	1,947,290		(31)			0.628	0.619	MON	1,019	3,057	09/21/2020.	03/15/2063.
06541R BB 8	BANK CMBS Ser 2019-BN23 Cl A3			4	1.A FM	33,816,368	111.256	34,989,981	31,450,000	33,770,374		(43,727)			2.920	1.994	MON	76,528	407,340	12/21/2020.	11/15/2029.
06541R BE 2	BANK CMBS Ser 2019-BN23 Cl AS			4	1.A FM	5,954,402	111.930	6,470,668	5,781,000	5,937,479		(15,996)			3.203	2.858	MON	15,430	185,165	11/21/2019.	11/15/2029.
06541T AY 5	BANK CMBS Ser 2020-BN29 Cl A1			4	1.A FE	4,412,826	100.305	4,426,279	4,412,841	4,412,809		(16)			0.549	0.541	MON	2,019	2,019	11/20/2020.	11/15/2053.
06541U BW 5	BANK CMBS Ser 2020-BN30 Cl A4			4	1.A FE	10,299,810	102.941	10,294,050	10,000,000	10,299,069		(742)			1.925	1.585	MON	16,042		12/11/2020.	12/10/2053.
06541W AX 0	BANK CMBS Ser 2017-BNK5 Cl A5			4	1.A FM	2,149,984	113.244	2,491,366	2,200,000	2,162,307		4,725			3.390	3.695	MON	6,215	74,580	04/19/2018.	06/15/2060.
08160B AD 6	Benchmark Mortgage Trust CMBS 2018-B5 Cl			4	1.A FM	2,843,057	119.112	3,156,455	2,650,000	2,810,465		(18,964)			4.208	3.298	MON	9,292	111,501	04/03/2019.	07/15/2051.
08160B AH 7	Benchmark Mortgage Trust CMBS 2018-B5 Cl			4	1.A FM	3,141,494	119.437	3,642,829	3,050,000	3,121,790		(8,573)			4.419	4.064	MON	11,231	134,776	07/27/2018.	07/15/2051.
08160K AE 4	Benchmark Mortgage Trust CMBS Ser 2019-B			4	1.A FM	62,479,222	110.971	66,305,053	59,750,000	62,250,428		(225,454)			2.928	2.397	MON	145,790	1,526,220	04/02/2020.	12/15/2072.
08161C AE 1	Benchmark Mortgage Trust CMBS 2018-B2 Cl			4	1.A FM	514,998	116.100	580,499	500,000	510,967		(1,463)			3.882	3.527	MON	1,617	19,410	02/09/2018.	02/15/2051.
08161H AF 7	Benchmark Mortgage Trust CMBS 2018-B4 Cl			4	1.A FM	11,741,148	118.226	13,477,707	11,400,000	11,663,014		(32,537)			4.121	3.767	MON	39,150	469,794	06/28/2018.	07/15/2051.
08161H AH 3	Benchmark Mortgage Trust CMBS 2018-B4 Cl			4	1.A FM	11,741,964	118.012	13,453,322	11,400,000	11,664,836		(32,160)			4.311	3.957	MON	40,955	491,454	06/28/2018.	07/15/2051.
08162B BE 1	Benchmark Mtg Tr CMBS Ser 2019-B11 Cl A5			4	1.A FM	9,987,500	115.820	11,582,010	10,000,000	9,987,404		(96)			3.542	3.567	MON	29,518	265,658	03/19/2020.	05/15/2052.
08162B BJ 0	Benchmark Mtg Tr CMBS Ser 2019-B11 Cl AS			4	1.A FM	5,759,730	115.426	6,454,594	5,592,000	5,736,143		(15,465)			3.784	3.434	MON	17,633	211,601	05/22/2019.	05/15/2052.
08162C AF 7	Benchmark Mtg Tr CMBS Ser 2018-B6 Cl AS			4	1.A FM	2,652,197	119.083	3,066,374	2,575,000	2,636,827		(7,069)			4.441	4.093	MON	9,530	114,356	09/20/2018.	11/10/2051.
08162C AG 5	Benchmark Mtg Tr CMBS Ser 2018-B6 Cl B			4	1.A FM	721,647	114.678	802,747	700,000	717,387		(1,961)			4.618	4.259	MON	2,694	32,872	09/20/2018.	11/10/2051.
08162F AE 3	Benchmark Mtg Tr CMBS Ser 2019-B12 Cl A5			4	1.A FM	5,897,074	112.798	6,232,095	5,525,000	5,871,440		(25,634)			3.116	2.298	MON	14,345	114,758	04/22/2020.	08/15/2052.
08162F AG 8	Benchmark Mtg Tr CMBS Ser 2019-B12 Cl AS			4	1.A FM	8,208,014	112.709	8,981,804	7,969,000	8,177,299		(22,105)			3.419	3.072	MON	22,704	272,444	07/19/2019.	08/15/2052.
08162L AC 4	Benchmark Mtg Tr CMBS Ser 2020-IG1 Cl A3			4	1.A FM	35,433,398	109.092	38,182,130	35,000,000	35,401,934		(31,464)			2.687	2.544	MON	78,359	626,873	04/06/2020.	09/15/2043.
08162T BB 8	Benchmark Mtg Tr CMBS Ser 2018-B7 Cl A4			4	1.A FM	13,635,306	121.798	16,124,850	13,239,000	13,560,127		(36,749)			4.510	4.155	MON	49,757	597,079	11/09/2018.	11/15/2051.
08162U AW 0	Benchmark Mtg Tr CMBS Ser 2018-B8 Cl A5			4	1.A FM	5,444,568	119.766	6,330,820	5,286,000	5,415,022		(14,976)			4.232	3.873	MON	18,641	223,688	12/10/2018.	01/15/2052.
08162V AE 8	Benchmark Mtg Tr CMBS Ser 2019-B10 Cl A4			4	1.A FM	13,729,975	116.839	15,539,627	13,300,000	13,661,873		(40,001)			3.717	3.339	MON	41,197	494,361	03/29/2019.	03/15/2062.
08162V AG 3	Benchmark Mtg Tr CMBS Ser 2019-B10 Cl AM			4	1.A FM	1,235,974	116.166	1,393,986	1,200,000	1,230,338		(3,313)			3.979	3.628	MON	3,979	47,748	03/21/2019.	03/15/2062.
08162W AY 2	Benchmark Mtg Tr CMBS Ser 2020-B19 Cl A1			4	1.A FM	1,236,568	100.435	1,241,965	1,236,588	1,236,547		(21)			0.628	0.619	MON	647	1,941	09/21/2020.	09/15/2053.
08162W BC 9	Benchmark Mtg Tr CMBS Ser 2020-B19 Cl A5			4	1.A FM	2,368,895	102.617	2,360,184	2,300,000	2,367,112		(1,783)			1.850	1.502	MON	3,546	10,638	09/21/2020.	09/15/2053.
08163A AA 1	Benchmark Mtg Tr CMBS Ser 2020-B18 Cl A1			4	1.A FM	885,521	100.487	889,840	885,524	885,512		(8)			0.875	0.861	MON	646	3,228	07/23/2020.	07/15/2053.
08163B BA 8	Benchmark Mtg Tr CMBS Ser 2020-B22 Cl A5			4	1.A FE	12,874,120	103.364	12,920,438	12,500,000	12,874,698		578			1.973	1.620	MON	20,552		12/18/2020.	01/15/2054.
08163L AA 7	Benchmark Mtg Tr CMBS Ser 2020-B21 Cl A1			4	1.A FE	3,971,182	100.379	3,986,233	3,971,186	3,971,165		(17)			0.537	0.528	MON	1,778	1,778	11/20/2020.	12/15/2053.
12515B AE 8	CD Comm Mtg Tr CMBS Ser 2019-CD8 Cl A4			4	1.A FM	18,575,677	110.645	19,954,754	18,035,000	18,565,757		(56,843)			2.912	2.529	MON	43,765	525,179	08/09/2019.	08/15/2057.
12529M AF 5	Cantor Comm Real Estate Trust CMBS Ser 2			4	1.A FM	23,040,995	116.779	26,123,395	22,370,000	22,937,977		(62,410)			3.786	3.434	MON	70,572	846,861	04/16/2019.	05/15/2052.
12529T AX 1	Cantor Comml Real Estate Lend CMBS Ser 2			4	1.A FM	25,543,943	111.630	27,684,141	24,800,000	25,472,948		(68,911)			3.006	2.663	MON	62,114	745,364	12/09/2019.	01/15/2053.
12593Q BD 1	Comm Mortgage Trust CMBS Ser 2015-CR26 C	CF		4	1.A FM	20,189,196	108.119	21,612,286	19,989,387	20,046,621		(24,261)			3.359	3.215	MON	55,954	671,443	09/28/2015.	10/10/2048.
12597N AS 2	CSAIL Commercial Mtg Tr CMBS Ser 20-C19			4	1.A FM	51,499,650	107.539	53,769,350	50,000,000	51,392,559		(107,091)			2.561	2.220	MON	106,700	960,300	03/11/2020.	03/15/2053.
12625E AC 3	Comm Mortgage Trust CMBS Ser 2013-SFS Cl	CF		4	1.A FM	19,880,165	99.982	19,996,400	20,000,000	19,955,781		10,824			2.987	3.065	MON	49,780	607,320	04/04/2013.	04/12/2035.
12635Q BG 4	Comm Mortgage Trust CMBS Ser 2015CR27 Cl			4	1.A FM	24,719,131	111.853	26,844,624	24,000,000	24,360,226		(74,162)			3.612	3.268	MON	72,240	866,880	10/20/2015.	10/10/2048.
12652U AU 3	CSAIL Commercial Mtg Tr CMBS Ser 2018-CX	CF		4	1.A FM	38,193,974	115.970	43,140,877	37,200,000	37,968,806		(102,161)			4.033	3.700	MON	125,026	1,500,309	04/10/2019.	04/15/2051.
12655T BM 0	COMM Mortgage Tr CMBS Ser 2019-GC44 Cl A			4	1.A FM	33,680,738	111.420	36,434,340	32,700,000	33,584,688		(91,267)			2.950	2.608	MON	80,388	964,650	11/19/2019.	08/15/2057.

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
17326C AZ 7	Citigroup Comm Mtg Tr CMBS Ser 2017-B1 C			4	1.A FM	5,561,827	113.459	6,126,775	5,400,000	5,510,585		(15,905)			3.458	3.111	MON	15,561	186,732	08/15/2017.	08/15/2027.
17327F AD 8	Citigroup Comm Mtg Tr CMBS Ser 2018-B2 C			4	1.A FM	4,119,894	116.493	4,659,732	4,000,000	4,089,268		(11,372)			4.009	3.662	MON	13,363	160,360	03/08/2018.	03/10/2051.
17328F AW 5	Citigroup Comm Mtg Tr CMBS Ser 2019-GC41			4	1.A FM	29,510,448	110.744	30,676,060	27,700,000	29,350,882		(148,918)			2.869	2.104	MON	66,219	672,710	03/09/2020.	08/10/2056.
17328H BD 2	Citigroup Comm Mtg Tr CMBS Ser 2019-GC43			4	1.A FM	55,950,093	112.259	60,171,038	53,600,000	55,749,913		(190,998)			3.038	2.524	MON	135,697	1,398,493	04/03/2020.	11/10/2052.
17328R AZ 2	Citigroup Comm Mtg Tr CMBS Ser 2020-GC46			4	1.A FM	11,741,408	109.701	12,505,937	11,400,000	11,714,246		(27,162)			2.717	2.377	MON	25,812	258,115	02/13/2020.	01/15/2053.
22945D AG 8	CSAIL Commercial Mtg Tr CMBS Ser 2019-C1			4	1.A FM	25,033,212	117.452	28,482,134	24,250,000	24,900,820		(74,324)			4.053	3.665	MON	81,902	982,828	04/04/2019.	03/15/2052.
233050 AC 7	DBUBS Mtg Tr CMBS Ser 2011-LC1A Cl A3	CF		4	1.A FM	8,774,414	99.992	8,322,808	8,323,507	8,323,507		(19,709)			5.002	4.289	MON	34,695	418,229	06/13/2011.	11/10/2046.
233063 AC 0	Deutsche Bank Comm Mtg Trust CMBS Ser 20			4	1.A FM	540,780	100.506	543,524	540,789	540,768		(12)			0.800	0.789	MON	361	1,442	08/20/2020.	09/15/2053.
23312L AS 7	Deutsche Bank Comm Mtg Trust CMBS Ser 20			4	1.A FM	9,633,984	110.633	11,063,330	10,000,000	9,730,932		45,760			3.276	3.874	MON	27,300	327,600	10/30/2018.	05/10/2049.
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20	CF		4	1.A FM	6,975,953	101.987	6,907,771	6,773,181	6,797,792		(15,473)			2.678	2.231	MON	15,115	181,386	05/16/2013.	06/10/2046.
36250S AE 9	GS Mortgage Securities Trust CMBS Ser 20			4	1.A FM	7,919,578	117.278	8,936,614	7,620,000	7,860,035		(28,776)			4.155	3.679	MON	26,384	316,611	04/04/2019.	07/10/2051.
36252H AE 1	GS Mortgage Securities Trust CMBS Ser 20			4	1.A FM	5,099,505	109.111	5,455,545	5,000,000	5,066,363		(19,860)			3.467	3.040	MON	14,446	173,350	04/24/2019.	03/10/2050.
36257H BP 0	GS Mortgage Securities Trust CMBS Ser 20			4	1.A FM	4,397,925	113.132	4,830,741	4,270,000	4,380,569		(11,865)			3.160	2.820	MON	11,244	134,932	06/26/2019.	07/10/2052.
44217N AJ 5	Houston Galleria Mall Tr CMBS Ser 2015-H			4	1.A FM	35,349,997	99.821	34,937,210	35,000,000	35,153,565		(36,676)			3.186	3.085	MON	92,925	1,115,104	03/19/2015.	03/05/2037.
46361T AC 6	Irvine Core Office Tr CMBS Ser 2013-IRV	CF		4	1.A FM	22,334,126	104.877	22,931,247	21,865,000	22,038,619		(47,373)			3.173	2.822	MON	40,470	655,227	10/28/2020.	05/15/2048.
46361T AG 7	Irvine Core Office Tr CMBS Ser 2013-IRV			4	1.A FM	9,937,950	104.162	10,416,190	10,000,000	9,980,170		6,151			3.173	3.263	MON	18,509	322,601	05/07/2013.	05/15/2048.
46361T AJ 1	Irvine Core Office Tr CMBS Ser 2013-IRV			4	1.A FM	3,860,016	103.453	4,138,136	4,000,000	3,960,826		14,841			3.173	3.612	MON	7,404	129,043	05/07/2013.	05/15/2048.
46591A BA 2	JPMDB Commercial Mtge Securit CMBS Ser 2			4	1.A FM	11,123,994	118.675	12,816,932	10,800,000	11,047,863		(30,800)			4.211	3.856	MON	37,895	454,745	05/23/2018.	06/15/2051.
46636D AJ 5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			4	1.A FM	2,818,278	100.721	2,726,866	2,707,336	2,706,191		(8,451)			4.388	3.791	MON	9,899	177,392	11/01/2020.	07/15/2046.
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			4	1.A FM	916,884	103.354	917,179	887,419	892,055		(2,567)			3.414	2.842	MON	2,524	30,294	04/14/2014.	01/15/2046.
46868R AA 2	Jackson Park Trust CMBS Ser 2019-LIC Cl			4	1.A FM	13,889,667	105.277	14,738,724	14,000,000	13,899,301		8,565			2.766	2.863	MON	32,270	387,240	11/07/2019.	10/14/2039.
48128Y AW 1	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			4	1.A FM	12,153,988	118.331	13,963,011	11,800,000	12,092,335		(32,629)			4.029	3.681	MON	39,619	475,434	02/15/2019.	03/10/2052.
50180L AD 2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A			4	1.A FM	610,223	100.611	676,070	671,967	668,941		3,775			6.274	7.555	MON	2,342	42,175	04/17/2008.	04/15/2041.
61691Q AE 8	Morgan Stanley Capital I Tr CMBS Ser 201			4	1.A FM	10,608,320	119.519	12,310,498	10,300,000	10,546,276		(29,020)			4.407	4.050	MON	37,827	453,921	10/12/2018.	10/23/2051.
61691U BE 8	Morgan Stanley Capital I Tr CMBS Ser 201			4	1.A FM	18,661,223	111.556	19,489,966	17,471,000	18,558,248		(99,449)			3.127	2.339	MON	45,527	494,801	03/10/2020.	11/15/2029.
61756U AH 4	Morgan Stanley Cap I CMBS Ser 2007-IQ16			4	5.B FM	308,843	59.600	253,411	425,186	308,843					6.259	49.079	MON	2,218	9,872	11/16/2007.	12/12/2049.
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8	CF		4	1.A FM	7,448,840	101.489	7,312,418	7,205,105	7,231,292		(18,443)			2.699	2.196	MON	16,205	194,466	02/21/2013.	12/15/2048.
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11			4	1.A FM	11,310,635	104.098	11,431,539	10,981,527	11,026,008		(25,789)			3.845	3.387	MON	35,187	422,240	08/01/2013.	08/15/2046.
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13			4	1.A FM	5,171,107	103.814	5,212,021	5,020,528	5,044,289		(11,813)			3.557	3.099	MON	14,882	192,225	11/26/2013.	11/15/2046.
61766L BS 7	Morgan Stanley BAML Tr CMBS Ser 2016-C28			4	1.A FM	1,728,125	111.644	1,953,768	1,750,000	1,733,317		2,574			3.544	3.753	MON	5,168	62,020	12/06/2018.	01/15/2049.
61771M AW 0	Morgan Stanley Capital I Tr CMBS Ser 201			4	1.A FM	3,913,188	113.204	4,273,447	3,775,000	3,897,235		(13,064)			3.261	2.832	MON	10,259	123,103	12/12/2019.	07/15/2052.
63874T AA 5	Natixis Comm Mtg Sec CMBS Ser 2019-LVL C			4	1.A FE	1,555,294	113.867	1,719,387	1,510,000	1,547,769		(4,509)			3.885	3.514	MON	4,889	58,664	04/12/2019.	08/15/2038.
74824D AA 8	Queens Center Mtg Tr CMBS Ser 2013-QCA C	CF		4	1.A FM	20,498,260	103.979	20,795,720	20,000,000	20,177,003		(44,905)			3.275	3.036	MON	54,583	655,000	01/10/2013.	01/11/2037.
90269P AA 9	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-	CF		4	1.A FM	27,827,150	100.496	27,134,028	27,000,000	27,116,781		(94,389)			3.663	3.313	MON	82,418	989,010	07/18/2012.	06/10/2030.
90269P AG 6	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-			4	1.A FM	5,340,625	96.668	4,833,405	5,000,000	5,053,751		(39,271)			4.163	3.347	MON	17,346	208,150	10/11/2012.	06/10/2030.
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-			4	1.A FM	1,541,667	101.160	1,631,709	1,612,992	1,603,814		5,871			2.459	3.218	MON	3,305	41,577	08/16/2013.	12/10/2045.
90276F AW 4	UBS Commercial Mtg Tr CMBS Ser 2018-C10			4	1.A FM	9,369,554	117.437	10,628,058	9,050,000	9,299,952		(30,798)			4.313	3.884	MON	32,530	390,363	03/20/2019.	05/15/2051.
90276R BE 7	UBS Commercial Mtg Tr CMBS Ser 2017-C4 C			4	1.A FM	3,061,008	112.331	3,482,270	3,100,000	3,069,785		3,367			3.563	3.733	MON	9,204	110,453	04/19/2018.	10/15/2050.
90276V AE 9	UBS Commercial Mtg Tr CMBS Ser 2018-C8 C			4	1.A FM	3,398,777	116.191	3,834,306	3,300,000	3,372,693		(9,476)			3.983	3.632	MON	10,953	131,439	02/12/2018.	02/15/2051.
90276Y AE 3	UBS Commercial Mtg Tr CMBS Ser 2019-C16			4	1.A FM	2,832,479	114.106	3,137,918	2,750,000	2,819,370		(7,760)			3.605	3.253	MON	8,261	99,132	03/27/2019.	04/15/2052.

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
90278K BA 8	UBS Commercial Mtg Tr CMBS Ser 2018-C14			4	1.A FM	21,217,897	119.671	24,652,267	20,600,000	21,102,761		(57,261)			4.448	4.092	MON	76,357	916,288	11/28/2018.	12/15/2051.
90278P BA 7	UBS Commercial Mtg Tr CMBS Ser 2019-C18			4	1.A FM	11,175,381	111.011	12,044,650	10,850,000	11,144,359		(30,110)			3.035	2.693	MON	27,443	329,319	12/11/2019.	12/15/2052.
90291J AW 7	UBS Commerical Mtg Tr CMBS 2018-C9 Cl A4			4	1.A FM	18,866,683	117.150	21,344,675	18,220,000	18,717,215		(63,290)			4.117	3.685	MON	62,510	750,117	04/03/2019.	03/15/2051.
90353D AZ 8	UBS Comm Mtg Tr CMBS Ser 2018-C12 Cl A5			4	1.A FM	2,368,997	118.643	2,728,794	2,300,000	2,354,105		(6,526)			4.296	3.940	MON	8,234	98,813	08/03/2018.	07/15/2051.
90353K AY 5	UBS Comm Mtg Tr CMBS Ser 2018-C13 Cl A4			4	1.A FM	5,767,978	119.294	6,680,458	5,600,000	5,733,880		(15,708)			4.334	3.979	MON	20,227	242,726	09/21/2018.	10/15/2051.
92939G AA 5	WFLD Mortgage Tr CMBS Ser 2014-MONT Cl A			4	1.A FM	7,309,965	101.735	7,218,091	7,095,000	7,177,290		(22,793)			3.755	3.409	MON	22,200	270,843	08/07/2014.	08/10/2031.
95001J AX 5	Wells Fargo Comm Mtg Tr CMBS 2018-C44 A5	CF		4	1.A FM	19,156,884	117.827	21,915,822	18,600,000	19,022,422		(52,866)			4.212	3.859	MON	65,286	783,432	04/30/2018.	05/15/2051.
95001N AY 4	Wells Fargo Comm Mtg Tr CMBS Ser 2018-C4			4	1.A FM	17,714,624	117.841	20,268,566	17,200,000	17,669,511		(57,179)			4.184	3.766	MON	59,971	719,648	06/28/2018.	06/15/2051.
95001W BB 3	Wells Fargo Comm Mtg Tr CMBS Ser 2019-C4			4	1.A FM	15,758,342	118.219	18,087,522	15,300,000	15,682,079		(42,447)			4.023	3.671	MON	51,293	615,519	02/21/2019.	03/15/2052.
95002E BB 2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5			4	1.A FM	23,071,866	109.593	24,548,832	22,400,000	23,018,333		(53,533)			2.725	2.383	MON	50,867	508,667	02/07/2020.	02/15/2053.
95002X BA 2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5			4	1.A FM	4,042,736	100.515	4,063,665	4,042,845	4,042,640		(95)			0.903	0.892	MON	3,042	12,169	08/19/2020.	08/15/2053.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						1,313,395,848	XXX	1,413,579,652	1,272,192,972	1,305,397,819	0	(3,420,609)	0	0	XXX	XXX	XXX	3,516,454	39,307,564	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00163G AY 3	ALM Loan Funding CLO Ser 2012-7A Cl A1A2			4	1.A FE	9,500,000	99.709	9,472,397	9,500,000	9,500,000					1.407	1.409	JAJO	28,958	241,501	06/21/2019.	07/15/2029.
00163G BC 0	ALM Loan Funding CLO Ser 2012-7A Cl A2R2			4	1.C FE	5,000,000	99.615	4,980,756	5,000,000	5,000,000					2.087	2.092	JAJO	22,608	161,673	06/21/2019.	07/15/2029.
00175L AG 7	American Money Mgmt Corp CLO Ser 2014-14			4	1.A FE	49,000,000	99.901	48,951,485	49,000,000	49,000,000					1.465	1.467	JAJO	133,577	1,247,875	07/10/2017.	07/25/2029.
00175M BF 6	American Money Mgmt Corp CLO Ser 2014-15			4	1.A FE	42,396,495	99.606	42,229,469	42,396,495	42,396,495					1.497	1.500	JAJO	137,502	1,116,562	11/26/2018.	01/15/2032.
00175M BH 2	American Money Mgmt Corp LBASS 2014-15A			4	1.C FE	22,000,000	98.801	21,736,198	22,000,000	22,000,000					2.037	2.042	JAJO	97,091	700,176	11/26/2018.	01/15/2032.
00176D AG 4	American Money Mgmt Corp CLO Ser 2013-13			4	1.A FE	39,567,528	99.808	39,491,748	39,567,528	39,567,528					1.475	1.477	JAJO	108,600	1,014,779	06/23/2017.	07/24/2029.
00176D AJ 8	American Money Mgmt Corp CLO Ser 2013-13			4	1.C FE	26,500,000	98.708	26,157,556	26,500,000	26,500,000					1.915	1.919	JAJO	94,434	798,831	06/23/2017.	07/24/2029.
00176J AK 2	American Money Mgmt Corp CLO Ser 2015-16			4	1.A FE	30,000,000	100.137	30,041,037	30,000,000	30,000,000					1.484	1.487	JAJO	97,705	794,349	03/29/2017.	04/14/2029.
00176J AM 8	American Money Mgmt Corp CLO Ser 2015-16			4	1.C FE	8,000,000	98.399	7,871,906	8,000,000	8,000,000					1.824	1.828	JAJO	32,024	239,404	10/12/2018.	04/14/2029.
00177H AA 7	American Money Mgmt Corp CLO Ser 2018-22			4	1.A FE	7,453,628	98.957	7,421,786	7,500,000	7,470,588		7,889			1.245	1.354	JAJO	17,375	174,180	10/12/2018.	04/25/2031.
00177H AC 3	American Money Mgmt Corp CLO Ser 2018-22			4	1.C FE	4,937,055	98.717	4,935,865	5,000,000	4,955,010		8,174			1.665	1.848	JAJO	15,491	137,529	10/12/2018.	04/25/2031.
00177J AA 3	American Money Mgmt Corp CLO Ser 2020-23			4	1.A FE	38,300,000	99.999	38,299,579	38,300,000	38,300,000					1.618	1.621	JAJO	86,055		10/15/2020.	10/17/2031.
00177J AE 5	American Money Mgmt Corp CLO Ser 2020-23			4	1.A FE	13,600,000	99.999	13,599,801	13,600,000	13,600,000					1.880	1.884	JAJO	35,514		10/15/2020.	10/17/2031.
00177J AG 0	American Money Mgmt Corp CLO Ser 2020-23			4	1.C FE	18,200,000	99.998	18,199,691	18,200,000	18,200,000					2.018	2.023	JAJO	51,004		10/15/2020.	10/17/2031.
01449W AB 2	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C			4	2.B FE	5,000,000	73.447	3,672,360	5,000,000	5,000,000					0.745	0.746	MJSD	931	71,773	02/28/2006.	09/23/2036.
01449W AC 0	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C			4	2.C PL	4,929,970	63.605	3,146,837	4,947,460	4,946,887		98			0.895	0.929	MJSD	1,107	78,564	02/28/2006.	09/23/2036.
023761 AA 7	American Airlines Inc LBASS EETC Ser 201				2.A FE	14,503,125	100.796	14,618,628	14,503,125	14,503,125					3.650	3.650	FA	199,982	529,364	01/04/2017.	08/15/2030.
023771 S4 1	American Airlines Inc LBASS PTC Ser 16-3				4.A FE	2,939,398	75.117	2,207,985	2,939,398	2,939,398					3.750	3.750	AO	23,270	110,227	09/20/2017.	10/15/2025.
023772 AB 2	American Airlines Inc LBASS EETC Ser 201			1	3.B FE	2,587,385	84.713	2,307,329	2,723,705	2,650,357		13,749			4.000	4.866	JJ	50,237	108,948	07/30/2014.	07/15/2025.
02377L AA 2	American Airlines Inc Secured Ser AA			1	2.A FE	8,687,084	97.992	8,512,665	8,687,084	8,687,084					3.150	3.150	FA	103,376	273,643	08/01/2019.	08/15/2033.
02377U AB 0	American Airlines Inc LBASS EETC Ser 201			1	4.C FE	3,129,135	95.287	2,981,659	3,129,135	3,129,135					4.950	4.949	JJ	71,423	154,892	07/30/2014.	01/15/2023.
02378M AA 9	American Airlines Inc Secured Ser A			1	3.A FE	17,583,141	87.391	15,352,112	17,567,215	17,581,478		(1,027)			3.500	3.488	FA	232,278	614,852	08/02/2019.	08/15/2033.
02379D AA 8	American Airlines Inc Secured Ser B			1	4.B FE	2,363,475	84.118	1,976,633	2,349,823	2,362,200		(1,275)			3.850	3.729	FA	34,177	90,468	02/05/2020.	08/15/2029.
02582J JF 8	American Express Cr Acct M Tr LBASS Ser			4	1.A FE	3,821,523	101.529	3,797,195	3,740,003	3,774,405		(47,118)			3.060	1.350	MON	5,086	85,833	04/01/2020.	02/15/2024.
02588Q AB 4	American Express Cr Acct M Tr LBASS Ser			4	1.A FE	6,871,734	103.180	6,809,880	6,600,000	6,799,367		(72,367)			2.870	0.359	MON	8,419	78,925	07/21/2020.	10/15/2024.
03066E AB 0	AmeriCredit Automobile Rec Tr LBASS Ser			4	1.A FE	2,569,525	100.172	2,574,040	2,569,623	2,569,561		36			0.600	0.604	MON	557	6,253	07/14/2020.	12/18/2023.

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
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL			1	1.B	746,648	110.059	816,313	741,704	742,830		(256)			6.340	6.346	MON	2,090	47,024	02/11/2003.	02/15/2025.
03335# AA 4	Anchorage Park Svc GSA Fin Tr CTL Ser 20			1	1.B	3,657,376	105.765	3,786,580	3,580,190	3,591,051		(4,084)			6.025	5.853	MON	9,587	215,706	03/20/2003.	07/15/2023.
03762Y AF 4	Apidos CLO CLO Ser 2016-25A Cl A1R			4	1.A FE	9,500,000	99.469	9,449,561	9,500,000	9,500,000					1.388	1.391	JAJO	26,746	237,485	10/24/2018.	10/20/2031.
03762Y AH 0	Apidos CLO CLO Ser 2016-25A Cl A2R			4	1.C FE	15,805,400	100.000	15,999,934	16,000,000	15,827,350		21,950			1.918	2.130	JAJO	62,241	467,215	03/27/2020.	10/20/2031.
03764Q BC 5	Apidos CLO CLO Ser 2013-15A Cl A1RR			4	1.A FE	11,493,560	99.370	11,427,532	11,500,000	11,496,208		1,034			1.228	1.239	JAJO	28,645	268,826	03/29/2018.	04/20/2031.
03764Q BG 6	Apidos CLO CLO Ser 2013-15A Cl BRR			4	1.C FE	9,000,000	98.334	8,850,036	9,000,000	9,000,000					1.768	1.772	JAJO	32,273	259,660	03/29/2018.	04/20/2031.
03765L AP 7	Apidos CLO CLO Ser 2015-20A Cl A1RA			4	1.A FE	32,000,000	99.601	31,872,467	32,000,000	32,000,000					1.330	1.332	JAJO	91,040	787,830	07/10/2018.	07/16/2031.
03765L AR 3	Apidos CLO CLO Ser 2015-20A Cl A2RR			4	1.C FE	20,000,000	98.294	19,658,804	20,000,000	20,000,000					1.780	1.784	JAJO	76,150	583,894	07/10/2018.	07/16/2031.
03765X AG 1	Apidos CLO CLO Ser 2015-22A A1R			4	1.A FE	24,100,000	99.247	24,315,564	24,500,000	24,165,364		65,364			1.276	1.664	JAJO	63,380	269,005	04/03/2020.	04/20/2031.
03765X AJ 5	Apidos CLO CLO Ser 2015-22A A2R			4	1.C FE	9,000,000	97.980	8,818,242	9,000,000	9,000,000					1.716	1.719	JAJO	31,312	123,238	02/24/2020.	04/20/2031.
03768C AC 3	Apidos CLO CLO Ser XXXA Cl A1A			4	1.A FE	18,000,000	99.854	17,973,743	18,000,000	18,000,000					1.358	1.360	JAJO	50,943	450,224	08/07/2018.	10/18/2031.
03768C AG 4	Apidos CLO CLO Ser XXXA Cl A2			4	1.C FE	14,000,000	98.639	13,809,443	14,000,000	14,000,000					1.818	1.821	JAJO	52,311	415,826	08/07/2018.	10/18/2031.
03768M AA 5	Apidos CLO CLO Ser 2020-33A A			4	1.A FE	3,900,000	100.146	3,905,708	3,900,000	3,900,000					1.920	1.616	JAJO	35,970		06/04/2020.	07/24/2031.
03768M AB 3	Apidos CLO CLO Ser 2020-33A Cl B			4	1.C FE	2,500,000	100.317	2,507,918	2,500,000	2,500,000					2.415	2.421	JAJO	28,882		06/04/2020.	07/24/2031.
03768W AA 3	Apidos CLO CLO Ser 2020-34A Cl A1			4	1.A FE	59,600,000	99.869	59,522,121	59,600,000	59,600,000					1.506	1.509	JAJO	122,020		10/02/2020.	01/20/2033.
03768W AE 5	Apidos CLO CLO Ser 2020-34A Cl B			4	1.C FE	15,000,000	99.997	14,999,609	15,000,000	15,000,000					1.886	1.890	JAJO	38,468		10/02/2020.	01/20/2033.
04017N AC 6	Ares CLO Ltd CLO Ser 2020-57A Cl A			4	1.A FE	27,800,000	99.999	27,799,828	27,800,000	27,800,000					1.529	1.527	JAJO	35,425		10/21/2020.	10/25/2031.
04017N AG 7	Ares CLO Ltd CLO Ser 2020-57A Cl B			4	1.C FE	7,450,000	100.294	7,471,871	7,450,000	7,450,000					1.965	1.969	JAJO	12,198		10/21/2020.	10/25/2031.
04018N AA 9	ARES CLO Ltd CLO Ser 2020-56A Cl A1			4	1.A FE	44,700,000	100.088	44,739,229	44,700,000	44,700,000					1.489	1.488	JAJO	110,940		09/21/2020.	10/25/2031.
04018N AE 1	ARES CLO Ltd CLO Ser 2020-56A Cl B			4	1.C FE	49,800,000	99.220	49,411,635	49,800,000	49,800,000					1.917	1.921	JAJO	159,069		09/21/2020.	10/25/2031.
04965F AC 5	Atrium CDO Corp CLO Ser-15A Cl A1			4	1.A FE	30,000,000	99.344	29,803,053	30,000,000	30,000,000					1.379	1.381	JAJO	80,449	740,780	11/16/2018.	01/23/2031.
04965F AG 6	Atrium CDO Corp CLO Ser 15A Cl B			4	1.C FE	22,000,000	100.007	22,001,624	22,000,000	22,000,000					1.959	1.964	JAJO	83,807	672,965	11/16/2018.	01/23/2031.
05522R CY 2	Bank of America Credit Card Tr LBASS Ser			4	1.A FE	533,570	100.301	529,590	528,001	528,788		(4,782)			2.700	1.483	MON	634	10,692	03/31/2020.	07/17/2023.
05522R CZ 9	Bank of America Credit Card Tr LBASS Ser			4	1.A FE	2,368,408	100.786	2,346,599	2,328,299	2,339,718		(28,689)			3.000	1.302	MON	3,104	52,387	04/06/2020.	09/15/2023.
05522R DA 3	Bank of America Credit Card Tr LBASS Ser			4	1.A FE	4,878,566	101.529	4,859,746	4,786,574	4,825,355		(53,211)			3.100	1.594	MON	6,595	111,288	03/27/2020.	12/15/2023.
056162 AN 0	Babson CLO Ltd CLO Ser 2015-IA Cl AR			4	1.A FE	39,889,980	99.464	39,785,464	40,000,000	39,929,359		18,370			1.208	1.258	JAJO	98,013	926,935	11/08/2018.	01/20/2031.
05618D AL 8	Babson CLO Ltd CLO Ser 2014-IA Cl A2R			4	1.A FE	18,010,908	99.647	17,936,433	18,000,000	18,005,597		(3,090)			1.718	1.708	JAJO	62,721	510,196	11/08/2018.	07/20/2025.
06762C AA 6	Babson CLO Ltd CLO Ser 2020-2A Cl A1			4	1.A FE	42,800,000	99.959	42,782,328	42,800,000	42,800,000					1.527	1.530	JAJO	94,395		09/29/2020.	10/15/2033.
06762C AE 8	Babson CLO Ltd CLO Ser 2020-2A Cl B1			4	1.C FE	19,500,000	99.999	19,499,721	19,500,000	19,500,000					1.887	1.891	JAJO	53,147		09/29/2020.	10/15/2033.
09261W AL 8	Blackrock DLF IX CLO Ser 2020-1 Cl E			4	3.B FE	500,230	100.000	500,230	500,230	500,230					4.500	4.524	JAJO	5,377		12/21/2020.	07/21/2030.
09261W AN 4	Blackrock DLF IX CLO Ser 2020-1 Cl W			4	4.B FE	2,615,269	100.000	2,615,269	2,615,269	2,615,269					2.500	2.508	JAJO	15,619		12/21/2020.	07/21/2030.
11124T AA 2	Broad River BSL Funding CLO Lt CLO Ser 2			4	1.A FE	17,500,000	100.087	17,515,180	17,500,000	17,500,000					2.068	2.073	JAJO	73,399	140,974	05/21/2020.	04/20/2029.
11124T AC 8	Broad River BSL Funding CLO Lt CLO Ser 2			4	1.C FE	11,940,000	100.202	12,024,206	12,000,000	11,945,753		5,753			2.596	2.697	JAJO	63,163	121,048	05/21/2020.	04/20/2029.
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le				1.B	341,110	105.757	360,748	341,110	341,110					7.230	7.232	AO	5,206	24,662	08/16/2001.	10/15/2022.
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le				1.B	713,106	104.089	815,557	783,519	773,917		4,042			6.260	7.398	FA	18,529	49,048	12/19/2001.	02/15/2023.
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le				1.B	1,644,732	104.981	1,726,656	1,644,732	1,644,732					5.980	5.981	JJ	45,353	98,355	11/19/2002.	01/15/2024.
12189P AL 6	Burlington Northern Santa Fe ABS PTC Nt				1.B FE	37,293	101.250	35,167	34,733	34,745		(115)			5.943	4.976	JJ	952	2,064	11/04/2003.	01/15/2023.
12509D AB 8	CCG Receivables Trust LBASS Ser 2020-1 C			4	1.A FE	11,921,920	100.142	11,938,929	11,922,000	11,921,935		15			0.540	0.541	MON	3,040	21,460	08/04/2020.	12/14/2027.
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage			1	1.B	4,218,398	117.571	4,959,592	4,218,398	4,218,398					7.290	7.406	MON	13,668	307,490	02/28/2002.	12/15/2026.
12644@ AX 3	CTL Cap Tr CTL Lowes			1	2.A	517,462	102.280	529,259	517,462	517,462					7.070	7.072	FA	13,821	36,585	10/17/2001.	08/15/2021.

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
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen			1	2.B	737,407	105.617	784,928	743,180	742,341		420			6.718	6.908	MON	2,219	49,605	12/03/2002.	07/15/2022.
12644@ CC 7	CTL Cap Tr CTL Ser 2005-6 Orange County			1	1.D	16,926,175	109.486	18,531,751	16,926,175	16,926,175					5.880	5.952	MON	71,880	995,259	02/23/2005.	04/05/2025.
12644@ CM 5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS			1	1.B	4,450,427	107.930	4,803,331	4,450,427	4,450,427					6.010	6.086	MON	11,888	267,471	06/08/2007.	03/15/2023.
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW				2.B	4,876,410	110.000	5,364,051	4,876,410	4,876,410					7.870	8.000	MON	22,387	383,773	09/30/2009.	10/10/2031.
126650 BP 4	CVS Health Corp LBASS PTC Nt			1	2.B	4,665,945	116.178	4,697,821	4,043,647	4,389,261		(41,992)			6.036	3.849	MON	14,238	244,075	04/24/2019.	12/10/2028.
126650 BQ 2	CVS Health Corp LBASS PTC Nt			1	2.B IF	26,212,810	119.569	33,742,210	28,219,888	27,174,497		96,605			6.943	8.012	MON	114,293	1,959,307	02/24/2015.	01/10/2030.
126650 BS 8	CVS Health Corp LBASS PTC Nt			1	2.B Z	11,191,499	122.932	12,579,644	10,233,019	10,853,893		(54,512)			7.507	6.317	MON	44,811	768,187	09/02/2014.	01/10/2032.
12665U AA 2	CVS Health Corp ABS PTC Nt			1	5.B GI	3,939,657	113.453	4,469,663	3,939,657	3,939,657					4.704	4.750	MON	10,810	185,321	12/11/2013.	01/10/2036.
12714# AC 2	CTL Tr CTL Ser A 2019-3 Boston U LDN				1.B	6,704,001	110.754	7,424,951	6,704,001	6,704,001					3.789	3.819	MON	11,290	254,015	04/24/2019.	06/15/2035.
14041N FM 8	Capital One Multi Asset ExecTr LBASS Ser			4	1.A FE	10,649,637	102.685	10,576,565	10,300,000	10,547,804		(101,833)			2.430	0.429	MON	11,124	125,145	06/30/2020.	01/15/2025.
14041N FT 3	Capital One Multi Asset ExecTr LBASS Ser			4	1.A FE	15,914,218	102.925	15,776,405	15,328,000	15,748,543		(165,675)			2.840	0.390	MON	19,347	181,381	07/20/2020.	12/16/2024.
14309Y BE 3	Carlyle Global Mrkt Strat CLO Ser 2012-4			4	1.A FE	12,906,281	99.704	12,868,019	12,906,281	12,906,281					1.578	1.581	JAJO	41,308	345,978	04/08/2019.	04/22/2032.
14309Y BJ 2	Carlyle Global Mrkt Strat CLO Ser 2012-4			4	1.C FE	10,000,000	99.511	9,951,055	10,000,000	10,000,000					2.118	2.123	JAJO	42,956	322,969	04/08/2019.	04/22/2032.
14312J AQ 5	Carlyle Global Mkt Strategies CLO Ser 20			4	1.A FE	25,000,000	100.000	24,999,935	25,000,000	25,000,000					1.538	1.541	JAJO	77,987	662,980	01/30/2019.	01/20/2032.
14312J AS 1	Carlyle Global Mkt Strategies CLO Ser 20			4	1.C FE	10,000,000	99.303	9,930,282	10,000,000	10,000,000					2.038	2.044	JAJO	41,334	315,887	01/30/2019.	01/20/2032.
14315G AA 3	Carlyle Global Market Strat CLO Ser 2020			4	1.A FE	23,600,000	99.999	23,599,814	23,600,000	23,600,000					1.529	1.527	JAJO	38,092		10/21/2020.	10/25/2031.
14315G AE 5	Carlyle Global Market Strat CLO Ser 2020			4	1.C FE	8,700,000	99.999	8,699,888	8,700,000	8,700,000					1.965	1.969	JAJO	18,043		10/21/2020.	10/25/2031.
14317V AC 4	Carlyle Global Mrkt Strat CLO Ser 2019-4			4	1.A FE	9,867,000	99.881	9,988,064	10,000,000	9,883,810		16,810			1.567	1.798	JAJO	33,949	191,889	03/11/2020.	01/15/2033.
14317X AA 4	Caryle US CLO Ltd CLO Ser 2020-1A Cl A1			4	1.A FE	7,450,000	99.450	7,409,032	7,450,000	7,450,000					1.856	1.860	JAJO	49,242		07/16/2020.	07/20/2031.
14317X AC 0	Caryle US CLO Ltd CLO Ser 2020-1A Cl A2			4	1.C FE	9,750,000	100.277	9,777,035	9,750,000	9,750,000					2.418	2.425	JAJO	83,963		07/16/2020.	07/20/2031.
149791 AA 3	Cayuga Park CLO CLO Ser 2020-1A Cl A			2	1.A FE	58,500,000	100.347	58,702,942	58,500,000	58,500,000					1.830	1.834	JAJO	429,861		06/29/2020.	07/17/2031.
149791 AC 9	Cayuga Park CLO CLO Ser 2020-1A Cl B1			2	1.C FE	8,300,000	100.112	8,309,277	8,300,000	8,300,000					2.330	2.336	JAJO	77,474		06/29/2020.	07/17/2031.
150323 AN 3	Cedar Funding Ltd CLO Ser 2014-4A Cl AR			4	1.A FE	15,000,000	100.043	15,006,521	15,000,000	15,000,000					1.439	1.442	JAJO	41,975	379,540	04/07/2017.	07/23/2030.
15032E AA 7	Cedar Funding Ltd CLO Ser 2017-8A Cl A1			4	1.A FE	427,500	100.341	451,535	450,000	431,352		3,852			1.468	2.734	JAJO	1,358	8,013	04/01/2020.	10/17/2030.
15032F AA 4	Cedar Funding Ltd CLO Ser 2018-7A Cl A1			4	1.A FE	24,532,048	99.171	24,495,188	24,700,000	24,563,568		27,542			1.218	1.375	JAJO	61,024	554,422	04/06/2020.	01/20/2031.
15032F AE 6	Cedar Funding Ltd CLO Ser 2018-7A Cl B			4	1.C FE	5,750,000	99.119	5,699,330	5,750,000	5,750,000					1.618	1.622	JAJO	18,870	157,149	02/01/2018.	01/20/2031.
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R			4	1.A FE	656,250	99.903	749,274	750,000	675,517		19,267			1.460	5.400	MJSD	700	10,019	03/23/2020.	06/09/2030.
15033E AA 6	Cedar Funding Ltd CLO Ser 2018-9A Cl A1			4	1.A FE	8,405,000	99.658	8,470,911	8,500,000	8,429,371		15,620			1.198	1.427	JAJO	20,655	188,584	03/27/2020.	04/20/2031.
15033E AE 8	Cedar Funding Ltd CLO Ser 2018-9A Cl B			4	1.C FE	9,680,000	96.340	9,325,677	9,680,000	9,680,000					1.618	1.621	JAJO	31,767	264,557	03/21/2018.	04/20/2031.
15033T AB 1	Cedar Funding Ltd CLO Ser 2020-12A Cl A			4	1.A FE	42,855,928	99.289	42,551,025	42,855,928	42,855,928					1.479	1.472	JAJO	103,888		09/21/2020.	10/25/2032.
15033T AC 9	Cedar Funding Ltd CLO Ser 2020-12A Cl B			4	1.C FE	19,650,000	98.664	19,387,539	19,650,000	19,650,000					1.909	1.913	JAJO	61,482		09/21/2020.	10/25/2032.
17305E FX 8	Citibank Cr Card Issuance Tr LBASS Ser 2			4	1.A FE	1,091,092	101.737	1,091,877	1,073,233	1,083,013		(8,079)			2.190	1.150	MN	2,742	23,504	04/02/2020.	11/20/2023.
17305E GK 5	Citibank Cr Card Issuance Tr LBASS Ser 2			4	1.A FE	4,946,417	100.123	4,917,194	4,911,158	4,913,532		(32,886)			2.490	1.562	JJ	54,690	61,144	04/08/2020.	01/20/2023.
210805 DH 7	Continental Airlines Inc LBASS EETC Ser			4	2.A FE	295,901	99.212	377,358	380,354	371,490		9,093			6.703	12.097	JD	1,133	25,495	03/20/2009.	12/15/2022.
22410@ AA 4	Cox Enterprises Inc CTL			1	2.B	11,621,561	116.753	13,568,539	11,621,561	11,621,561					5.720	5.790	MON	1,847	664,753	07/19/2010.	06/30/2027.
22534D AA 8	Credit Accept Auto Loan Tr LBASS Ser 201			4	1.A FE	1,307,114	101.068	1,300,295	1,286,560	1,300,926		(6,188)			3.550	0.859	MON	2,030	15,224	08/25/2020.	08/15/2027.
22535A AA 3	Credit Acceptance Auto Loan Tr LBASS Ser			4	1.A FE	7,204,205	101.855	7,134,950	7,005,000	7,144,287		(59,918)			3.330	0.940	MON	10,367	77,756	08/19/2020.	02/15/2028.
22535M AA 7	Credit Acceptance Auto Loan Tr LBASS Ser			4	1.A FE	8,498,097	101.346	8,614,427	8,500,000	8,498,406		309			1.370	1.383	MON	5,176	45,933	07/15/2020.	07/16/2029.
22535M AC 3	Credit Acceptance Auto Loan Tr LBASS Ser			4	1.D FE	5,063,022	101.395	5,134,643	5,064,000	5,063,140		119			1.930	1.944	MON	4,344	38,551	07/15/2020.	09/17/2029.
22535M AE 9	Credit Acceptance Auto Loan Tr LBASS Ser			4	1.G FE	2,158,547	102.623	2,215,635	2,159,000	2,158,292		(255)			2.730	2.719	MON	2,620	23,249	07/15/2020.	11/15/2029.

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
22536B AA 0	Credit Acceptance Auto Loan Tr LBASS Ser			4	1.A FE	18,212,861	101.110	18,418,161	18,216,000	18,213,078		216			1.240	1.250	MON	10,039	33,254	10/16/2020.	10/15/2029.
22536B AC 6	Credit Acceptance Auto Loan Tr LBASS Ser			4	1.C FE	2,099,491	101.297	2,127,245	2,100,000	2,099,517		26			1.770	1.784	MON	1,652	5,472	10/16/2020.	12/17/2029.
22962* AA 8	CTL Cap Tr Ahold CTL Ser 2014-09				2.B	7,778,243	109.965	8,553,329	7,778,243	7,778,243					4.490	4.532	MON	15,522	349,243	04/15/2014.	04/15/2029.
233244 AD 4	DOT Headquarters II L-B Fin Tr CTL Mtg S			2	1.B	10,256,286	104.097	10,409,731	10,000,000	10,112,622		(14,490)			6.001	5.857	MON	40,007	600,100	09/10/2004.	12/07/2031.
233244 AH 5	DOT Headquarters II L-B Fin Tr CTL Mtg S				1.B	2,945,957	101.920	3,002,505	2,945,957	2,945,957					5.594	5.660	MON	10,986	164,797	06/30/2004.	12/07/2021.
247361 ZV 3	Delta Airlines Inc PTC Ser 2020-AA			1	1.E FE	11,738,247	99.787	11,713,291	11,738,247	11,738,247					2.000	2.000	JD	13,695	174,769	03/04/2020.	12/10/2029.
247361 ZW 1	Delta Airlines Inc PTC Ser 2020-A			1	2.B FE	8,020,493	94.987	7,618,393	8,020,493	8,020,493					2.500	2.500	JD	11,697	149,270	03/04/2020.	12/10/2029.
254683 CK 9	Discover Card Mstr Tr LBASS Ser 2019-A1			4	1.A FE	1,128,322	102.959	1,136,892	1,104,224	1,118,437		(9,885)			3.040	1.794	MON	1,492	25,176	04/07/2020.	07/15/2024.
26244Q AA 1	Dryden Senior Loan Fund CLO Ser 2017-49A			4	1.A FE	20,000,000	99.853	19,970,552	20,000,000	20,000,000					1.428	1.430	JAJO	58,696	514,896	05/23/2017.	07/18/2030.
26245R AA 8	Dryden Sr Ln Fd CLO Ser 2018-58A A1			4	1.A FE	30,000,000	99.223	29,766,852	30,000,000	30,000,000					1.218	1.219	JAJO	75,095	706,840	06/01/2018.	07/17/2031.
26245R AE 0	Dryden Sr Ln Fd CLO Ser 2018-58A Cl B			4	1.C FE	15,000,000	99.068	14,860,185	15,000,000	15,000,000					1.718	1.721	JAJO	52,964	430,087	06/01/2018.	07/17/2031.
26245X AA 5	Dryden Sr Ln Fd CLO Ser 2020-86A Cl A			2	1.A FE	36,400,000	100.377	36,537,170	36,400,000	36,400,000					1.868	1.872	JAJO	244,738		08/19/2020.	07/17/2030.
26245X AC 1	Dryden Sr Ln Fd CLO Ser 2020-86A Cl B			2	1.C FE	9,800,000	100.267	9,826,185	9,800,000	9,800,000					2.418	2.150	JAJO	85,026		08/19/2020.	07/17/2030.
26251C AC 8	Dryden Senior Loan Fund CLO Ser 2018-61A			4	1.A FE	15,000,000	99.936	14,990,385	15,000,000	15,000,000					1.378	1.380	JAJO	42,481	377,954	10/31/2018.	01/17/2032.
26251C AG 9	Dryden Senior Loan Fund CLO Ser 2018-61A			4	1.C FE	12,000,000	98.690	11,842,780	12,000,000	12,000,000					1.868	1.872	JAJO	46,071	362,470	10/31/2018.	01/17/2032.
26252E AA 7	Dryden Senior Loan Fund CLO Ser 2018-70A			4	1.A FE	22,500,000	99.539	22,396,169	22,500,000	22,500,000					1.400	1.402	JAJO	67,381	569,956	12/07/2018.	01/16/2032.
26252E AE 9	Dryden Senior Loan Fund CLO Ser 2018-70A			4	1.C FE	10,500,000	99.271	10,423,422	10,500,000	10,500,000					1.930	1.934	JAJO	43,348	322,557	12/07/2018.	01/16/2032.
26252J AJ 7	Dryden Senior Loan Fund CLO Ser 2019-75A			4	1.A FE	30,000,000	99.782	29,934,612	30,000,000	30,000,000					1.437	1.439	JAJO	93,397	770,655	06/20/2019.	07/15/2030.
26252J AL 2	Dryden Senior Loan Fund CLO Ser 2019-75A			4	1.C FE	5,000,000	99.211	4,960,556	5,000,000	5,000,000					1.937	1.941	JAJO	20,983	153,859	06/20/2019.	07/15/2030.
26252V AA 9	Dryden Senior Loan Fund CLO Ser 2020-77A			4	1.A FE	1,800,000	99.900	1,798,195	1,800,000	1,800,000					1.724	1.724	FMAN	3,620	16,555	04/24/2020.	05/20/2031.
26252V AC 5	Dryden Senior Loan Fund CLO Ser 2020-77A			4	1.A FE	40,000,000	100.222	40,088,876	40,000,000	40,000,000					2.224	2.229	FMAN	103,775	469,555	04/24/2020.	05/20/2031.
26252V AG 6	Dryden Senior Loan Fund CLO Ser 2020-77A			4	1.C FE	15,500,000	100.301	15,546,596	15,500,000	15,500,000					2.874	2.883	FMAN	51,967	233,167	04/24/2020.	05/20/2031.
26252V AJ 0	Dryden Senior Loan Fund CLO Ser 2020-77A			4	1.F FE	1,500,000	99.324	1,489,857	1,500,000	1,500,000					3.932	3.949	FMAN	6,882	30,572	04/24/2020.	05/20/2031.
26253L AA 0	Dryden Senior Loan Fund CLO Ser 2020-78A			4	1.A FE	37,875,000	99.546	38,823,057	39,000,000	37,985,155		110,155			1.398	1.819	JAJO	112,053	427,404	03/23/2020.	04/17/2033.
26253L AC 6	Dryden Senior Loan Fund CLO Ser 2020-78A			4	1.C FE	11,500,000	97.364	11,196,861	11,500,000	11,500,000					1.718	1.721	JAJO	40,606	147,087	02/21/2020.	04/17/2033.
269330 AA 4	Energy Efficient Equity Inc LBASS Series			4	1.A FE	18,196,889	102.800	18,706,952	18,197,442	18,196,894		23			3.100	3.120	MON	17,237	595,256	06/21/2019.	09/20/2055.
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A			4	2.A FE	1,454,583	101.951	1,325,648	1,300,274	1,305,385		(5,144)			6.720	5.177	JJ	40,291	87,378	04/13/2005.	07/15/2023.
31331F BA 8	Fedex Corp ABS PTC Ser 1999-1 Cl A			4	2.A FE	192,382	102.837	167,841	163,210	164,443		(1,633)			7.650	5.452	JJ	5,757	12,486	04/27/2004.	01/15/2022.
33845X AA 5	Flagship Credit Auto Trust LBASS Ser 202			4	1.A FE	28,949,611	100.070	28,970,884	28,950,648	28,949,665		54			0.530	0.532	MON	6,819	17,049	10/27/2020.	04/15/2025.
34532P AA 8	Ford Credit Auto Owner Tr LBASS Ser 2019			4	1.A FE	11,997,256	109.062	13,087,440	12,000,000	11,998,256		530			3.520	3.551	MON	18,773	422,400	01/15/2019.	07/15/2030.
38136N AB 2	GoldenTree Ln Mgt CLO Ser 2020-8A Cl A			4	1.A FE	27,950,000	100.064	27,968,000	27,950,000	27,950,000					1.768	1.771	JAJO	186,503		07/24/2020.	07/20/2031.
38136N AC 0	GoldenTree Ln Mgt CLO Ser 2020-8A Cl B1			4	1.C FE	12,750,000	100.309	12,789,419	12,750,000	12,750,000					2.318	2.325	JAJO	111,179		07/24/2020.	07/20/2031.
38217K AA 2	Goodgreen Trust LBASS Ser 2016-1A Cl A			4	1.A FE	1,231,746	103.019	1,235,725	1,199,510	1,231,672		(74)			3.230	3.005	MON	1,722		12/07/2020.	10/15/2052.
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A			4	1.C FE	8,207,255	105.695	8,516,067	8,057,217	8,199,564		(7,235)			3.860	3.690	MON	13,823	319,407	01/13/2020.	10/15/2054.
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A			4	1.A FE	324,899	106.603	329,952	309,516	323,676		(1,053)			3.930	3.290	MON	541	12,572	08/01/2019.	10/15/2053.
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A Cl			1	4.A FE	10,716,425	89.050	9,479,663	10,645,338	10,705,325		(9,768)			3.900	3.741	JJ	191,439	415,168	10/09/2019.	01/15/2026.
50181G BE 9	LCM Ltd Partnership CLO Ser-16A Cl A2R			4	1.A FE	22,000,000	99.635	21,919,599	22,000,000	22,000,000					1.417	1.419	JAJO	67,538	561,503	11/21/2018.	10/15/2031.
50181G BG 4	LCM Ltd Partnership CLO Ser-16A Cl BR2			4	1.C FE	13,000,000	99.310	12,910,342	13,000,000	13,000,000					1.987	1.992	JAJO	55,964	407,132	11/21/2018.	10/15/2031.
50200F AC 3	LCM Ltd Partnership CLO Ser 26A Cl A1			4	1.A FE	35,876,000	99.752	35,910,709	36,000,000	35,901,552		21,992			1.288	1.371	JAJO	94,052	855,683	03/25/2020.	01/20/2031.
50200F AE 9	LCM Ltd Partnership CLO Ser 26A Cl B			4	1.C FE	9,750,000	97.643	9,520,167	9,750,000	9,750,000					1.599	1.602	JAJO	31,654	266,471	12/18/2017.	01/20/2031.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
50200J	AC	5	LCM Ltd Partnership CLO Ser 27 Cl A1			4	1.A FE	33,500,000	99.445	33,314,112	33,500,000	33,500,000					1.310	1.312	JAJO	93,874	817,948	07/02/2018.	07/16/2031.
50200J	AG	6	LCM Ltd Partnership CLO Ser 27A Cl b			4	1.C FE	15,000,000	98.304	14,745,570	15,000,000	15,000,000					1.780	1.784	JAJO	57,113	437,920	07/02/2018.	07/16/2031.
52465#	BP	9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C			1	1.B	3,572,921	103.504	3,911,113	3,778,697	3,750,773		12,428			4.820	5.584	MON	15,178	181,438	09/05/2003.	03/01/2023.
52467@	AA	3	Legg Mason Mtg Cap Corp CTL			1	2.A	586,559	103.232	578,437	560,324	561,836		(1,491)			7.400	6.948	MON	1,843	41,184	03/22/2002.	12/15/2021.
52467@	AH	8	Legg Mason Mtg Cap Corp CTL			1	4.A	22,080	100.202	21,095	21,053	21,057		(70)			7.750	7.194	MON	73	1,524	07/02/2002.	01/15/2021.
54929J	AC	7	Lucali CLO Ltd CLO Ser 2020-1A Cl A			4	1.A FE	34,600,000	100.000	34,600,000	34,600,000	34,600,000					1.447	1.449	JAJO			11/23/2020.	01/15/2032.
54929J	AE	3	Lucali CLO Ltd CLO Ser 2020-1A Cl B			4	1.C FE	14,450,000	100.000	14,450,000	14,450,000	14,450,000					1.837	1.841	JAJO			11/23/2020.	01/15/2032.
55312H	AE	9	MMCaps Funding Bk Tr Prfd LBASS Mezz Nt			4	6. FE	4,728,437	91.478	7,761,047	8,484,050	4,728,437					6.083	11.567	MJSD	43,004	515,492	12/01/2020.	12/01/2035.
55818P	AL	4	Madison Park Funding LTD CLO Ser 2014-12			4	1.A FE	3,355,444	99.998	3,355,363	3,355,444	3,355,444					1.478	1.481	JAJO	10,059	86,942	01/12/2017.	07/20/2026.
55818V	AY	3	Madison Park Funding LTD CLO Ser 2014-15			4	1.B FE	35,000,000	99.319	34,761,640	35,000,000	35,000,000					1.717	1.720	JAJO	110,142	971,851	02/10/2017.	01/27/2026.
55820J	AL	4	Madison Park Funding LTD CLO Ser 2016-21			4	1.A FE	40,435,000	100.000	41,999,908	42,000,000	40,629,958		194,958			1.587	2.251	JAJO	144,406	805,363	03/16/2020.	10/15/2032.
55820J	AQ	3	Madison Park Funding LTD CLO Ser 2016-21			4	1.C FE	4,000,000	99.604	3,984,147	4,000,000	4,000,000					2.187	2.193	JAJO	18,953	117,358	11/08/2019.	10/15/2032.
55953T	AJ	6	Magnetite CLO Ltd CLO Ser 2016-18A Cl AR			4	1.A FE	23,743,120	99.596	23,796,372	23,893,000	23,769,029		25,909			1.301	1.455	FMAN	40,583	491,848	03/30/2020.	11/15/2028.
55953T	AL	1	Magnetite CLO Ltd CLO Ser 2016-18A Cl BR			4	1.C FE	9,000,000	99.354	8,941,895	9,000,000	9,000,000					1.671	1.674	FMAN	19,217	235,374	10/31/2018.	11/15/2028.
55954E	AQ	2	Magnetite CLO Ltd CLO Ser 2016-17A Cl AR			4	1.A FE	30,000,000	99.510	29,853,042	30,000,000	30,000,000					1.318	1.321	JAJO	80,201	728,660	06/21/2018.	07/20/2031.
55954E	AS	8	Magnetite CLO Ltd CLO Ser 2016-17A Cl BR			4	1.C FE	20,000,000	98.187	19,637,442	20,000,000	20,000,000					1.768	1.772	JAJO	71,718	577,023	06/21/2018.	07/20/2031.
55955E	AA	6	Magnetite CLO Ltd CLO 2020-27A A1			2	1.A FE	39,000,000	100.268	39,104,419	39,000,000	39,000,000					1.768	1.772	JAJO	260,237		07/24/2020.	07/20/2033.
55955E	AE	8	Magnetite CLO Ltd CLO Ser 2020-27A Cl B			4	1.C FE	6,850,000	100.466	6,881,927	6,850,000	6,850,000					2.268	2.274	JAJO	58,457		07/24/2020.	07/20/2033.
55955L	AA	0	Magnetite CLO Ltd CLO Ser 2020-28A Cl A			4	1.A FE	43,300,000	99.999	43,299,407	43,300,000	43,300,000					1.479	1.475	JAJO	126,379		09/10/2020.	10/25/2031.
55955L	AC	6	Magnetite CLO Ltd CLO Ser 2020-28A Cl B			4	1.C FE	13,250,000	99.392	13,169,473	13,250,000	13,250,000					1.859	1.840	JAJO	48,603		09/10/2020.	10/25/2031.
58769E	AB	4	Mercedes-Benz Auto Lease Trust LBASS Ser			4	1.A FE	6,199,435	100.063	6,203,931	6,200,000	6,199,598		163			0.310	0.320	MON	854	4,378	09/15/2020.	02/15/2023.
59549W	AB	9	Mid State Tr LBASS Ser 11 Cl M1			4	4.B FE	982,340	106.600	1,047,196	982,360	982,353		(5)			5.598	5.664	MON	2,444	54,993	06/18/2003.	07/15/2038.
60700K	AB	8	MMAF Equipment Finance LLC ABS Ser 2020-			4	1.A FE	2,199,769	100.061	2,201,346	2,200,000	2,199,808		39			0.380	0.387	MON	395	1,881	09/10/2020.	08/14/2023.
62942Q	CR	2	NRZ Advance Receivables Trust LBASS Ser			4	1.A FE	44,629,933	100.321	44,773,218	44,630,000	44,629,927		(6)			1.426	1.430	MON	28,280	194,422	08/18/2020.	08/15/2053.
62942Q	CS	0	NRZ Advance Receivables Trust LBASS Ser			4	1.C FE	1,899,997	100.644	1,912,228	1,900,000	1,899,997		(1)			1.823	1.830	MON	1,539	10,584	08/18/2020.	08/15/2053.
62942Q	CT	8	NRZ Advance Receivables Trust LBASS Ser			4	1.F FE	1,949,998	100.637	1,962,423	1,950,000	1,949,997		(1)			2.269	2.280	MON	1,967	13,521	08/18/2020.	08/15/2053.
62942Q	CW	1	NRZ Advance Receivables Trust LBASS Ser			4	1.A FE	6,399,989	100.423	6,427,040	6,400,000	6,399,989					1.475	1.480	MON	4,197	23,606	09/10/2020.	09/15/2053.
62942Q	CX	9	NRZ Advance Receivables Trust NRART 2020			4	1.C FE	699,998	100.394	702,756	700,000	699,998					1.724	1.730	MON	536	3,016	09/10/2020.	09/15/2053.
62942Q	DB	6	NRZ Advance Receivables Trust LBASS Ser			4	1.A FE	6,299,989	100.248	6,315,649	6,300,000	6,299,965		(25)			1.317	1.319	MON	3,688	15,445	10/01/2020.	10/15/2052.
62942Q	DC	4	NRZ Advance Receivables Trust LBASS Ser			4	1.C FE	799,999	100.247	801,974	800,000	799,991		(8)			1.566	1.567	MON	557	2,331	10/01/2020.	10/15/2052.
63080#	AA	5	NARA Caves Lease Tr CTL				1.D	3,610,042	121.402	4,382,672	3,610,042	3,610,042					5.300	5.300	MON	8,504	191,317	06/03/2010.	09/15/2028.
64132D	AA	6	Neuberger Berman CLO Ltd CLO Ser 2019-32			4	1.A FE	15,000,000	99.792	14,968,743	15,000,000	15,000,000					1.548	1.551	JAJO	47,722	398,642	01/28/2019.	01/19/2032.
64132D	AC	2	Neuberger Berman CLO Ltd CLO Ser 2019-32			4	1.C FE	8,500,000	99.530	8,460,015	8,500,000	8,500,000					2.068	2.073	JAJO	36,128	270,588	01/28/2019.	01/19/2032.
64133K	AA	9	Neuberger Berman CLO Ltd CLO Ser 2020-36			4	1.A FE	29,500,000	99.404	29,324,038	29,500,000	29,500,000					1.338	1.340	JAJO	80,061	283,611	03/09/2020.	04/20/2033.
64133K	AC	5	Neuberger Berman CLO Ltd CLO Ser 2020-36			4	1.C FE	12,500,000	98.749	12,343,609	12,500,000	12,500,000					1.916	1.920	JAJO	48,559	157,834	03/09/2020.	04/20/2033.
64133K	AL	5	Neuberger Berman CLO Ltd CLO Ser 2020-36			4	1.C Z	17,450,000	100.000	17,450,000	17,450,000	17,450,000					1.768	1.788	JAJO			12/16/2020.	04/20/2033.
64133K	AU	5	Neuberger Berman CLO Ltd CLO Ser 2020-36			4	1.A Z	44,000,000	100.000	44,000,000	44,000,000	44,000,000					1.468	1.487	JAJO			12/16/2020.	04/20/2033.
64133R	AA	4	Neuberger Berman CLO Ltd CLO Ser 2020-38			4	1.A FE	46,350,000	99.645	46,185,420	46,350,000	46,350,000					1.518	1.521	JAJO	154,850		09/10/2020.	10/20/2032.
64133R	AC	0	Neuberger Berman CLO Ltd CLO Ser 2020-38			4	1.C FE	22,950,000	98.550	22,617,204	22,950,000	22,950,000					1.918	1.923	JAJO	96,819		09/10/2020.	10/20/2032.

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
64134G AA 7	Neuberger Berman CLO Ltd CLO Ser 2020-39			4	1.A FE	18,650,000	100.000	18,650,000	18,650,000	18,650,000					1.568	1.571	JAJO..	8,125		11/18/2020.	01/20/2032.
64134G AE 9	Neuberger Berman CLO Ltd CLO Ser 2020-39			4	1.C FE	19,150,000	100.000	19,150,000	19,150,000	19,150,000					1.818	1.822	JAJO..	9,673		11/18/2020.	01/20/2032.
65341K BG 0	Nextgear Floorplan Mast Ow Tr LBASS Ser			4	1.A FE	1,056,103	103.147	1,158,343	1,123,000	1,082,145		26,043			3.210	6.673	MON...	1,602	27,036	03/25/2020.	02/15/2024.
65341K BK 1	Nextgear Floorplan Mast Ow Tr LBASS Ser			4	1.A FE	7,203,438	102.809	7,196,658	7,000,000	7,190,214		(13,223)			2.070	0.544	MON...	6,440	12,075	11/12/2020.	10/15/2024.
65341K BN 5	Nextgear Floorplan Mast Ow Tr LBASS Ser			4	1.A FE	20,734,733	102.200	20,756,820	20,310,000	20,711,575		(23,158)			1.550	0.613	MON...	13,991	26,234	11/13/2020.	02/15/2025.
67109F AL 9	OHA Credit Partners Ltd CLO Ser 2015-11A			4	1.C FE	13,900,000	97.943	13,614,123	13,900,000	13,900,000					1.868	1.873	JAJO..	52,662	415,124	10/31/2018.	01/20/2032.
67109F AS 4	OHA Credit Partners Ltd CLO Ser 2015-11A			4	1.A FE	30,000,000	99.875	29,962,485	30,000,000	30,000,000					1.368	1.371	JAJO..	83,243	743,868	10/31/2018.	01/20/2032.
67575N BW 2	Ocwen Master Adv Rec Tr LBASS Ser 2020-T			4	1.A FE	62,829,887	100.211	62,962,634	62,830,000	62,829,897		10			1.278	1.281	MON...	35,673	263,092	08/12/2020.	08/15/2052.
67575N BY 8	Ocwen Master Adv Rec Tr LBASS Ser 2020-T			4	1.F FE	1,128,999	100.217	1,131,449	1,129,000	1,128,998					2.320	2.331	MON...	1,164	8,584	08/12/2020.	08/15/2052.
67706H AW 8	OHA Loan Funding LTD CLO Ser 2013-1A Cl			4	1.A FE	35,000,000	99.774	34,920,928	35,000,000	35,000,000					1.299	1.301	JAJO..	88,413	835,776	08/07/2018.	07/23/2031.
67706H BA 5	OHA Loan Funding LTD CLO Ser 2013-1A Cl			4	1.C FE	20,000,000	99.322	19,864,358	20,000,000	20,000,000					1.809	1.813	JAJO..	70,355	581,287	08/07/2018.	07/23/2031.
68267E AA 2	OneMain Direct Auto Rec Tr LBASS Ser 201			4	1.A FE	14,997,428	109.806	16,470,900	15,000,000	14,998,151		451			3.630	3.661	MON...	25,713	544,500	03/12/2019.	09/14/2027.
69122D AA 7	Owl Rock Ltd CLO Ser 2019-1A Cl A			4	1.A FE	19,750,000	99.422	19,635,833	19,750,000	19,750,000					2.024	2.028	FMAN.	46,631	572,698	04/25/2019.	05/20/2031.
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser				1.D	1,280,990	105.797	1,355,246	1,280,990	1,280,990					3.000	3.000	MS....	11,529	38,430	09/13/2012.	09/13/2027.
73019# AC 6	PNC Equip Finc LLC LBASS Priv Pl Nt Ser				1.D	3,852,090	105.797	4,075,388	3,852,090	3,852,090					3.000	3.000	MS....	34,669	115,563	09/13/2012.	09/13/2027.
74040T AC 7	Preferred Term Sec Ltd LBASS Mezz Nt PTP				3.A FE	42,351	82.003	104,994	128,036	42,351					2.469	10.877	MJSD.	79	4,014	09/30/2009.	12/23/2031.
74040Y AG 7	Preferred Term Sec Ltd LBASS X Residual			4	6.		0.214	523	244,545						2.984		JAJO..			04/01/2005.	07/03/2033.
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt			4	3.B FE	263,842	66.304	3,150,534	4,751,631	263,842		(16,882)			1.217	68.542	MJSD.	1,445	50,763	06/25/2012.	03/23/2035.
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-			4	1.F FE	5,048,518	90.395	5,323,722	5,889,392	5,290,772		59,302			1.121	2.190	MJSD.	1,833	101,397	10/02/2012.	03/22/2038.
74042E AD 6	Preferred Term Sec Ltd LBASS Mezz Nt Cl			4	6. FE		60.764	3,818,312	6,283,864						1.619		MJSD.	2,544	206,651	07/13/2006.	06/23/2035.
74042G AA 7	Preferred Term Sec Ltd LBASS XVI Residua			4	6.			2	1,817,782						5.245		MJSD.			04/15/2005.	03/23/2035.
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt			4	1.F FE	1,680,594	85.986	2,408,461	2,800,990	2,010,130		79,386			0.567	5.009	MJSD.	441	32,606	06/27/2012.	12/22/2035.
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B			4	2.A PL	4,512,062	63.723	2,874,374	4,510,718	4,511,335		569			0.817	0.816	MJSD.	1,023	63,942	05/10/2007.	12/22/2035.
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser				1.F FE	2,353,192	85.904	2,021,477	2,353,192	2,353,192					0.567	0.567	MJSD.	370	27,393	04/23/2007.	03/22/2038.
74042M AA 4	Preferred Term Sec Ltd LBASS XXII Nt Cl			4	1.C FE	1,486,432	87.433	1,299,630	1,486,432	1,486,432					0.557	0.557	MJSD.	230	17,153	05/24/2007.	09/22/2036.
74042W AC 8	Preferred Term Sec Ltd LBASS Nt Cl B PTP			4	3.B FE	14,415,751	66.924	9,604,261	14,351,093	14,380,987		27,352			0.969	0.945	MJSD.	3,477	225,855	01/19/2007.	09/23/2035.
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl			4	1.F FE	2,235,731	85.927	2,015,272	2,345,329	2,283,058		10,238			0.527	0.703	MJSD.	343	26,351	09/27/2007.	12/22/2036.
74114B AC 7	Prestige Auto Rec Tr LBASS Ser 2020-1A C			4	1.A FE	7,999,522	100.036	8,002,896	8,000,000	7,999,616		94			0.520	0.527	MON...	1,849	6,124	10/14/2020.	02/15/2024.
74927# AA 9	RB Investment Associates CTL				2.B	2,098,342	118.677	2,490,249	2,098,342	2,098,342					7.220	7.329	MON...	6,733	151,500	02/18/2003.	12/15/2028.
74980E AC 2	RR LTD CLO Ser 2019-7A Cl A1A			4	1.A FE	1,998,800	100.261	2,005,225	2,000,000	1,998,974		174			1.587	1.600	JAJO..	6,876	37,376	12/17/2019.	01/15/2033.
74988L AA 2	ALM Loan Funding CLO Ser 2014-14A Cl A1R			4	1.A FE	19,950,000	99.513	19,902,520	20,000,000	19,968,305		8,549			1.327	1.373	JAJO..	57,498	492,157	10/12/2018.	01/15/2030.
74988T AA 5	RR Ltd CLO Ser 2020-10A Cl A1FL			4	1.A FE	46,500,000	99.982	46,491,449	46,500,000	46,500,000					2.037	2.042	JAJO..	205,216	352,466	05/19/2020.	07/15/2033.
74988T AC 1	RR Ltd CLO Ser 2020-10A Cl A2A			4	1.B FE	17,000,000	100.265	17,045,021	17,000,000	17,000,000					2.718	2.727	JAJO..	100,104	172,822	05/19/2020.	07/15/2033.
758465 AC 2	Reese Park CLO Ltd CLO Ser 2020-1A CL A			4	1.A FE	24,000,000	99.999	23,999,851	24,000,000	24,000,000					1.557	1.560	JAJO..	33,213		10/16/2020.	10/15/2032.
758465 AE 8	Reese Park CLO Ltd CLO Ser 2020-1A CL B1			4	1.C FE	8,000,000	99.999	7,999,920	8,000,000	8,000,000					1.987	1.992	JAJO..	14,129		10/16/2020.	10/15/2032.
758465 AQ 1	Reese Park CLO Ltd CLO Ser 2020-1A CL A2			4	1.A FE	17,500,000	99.999	17,499,907	17,500,000	17,500,000					1.437	1.439	JAJO..	22,351		11/20/2020.	10/15/2032.
758465 AS 7	Reese Park CLO Ltd CLO Ser 2020-1A CL B1			4	1.C FE	8,800,000	100.108	8,809,530	8,800,000	8,800,000					1.837	1.841	JAJO..	14,368		11/20/2020.	10/15/2032.
75903A AD 9	Regional Diversified Fdg LBASS Sr Nt Ser				6. FE		31.569	5,533,101	17,527,186						1.535	40.700	JAJO..		498,468	04/25/2012.	01/25/2036.
75903E AA 7	Regional Diversified Fdg LBASS Combo Nt				6. FE		8.010	412,570	5,150,745						1.965		JAJO..			03/22/2005.	01/25/2036.
76761R AN 9	Riserva CLO Ltd CLO Ser 2016-3A Cl AR			4	1.A FE	30,000,000	99.980	29,994,054	30,000,000	30,000,000					1.349	1.351	JAJO..	83,166	750,373	06/10/2019.	10/18/2028.

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
76761R AQ 2	Riserva CLO Ltd CLO Ser 2016-3A Cl BR			4	1.C FE	10,000,000	99.530	9,953,013	10,000,000	10,000,000					1.909	1.913	JAJO	39,233	307,213	06/10/2019.	10/18/2028.
78110F AA 7	RR Ltd CLO Ser 20-9A Cl A1I			4	1.A FE	39,352,500	99.974	39,739,816	39,750,000	39,425,706		73,206			2.937	3.237	JAJO	252,939	678,435	04/09/2020.	04/15/2031.
78110F AC 3	RR Ltd CLO Ser 20-9A Cl A2A			4	1.B FE	19,600,000	100.680	20,135,926	20,000,000	19,640,268		40,268			3.737	4.118	JAJO	161,931	421,796	04/09/2020.	04/15/2031.
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2				2.B	6,829,458	111.628	7,265,465	6,508,620	6,565,049		(23,095)			7.053	6.414	MON	38,254	451,628	08/02/2004.	11/10/2028.
78434T AA 6	SCFF LTD CLO Ser 2020-1A Cl A1			4	1.A FE	25,000,000	100.013	25,003,288	25,000,000	25,000,000					2.737	2.745	JAJO	148,248	359,320	04/17/2020.	04/15/2031.
78434T AC 2	SCFF LTD LBASS Ser 2020-1A Cl A2A			4	1.B FE	4,425,750	100.194	4,508,715	4,500,000	4,432,967		7,217			3.487	3.788	JAJO	33,997	80,615	04/17/2020.	04/15/2031.
78442G KW 5	SLM Student Loan Tr LBASS Ser 2004-1 Cl			4	1.B FE	5,002,930	95.700	4,785,006	5,000,000	5,001,222		(124)			0.965	0.963	JAJO	8,978	101,848	01/23/2004.	07/25/2039.
78472J AA 1	SPS Servicer Advance Rec Tf LBASS Ser 20			4	1.A FE	18,883,401	100.338	18,947,828	18,884,000	18,883,452		51			1.280	1.285	MON	10,743	33,572	10/23/2020.	11/15/2052.
80285R AB 4	Santander Drive Auto Rec Trust LBASS Ser			4	1.A FE	3,356,801	100.082	3,359,577	3,356,827	3,356,813		12			0.620	0.622	MON	925	8,267	07/14/2020.	05/15/2023.
80286W AB 2	Santander Drive Auto Rec Trust LBASS Ser			4	1.A FE	14,999,507	100.097	15,014,580	15,000,000	14,999,571		65			0.420	0.425	MON	2,800	3,675	11/17/2020.	09/15/2023.
846031 AA 0	Southwick Park CLO Ltd CLO Ser 2019-4A C			4	1.A FE	6,000,000	100.095	6,005,704	6,000,000	6,000,000					1.518	1.521	JAJO	18,474	192,560	07/11/2019.	07/20/2032.
846031 AC 6	Southwick Park CLO Ltd CLO Ser 2019-4A C			4	1.C FE	2,000,000	98.310	1,966,205	2,000,000	2,000,000					1.968	1.973	JAJO	7,983	74,812	07/11/2019.	07/20/2032.
84859M AA 5	Spirit Air LBASS PTC Ser 2017-1 PTT B				3.C FE	2,036,860	79.627	1,590,139	1,996,980	2,035,494		(1,366)			3.800	3.304	FA	28,668	75,885	02/10/2020.	02/15/2026.
863173 AC 4	Stratus CLO Ltd CLO Ser 2020-2A Cl A			4	1.A FE	10,000,000	99.889	9,988,906	10,000,000	10,000,000					1.537	1.539	JAJO	51,237		08/10/2020.	10/15/2028.
863173 AE 0	Stratus CLO Ltd CLO Ser 2020-2A Cl B1			4	1.C FE	8,000,000	99.401	7,952,111	8,000,000	8,000,000					2.087	2.091	JAJO	55,534		08/10/2020.	10/15/2028.
88167H AB 2	Tesla Auto Lease Trust LBASS Ser 2020-A			4	1.A FE	2,350,641	100.180	2,355,042	2,350,806	2,350,698		57			0.550	0.557	MON	395	4,849	07/30/2020.	05/22/2023.
88167H AC 0	Tesla Auto Lease Trust LBASS Ser 2020-A			4	1.A FE	2,606,482	100.574	2,621,964	2,607,000	2,606,582		100			0.680	0.691	MON	542	6,648	07/30/2020.	12/20/2023.
88322U AL 3	Thatcher Park CLO CLO Ser 2014-1A Cl AR			4	1.A FE	8,066,769	99.973	8,064,615	8,066,769	8,066,769					1.378	1.381	JAJO	22,547	200,838	02/24/2017.	10/20/2026.
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1			1	1.D	2,789,669	110.230	3,096,938	2,809,532	2,803,411		693			5.082	5.180	JJ	70,994	142,780	02/12/2008.	01/02/2029.
90931C AA 6	United Air Lines LBASS EETC Ser 2019-1 C				1.E FE	28,518,999	104.304	29,183,898	27,979,627	28,496,563		11,260			4.150	3.856	FA	406,404	1,161,154	05/22/2019.	08/25/2031.
90931E AA 2	United Air Lines LBASS EETC Ser 2019-1 C			1	2.B FE	2,285,576	97.808	2,233,750	2,283,804	2,285,405		28			4.550	4.538	FA	36,370	103,913	01/30/2019.	02/25/2033.
90931V AA 4	United Air Lines PTC Ser 2018-1 A			1	2.A FE	4,541,220	94.902	4,309,691	4,541,220	4,541,220					3.700	3.700	MS	56,008	168,025	01/31/2018.	09/01/2031.
90932J AA 0	United Airlines LBASS Ser 2019-2 AA PTT			1	1.E FE	16,748,933	96.482	16,159,639	16,748,933	16,748,933					2.700	2.699	MN	75,370	512,517	09/03/2019.	11/01/2033.
90932K AA 7	United Airlines LBASS Ser 2019-2 B PTT			1	3.A FE	10,515,851	93.402	9,821,973	10,515,851	10,515,851					3.500	3.498	MN	61,342	417,129	09/03/2019.	11/01/2029.
90932M AA 3	United Airlines LBASS Ser 2019-2 A PTT	LS		1	2.A FE	9,812,834	95.609	9,381,903	9,812,834	9,812,834					2.900	2.899	MN	47,429	322,515	09/03/2019.	11/01/2029.
90933J AA 9	United Airlines LBASS Ser 2016-2 B PTT				3.A FE	11,145,833	96.790	10,788,063	11,145,833	11,145,833					3.650	3.650	AO	94,925	406,823	10/23/2017.	04/07/2027.
90945B AA 2	United Auto Credit Securitizat LBASS Ser			4	1.A FE	1,335,748	100.055	1,336,520	1,335,783	1,335,764		16			0.850	0.856	MON	662	5,046	06/19/2020.	05/10/2022.
90945B AC 8	United Auto Credit Securitizat LBASS Ser			4	1.C FE	6,999,795	100.536	7,037,520	7,000,000	6,999,868		73			1.470	1.477	MON	6,003	45,733	06/19/2020.	11/10/2022.
915328 AU 2	Upland Ltd CLO Ser 2016-1A Cl A1AR			4	1.A FE	20,000,000	98.893	19,778,684	20,000,000	20,000,000					1.238	1.240	JAJO	50,223	469,551	04/25/2018.	04/20/2031.
915328 AW 8	Upland Ltd CLO Ser 2016-1A Cl A2R			4	1.C FE	7,500,000	99.615	7,471,101	7,500,000	7,500,000					1.868	1.873	JAJO	28,415	223,988	04/25/2018.	04/20/2031.
91736# AA 4	United States of America BIA CTL GSA Gtd			1	1.B	3,833,305	107.084	4,133,494	3,860,065	3,854,784		1,427			5.730	5.811	MS	65,126	221,182	04/09/2003.	03/15/2024.
91736# AB 2	United States of America BIA CTL GSA Gtd			1	1.B	560,725	107.557	603,098	560,725	560,725					6.000	6.001	MS	9,906	33,644	04/07/2006.	03/15/2024.
91740# AA 8	United States of America BIA-2 CTL Alber			1	1.B	14,803,818	110.276	16,324,986	14,803,818	14,803,818					5.760	5.830	MON	37,898	852,700	12/15/2004.	10/15/2025.
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls			1	1.B	7,549,502	113.168	8,543,655	7,549,502	7,549,502					5.400	5.461	MON	18,119	407,673	10/18/2005.	12/15/2026.
91821* AA 4	Veteran Affairs Crown Point CTL Ls Fin T				1.B	9,515,637	119.611	11,381,727	9,515,637	9,515,637					5.620	5.686	MON	23,768	534,779	06/17/2010.	07/15/2031.
91849@ AB 8	VA Wash Diener Bldg US Gov CTL Nt				1.B	7,293,169	112.600	8,212,119	7,293,169	7,293,169					4.171	4.207	MON	13,520	304,198	03/13/2015.	04/15/2032.
92338B AC 9	Verde CLO Ltd CLO Ser 2019-1A Cl A			2	1.A FE	35,415,551	99.804	35,473,903	35,543,551	35,432,136		16,585			1.587	1.658	JAJO	122,207	942,914	04/07/2020.	04/15/2032.
92338B AE 5	Verde CLO Ltd CLO Ser 2019-1A Cl B			4	1.C FE	10,000,000	99.301	9,930,095	10,000,000	10,000,000					2.137	2.142	JAJO	46,299	328,429	03/15/2019.	04/15/2032.
92851@ AA 3	Vivendi SPC Tr CTL			1	2.B	350,872	102.814	360,744	350,872	350,872					6.630	6.722	MON	1,034	23,263	11/25/2002.	04/15/2022.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20				2.B	662,060	114.131	755,617	662,060	662,060					6.650	6.743	MON	3,669	44,027	07/28/2002.	08/01/2027.

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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
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L		..		1.B	9,708,385	132.861	12,319,715	9,272,644	9,485,633		(15,791)			7.380	7.019	MON	30,414	684,321	07/30/2002.	05/15/2032.
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co		..	1	2.B	505,144	108.615	548,661	505,144	505,144					6.640	6.733	MON	1,957	33,552	10/09/2002.	10/10/2024.
94978# BC 0	Wells Fargo Bank Northwest NA CTL		..	1	3.C	1,903,602	101.589	1,933,846	1,903,602	1,903,602					6.599	6.688	MON	10,468	125,619	02/26/2003.	11/01/2022.
96042P AB 8	Westlake Auto Receivables Tr LBASS Ser 2		..	4	1.A FE	9,612,117	100.342	9,639,394	9,606,520	9,610,373		(1,744)			0.930	0.880	MON	3,971	41,670	07/22/2020.	02/15/2024.
96042Q AC 4	Westlake Auto Receivables Tr LBASS Ser 2		..	4	1.A FE	33,498,147	100.220	33,573,667	33,500,000	33,498,327		179			0.560	0.563	MON	8,338	32,309	10/06/2020.	05/15/2024.
96928* EA 1	William Blair CTL CTL PTC Ser 2011-G		..		2.B	2,709,576	119.668	3,242,498	2,709,576	2,709,576					6.410	6.496	MON	7,719	173,684	04/28/2011.	01/15/2032.
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31		..	1	2.C	2,461,180	110.068	2,708,968	2,461,180	2,461,180					7.338	7.339	JJ	78,261	180,601	12/20/2002.	12/23/2022.
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA		A	1	1.G FE	5,834,400	97.846	5,708,745	5,834,400	5,834,400					3.300	3.300	JJ	88,780	192,535	12/07/2017.	07/15/2031.
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A		A	1	2.B FE	4,488,000	87.552	3,929,343	4,488,000	4,488,000					3.550	3.550	JJ	73,466	159,324	12/07/2017.	07/15/2031.
11043X AA 1	British Airways Plc EETC		C		1.F FE	25,178,334	99.761	25,118,108	25,178,334	25,178,334					3.300	3.314	MJSD	36,928	830,885	07/15/2019.	06/15/2034.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						3,666,383,168	XXX	3,693,055,786	3,709,669,158	3,666,966,593	0	232,385	0	0	XXX	XXX	XXX	12,555,824	65,749,014	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						31,967,449,664	XXX	35,712,718,193	31,711,510,942	31,943,917,260	(866,021)	(28,282,630)	5,111,098	96,556,436	XXX	XXX	XXX	276,857,155	1,114,696,582	XXX	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities																					
01039X AA 8	Alabama Power Cap Tr V LBASS Fx-to-Flt G		..		1.G FE	22,067,380	99.904	21,978,814	22,000,000	22,050,254		(5,874)			3.325	3.310	JAJO	186,946	1,014,016	05/10/2007.	10/01/2042.
17305H AA 6	Citigroup Capital ABS Nt		..		2.C FE	10,233,150	142.402	12,104,162	8,500,000	9,785,591		(46,720)			7.625	6.124	JD	54,010	648,125	04/20/2007.	12/01/2036.
493739 AG 1	Kiawah Issuer Tr ABS Principal Units	@	..		2.B	636,596	97.372	4,138,309	4,250,000	1,396,854						9.491	N/A			10/10/2000.	03/31/2021.
553086 AC 3	MMI Cap Tr I ABS Pfd Ser B		..		2.A FE	4,982,050	134.462	6,723,085	5,000,000	4,991,911		853			7.625	7.655	JD	16,944	381,250	06/01/1998.	12/15/2027.
74959R AB 2	RIO Tr ABS Ser 1999-1 Cl B Ctf	@	..		2.B	1,727,719	79.719	19,650,762	24,650,000	1,727,719						13.509	N/A			06/29/1999.	07/31/2029.
74959R AD 8	RIO Tr ABS Ser 1999-2 Cl B Ctf	@	..		1.E	2,668,626	80.350	27,660,356	34,425,000	2,668,626						12.926	N/A			06/29/1999.	08/31/2029.
74959R AF 3	RIO Tr ABS Ser 1999-3 Cl B Ctf	@	..		1.F	1,202,614	77.415	20,069,779	25,925,000	10,731,434		1,038,430				10.441	N/A			06/29/1999.	08/31/2029.
4599999. Hybrid Securities - Other Loan-Backed and Structured Securities						43,518,135	XXX	112,325,267	124,750,000	53,352,389	0	986,689	0	0	XXX	XXX	XXX	257,900	2,043,391	XXX	XXX
4899999. Total - Hybrid Securities						43,518,135	XXX	112,325,267	124,750,000	53,352,389	0	986,689	0	0	XXX	XXX	XXX	257,900	2,043,391	XXX	XXX
Unaffiliated Bank Loans - Acquired																					
000000 00 0	SecurAmerica LLC Delayed Draw Term Ln #4		..		2.C Z	111,697	100.000	112,968	112,968	111,714		16			9.250	9.874	MON	464	152	12/16/2020.	12/19/2023.
000000 00 0	Capstone Logistics Acq 1st Lien Term Ln		..		3.A Z	4,197,600	100.000	4,240,000	4,240,000	4,198,679		1,079			5.750	6.096	MON	677	30,028	11/18/2020.	12/15/2024.
000000 00 0	AQ Sunshine Inc aka Relation Term Ln B N		..		3.A PL	84,892	99.000	85,905	86,773	84,893		1			7.000	7.660	MJSD	17		12/31/2020.	04/15/2025.
000000 00 0	AQ Sunshine Inc aka Relation Delayed Dra		..		3.B Z	118,078	99.000	116,898	118,078	118,078					7.000	7.061	MJSD	46		12/30/2020.	04/15/2025.
000000 00 0	Animal Supply Company Holdco Term Ln Nt		..		5.B Z	2,799,885	92.320	3,094,694	3,352,139	2,809,637		9,751			7.000	11.762	MON	652	137,627	12/31/2020.	08/14/2025.
000000 00 0	Animal Supply Company New 1st Lien Term		..		5.B Z	365,264	92.320	404,155	437,776	366,610		1,346			9.500	14.711	MON	462	15,707	12/31/2020.	08/14/2025.
000000 00 0	Wealth Enhance Group LLC Delayed Draw Te		..		3.B PL	72,157	100.000	72,886	72,886	72,158		1			7.000	7.312	MJSD	28		12/30/2020.	10/02/2025.
000000 00 0	Vistra Operations Co LLC Incremental Ter		..		2.C FE	13,104,470	99.646	13,158,622	13,205,395	13,108,087		3,617			1.897	2.050	MON	696	49,073	10/26/2020.	12/31/2025.
000000 00 0	Vistra Operations Co LLC Incremental Ter		..		2.C FE	3,168,837	99.646	3,181,932	3,193,242	3,169,711		874			1.903	2.064	MON	2,531	9,485	10/26/2020.	12/31/2025.
000000 00 0	Sensata Technologies New #2 1st Lien Ter		..		2.C FE	302,705	99.853	300,950	301,394	302,490		(181)			1.989	1.922	MON	183	8,269	10/21/2019.	09/20/2026.
000000 00 0	Invo Healthcare (Olympia Acq) PIK Term L		..		3.C PL	729	90.000	669	744	729					2.000	2.382	MON			12/31/2020.	09/24/2026.
000000 00 0	THG Acquisition LLC 1st Lien DD Term Ln		..		3.A Z	22,219	98.750	22,219	22,500	22,219					7.250	7.581	MJSD	5		12/31/2020.	12/02/2026.
000000 00 0	THG Acquisition LLC 1st Lien Term Ln Nt		..		3.A Z	438,750	97.500	438,750	450,000	438,808		58			7.250	7.847	MJSD	91	1,400	12/15/2020.	12/02/2026.
000000 00 0	Generac Power Systems Inc New Term Ln B		..		3.B FE	1,847,136	99.781	1,884,378	1,888,510	1,852,682		5,545			1.978	2.326	MON	3,215	42,245	01/02/2020.	12/13/2026.
000000 00 0	Elevation Services Holding LLC Term Ln N		..		3.A Z	501,429	97.500	501,429	514,286	501,496		68			6.500	7.018	JD	1,207		12/18/2020.	12/18/2026.
000000 00 0	Rawlings Sporting Goods Inc Term Ln Nt 1		..		3.B Z	1,167,000	97.500	1,170,000	1,200,000	1,167,012		12			8.500	9.109	JD	283		12/31/2020.	12/31/2026.

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
000000 00 0	Command Alkon (Potter Buyer) Incremental		..		3.C Z	150,668	100.000	152,963	152,963	150,671		3			9.250	9.679	MJSD.	39	463	12/23/2020.	04/23/2027.
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt		..		3.B PL	1,518,689	99.000	1,526,383	1,541,801	1,524,420		3,554			5.898	6.243	MJSD.	1,010	102,521	12/31/2020.	04/15/2025.
00228* AA 4	ATI Restoration LLC 1st Lien Term Ln Nt		..		3.B PL	866,649	99.000	879,973	888,861	867,888		1,239			6.500	7.070	MJSD.	320	25,670	12/31/2020.	07/31/2026.
00797* AA 5	Aero Operating LLC Term Ln Nt 1		..		3.A PL	901,519	95.000	878,403	924,635	904,319		2,801			6.653	7.222	MJSD.	5,297	63,008	02/07/2020.	02/07/2026.
00797* AB 3	Aero Operating LLC Delayed Draw Term Ln		..		3.A PL	265,273	95.000	252,009	265,273	265,273					8.000	8.073	JAJO..	5,423	10,675	04/03/2020.	02/07/2026.
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt		..		5.A FE	1,425,928	94.000	1,378,275	1,466,250	1,438,511		5,652			4.398	4.902	MON...	717	80,454	07/12/2018.	07/12/2025.
02358@ AA 0	AmerCareRoyal LLC Term Ln Nt 1		..		4.B PL	3,155,635	99.540	3,205,223	3,220,036	3,165,570		9,450			5.147	5.601	MON...	460	208,039	12/11/2019.	11/25/2025.
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter		..		4.B PL	5,616,749	98.310	5,634,516	5,731,377	5,656,553		18,118			6.000	6.397	MON...	7,642	361,440	08/24/2018.	08/24/2024.
03979* AA 9	US Metals Bidco Term Ln Nt 1		..		3.A PL	2,902,725	97.000	2,902,725	2,992,500	2,907,999		5,274			8.250	8.896	JJ.....	113,154		07/20/2020.	07/20/2026.
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1		..		4.B FE	329,031	100.000	404,359	404,359	335,695		6,664			4.654	8.860	MJSD.	1,150	18,244	05/15/2020.	02/11/2026.
08579J BE 1	Berry Plastics Corp Term Ln X Nt 1		..		3.B FE	967,822	99.484	973,412	978,457	970,729		2,435			2.149	2.426	MON...	1,285	26,469	10/18/2019.	01/19/2024.
09523@ AA 5	Marcone Appliance Parts Inc Incremental		..		3.B PL	208,384	100.000	212,096	212,096	208,863		479			4.592	4.964	JAJO..	1,975	7,952	02/20/2020.	01/02/2026.
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw		..		3.B PL	53,887	100.000	53,887	53,887	53,887					4.254	4.276	MJSD.	25	418	12/31/2020.	01/02/2025.
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 1		..		5.A	377,827	100.000	382,872	382,872	379,348		812			4.504	4.782	MJSD.	48	22,437	01/02/2019.	01/02/2025.
09788H AN 1	Advanced Infusion Solutions Last Out Ter		..		4.A PL	7,178,462	99.650	7,303,381	7,329,033	7,214,024		29,036			5.640	6.214	MON...	2,297	521,041	10/31/2019.	06/27/2024.
10483* AA 3	Bragg Live Food Products LLC Term Ln Nt		..		2.C PL	1,994,127	100.000	2,038,236	2,038,236	2,008,452		8,391			5.971	6.527	MJSD.	676	127,299	12/31/2020.	03/11/2024.
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1		..		4.A PL	2,459,452	99.000	2,510,162	2,535,518	2,498,890		13,438			5.464	6.104	JAJO..	24,634	138,266	08/17/2017.	08/14/2023.
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 1		..		3.B PL	1,360,835	99.000	1,367,743	1,381,559	1,370,609		4,107			5.464	5.831	JAJO..	13,640	75,338	05/09/2018.	08/14/2023.
12731@ AA 7	Spectrum Auto (CC SAG Acq) 1st Lien Term		..		4.A PL	7,294,219	97.580	7,300,204	7,481,250	7,300,758		6,539			6.750	7.424	MJSD.	1,403	126,246	10/02/2020.	10/02/2025.
14173@ AA 8	CarePathrx Midco Inc Term Ln Nt 1		..		4.A PL	4,195,178	97.770	4,206,796	4,302,747	4,206,687		11,508			6.897	7.608	MON...	824	227,777	05/14/2020.	05/14/2025.
15644G A# 1	Centric Brands Inc 1st Lien Exit Term Ln		..		4.C PL	4,039,730	98.700	4,037,006	4,090,178	4,042,829		3,099			10.000	10.600	JAJO..	95,438		10/09/2020.	10/29/2023.
15644G A* 5	Centric Brands Inc DIP Ln Nt 4		..		4.C PL	202,373	100.000	202,373	202,373	202,373					8.750	6.567	MJSD.	2,196	17,649	10/02/2020.	05/20/2021.
20602* AB 6	Concert Golf Partners LLC Delayed Draw T		..		2.B PL	78,352	100.000	79,118	79,118	78,412		60			4.733	4.977	MJSD.	21	3,339	12/31/2020.	08/20/2025.
22526@ AA 5	Concert Golf Partners LLC Term Ln Nt 1		..		2.C PL	970,985	100.000	990,801	990,801	974,969		2,997			4.753	5.171	MJSD.	131	66,037	08/20/2019.	08/20/2025.
23361* AA 3	DRB Holdings LLC Term Ln Nt 1		..		3.A PL	3,811,489	100.000	3,909,447	3,909,447	3,860,101		16,620			5.895	6.442	MJSD.	1,921	282,710	10/06/2017.	10/06/2023.
24360@ AA 0	DecoPac Inc Term Ln Nt 2		..		3.B PL	4,024,978	100.000	4,107,655	4,107,655	4,076,349		17,678			6.500	4.976	MJSD.	1,558	229,881	03/29/2019.	09/29/2022.
25540# AA 8	Divisions Holding Corp Term Ln Nt 1		..		2.C PL	989,400	99.000	1,009,800	1,020,000	990,981		1,581			7.500	8.211	FMAN.	6,800	23,645	08/14/2020.	08/14/2026.
26887@ AA 9	EP Wealth Advisors LLC Term Ln Nt 1		..		1.F PL	529,159	99.000	537,300	542,727	529,749		590			6.250	6.812	MJSD.	188	11,589	09/04/2020.	09/04/2026.
26887@ AB 7	EP Wealth Advisors LLC Delayed Draw Term		..		1.F PL	129,273	99.000	129,600	130,909	129,297		25			6.250	6.561	FMAN.	864	1,538	11/24/2020.	09/04/2026.
30282# AE 2	First Watch Restaurants Delayed Draw Ter		..		3.C PL	505,255	95.000	479,992	505,255	505,255					6.500	6.302	MJSD.	962	36,311	12/24/2020.	08/21/2023.
30282# AF 9	First Watch Restaurants Delayed Draw Ter		..		5.B GI	410,577	95.000	390,048	410,577	410,577					6.001	6.048	MJSD.	750	29,857	12/24/2020.	08/21/2023.
30282# AG 7	First Watch Restaurants Delayed Draw Ter		..		3.C PL	244,460	95.000	232,237	244,460	244,460					6.500	5.791	MJSD.	428	17,777	12/24/2020.	08/21/2023.
30282# AH 5	First Watch Restaurants Delayed Draw Ter		..		3.C PL	1,796	95.000	1,706	1,796	1,796					6.500	6.553	MJSD.	3		12/24/2020.	08/21/2023.
30282# AJ 1	First Watch Restaurants Term Ln Nt 1		..		3.C PL	2,229,774	95.000	2,160,847	2,274,576	2,250,645		8,288			6.251	6.668	MJSD.	4,282	165,540	12/24/2020.	08/21/2023.
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 1		..		2.C PL	1,521,792	100.000	1,552,849	1,552,849	1,534,391		5,275			4.463	4.874	MJSD.	193	87,160	05/09/2018.	05/09/2024.
31528# AC 8	Ferraro Fine Foods Corp Incremental Term		..		2.C PL	84,121	100.000	85,402	85,402	84,571		233			4.475	4.816	MJSD.	32	4,794	12/07/2018.	05/09/2024.
31528# AD 6	Ferraro Fine Foods Corp Term Ln #2 Nt 1		..		2.C PL	462,208	100.000	469,247	469,247	464,367		1,324			4.456	4.818	MJSD.	58	26,338	05/10/2019.	05/09/2024.
31850F AW 2	First American Payment Sys Term Ln Nt 1		..		4.C FE	2,107,149	100.000	2,128,433	2,128,433	2,109,045		1,896			5.234	5.442	JAJO..	26,920	62,084	04/09/2020.	03/04/2027.
35041@ AA 3	Foundation Risk Partners Corp Incrementa		..		3.B PL	661,034	100.000	674,525	674,525	666,722		2,579			4.896	5.365	MJSD.	275	42,722	08/09/2018.	11/10/2023.
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr		..		3.B PL	1,106,285	100.000	1,116,956	1,116,956	1,109,600		2,079			5.750	5.315	MJSD.	440	61,998	09/30/2020.	11/10/2023.

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
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr				3.B PL	1,419,866	100.000	1,447,623	1,447,623	1,427,519		5,468			4.899	5.455	MJSD.	591	69,383	09/30/2020.	11/10/2023.
35041@ AG 0	Foundation Risk Partners Corp Delayed Dr				3.B PL	180,833	100.000	182,643	182,643	181,051		218			5.750	6.127	MJSD.	58	5,531	10/01/2020.	11/10/2023.
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt				3.C PL	3,831,509	100.000	3,976,559	3,976,559	3,903,437		25,818			6.250	7.052	JAJO..	45,565	233,308	09/18/2017.	09/18/2023.
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra				3.C PL	794,709	100.000	794,709	794,709	794,709					6.714	6.769	JAJO..	9,636	46,626	09/30/2019.	09/18/2023.
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln				4.A PL	989,525	100.000	1,000,783	1,000,783	990,383		858			7.500	7.824	MJSD.	1,237	34,516	12/15/2020.	10/19/2024.
36198@ AA 2	TPC Broadband Holdings Term Ln Nt 1				4.B PL	4,935,803	97.970	4,835,606	4,935,803	4,935,803					7.500	7.567	MJSD.	2,057	221,343	06/01/2020.	06/01/2025.
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term				4.B PL	877,370	97.970	869,253	887,264	877,670		301			7.500	7.860	MJSD.	185	14,965	12/31/2020.	06/01/2025.
36221@ AA 3	GPM Investments LLC Term Ln Nt 1				3.A PL	1,121,580	100.000	1,140,061	1,140,061	1,123,401		1,821			5.004	5.325	MJSD.	158	68,444	06/10/2020.	02/28/2027.
36221@ AB 1	GPM Investments LLC Delayed Draw Term Ln				3.A PL	435,540	100.000	446,707	446,707	435,820		280			6.250	6.804	MJSD.	78	6,747	10/05/2020.	02/28/2027.
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4				3.C PL	4,921,091	95.000	4,767,213	5,018,119	4,975,235		53,531			5.653	6.377	MON...	75,693	224,660	12/01/2020.	01/25/2024.
39341# AA 0	Green Street Parent LLC Term Ln B Nt 1				3.A PL	3,871,000	98.000	3,871,000	3,950,000	3,883,996		9,965			5.504	5.892	MJSD.	1,204	251,366	08/27/2019.	08/27/2026.
40406# AD 4	ProService Corp Term Ln Nt 1				2.C PL	5,395,917	100.000	5,535,000	5,535,000	5,447,246		17,862			9.250	9.941	MON...	35,555	420,645	11/01/2017.	11/01/2024.
41755@ AA 7	Harvest Hill Beverage Company New Term L				4.A PL	7,068,774	97.610	7,076,749	7,250,025	7,076,646		7,872			7.000	7.675	MON...	1,410	176,216	08/28/2020.	08/28/2026.
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1				3.A PL	4,489,683	100.000	4,593,876	4,593,876	4,532,783		15,576			4.971	5.392	MJSD.	1,903	284,747	10/12/2017.	10/12/2024.
41781@ AB 3	Harvey Tool Co LLC Delayed Draw Term Ln				3.A PL	1,144,618	100.000	1,156,180	1,156,180	1,148,232		1,944			4.984	5.216	MJSD.	320	71,664	01/02/2019.	10/12/2024.
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2				3.A PL	3,211,706	99.000	3,244,743	3,277,519	3,243,815		11,540			5.004	5.430	MJSD.	456	245,331	10/31/2017.	10/31/2023.
44903* AC 0	Hygiena LLC Term Ln Nt 3				4.A PL	1,628,984	100.000	1,641,108	1,641,108	1,631,713		2,729			4.254	4.638	FMAN.	6,158	34,874	06/30/2020.	08/26/2022.
44969C BF 6	Quintiles IMS New Term Ln B Nt 1				3.A FE	1,936,364	99.275	1,914,780	1,928,764	1,932,502		(1,255)			1.897	1.842	MON...	203	50,325	09/29/2017.	03/06/2024.
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1				4.B IF	6,035,698	99.410	6,091,459	6,127,612	6,068,124		14,951			5.724	6.064	FMAN.	31,176	431,436	08/20/2018.	08/20/2024.
45004K AC 0	Information Resources Inc 1st Lien Term				4.C FE	2,677,550	99.000	2,677,550	2,704,596	2,684,706		3,744			4.648	4.865	MON...	1,397	141,450	12/07/2018.	11/07/2025.
452526 A# 3	Immucor Inc 1st Lien Term Ln Nt 1				3.C PL	6,644,865	98.310	6,665,884	6,780,474	6,656,342		11,478			6.750	7.289	MJSD.	1,271	231,384	07/02/2020.	07/02/2025.
45763F AN 8	Inmar Inc Initial Term Ln Nt 1				4.C FE	1,492,162	94.500	1,484,308	1,570,697	1,516,641		14,857			4.254	5.411	MJSD.	186	84,169	04/10/2019.	05/01/2024.
48240@ AA 5	K2 Insurance Services LLC Term Ln Nt 1				2.C PL	3,110,411	100.000	3,173,889	3,173,889	3,127,656		11,885			5.225	5.721	MJSD.	461	208,900	07/01/2019.	07/01/2024.
48240@ AB 3	K2 Insurance Services LLC Delayed Draw T				2.C PL	549,044	100.000	549,044	549,044	549,044					5.240	5.229	MJSD.	287	18,956	09/29/2020.	07/01/2024.
48773# AA 8	Kellermeyer Building Svcs Initial Term L				4.A PL	768,706	100.000	776,471	776,471	769,729		915			6.627	6.806	FMAN.	7,575	61,529	11/14/2019.	11/07/2026.
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T				4.A PL	169,115	100.000	170,824	170,824	169,308		193			6.647	6.883	JAJO..	2,492	12,218	01/10/2020.	11/07/2026.
48773# AC 4	Kellermeyer Building Svcs Delayed Draw T				4.A PL	44,088	100.000	44,533	44,533	44,103		15			7.500	7.405	FMAN.	400	977	10/30/2020.	11/07/2026.
48881# AB 5	En Engineering LLC (Kene Acq) Term Ln Nt				3.B PL	816,314	98.000	816,314	832,973	819,207		2,133			4.464	4.827	MJSD.	103	47,040	08/08/2019.	08/07/2026.
48881# AC 3	En Engineering LLC (Kene Acq) Delayed Dr				3.B PL	137,934	98.000	136,525	139,311	138,098		152			4.464	4.666	MJSD.	17	6,890	03/31/2020.	08/07/2026.
538030 A* 8	LivaNova USA Inc Term Ln Nt 1				1.G PL	1,882,941	97.000	1,882,941	1,941,176	1,888,121		5,179			7.500	8.309	MJSD.	6,066	74,007	06/17/2020.	06/30/2025.
552462 B# 9	Lytx Delayed Draw Term Ln Nt 1				4.C	254,835	97.950	252,133	257,410	255,044		208			7.000	7.328	MON...	100	20,109	04/30/2020.	02/28/2026.
552462 B@ 1	Lytx Term Ln Nt 1				4.C	2,905,512	97.950	2,899,527	2,960,212	2,911,818		6,306			7.000	7.378	MON...	1,151	178,296	02/27/2020.	02/28/2026.
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1				3.C PL	3,822,779	98.000	3,789,403	3,866,738	3,842,516		8,374			5.251	5.533	MJSD.	564	261,162	06/28/2019.	09/29/2023.
55392* AA 8	MBS Services 1st Lien Term Ln Nt 1				3.C PL	1,532,267	91.510	1,430,793	1,563,537	1,540,221		5,755			5.714	6.224	JAJO..	15,886	125,730	07/30/2019.	07/30/2024.
55418# AA 4	Mac Lean-Fogg Company Term Ln Nt 1				3.B PL	3,482,962	93.000	3,274,181	3,520,625	3,492,550		5,106			4.897	5.131	MON...	1,915	201,437	12/21/2018.	12/17/2025.
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term				3.B PL	410,833	93.000	384,013	412,917	410,836		3			4.147	4.707	MON...	185	15,978	12/29/2020.	12/17/2025.
57810J AC 2	Amynta Agency Inc Term Ln Nt 1				4.C FE	659,710	91.000	625,346	687,194	667,843		4,306			4.152	4.945	MON...	317	35,806	04/30/2019.	02/08/2025.
57810J AC 2	Amynta Waranty Borrower Inc Term Ln Nt 1				4.C FE	439,804	91.000	416,898	458,129	445,210		2,856			4.152	4.893	MON...	211	23,871	12/21/2018.	02/28/2025.
60367* AA 9	Community Brands Delayed Draw TL Nt 1				3.C PL	2,356,705	95.000	2,238,870	2,356,705	2,356,705					5.166	5.199	JAJO..	21,649	115,452	06/29/2018.	12/02/2022.

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
62931* AA 2	Topix Pharma Term Ln Nt 1				3.C PL	861,420	97.000	855,540	882,000	868,107		3,334			4.897	5.406	MON	360	54,492	10/31/2018.	10/31/2024.
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1				3.C PL	294,359	97.000	288,218	297,132	294,736		295			4.905	5.189	MON	121	10,111	07/31/2020.	10/31/2024.
62976# AE 6	NSM Insurance Group LLC Dollar Term Ln N				3.A PL	3,880,973	100.000	3,930,347	3,930,347	3,885,973		5,000			5.970	6.265	MJSD	1,304	206,359	04/07/2020.	05/11/2026.
64027# AA 9	Nelipak Holding Co Incremental Term Ln N				3.A PL	96,531	97.000	95,545	98,500	96,889		264			4.464	4.859	MJSD	773	4,528	10/30/2020.	07/02/2026.
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt				3.A PL	595,065	97.000	588,988	607,204	597,327		1,563			4.464	4.829	JAJO	4,732	27,911	10/30/2020.	07/02/2026.
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt				2.C PL	1,249,571	99.000	1,264,262	1,277,032	1,250,572		1,002			7.250	7.697	MJSD	3,651	19,240	12/29/2020.	09/15/2026.
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt				2.A PL	1,159,625	100.000	1,185,000	1,185,000	1,162,010		2,384			5.769	6.207	MJSD	760	58,721	03/31/2020.	10/24/2026.
67113@ AB 7	OTG Management LLC Incremental DD Term L				4.B PL	1,276,714	86.000	1,104,132	1,283,874	1,278,927		2,184			7.221	8.470	MJSD	645	59,639	12/31/2020.	08/26/2021.
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt				4.A Z	140,747	86.000	121,043	140,747	140,747					8.000	8.085	FMAN	429	15,009	12/31/2020.	08/26/2021.
70559@ AE 6	Pegasus Global Enterprise Hlds Increment				3.A PL	863,541	96.000	863,541	899,522	864,894		1,353			7.750	8.898	JAJO	14,911	1,347	10/16/2020.	05/29/2025.
70559@ AF 3	Pegasus Global Enterprise Hlds Increment				3.A PL	33,399	100.000	33,399	33,399	33,399					7.250	7.316	MJSD	7	430	10/28/2020.	05/29/2025.
71639# AA 4	PetIQ Inc Term Ln Nt 1				3.C PL	2,722,335	100.000	2,777,319	2,777,319	2,735,693		8,112			5.397	5.839	MON	833	169,004	09/30/2019.	07/08/2025.
71667* AA 3	Petroleum Servce Group LLC Delayed Draw				3.B PL	29,694	100.000	29,994	29,994	29,732		38			5.488	5.745	MJSD	37	4,922	03/24/2020.	07/23/2025.
71667* AB 1	Petroleum Servce Group LLC Term Ln Nt 1				3.B PL	1,473,969	100.000	1,504,050	1,504,050	1,480,236		4,496			5.709	6.105	JAJO	16,697	102,800	07/23/2019.	07/23/2025.
74140# AA 0	Command Alkon (Potter Buyer) New Term Ln				3.C PL	2,085,342	100.000	2,149,837	2,149,837	2,090,052		4,710			8.398	9.140	MON	1,003	139,405	04/23/2020.	04/23/2027.
74140# AB 8	Command Alkon (Potter Buyer) Incremental				3.C PL	671,045	100.000	691,799	691,799	671,362		317			9.250	10.080	MON	178	8,819	11/18/2020.	04/23/2027.
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt				3.C PL	591,796	90.000	546,256	606,951	594,736		2,494			8.643	9.264	MON	1,166	53,043	12/31/2020.	09/24/2026.
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 6				3.B PL	1,355,021	96.000	1,341,033	1,396,909	1,364,176		6,345			5.234	5.814	MJSD	18,606	101,681	10/05/2020.	07/01/2025.
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term				3.B PL	90,430	96.000	88,128	91,800	90,600		169			5.751	6.127	MJSD	1,338	3,425	10/05/2020.	07/01/2025.
76168J AR 7	RBS Global (Rexnord) New Term Ln B Nt 1				3.A FE	4,320,201	99.771	4,300,466	4,310,345	4,317,968		(2,020)			1.902	1.859	MON	2,049	106,835	11/21/2019.	08/21/2024.
78411E AC 2	SpecialtyCare Initial Term Ln Nt 1				4.C FE	1,899,550	99.000	1,889,920	1,909,010	1,904,433		1,718			4.466	4.498	JAJO	20,984	96,330	04/03/2018.	09/01/2023.
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1				3.C PL	1,665,097	100.000	1,686,174	1,686,174	1,672,712		4,246			5.220	5.550	JAJO	18,852	111,150	02/04/2019.	12/13/2023.
78433* AA 1	SG Acquisition Inc (Safeguard) Term Ln N				3.B PL	1,083,460	100.000	1,105,571	1,105,571	1,085,867		2,407			5.898	6.247	MON	725	65,314	01/27/2020.	01/27/2027.
78486@ AA 5	SSE Buyer Inc Term Ln Nt 1				1.G PL	892,709	97.000	892,709	920,318	894,406		1,698			10.220	10.901	MJSD	523	49,457	06/30/2020.	06/30/2026.
78642# AA 4	Safe Home Security Inc Term Ln Nt 1				2.C FE	991,454	99.000	1,001,571	1,011,688	993,215		1,760			8.250	8.838	MON	6,492	29,337	08/04/2020.	08/04/2024.
81389# AA 5	SecurAmerica LLC Term Ln Nt 6				2.C PL	1,374,166	100.000	1,405,662	1,405,662	1,384,120		4,981			9.250	10.035	MON	3,553	100,189	12/31/2020.	12/19/2023.
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt				2.C PL	354,459	100.000	356,937	356,937	354,742		154			6.897	7.231	MON	273	7,167	12/31/2020.	12/19/2023.
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2				2.C PL	63,278	100.000	63,965	63,965	63,481		134			6.902	7.291	MON	135	6,106	12/31/2020.	12/19/2023.
81389# AD 9	SecurAmerica LLC Delayed Draw Term Ln #3				2.C PL	40,253	100.000	40,253	40,253	40,253					10.250	10.471	MON	160	2,777	10/21/2020.	12/19/2023.
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 1				2.C PL	9,511,765	98.620	9,571,941	9,705,882	9,551,234		34,531			6.153	6.619	MON	1,659	706,662	11/05/2019.	10/31/2024.
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 2				3.B PL	1,731,770	98.620	1,740,353	1,764,706	1,736,526		4,756			6.147	6.614	MON	301	95,009	03/31/2020.	10/31/2024.
84611@ AF 0	Sovos LLC 1st Lien Term Ln Nt 1				4.A PL	9,073,469	97.800	9,054,952	9,258,642	9,130,249		35,375			4.751	5.200	MON	3,666	557,230	04/29/2019.	04/29/2024.
84611@ AG 8	Sovos LLC Delayed Draw Term Ln Nt 1				4.A PL	416,456	97.800	411,408	420,662	417,692		819			4.754	4.982	MON	166	25,318	07/31/2019.	04/29/2024.
84611@ AH 6	Sovos LLC Revolver Nt 2				4.A Z	398,624	100.000	398,624	398,624	398,624					4.895	4.895	MON	108	1,043	12/30/2020.	04/29/2024.
84756# AA 4	Spectra Finance LLC Term Ln Nt 1				2.B PL	2,598,918	90.000	2,386,741	2,651,934	2,621,189		9,056			4.734	5.151	MJSD	1,046	158,491	12/31/2020.	04/02/2024.
84967# AA 9	Spring Insurance Solutions LLC Term Ln N				2.C Z	882,000	98.000	882,000	900,000	882,275		275			7.500	8.060	MJSD	1,688	5,625	11/23/2020.	11/23/2025.
86738* AA 6	Sigma Electric Manufact Corp Term Ln A-1				3.A PL	1,868,037	99.000	1,887,253	1,906,316	1,886,713		6,712			5.004	5.430	MJSD	265	129,079	10/31/2017.	10/31/2023.
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1				3.A PL	2,176,111	92.000	2,042,880	2,220,522	2,193,679		7,566			4.895	5.311	JAJO	19,625	114,151	05/25/2018.	05/27/2024.
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt				3.A PL	1,296,724	92.000	1,209,033	1,314,166	1,302,150		3,188			4.898	5.219	JAJO	11,619	67,558	03/18/2019.	05/27/2024.
88870T AF 5	Tivity Health Inc Term Ln A Nt 1				4.C FE	72,423	98.700	86,229	87,365	74,696		2,274			4.397	9.836	MON	11	2,727	04/23/2020.	03/08/2024.

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
88870T AG 3	Tivity Health Inc Term Ln B Nt 1		..		4.C FE	3,437,698	98.880	3,507,872	3,547,605	3,457,193		13,379			5.504	6.140	MON...	2,163	207,668	05/06/2020.	03/08/2026.
89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1		..		3.B PL	1,872,036	98.000	1,881,636	1,920,037	1,884,626		6,458			4.897	5.376	MON...	522	111,838	11/15/2018.	11/15/2025.
89158* AD 5	Touchstone Acquisition Inc Delayed Draw		..		3.B PL	400,011	98.000	398,993	407,136	400,401		390			7.000	7.464	MJSD.	79	7,159	08/20/2020.	11/15/2025.
90347B AH 1	Axalta Coating Systems New Term Ln B Nt		..		3.A FE	4,220,896	99.063	4,189,126	4,228,770	4,222,157		1,792			2.251	2.305	MJSD.	793	119,348	10/15/2019.	06/01/2024.
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln		..		4.A PL	1,406,092	96.000	1,349,849	1,406,092	1,406,092					4.504	4.529	MJSD.	700	82,652	09/30/2019.	02/01/2024.
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2		..		5.A PL	4,189,784	97.000	4,154,377	4,282,863	4,244,900		20,676			5.974	6.587	FMAN.	24,166	373,832	11/30/2020.	08/31/2022.
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		..		5.A PL	3,850,548	97.000	3,785,504	3,902,582	3,880,408		12,237			5.904	6.310	FMAN.	21,756	371,060	11/30/2020.	08/31/2022.
92974* AA 7	Discovery Life Sciences LLC Term Ln Nt 1		..		3.A PL	627,211	100.000	640,011	640,011	630,540		2,545			6.519	7.027	MJSD.	232	51,496	08/30/2019.	03/30/2024.
92974* AC 3	Discovery Life Sciences LLC New Term Ln		..		3.A PL	166,943	100.000	170,350	170,350	167,727		687			6.519	7.098	MJSD.	93	15,187	10/31/2019.	03/30/2024.
92975@ AA 4	Wealth Enhance Group LLC Term Ln Nt 1		..		3.B PL	1,003,798	100.000	1,019,084	1,019,084	1,006,618		2,320			7.001	7.375	MJSD.	5,351	73,490	10/02/2019.	10/02/2025.
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te		..		3.B PL	534,321	100.000	538,467	538,467	534,589		269			6.750	7.191	JAJO..	4,139	19,900	12/30/2020.	10/02/2025.
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter		..		4.C FE	2,209,498	98.000	2,189,905	2,234,597	2,216,603		7,105			4.895	4.628	MON...	6,980	131,812	09/16/2020.	05/14/2022.
96145@ AA 0	Westrock Coffee Holdings LLC Term Ln Nt		..		2.C PL	7,338,179	101.070	7,548,358	7,468,446	7,355,352		17,173			6.733	7.152	FMAN.	44,698	485,006	11/30/2020.	02/28/2025.
96811* AA 5	Wildcat Buyer Co Inc Term Ln Nt 1		..		2.C PL	249,735	100.000	255,482	255,482	250,416		680			5.754	6.249	MJSD.	163	14,504	05/27/2020.	02/27/2026.
96811* AB 3	Wildcat Buyer Co Inc Delayed Draw Term L		..		2.C PL	48,116	100.000	48,663	48,663	48,162		46			6.500	6.792	MJSD.	35	2,407	05/27/2020.	02/27/2026.
C2567# AA 2	WASH Multifamily Acq Inc 1st Lien Term L		..		4.C FE	3,983	96.000	4,273	4,451	4,074		91			4.250	11.069	MON...	2	101	08/21/2020.	05/14/2022.
22526@ AA 5	Creation Holdings Inc 1st Lien Term Ln N		A		2.C PL	972,947	97.000	967,958	997,895	977,950		3,757			5.916	6.465	MJSD.	164	73,605	08/15/2019.	08/15/2025.
22526@ AB 3	Creation Holdings Inc Delayed Draw Term		A		2.C PL	188,053	97.000	182,411	188,053	188,053					6.750	6.807	MJSD.	71	8,498	05/04/2020.	08/15/2025.
68371Y AJ 2	Open Text Corp Term Ln Nt 1		A		2.C FE	5,759,752	99.679	5,735,552	5,754,046	5,758,122		(917)			1.898	1.889	MON...	910	138,942	07/10/2019.	05/30/2025.
000000 00 0	Desarrolladora Energetica SA Term Ln 1L		D		6. *	1,355,714	60.000	1,251,429	2,085,714	1,251,429	(104,286)	447,818	656,390		9.500	89.328	JD.....			01/27/2020.	01/29/2021.
93279# AA 3	Walnut Parent Inc Term Ln Nt 1		C		3.C PL	1,170,000	97.500	1,170,000	1,200,000	1,170,487		487			6.500	7.054	MON...	4,767	6,500	11/09/2020.	11/09/2027.
6499999. Unaffiliated Bank Loans - Acquired						287,273,020	XXX	287,783,287	293,697,997	288,408,712	(104,286)	1,169,638	656,390	0	XXX	XXX	XXX	891,147	14,139,646	XXX	XXX
6599999. Total - Unaffiliated Bank Loans						287,273,020	XXX	287,783,287	293,697,997	288,408,712	(104,286)	1,169,638	656,390	0	XXX	XXX	XXX	891,147	14,139,646	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						29,758,088,098	XXX	34,081,679,121	29,373,808,319	29,777,393,806	(249,896)	(23,874,024)	961,327	96,556,436	XXX	XXX	XXX	299,959,078	1,136,971,648	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						2,054,453,276	XXX	2,145,724,779	2,091,481,539	2,050,726,969	(616,125)	(529,102)	4,263,336	0	XXX	XXX	XXX	6,162,616	63,609,515	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						1,317,272,068	XXX	1,417,432,221	1,275,838,025	1,309,228,506	0	(3,465,702)	0	0	XXX	XXX	XXX	3,526,489	39,362,076	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						3,770,976,303	XXX	3,876,783,337	3,895,494,158	3,781,393,982	0	1,219,074	0	0	XXX	XXX	XXX	13,892,879	71,248,073	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						287,273,020	XXX	287,783,287	293,697,997	288,408,712	(104,286)	1,169,638	656,390	0	XXX	XXX	XXX	891,147	14,139,646	XXX	XXX
8399999. Grand Total - Bonds						37,188,062,765	XXX	41,809,402,745	36,930,320,038	37,207,151,975	(970,307)	(25,480,116)	5,881,053	96,556,436	XXX	XXX	XXX	324,432,209	1,325,330,958	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	6,283,030,643	1B	747,958,254	1C	1,661,211,107	1D	1,696,721,194	1E	2,458,409,526	1F	3,553,606,437	1G	3,811,486,738
2A	5,897,847,763	2B	6,183,951,279	2C	2,804,203,810								
3A	777,724,133	3B	375,800,335	3C	482,443,931								
4A	159,598,025	4B	145,259,046	4C	47,735,560								
5A	29,736,430	5B	76,622,915	5C	6,302,532								
6	7,502,317												

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																				
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units			41,547.000	1.00		4,154,700	112.820	4,687,333	4,154,700							0		2.A PL	12/10/2020.
78412J 20 5	SFA CABS II CDO Pfd			4,500.000	1,000.00												0		6. *	03/07/2012.
000000 00 0	48 Forty Class A Pfrd			54.400	1.00	########	54,400	1,000.000	54,400	54,400							0		5.B Z	12/23/2020.
000000 00 0	Societe Generale Jr Sub Nt Perp		D	11,750,000.000	1.00		10,188,638	0.894	10,501,563	10,188,638	3,447						0		3.A FE	11/30/2020.
000000 00 0	Australia/New Zealand Bkg Grp Jr Sub Nt		D	7,140,000.000	1.00		5,675,586	0.826	5,897,640	5,675,586	4,925						0		2.A FE	10/30/2020.
000000 00 0	National Australia Bank Jr Sub Nt Perp		D	9,520,000.000	1.00		8,803,270	0.945	8,996,724	8,803,270	7,016	41,364					0		2.A FE	10/27/2020.
000000 00 0	Hongkong & Shanghai Bank Jr Sub Nt Ser 3		D	5,000,000.000	1.00		4,249,000	0.884	4,421,500	4,249,000	3,516						0		1.F FE	10/30/2020.
000000 00 0	Standard Chartered Plc Jr Sub Nt Perp		D	7,500,000.000	1.00		6,588,193	0.875	6,562,500	6,588,193	3,367						0		2.C FE	11/30/2020.
000000 00 0	Standard Chartered Plc Jr Sub Nt Perp		D	2,500,000.000	1.00		2,218,018	0.875	2,187,658	2,218,018	445						0		2.C FE	12/22/2020.
000000 00 0	Woori Bank Jr Sub Nt		D	500,000.000	1.00		504,755	1.043	521,447	504,755	5,135	21,250					0		3.A FE	01/31/2020.
000000 00 0	Gazprom Sub Nt Fix to Float		D	525,000.000	1.00		525,000	1.038	545,208	525,000	4,359						0		3.B FE	10/13/2020.
000000 00 0	Royal Capital BV Sr Nt		D	610,000.000	1.00	0.986	601,225	1.018	620,980	601,225	4,626	29,738					0		5.B GI	04/01/2020.
000000 00 0	MAF Global Securities Jr Sub Nt		D	535,000.000	1.00		541,488	1.024	547,838	541,488	9,318	17,875					0		3.A FE	09/14/2020.
000000 00 0	Bank of East Asia Ltd Jr Sub Nt Fix to F		D	320,000.000	1.00		329,200	1.055	337,600	329,200	5,327	9,400					0		3.B FE	09/15/2020.
000000 00 0	SMC Global Power Hldgs Sr Nt Fix to Flt		D	690,000.000	1.00		670,750	0.988	681,375	670,750	6,386	20,528					0		3.B Z	09/23/2020.
000000 00 0	DIB Tier 1 Sukuk 3 Ltd Jr Sub Nt		D	300,000.000	1.00	1.061	318,300	1.072	321,555	318,300	8,281						0		4.B FE	10/21/2020.
000000 00 0	Itau UniBanco Hldg SA/KY Jr Sub Nt		D	340,000.000	1.00	0.988	335,750	1.035	351,903	335,750	6,262						0		4.B FE	10/07/2020.
000000 00 0	Digicel Group 0.5 Ltd Sub Nt		D	200,000.000	1.00	0.280	55,000	0.275	55,000	56,000	3,500			(1,000)			(1,000)		6. FE	12/21/2020.
05962G AJ 8	Banco Mercantil De Norte Jr Sub Nt		D	650,000.000	1.00		683,313	1.133	736,132	683,313	11,702	49,563					0		3.C FE	10/25/2019.
06000B AA 0	Bangkok Bank PCL Jr Sub Nt		D	585,000.000	1.00		585,000	1.046	611,897	585,000	7,963						0		3.A FE	09/15/2020.
06738C 82 8	Barclays Bank PLC Pref Nt		C	5,000,000.000	1.00		5,000,000	1.260	6,300,000	5,000,000	13,951	313,900					0		3.B FE	06/01/2005.
25381Y AC 5	Digicel Group 0.5 Ltd Sub Nt		D	175,559.000	1.00	0.094	16,587	0.275	48,279	16,587	3,072	3,282					0		6. FE	11/13/2020.
64132N AA 4	Network i2i Ltd Sub Nt		D	325,000.000	1.00		325,000	1.063	345,475	325,000	3,877	18,363					0		3.B FE	10/08/2019.
86358X 20 3	SFA ABS CDO III LTD Pfd		C	2,734.000	1,000.00												0		6. FE	03/07/2012.
G07980 AF 5	Barclays Bank Plc Jr Sub Nt Ser 1 Perp		D	4,200,000.000	1.00		2,968,560	0.887	3,727,080	2,968,560	10,847	96,119					0		3.A FE	07/24/2019.
G07980 AH 1	Barclays Bank Plc Jr Sub Nt Ser 2 Perp		D	5,460,000.000	1.00		3,931,200	0.889	4,852,575	3,931,200	5,741	113,864					0		3.A FE	08/30/2019.
G4637E BF 1	HSBC Bank PLC Jr Sub Nt Ser 1M Perp		D	6,111,000.000	1.00		4,448,808	0.874	5,341,992	4,448,808	397	88,739					0		2.B FE	06/28/2019.
G55356 AG 7	Lloyds Bank PLC Jr Sub Nt Ser 1 Perp		D	8,400,000.000	1.00		6,648,600	0.920	7,728,000	6,648,600	480	121,115					0		2.B FE	06/27/2019.
G55356 AH 5	Lloyds Bank PLC Jr Sub Nt Ser 2 Perp		D	8,400,000.000	1.00		6,759,480	0.919	7,715,400	6,759,480	3,140	105,151					0		2.B FE	05/31/2019.
G63812 AG 9	National Westminster Bank PLC Jr Sub Nt		D	4,620,000.000	1.00		3,665,970	0.922	4,260,841	3,665,970	11,176	107,206					0		2.C FE	07/31/2019.
G63812 AH 7	National Westminster Bank PLC Jr Sub Nt		D	14,280,000.000	1.00		11,441,850	0.922	13,169,873	11,441,850	27,213	302,310					0		2.C FE	08/30/2019.
R57779 AG 6	DNB Bank ASA Jr Sub Nt Perp		D	2,940,000.000	1.00		1,793,400	0.850	2,499,000	1,793,400	4,598	58,339					0		2.B FE	08/30/2019.
R57779 BC 4	DNB Bank ASA Jr Sub Nt Perp		D	4,620,000.000	1.00		3,047,352	0.861	3,976,526	3,047,352	2,656	61,528					0		2.B FE	05/31/2019.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							97,128,393	XXX	108,605,294	97,129,393	182,723	1,579,634	0	(1,000)	0	0	(1,000)	0	XXX	XXX
8999999. Total - Preferred Stocks							97,128,393	XXX	108,605,294	97,129,393	182,723	1,579,634	0	(1,000)	0	0	(1,000)	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0 1B 0 1C 0 1D 0 1E 0 1F 4,249,000 1G 0

E11

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
						2A	18,633,556	2B	22,697,640	2C	23,914,031									
						3A	18,719,641	3B	6,849,950	3C	683,313									
						4A	0	4B	654,050	4C	0									
						5A	0	5B	655,625	5C	0									
						6	71,587													

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 Administra-tive Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
26922A 17 2	Nationwide Risk Managed Large Cap Equity	LS		796,495.000	21,903,613	27.500	21,903,613	20,007,954		1,637,982		1,939,864		1,939,864		12/20/2019.	
69121K 10 4	Owl Rock Capital Corp Com			1,639,416.000	20,755,007	12.660	20,755,007	24,999,987	639,372	2,491,912		(8,574,146)		(8,574,146)		07/18/2019.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					42,658,620	XXX	42,658,620	45,007,941	639,372	4,129,894	0	(6,634,282)	0	(6,634,282)	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																	
000000 00 0	Animal Supply Company Class A Units			30,000.000										0		08/14/2020.	
31340# 00 1	Federal Home Loan Bank Com Cl B	RF		876,504.000	87,650,400	100.000	87,650,400	87,650,400		1,912,265				0		03/25/2020.	
000000 00 0	Banro Corporation Com		A.	177,745.000	454,654	2.558	454,654	454,654				34,802	335,192	(300,390)		05/23/2018.	
000000 00 0	Landsbanki Islands HF Com		B.	15,667.960	0	0.010	0	0						0		01/31/2020.	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					88,105,054	XXX	88,105,054	88,105,054	0	1,912,265	0	34,802	335,192	(300,390)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
47422# 10 7	Jefferson Natl Financial Corp Com			8,300.000	180,431,183	21,738.697	180,431,183	202,728,929				11,728,756		11,728,756		03/01/2017.	
63866# 10 7	Nationwide Life & Annuity Ins Com			66,000.000	2,414,044,515	36,576.432	2,414,044,515	3,538,340,260				(301,717,057)		(301,717,057)		12/18/2020.	
63866@ 10 9	Nationwide Investment Serv Com			5,000.000	1,287,657	257.531	1,287,657	1,029,728				(2,600)		(2,600)		04/05/1996.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					2,595,763,355	XXX	2,595,763,355	3,742,098,917	0	0	0	(289,990,901)	0	(289,990,901)	0	XXX	XXX
Common Stocks - Mutual Funds																	
000000 00 0	Nationwide Fin Services Inc Var Ann Sele			15,000.000	288	0.019	288	15,000				(3,021)		(3,021)		12/26/2002.	
000000 00 0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	308	0.308	308	1,000				62		62		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	356	0.356	356	1,000				58		58		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	275	0.275	275	1,000				64		64		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	2,487	2.487	2,487	1,000				437		437		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	2,084	2.084	2,084	1,000				257		257		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,966	1.966	1,966	1,000				340		340		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,795	1.795	1,795	1,000				340		340		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,683	1.683	1,683	1,000				219		219		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,949	1.949	1,949	1,000				299		299		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	2,135	2.135	2,135	1,000				437		437		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	2,198	2.198	2,198	1,000				419		419		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,901	1.901	1,901	1,000				211		211		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	2,430	2.430	2,430	1,000				395		395		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	2,612	2.612	2,612	1,000				524		524		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	2,118	2.118	2,118	1,000				303		303		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,942	1.942	1,942	1,000				315		315		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	2,103	2.103	2,103	1,000				247		247		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,611	1.611	1,611	1,000				155		155		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	2,086	2.086	2,086	1,000				388		388		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,611	1.611	1,611	1,000				(89)		(89)		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,911	1.911	1,911	1,000				117		117		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,511	1.511	1,511	1,000				(260)		(260)		12/28/2005.	

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 Administra-tive Symbol
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,759	1.759	1,759	1,000				44		44		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,961	1.961	1,961	1,000				162		162		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	2,251	2.251	2,251	1,000				265		265		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	2,235	2.235	2,235	1,000				334		334		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	2,349	2.349	2,349	1,000				406		406		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	2,166	2.166	2,166	1,000				446		446		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	2,418	2.418	2,418	1,000				922		922		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	2,670	2.670	2,670	1,000				1,089		1,089		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	2,687	2.687	2,687	1,000				1,272		1,272		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	2,964	2.964	2,964	1,000				1,286		1,286		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	2,495	2.495	2,495	1,000				749		749		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,477	1.477	1,477	1,000				(262)		(262)		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,751	1.751	1,751	1,000				9		9		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,623	1.623	1,623	1,000				133		133		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,855	1.855	1,855	1,000				24		24		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,909	1.909	1,909	1,000				111		111		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	2,570	2.570	2,570	1,000				847		847		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	2,192	2.192	2,192	1,000				431		431		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,976	1.976	1,976	1,000				285		285		12/28/2005.	
63867R 61 3	Nationwide Fd-R (Seed)			253.970	6,903	27.180	6,903	5,302		69		1,053		1,053		12/21/2020.	
63868B 86 4	Nationwide Bailrd Cog Val Fd Inst (Seed)			1,031.620	13,133	12.730	13,133	10,088		88		3,045		3,045		12/21/2020.	
63868D 72 0	Nationwide Loomis Destination 2065-INST			537.590	6,231	11.590	6,231	5,405		405		826		826		12/23/2020.	
63868D 73 8	Nationwide Loomis Destination 2065-R6			106,069.960	1,229,351	11.590	1,229,351	1,066,358		81,358		162,993		162,993		12/23/2020.	
63868D 74 6	Nationwide Loomis Destination 2065-R			536.010	6,202	11.570	6,202	5,387		387		815		815		12/23/2020.	
63868D 75 3	Nationwide Loomis Destination 2065-A			536.790	6,216	11.580	6,216	5,396		396		820		820		12/23/2020.	
63868D 76 1	Nationwide Loomis Mellon Disc Value Fund			157.270	5,163	32.830	5,163	5,240		265		(135)		(135)		12/21/2020.	
63868D 77 9	Nationwide Loomis Mellon Disc Value Fund			157.060	5,155	32.820	5,155	5,234		259		(137)		(137)		12/21/2020.	
63868D 78 7	Nationwide Loomis Mellon Disc Value Fund			157.440	5,167	32.820	5,167	5,245		270		(136)		(136)		12/21/2020.	
63868D 80 3	Nationwide Loomis Fund -R6			274.540	7,533	27.440	7,533	6,417		107		1,160		1,160		12/21/2020.	
63868D 81 1	Nationwide Loomis Mellon Disc Value Fund			156.630	5,142	32.830	5,142	5,222		247		(137)		(137)		12/21/2020.	
63868D 82 9	Nationwide Loomis International Growth E			297.350	8,790	29.560	8,790	5,169		268		2,740		2,740		12/21/2020.	
63868J 30 5	Nationwide Var Ins Tr Total Return Tacti			534.750	5,567	10.410	5,567	5,345		(143)		192		192		09/03/2020.	
63868J 60 2	Nationwide Var Ins Tr IShares Global Eq			51,082.590	690,126	13.510	690,126	513,740		2,406		85,881		85,881		12/23/2020.	
63868J 70 1	Nationwide Var Ins Tr IShares Global Eq			54,231.880	696,880	12.850	696,880	548,803		(26,287)		86,509		86,509		12/23/2020.	
63868J 83 4	Nationwide Var Ins Tr Mozaic Multi-Asset			501.670	5,057	10.080	5,057	5,016		16		75		75		09/03/2020.	
63868J 84 2	Nationwide Var Ins Tr Mozaic Multi-Asset			502,741.470	5,027,415	10.000	5,027,415	5,026,912		24,314		50,437		50,437		12/21/2020.	
63868J 85 9	Nationwide Var Ins Tr Disciplined Equity			517.980	7,003	13.520	7,003	5,238		238		1,230		1,230		12/21/2020.	
63868J 86 7	Nationwide Var Ins Tr Disciplined Equity			203,938.640	2,777,644	13.620	2,777,644	2,053,227		54,189		518,876		518,876		12/21/2020.	

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	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
63868J 87 5	Nationwide Var Ins Tr Govt Money Market			5,527.630	5,528	1.000	5,528	5,528		16				0		05/29/2020.	
63868J 88 3	Nationwide Var Ins Tr I Shares Fixed Inc			52,701.740	587,097	11.140	587,097	528,998		(7,666)		31,582		31,582		12/23/2020.	
9499999. Total - Common Stocks - Mutual Funds					11,187,971	XXX	11,187,971	9,879,270	0	131,202	0	958,459	0	958,459	0	XXX	XXX
9799999. Total - Common Stock					2,737,715,000	XXX	2,737,715,000	3,885,091,182	639,372	6,173,361	0	(295,631,922)	335,192	(295,967,114)	0	XXX	XXX
9899999. Total Common and Preferred Stock					2,834,843,393	XXX	2,846,320,294	3,982,220,575	822,095	7,752,995	0	(295,632,922)	335,192	(295,968,114)	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 - All Other Government								
000000 00 0	Argentina (Republic of) Nt	D	09/10/2020	Taxable Exchange		58,937	133,265	
040114 HS 2	Argentina (Republic of) Sr Nt	D	09/10/2020	Taxable Exchange		537,306	1,089,310	23
040114 HT 0	Argentina (Republic of) Sr Nt	D	12/31/2020	Direct		336,159	940,781	117
040114 HX 1	Argentina (Republic of) Sr Nt	D	09/10/2020	Taxable Exchange		18,972	37,848	6
1099999.	Total - Bonds - All Other Government					951,374	2,201,204	146
Bonds - U.S. States, Territories and Possessions								
419792 ZW 9	Hawaii St Txbl Ser GC 2.268% 10/01/34		10/22/2020	Merrill Lynch		9,740,000	9,740,000	
982696 SF 4	Wyandotte Cnty KS Sch Dist Txbl Ref Ser		02/04/2020	Piper Sandler Companies		6,630,000	6,630,000	
1799999.	Total - Bonds - U.S. States, Territories & Possessions					16,370,000	16,370,000	0
Bonds - U.S. Political Subdivisions of States								
758449 SG 8	Reedy Creek Impt Dist FL GO Txbl Ref Ser		02/05/2020	JP Morgan Securities LLC		1,430,000	1,430,000	
758449 SH 6	Reedy Creek Impt Dist FL GO Txbl Ref Ser		02/05/2020	JP Morgan Securities LLC		8,600,000	8,600,000	
2499999.	Total - Bonds - U.S. Political Subdivisions of States					10,030,000	10,030,000	0
Bonds - U.S. Special Revenue and Special Assessment								
047870 SN 1	Atlanta GA Wtr & Wstwtr Rev Txbl-Ref		10/15/2020	Barclays Capital Inc		4,200,000	4,200,000	
13077D KT 8	California St Univ Rev Txbl Ref Ser B		02/06/2020	Merrill Lynch		7,530,000	7,530,000	
16772P CJ 3	Chicago IL Transit Auth Rev Txbl-Ref-Ser		08/28/2020	Goldman Sachs & Company		750,000	750,000	
235241 VR 4	Dallas TX Area Rapid Tr Rev Txbl Ref		10/30/2020	Loop Capital Markets LLC		7,160,000	7,160,000	
249182 PV 2	Denver City & Cnty Co Arpt Rev Txbl-Ref-		10/16/2020	Barclays Capital Inc		5,957,000	5,957,000	
3132DV 7C 3	FHLMC Pool #SD8091 2.500% 09/25/50		09/10/2020	Various		230,839,676	219,537,860	267,646
3133A8 MD 6	FHLMC Pool #QB2156 2.500% 08/25/50		08/26/2020	Citigroup		101,147,536	96,159,274	173,621
3137B3 NA 2	FHLMC REMIC Ser K030 Cl A2		07/14/2020	Morgan Stanley & Co LLC		3,710,164	3,480,000	3,934
31418D KQ 4	FNMA Pool #MA3902 2.500% 01/25/50		01/30/2020	Morgan Stanley & Co LLC		4,672,318	4,647,989	9,683
31418D SJ 2	FNMA Pool #MA4120 2.500% 09/25/50		08/13/2020	Morgan Stanley & Co LLC		112,975,782	107,308,550	119,232
38611T DL 8	Grand Parkway Trans Corp Txbl-Ref-Sub Ti		02/12/2020	Merrill Lynch		18,750,000	18,750,000	
442349 EK 8	Houston TX Arpt Sys Rev Txbl Ref Ser C		09/18/2020	Morgan Stanley & Co LLC		820,000	820,000	
442349 ES 1	Houston TX Arpt Sys Rev Txbl Ref Ser C		09/18/2020	Morgan Stanley & Co LLC		2,163,000	2,163,000	
442349 ET 9	Houston TX Arpt Sys Rev Txbl Ref Ser C		09/18/2020	Morgan Stanley & Co LLC		1,547,000	1,547,000	
490728 B7 6	Kent OH St Univ Rev Txbl Ref Kent St Uni		01/16/2020	JP Morgan Securities LLC		1,500,000	1,500,000	
490728 B8 4	Kent OH St Univ Rev Txbl Ref Kent St Uni		01/16/2020	JP Morgan Securities LLC		1,600,000	1,600,000	
490728 C3 4	Kent OH St Univ Rev Txbl Ref Kent St Uni		01/16/2020	JP Morgan Securities LLC		3,300,000	3,300,000	
490728 C4 2	Kent OH St Univ Rev Txbl Ref Kent St Uni		01/16/2020	JP Morgan Securities LLC		3,200,000	3,200,000	
59333N U8 4	Miami Dade Cnty FL REV Txbl Ref Sub Rev		12/10/2020	JP Morgan Securities LLC		3,415,000	3,415,000	
59333N U9 2	Miami Dade Cnty FL REV Txbl Ref Sub Rev		12/10/2020	JP Morgan Securities LLC		632,381	625,000	
59333N V2 6	Miami Dade Cnty FL REV Txbl Ref Sub Rev		12/10/2020	JP Morgan Securities LLC		2,990,000	2,990,000	
59333N V3 4	Miami Dade Cnty FL REV Txbl Ref Sub Rev		12/10/2020	JP Morgan Securities LLC		3,415,000	3,415,000	
59333N V4 2	Miami Dade Cnty FL REV Txbl Ref Sub Rev		12/10/2020	JP Morgan Securities LLC		5,120,000	5,120,000	
631060 CU 2	Narragansett Bay RI Wtr Sys Re Txbl Ref		02/27/2020	Barclays Capital Inc		880,000	880,000	
64990G A5 1	NY DORM AUTH-B-TXBL DASNY-B-TXBL-REF-REV		02/26/2020	Merrill Lynch		2,111,000	2,111,000	
67760H NB 3	Ohio St Tpk Commn Rev Ref Ser A		02/13/2020	Citigroup		18,518,358	18,450,000	2,792
677704 F9 4	Ohio Univ Gen Rcpts Athens Rev Txbl Ref		02/26/2020	Barclays Capital Inc		12,325,000	12,325,000	
709235 Q2 4	Pennsylvania St Univ Rev Txbl Ref Ser B		02/05/2020	Barclays Capital Inc		13,265,000	13,265,000	
756872 LE 5	Red River TX Edu Fin Corp Txbl Ref TCU P		01/16/2020	Jefferies & Company Inc		2,500,000	2,500,000	
769036 BT 0	Riverside CA Pension Oblig Txbl Ser A		06/05/2020	Merrill Lynch		3,000,000	3,000,000	
76913C BE 8	County of Riverside CA Pension Obligiati		04/23/2020	Raymond James USA Ltd		10,000,000	10,000,000	
76913C BF 5	County of Riverside CA Pension Oblig Txb		04/23/2020	Raymond James USA Ltd		5,000,000	5,000,000	

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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
875301 HT 3	Tampa-Hillsborough Cnty FL Rev Txbl-Ref-		08/27/2020	JP Morgan Securities LLC		615,000	615,000	
875301 HU 0	Tampa-Hillsborough Cnty FL Rev Txbl-Ref-		08/27/2020	JP Morgan Securities LLC		1,310,000	1,310,000	
875301 HV 8	Tampa-Hillsborough Cnty FL Rev Txbl-Ref-		08/27/2020	JP Morgan Securities LLC		1,005,000	1,005,000	
88283K BL 1	Texas St Trans Comm Cen Rev Txbl Ref Fir		02/21/2020	Jefferies & Company Inc		14,585,000	14,585,000	
956704 D3 1	West Virginia Univ Rev Txbl Ref Ser A		02/27/2020	Merrill Lynch		2,180,000	2,180,000	
956704 D4 9	West Virginia Univ Rev Txbl Ref Ser A		02/27/2020	Merrill Lynch		540,000	540,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					615,229,215	592,941,673	576,908
Bonds - Industrial and Miscellaneous								
000000 00 0	Hikma Pharmaceutic Sr Nt		10/20/2020	Direct		334,425	325,000	3,022
00177J AA 3	American Money Mgmt Corp CLO Ser 2020-23		10/15/2020	SG Americas Securities LLC		38,300,000	38,300,000	
00177J AE 5	American Money Mgmt Corp CLO Ser 2020-23		10/15/2020	SG Americas Securities LLC		13,600,000	13,600,000	
00177J AG 0	American Money Mgmt Corp CLO Ser 2020-23		10/15/2020	SG Americas Securities LLC		18,200,000	18,200,000	
002824 BE 9	Abbott Labs Sr Nt 3.400% 11/30/23		07/07/2020	Various		10,918,968	10,000,000	35,077
00287Y AP 4	Abbvie Inc Sr Nt 3.200% 11/06/22		08/05/2020	Bank of America BISD Dealer		5,064,336	4,800,000	38,827
00287Y BM 0	Abbvie Inc Sr Nt 2.300% 11/21/22		11/19/2020	Tax Free Exchange		6,456,298	6,250,000	71,076
00287Y CT 4	Abbvie Inc Sr Nt 3.250% 10/01/22		11/19/2020	Tax Free Exchange		48,323,553	48,500,000	210,167
00287Y CX 5	Abbvie Inc Sr Nt 3.800% 03/15/25		11/19/2020	Tax Free Exchange		9,008,195	9,000,000	60,800
00287Y CZ 0	Abbvie Inc Sr Nt 4.625% 10/01/42		11/19/2020	Tax Free Exchange		6,912,153	7,000,000	43,167
00287Y DB 2	Abbvie Inc Sr Nt 4.750% 03/15/45		11/19/2020	Tax Free Exchange		13,511,382	13,500,000	114,000
01400E AB 9	Alcon Finance Corp Sr Nt		12/11/2020	Various		7,309,374	6,710,000	45,852
01400E AC 7	Alcon Finance Corp Sr Nt		12/11/2020	Various		946,580	800,000	6,924
015271 AV 1	Alexandria Real Estate Equity Sr Nt		12/11/2020	Various		18,517,124	18,700,000	120,594
01882Y AA 4	Alliant Energy Finance Sr Nt		07/21/2020	Wells Fargo Securities LLC		10,538,288	9,750,000	38,594
02379D AA 8	American Airlines Inc Secured Ser B		02/05/2020	Robert W Baird & Co Inc		483,617	469,965	8,645
025537 AQ 4	American Electric Power Sr Nt		11/18/2020	Various		5,246,830	5,250,000	
02582J JF 8	American Express Cr Acct M Tr LBASS Ser		04/01/2020	Goldman Sachs & Company		3,821,523	3,740,003	5,722
02588Q AB 4	American Express Cr Acct M Tr LBASS Ser		07/21/2020	Lloyds Securities Inc		6,871,734	6,600,000	4,209
02665W CQ 2	American Honda Fin Sr Nt		11/02/2020	Wells Fargo Securities LLC		29,855,862	27,400,000	66,217
02665W DJ 7	American Honda Fin Sr MTN		01/07/2020	JP Morgan Securities LLC		3,996,680	4,000,000	
03027X AY 6	American Tower Corp Sr Nt		09/10/2020	Bank of America BISD Dealer		1,391,140	1,244,000	19,050
03027X BA 7	American Tower Corp Sr Nt		01/07/2020	Various		16,926,110	17,000,000	
03027X BD 1	American Tower Corp Sr Nt		12/02/2020	Goldman Sachs & Company		1,030,690	1,000,000	15,586
03027X BK 5	American Tower Corp Sr Nt		12/02/2020	Bank of America BISD Dealer		497,895	500,000	574
03066E AB 0	AmeriCredit Automobile Rec Tr LBASS Ser		07/14/2020	Deutsche Bank Capital		2,569,525	2,569,623	
032095 AJ 0	Amphenol Corp Sr Nt 2.800% 02/15/30		02/06/2020	Goldman Sachs & Company		4,061,720	4,000,000	46,667
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202		06/23/2020	Morgan Stanley & Co LLC		3,871,871	3,822,890	6,285
035240 AQ 3	Anheuser-Busch Inbev Worldwide Sr Nt		01/23/2020	Citigroup		1,173,960	1,000,000	528
03762Y AH 0	Apidos CLO CLO Ser 2016-25A Cl A2R		03/27/2020	JP Morgan Securities LLC		1,805,400	2,000,000	13,686
03765X AG 1	Apidos CLO CLO Ser 2015-22A A1R		04/03/2020	JP Morgan Securities LLC		24,100,000	24,500,000	10,812
03765X AJ 5	Apidos CLO CLO Ser 2015-22A A2R		02/24/2020	JP Morgan Securities LLC		9,000,000	9,000,000	
03768M AA 5	Apidos CLO CLO Ser 2020-33A A		06/04/2020	Goldman Sachs & Company		3,900,000	3,900,000	
03768M AB 3	Apidos CLO CLO Ser 2020-33A Cl B		06/04/2020	Goldman Sachs & Company		2,500,000	2,500,000	
03768W AA 3	Apidos CLO CLO Ser 2020-34A Cl A1		10/02/2020	Deutsche Bank Capital		59,600,000	59,600,000	
03768W AE 5	Apidos CLO CLO Ser 2020-34A Cl B		10/02/2020	Deutsche Bank Capital		15,000,000	15,000,000	
038522 AQ 1	Aramark Services Inc Sr Nt		03/06/2020	Various		36,518	36,000	195

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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
04017N AC 6	Ares CLO Ltd CLO Ser 2020-57A Cl A		10/21/2020	JP Morgan Securities LLC		27,800,000	27,800,000	
04017N AG 7	Ares CLO Ltd CLO Ser 2020-57A Cl B		10/21/2020	JP Morgan Securities LLC		7,450,000	7,450,000	
04018N AA 9	ARES CLO Ltd CLO Ser 2020-56A Cl A1		09/21/2020	Goldman Sachs & Company		44,700,000	44,700,000	
04018N AE 1	ARES CLO Ltd CLO Ser 2020-56A Cl B		09/21/2020	Goldman Sachs & Company		49,800,000	49,800,000	
04317@ BS 6	Arthur J Gallagher & Co Sr Nt		01/30/2020	Bank of America BISD Dealer		8,000,000	8,000,000	
045054 AJ 2	Ashtead Capital Inc Sr Sec Nt		12/07/2020	Various		26,577,750	25,230,000	123,773
045054 AL 7	Ashtead Capital Inc Sr Sec Nt		11/24/2020	Various		6,297,867	5,789,000	20,446
052769 AG 1	Autodesk Inc Sr Nt 2.850% 01/15/30		02/25/2020	Various		22,735,780	22,500,000	20,355
05492J AW 2	Barclays Commercial Mtg Sec CMBS Ser 201		04/03/2020	Morgan Stanley & Co LLC		28,948,271	27,681,000	14,131
05522R CY 2	Bank of America Credit Card Tr LBASS Ser		03/31/2020	BNP Paribas Securities Corp		533,570	528,001	673
05522R CZ 9	Bank of America Credit Card Tr LBASS Ser		04/06/2020	Barclays Capital Inc		2,368,408	2,328,299	4,463
05522R DA 3	Bank of America Credit Card Tr LBASS Ser		03/27/2020	Barclays Capital Inc		4,878,566	4,786,574	6,595
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C		07/29/2020	Credit Suisse Securities LLC		2,038,328	1,966,134	4,603
05608Q AA 5	Crown Parent 1st Lien Bd		07/23/2020	Goldman Sachs & Company		1,308,000	1,308,000	
06406F AD 5	Bank of NY Mellon Corp Sr MTN		08/03/2020	Toronto Dominion		5,150,194	4,900,000	50,606
06406R AC 1	Bank of NY Mellon Corp Sr MTN		07/23/2020	Us Bancorp Investments Inc		4,780,964	4,600,000	24,141
065405 AE 2	BANK CMBS Ser 2019-BN16 Cl A4		03/09/2020	Morgan Stanley & Co LLC		12,352,388	10,620,000	11,815
06540V BB 0	BANK CMBS Ser 2019-BN24 Cl A3		03/09/2020	Various		11,566,678	10,530,000	8,658
06540W BD 4	BANK CMBS Ser 2019-BN19 Cl A3		04/07/2020	Morgan Stanley & Co LLC		17,835,793	16,700,000	12,997
06540Y AA 7	BANK CMBS Ser 2020-BN28 Cl A1		09/21/2020	Wells Fargo Securities LLC		1,947,322	1,947,325	985
06541R BB 8	BANK CMBS Ser 2019-BN23 Cl A3		12/21/2020	Morgan Stanley & Co LLC		19,448,242	17,500,000	31,228
06541T AY 5	BANK CMBS Ser 2020-BN29 Cl A1		11/20/2020	Morgan Stanley & Co LLC		4,412,826	4,412,841	1,952
06541U BW 5	BANK CMBS Ser 2020-BN30 Cl A4		12/11/2020	Bank of America BISD Dealer		10,299,810	10,000,000	11,229
06762C AA 6	Babson CLO Ltd CLO Ser 2020-2A Cl A1		09/29/2020	Morgan Stanley & Co LLC		42,800,000	42,800,000	
06762C AE 8	Babson CLO Ltd CLO Ser 2020-2A Cl B1		09/29/2020	Morgan Stanley & Co LLC		19,500,000	19,500,000	
07274N AE 3	Bayer US Finance II LLC Sr Nt		09/01/2020	Various		48,771,356	44,470,000	314,509
07331U AG 3	Bayview Opport Mast Fund Trust RMBS Ser		05/20/2020	Amherst Pierpont		3,533,518	3,405,800	10,217
07333A AD 2	Bayview Opport Mast Fund Trust RMBS Ser		11/23/2020	Barclays Capital Inc		14,319,946	13,635,000	40,905
075887 BM 0	Becton Dickinson & Co Sr Nt		02/05/2020	Morgan Stanley & Co LLC		2,358,460	2,000,000	22,208
08160K AE 4	Benchmark Mortgage Trust CMBS Ser 2019-B		04/02/2020	Various		28,233,105	26,500,000	16,673
08162B BE 1	Benchmark Mtg Tr CMBS Ser 2019-B11 Cl A5		03/19/2020	JP Morgan Securities LLC		9,987,500	10,000,000	21,646
08162F AE 3	Benchmark Mtg Tr CMBS Ser 2019-B12 Cl A5		04/22/2020	JP Morgan Securities LLC		5,897,074	5,525,000	10,998
08162L AC 4	Benchmark Mtg Tr CMBS Ser 2020-IG1 Cl A3		04/06/2020	Morgan Stanley & Co LLC		35,433,398	35,000,000	18,284
08162W AY 2	Benchmark Mtg Tr CMBS Ser 2020-B19 Cl A1		09/21/2020	Citigroup		1,236,568	1,236,588	626
08162W BC 9	Benchmark Mtg Tr CMBS Ser 2020-B19 Cl A5		09/21/2020	Citigroup		2,368,895	2,300,000	3,428
08163A AA 1	Benchmark Mtg Tr CMBS Ser 2020-B18 Cl A1		07/23/2020	Deutsche Bank Capital		885,521	885,524	646
08163B BA 8	Benchmark Mtg Tr CMBS Ser 2020-B22 Cl A5		12/18/2020	Deutsche Bank Capital		12,874,120	12,500,000	20,552
08163L AA 7	Benchmark Mtg Tr CMBS Ser 2020-B21 Cl A1		11/20/2020	Goldman Sachs & Company		3,971,182	3,971,186	1,719
084659 AS 0	Berkshire Hathaway Energy Sr Nt		03/20/2020	Wells Fargo Securities LLC		21,721,943	21,750,000	
084659 AU 5	Berkshire Hathaway Energy Sr Nt		03/25/2020	Wells Fargo Securities LLC		4,499,280	4,500,000	
085770 AA 3	Berry Global Escrow Corp 1st Lien		07/06/2020	Goldman Sachs & Company		173,498	168,000	3,648
09261W AL 8	Blackrock DLF IX CLO Ser 2020-1 Cl E		12/21/2020	Direct		500,230	500,230	
09261W AN 4	Blackrock DLF IX CLO Ser 2020-1 Cl W		12/21/2020	Various		2,615,269	2,615,269	
110122 CN 6	Bristol-Myers Squibb Co Sr Nt		07/17/2020	Tax Free Exchange		5,168,445	5,000,000	14,222
110122 CP 1	Bristol-Myers Squibb Co Sr Nt		07/17/2020	Tax Free Exchange		63,821,542	63,500,000	1,025,525
110122 CR 7	Bristol-Myers Squibb Co Sr Nt		07/17/2020	Tax Free Exchange		34,427,489	33,500,000	320,344

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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
110122 CW 6	Bristol-Myers Squibb Co Sr Nt		07/17/2020	Tax Free Exchange		36,733,871	36,700,000	503,606
110122 DC 9	Bristol-Myers Squibb Co Sr Nt		07/17/2020	Tax Free Exchange		19,893,345	20,000,000	327,222
110122 DH 8	Bristol-Myers Squibb Co Sr Nt		07/17/2020	Tax Free Exchange		6,978,026	7,000,000	55,757
110122 DJ 4	Bristol-Myers Squibb Co Sr Nt		07/17/2020	Tax Free Exchange		9,862,759	9,500,000	200,556
11124T AA 2	Broad River BSL Funding CLO Lt CLO Ser 2		05/21/2020	Citigroup		17,500,000	17,500,000	
11124T AC 8	Broad River BSL Funding CLO Lt CLO Ser 2		05/21/2020	Citigroup		11,940,000	12,000,000	
12509D AB 8	CCG Receivables Trust LBASS Ser 2020-1 C		08/04/2020	BMO Capital Markets Corp		11,921,920	11,922,000	
125523 AF 7	Cigna Corp Sr Nt 3.750% 07/15/23		08/27/2020	Various		11,891,167	10,923,000	27,475
125523 BR 0	Cigna Corp Sr Nt 3.900% 02/15/22		07/14/2020	Tax Free Exchange		12,474,807	12,500,000	201,771
125523 CB 4	Cigna Corp Sr Nt 3.400% 03/01/27		07/14/2020	Tax Free Exchange		1,026,522	1,000,000	12,561
125523 CD 0	Cigna Corp Sr Nt 6.125% 11/15/41		07/14/2020	Tax Free Exchange		42,562,410	39,500,000	396,509
125523 CL 2	Cigna Corp Sr Nt 2.400% 03/15/30		03/04/2020	Goldman Sachs & Company		6,688,744	6,700,000	
12553H AG 3	CIM Trust RMBS Ser 2017-7 Cl M3		05/18/2020	BMO Capital Markets Corp		13,295,673	13,067,000	19,707
12597N AS 2	CSAIL Commercial Mtg Tr CMBS Ser 20-C19		03/11/2020	Credit Suisse Securities LLC		51,499,650	50,000,000	103,143
126307 BD 8	CSC Holdings Inc Sr Nt		12/10/2020	Various		1,323,011	1,291,000	1,324
126307 BF 3	CSC Holdings Inc Sr Nt		12/10/2020	Various		1,437,213	1,473,000	15,223
126650 CQ 1	CVS Health Corp Sr Nt 4.750% 12/01/22		07/22/2020	Wells Fargo Securities LLC		11,281,608	10,400,000	72,728
12726@ AA 4	CTL Cap Tr 2019-23 Tr NYU-London		04/24/2020	CTL Securities LLC		23,944,680	23,944,680	
14041N FM 8	Capital One Multi Asset ExecTr LBASS Ser		06/30/2020	JP Morgan Securities LLC		10,649,637	10,300,000	11,819
14041N FT 3	Capital One Multi Asset ExecTr LBASS Ser		07/20/2020	Various		15,914,218	15,328,000	7,686
14315G AA 3	Carlyle Global Market Strat CLO Ser 2020		10/21/2020	JP Morgan Securities LLC		23,600,000	23,600,000	
14315G AE 5	Carlyle Global Market Strat CLO Ser 2020		10/21/2020	JP Morgan Securities LLC		8,700,000	8,700,000	
14317V AC 4	Carlyle Global Mrkt Strat CLO Ser 2019-4		03/11/2020	BNP Paribas Securities Corp		6,867,000	7,000,000	39,924
14317X AA 4	Caryle US CLO Ltd CLO Ser 2020-1A Cl A1		07/16/2020	Citigroup		7,450,000	7,450,000	
14317X AC 0	Caryle US CLO Ltd CLO Ser 2020-1A Cl A2		07/16/2020	Citigroup		9,750,000	9,750,000	
14448C AP 9	Carrier Global Corp Sr Nt		12/10/2020	Tax Free Exchange		1,753,145	1,750,000	13,937
14448C AQ 7	Carrier Global Corp Sr Nt		12/10/2020	Tax Free Exchange		28,079,038	28,000,000	243,468
14448C AR 5	Carrier Global Corp Sr Nt		12/10/2020	Tax Free Exchange		2,249,990	2,250,000	13,719
14448C AS 3	Carrier Global Corp Sr Nt		12/10/2020	Tax Free Exchange		3,749,999	3,750,000	24,219
14888@ AA 4	Catalyst Old River Hydro Sr Sec Nt		11/02/2020	Barclays Capital Inc		14,916,375	14,916,375	
14913R 2D 8	Caterpillar Finl Svcs Corp Sr Nt		07/27/2020	Various		7,431,894	7,400,000	2,806
14913R 2F 3	Caterpillar Finl Svcs Corp Sr MTN		09/09/2020	Citigroup		14,989,800	15,000,000	
149791 AA 3	Cayuga Park CLO CLO Ser 2020-1A Cl A		06/29/2020	BNP Paribas Securities Corp		58,500,000	58,500,000	
149791 AC 9	Cayuga Park CLO CLO Ser 2020-1A Cl B1		06/29/2020	BNP Paribas Securities Corp		8,300,000	8,300,000	
15032E AA 7	Cedar Funding Ltd CLO Ser 2017-8A Cl A1		04/01/2020	Wells Fargo Securities LLC		427,500	450,000	2,970
15032F AA 4	Cedar Funding Ltd CLO Ser 2018-7A Cl A1		04/06/2020	MUFG Securities Inc		2,551,500	2,700,000	16,492
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R		03/23/2020	Mizuho Securities USA Inc		656,250	750,000	743
15033E AA 6	Cedar Funding Ltd CLO Ser 2018-9A Cl A1		03/27/2020	Amherst Pierpont		950,000	1,000,000	5,443
15033T AB 1	Cedar Funding Ltd CLO Ser 2020-12A Cl A		09/21/2020	JP Morgan Securities LLC		42,855,928	42,855,928	
15033T AC 9	Cedar Funding Ltd CLO Ser 2020-12A Cl B		09/21/2020	JP Morgan Securities LLC		19,650,000	19,650,000	
151895 E# 2	CenterPoint Properties Tr Sr Nt Ser J		10/29/2020	JP Morgan Securities LLC		11,000,000	11,000,000	
156700 BB 1	Lumen Technologies Inc Sr Nt		11/24/2020	Citigroup		2,048,200	1,960,000	28,461
156700 BD 7	Lumen Technologies Inc Sr Nt		12/08/2020	Various		2,161,165	2,122,000	1,607
159864 AE 7	Charles River Laboratories Sr Nt		07/06/2020	Goldman Sachs & Company		372,757	370,000	2,927
161175 BB 9	Charter Comm Opt 1st Lien Sr Sec Nt		07/31/2020	Barclays Capital Inc		8,581,247	8,050,000	7,446
16117L BX 6	Charter Communications Inc Term Ln B-2 N		12/23/2020	Various		10,725,347	10,972,222	

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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
16412X AJ 4	Cheniere Corp Christi HD 1st Lien		10/27/2020	Tax Free Exchange		15,489,336	15,500,000	258,075
16829@ AA 1	Chick-Fil-A, Inc Sr Nt Ser A		10/29/2020	Wells Fargo Securities LLC		5,000,000	5,000,000	
17305E FX 8	Citibank Cr Card Issuance Tr LBASS Ser 2		04/02/2020	RBC Capital Markets LLC		1,091,092	1,073,233	8,944
17305E GK 5	Citibank Cr Card Issuance Tr LBASS Ser 2		04/08/2020	Various		4,946,417	4,911,158	26,092
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser		03/04/2020	Barclays Capital Inc		883,438	844,196	352
17328F AW 5	Citigroup Comm Mtg Tr CMBS Ser 2019-GC41		03/09/2020	Deutsche Bank Capital		18,489,492	17,000,000	13,547
17328H BD 2	Citigroup Comm Mtg Tr CMBS Ser 2019-GC43		04/03/2020	Various		30,201,008	28,600,000	33,857
17328R AZ 2	Citigroup Comm Mtg Tr CMBS Ser 2020-GC46		02/13/2020	Citigroup		11,741,408	11,400,000	21,510
205887 CE 0	ConAgra Foods Inc Sr Nt		12/09/2020	Goldman Sachs & Company		5,082,156	3,600,000	21,600
22534D AA 8	Credit Accept Auto Loan Tr LBASS Ser 201		08/25/2020	Credit Suisse Securities LLC		1,307,114	1,286,560	1,522
22535A AA 3	Credit Acceptance Auto Loan Tr LBASS Ser		08/19/2020	BNP Paribas Securities Corp		7,204,205	7,005,000	3,888
22535M AA 7	Credit Acceptance Auto Loan Tr LBASS Ser		07/15/2020	Wells Fargo Securities LLC		8,498,097	8,500,000	
22535M AC 3	Credit Acceptance Auto Loan Tr LBASS Ser		07/15/2020	Wells Fargo Securities LLC		5,063,022	5,064,000	
22535M AE 9	Credit Acceptance Auto Loan Tr LBASS Ser		07/15/2020	Wells Fargo Securities LLC		2,158,547	2,159,000	
22536B AA 0	Credit Acceptance Auto Loan Tr LBASS Ser		10/16/2020	Wells Fargo Securities LLC		18,212,861	18,216,000	
22536B AC 6	Credit Acceptance Auto Loan Tr LBASS Ser		10/16/2020	Wells Fargo Securities LLC		2,099,491	2,100,000	
225458 2G 2	CS First Boston Mtg Sec Corp RMBS Ser 20		07/01/2020	Interest Capitalization		14	14	
22822V AL 5	Crown Castle Intl Corp Sr Nt		12/15/2020	Jefferies & Company Inc		3,293,696	2,800,000	40,802
22822V AN 1	Crown Castle Intl Corp Sr Nt		12/15/2020	Jefferies & Company Inc		4,261,163	3,887,000	10,711
22822V AQ 4	Crown Castle Intl Corp Sr Nt		12/03/2020	Various		8,363,433	7,000,000	123,866
22822V AR 2	Crown Castle Intl Corp Sr Nt		12/09/2020	Various		5,814,098	5,215,000	74,965
22822V AT 8	Crown Castle Intl Corp Sr Nt		12/10/2020	Wells Fargo Securities LLC		18,400,950	17,800,000	194,122
233063 AC 0	Deutsche Bank Comm Mtg Trust CMBS Ser 20		08/20/2020	Deutsche Bank Capital		540,780	540,789	324
233331 AR 8	DTE Energy Co Sr Nt 3.850% 12/01/23		11/20/2020	KeyCorp		7,998,494	7,319,000	89,983
233331 BA 4	DTE Energy Co Sr Nt 3.700% 08/01/23		11/18/2020	KeyCorp		10,322,762	9,535,000	64,967
233851 DD 3	Daimler Fin NA LLC Sr Nt		10/02/2020	Goldman Sachs & Company		6,081,775	5,750,000	23,543
233851 DL 5	Daimler Fin NA LLC Sr Nt		11/18/2020	RBC Capital Markets LLC		1,875,860	1,750,000	2,878
233851 DY 7	Daimler Fin NA LLC Sr Nt		11/03/2020	Various		10,983,733	10,751,000	22,775
24703D AZ 4	Dell Int LLC / EMC Corp 1st Lien		02/13/2020	JP Morgan Securities LLC		1,950,918	1,750,000	32,633
24703D BA 8	Dell Int LLC / EMC Corp 1st Lien		02/13/2020	Goldman Sachs & Company		7,084,407	6,150,000	122,923
24715@ AT 1	Deloitte LLP Sr Nt 3.460% 05/07/27		05/07/2020	Us Bancorp Investments Inc		8,000,000	8,000,000	
24715@ AU 8	Deloitte LLP Sr Nt 3.560% 05/07/30		05/07/2020	Us Bancorp Investments Inc		10,000,000	10,000,000	
247361 ZV 3	Delta Airlines Inc PTC Ser 2020-AA		03/04/2020	Morgan Stanley & Co LLC		11,738,247	11,738,247	
247361 ZW 1	Delta Airlines Inc PTC Ser 2020-A		03/04/2020	Morgan Stanley & Co LLC		8,020,493	8,020,493	
254683 CK 9	Discover Card Mstr Tr LBASS Ser 2019-A1		04/07/2020	Various		1,128,322	1,104,224	1,890
25470D AR 0	Discovery Communications Sr Nt		02/12/2020	Various		1,298,940	1,200,000	18,806
25470D BF 5	Discovery Communications Sr Nt		02/12/2020	Goldman Sachs & Company		1,646,535	1,500,000	15,297
256746 AF 5	Dollar Tree Inc Sr Nt 3.700% 05/15/23		10/30/2020	Various		63,092,971	58,615,000	779,519
25746U DC 0	Dominion Resources Inc Sr Nt		08/04/2020	Deutsche Bank Capital		12,120,260	11,600,000	16,578
26138E AW 9	Dr Pepper Snapple Group Inc Sr Nt		11/02/2020	RBC Capital Markets LLC		29,764,922	27,725,000	330,609
26245X AA 5	Dryden Sr Ln Fd CLO Ser 2020-86A Cl A		08/19/2020	Goldman Sachs & Company		36,400,000	36,400,000	
26245X AC 1	Dryden Sr Ln Fd CLO Ser 2020-86A Cl B		08/19/2020	Goldman Sachs & Company		9,800,000	9,800,000	
26252V AA 9	Dryden Senior Loan Fund CLO Ser 2020-77A		04/24/2020	BNP Paribas Securities Corp		1,800,000	1,800,000	
26252V AC 5	Dryden Senior Loan Fund CLO Ser 2020-77A		04/24/2020	BNP Paribas Securities Corp		40,000,000	40,000,000	
26252V AG 6	Dryden Senior Loan Fund CLO Ser 2020-77A		04/24/2020	BNP Paribas Securities Corp		15,500,000	15,500,000	
26252V AJ 0	Dryden Senior Loan Fund CLO Ser 2020-77A		04/24/2020	BNP Paribas Securities Corp		1,500,000	1,500,000	

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26253L AA 0	Dryden Senior Loan Fund CLO Ser 2020-78A		03/23/2020	Various		37,875,000	39,000,000	
26253L AC 6	Dryden Senior Loan Fund CLO Ser 2020-78A		02/21/2020	Goldman Sachs & Company		11,500,000	11,500,000	
26441C AL 9	Duke Energy Corp Sr Nt		08/03/2020	Barclays Capital Inc		8,458,048	7,700,000	89,445
26441Y BD 8	Duke-Weeks Realty LP Sr Nt		02/13/2020	Various		3,002,843	3,075,000	
29278N AQ 6	Energy Transfer Operating LP Sr Nt		01/07/2020	Various		7,987,440	8,000,000	
29364G AH 6	Entergy Corp Sr Nt 4.000% 07/15/22		07/27/2020	Goldman Sachs & Company		14,726,982	13,850,000	21,544
29364W BD 9	Entergy Louisiana LLC Secured 1st Mtg		03/03/2020	MUFG Securities Inc		5,386,770	5,400,000	
30040W AG 3	Eversource Energy Sr Nt		11/12/2020	KeyCorp		22,005,093	19,992,000	212,400
337932 AL 1	Firstenergy Corp Sr Nt		02/18/2020	Morgan Stanley & Co LLC		7,294,817	7,300,000	
33829T AA 4	Five Corners Funding Trust Sr Nt		09/22/2020	Wells Fargo Securities LLC		19,552,025	17,513,000	210,281
33845X AA 5	Flagship Credit Auto Trust LBASS Ser 202		10/27/2020	Wells Fargo Securities LLC		28,949,611	28,950,648	
35137L AG 0	Fox Corp Sr Nt 4.030% 01/25/24		04/03/2020	Tax Free Exchange		12,328,647	12,200,000	92,869
35137L AH 8	Fox Corp Sr Nt 4.709% 01/25/29		04/03/2020	Various		61,665,140	57,100,000	507,892
359694 AB 2	Fuller H B Co Sr Nt 4.000% 02/15/27		10/07/2020	Various		5,102,365	5,088,000	24,498
361448 BF 9	GATX Corp Sr Nt 4.000% 06/30/30		05/11/2020	Various		8,476,739	8,486,000	177
369550 BK 3	General Dynamics Corp Sr Nt		03/23/2020	Wells Fargo Securities LLC		4,977,750	5,000,000	
369550 BM 9	General Dynamics Corp Sr Nt		03/23/2020	Wells Fargo Securities LLC		9,894,700	10,000,000	
370334 CA 0	General Mills Inc Sr Nt		08/03/2020	Us Bancorp Investments Inc		1,358,396	1,300,000	10,609
370334 CE 2	General Mills Inc Sr Nt		11/12/2020	Deutsche Bank Capital		2,609,795	2,396,000	7,141
37940X AB 8	Global Payments Inc Sr Nt		02/13/2020	Morgan Stanley & Co LLC		9,453,687	9,000,000	134,347
37940X AC 6	Global Payments Inc Sr Nt		02/12/2020	Goldman Sachs & Company		2,041,596	1,800,000	37,350
38136N AB 2	GoldenTree Ln Mgt CLO Ser 2020-8A Cl A		07/24/2020	Wells Fargo Securities LLC		27,950,000	27,950,000	
38136N AC 0	GoldenTree Ln Mgt CLO Ser 2020-8A Cl B1		07/24/2020	Wells Fargo Securities LLC		12,750,000	12,750,000	
38141G XL 3	Goldman Sachs Group Inc Sr Nt Fix to Flo		11/16/2020	Goldman Sachs & Company		46,592,000	46,592,000	
38217K AA 2	Goodgreen Trust LBASS Ser 2016-1A Cl A		12/07/2020	Barclays Capital Inc		1,231,746	1,199,510	5,857
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A		01/13/2020	Nomura Securities Intl LLC		2,770,822	2,660,555	26,150
383909 AG 3	WR Grace & CO Sr Nt 4.875% 06/15/27		09/02/2020	Goldman Sachs & Company		5,513,448	5,270,485	35,490
40410K AA 3	Fuller H B Co Sr Nt 4.250% 10/15/28		10/07/2020	JP Morgan Securities LLC		3,240,748	3,196,000	
40434L AC 9	HP Inc Sr Nt 3.400% 06/17/30		12/03/2020	Goldman Sachs & Company		6,650,220	6,000,000	96,333
41242* BR 2	Hardwood Funding LLC Sr Sec Nt		06/08/2020	Bank of America BISD Dealer		4,000,000	4,000,000	
41242* BS 0	Hardwood Funding LLC Sr Sec Nt		06/08/2020	Bank of America BISD Dealer		2,000,000	2,000,000	
41242* BT 8	Hardwood Funding LLC Sr Sec Nt		06/08/2020	Bank of America BISD Dealer		16,000,000	16,000,000	
415864 AM 9	Harsco Corp Sr Nt 5.750% 07/31/27		03/03/2020	Goldman Sachs & Company		35,438	35,000	196
442851 AK 7	Howard University Sr Nt		01/31/2020	Loop Capital Markets LLC		500,000	500,000	
442851 AY 7	Howard University Unsecured Nt Ser 2020		07/08/2020	Barclays Capital Inc		2,000,000	2,000,000	
458140 BM 1	Intel Corp Sr Nt 4.750% 03/25/50		12/16/2020	Wells Fargo Securities LLC		8,851,311	6,300,000	68,994
458140 BR 0	Intel Corp Sr Nt 3.900% 03/25/30		03/20/2020	JP Morgan Securities LLC		6,486,675	6,500,000	
459200 KA 8	International Bus Machs Corp Sr Nt		01/16/2020	Credit Suisse Securities LLC		5,410,550	5,000,000	32,083
459200 KL 4	International Bus Machs Corp Sr Nt		12/21/2020	Various		6,911,841	6,540,000	19,029
46361T AC 6	Irvine Core Office Tr CMBS Ser 2013-IRV		10/28/2020	BMO Capital Markets Corp		1,948,706	1,865,000	3,288
465685 AM 7	ITC Holdings Corp Sr Nt		08/03/2020	Mizuho Securities USA Inc		4,395,636	4,200,000	25,200
46636D AJ 5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		11/01/2020	Interest Capitalization				
48250N AC 9	KFC/Pizza Hut/Taco Bell Sr Nt		03/06/2020	Various		90,198	88,000	1,094
49271V AG 5	Keurig Dr Pepper Inc Sr Nt		10/14/2020	Various		39,350,319	36,020,000	370,467
501044 DH 1	Kroger Co Sr Nt 2.800% 08/01/22		08/27/2020	Credit Suisse Securities LLC		2,084,220	2,000,000	4,667
50200F AC 3	LCM Ltd Partnership CLO Ser 26A Cl A1		03/25/2020	BNP Paribas Securities Corp		893,500	1,000,000	5,297

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502431 AM 1	L3Harris Tech Inc Sr Nt		05/05/2020	Tax Free Exchange		15,770,377	14,200,000	242,978
50247@ AA 4	LV Stadium Co Sr Sec Nt		06/30/2020	Bank of America BISD Dealer		13,000,000	13,000,000	
548661 DR 5	Lowes Cos Inc Sr Nt 3.650% 04/05/29		01/23/2020	Credit Suisse Securities LLC		540,680	500,000	5,678
548661 DS 3	Lowes Cos Inc Sr Nt 4.550% 04/05/49		01/23/2020	Bank of America BISD Dealer		6,580,310	5,500,000	77,856
54929J AC 7	Lucali CLO Ltd CLO Ser 2020-1A Cl A		11/23/2020	Morgan Stanley & Co LLC		34,600,000	34,600,000	
54929J AE 3	Lucali CLO Ltd CLO Ser 2020-1A Cl B		11/23/2020	Morgan Stanley & Co LLC		14,450,000	14,450,000	
55312H AE 9	MMCaps Funding Bk Tr Prfd LBASS Mezz Nt		12/01/2020	Interest Capitalization		9,050	9,050	
55820J AL 4	Madison Park Funding LTD CLO Ser 2016-21		03/16/2020	Various		36,435,000	38,000,000	208,018
55953T AJ 6	Magnetite CLO Ltd CLO Ser 2016-18A Cl AR		03/30/2020	Morgan Stanley & Co LLC		3,743,120	3,893,000	12,889
55955E AA 6	Magnetite CLO Ltd CLO 2020-27A A1		07/24/2020	Morgan Stanley & Co LLC		39,000,000	39,000,000	
55955E AE 8	Magnetite CLO Ltd CLO Ser 2020-27A Cl B		07/24/2020	Morgan Stanley & Co LLC		6,850,000	6,850,000	
55955L AA 0	Magnetite CLO Ltd CLO Ser 2020-28A Cl A		09/10/2020	Barclays Capital Inc		43,300,000	43,300,000	
55955L AC 6	Magnetite CLO Ltd CLO Ser 2020-28A Cl B		09/10/2020	Barclays Capital Inc		13,250,000	13,250,000	
56081# BY 5	Major League Baseball Tr Nt Ser 42		04/14/2020	Bank of America BISD Dealer		10,000,000	10,000,000	
56081# CA 6	Major League Baseball Tr Sr Sec Nt Ser 4		06/10/2020	Bank of America BISD Dealer		7,000,000	7,000,000	
57169* AV 9	Mars Inc Sr Nt Ser L 2.510% 09/27/23		10/15/2020	Stonecastle Securities LLC		13,623,870	13,000,000	16,315
57636Q AP 9	Mastercard Inc Sr Nt 3.350% 03/26/30		03/24/2020	Citigroup		1,746,605	1,750,000	
58013M FE 9	McDonalds Corp Sr Nt 3.350% 04/01/23		08/07/2020	RBC Capital Markets LLC		1,954,443	1,820,000	22,017
58013M FH 2	McDonalds Corp Sr MTN 4.450% 09/01/48		12/08/2020	Bank of America BISD Dealer		2,276,908	1,750,000	21,416
58013M FR 0	McDonalds Corp Sr MTN 4.200% 04/01/50		12/08/2020	Bank of America BISD Dealer		630,645	500,000	4,025
58155Q AG 8	McKesson Corp Sr Nt 2.850% 03/15/23		11/19/2020	BNP Paribas Securities Corp		4,594,706	4,390,000	23,633
58174# AF 1	McKinsey & Co Inc Sr Nt		06/11/2020	Bank of America BISD Dealer		27,000,000	27,000,000	
58769E AB 4	Mercedes-Benz Auto Lease Trust LBASS Ser		09/15/2020	Mizuho Securities USA Inc		6,199,435	6,200,000	
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4		03/02/2020	Various		6,530,785	6,205,583	1,250
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G		10/20/2020	Goldman Sachs & Company		3,271,532	3,150,438	5,054
60700K AB 8	MMAF Equipment Finance LLC ABS Ser 2020-		09/10/2020	JP Morgan Securities LLC		2,199,769	2,200,000	
609207 AS 4	Mondelez International Sr Nt		10/29/2020	Various		19,833,418	19,066,300	134,190
615369 AK 1	Moodys Corp Sr Nt 2.625% 01/15/23		08/27/2020	Toronto Dominion		3,316,920	3,165,000	10,616
615394 AM 5	MOOG INC Sr Nt 4.250% 12/15/27		07/15/2020	Various		1,787,338	1,800,000	6,494
61691U BE 8	Morgan Stanley Capital I Tr CMBS Ser 201		03/10/2020	Cantor Fitzgerald & Co		7,287,098	6,590,000	6,297
61945C AE 3	Mosaic Co Sr Nt 5.625% 11/15/43		01/27/2020	Morgan Stanley & Co LLC		1,791,030	1,500,000	17,344
620076 BL 2	Motorola Solutions Inc Sr Nt		01/24/2020	Stifel Nicolaus & Co Inc		1,099,090	1,000,000	19,806
620076 BN 8	Motorola Solutions Inc Sr Nt		01/27/2020	Stifel Nicolaus & Co Inc		3,129,504	2,800,000	23,307
62877V AB 7	NBM US Holding Inc. Sr Nt		11/25/2020	Direct		196,875	175,000	3,671
62927@ AG 3	NHL US Funding LP Sr Nt Ser 7		08/13/2020	Citigroup		12,000,000	12,000,000	
629377 CR 1	NRG Energy Inc Sr Nt 3.625% 02/15/31		12/02/2020	MarketAxess		691,380	668,000	135
62942Q CR 2	NRZ Advance Receivables Trust LBASS Ser		08/18/2020	Barclays Capital Inc		44,629,933	44,630,000	
62942Q CS 0	NRZ Advance Receivables Trust LBASS Ser		08/18/2020	Barclays Capital Inc		1,899,997	1,900,000	
62942Q CT 8	NRZ Advance Receivables Trust LBASS Ser		08/18/2020	Barclays Capital Inc		1,949,998	1,950,000	
62942Q CW 1	NRZ Advance Receivables Trust LBASS Ser		09/10/2020	Barclays Capital Inc		6,399,989	6,400,000	
62942Q CX 9	NRZ Advance Receivables Trust NRART 2020		09/10/2020	Barclays Capital Inc		699,998	700,000	
62942Q DB 6	NRZ Advance Receivables Trust LBASS Ser		10/01/2020	Barclays Capital Inc		6,299,989	6,300,000	
62942Q DC 4	NRZ Advance Receivables Trust LBASS Ser		10/01/2020	Barclays Capital Inc		799,999	800,000	
63486* AB 7	National Basketball Assn Sr Sec Nt Ser B		12/16/2020	Bank of America BISD Dealer		18,000,000	18,000,000	
637417 AN 6	National Retail Properties Inc Sr Nt		02/18/2020	Wells Fargo Securities LLC		8,871,342	8,900,000	
64133K AA 9	Neuberger Berman CLO Ltd CLO Ser 2020-36		03/09/2020	Wells Fargo Securities LLC		29,500,000	29,500,000	
64133K AC 5	Neuberger Berman CLO Ltd CLO Ser 2020-36		03/09/2020	Wells Fargo Securities LLC		12,500,000	12,500,000	

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64133K AL 5	Neuberger Berman CLO Ltd CLO Ser 2020-36		12/16/2020	Wells Fargo Securities LLC		17,450,000	17,450,000	
64133K AU 5	Neuberger Berman CLO Ltd CLO Ser 2020-36		12/16/2020	Wells Fargo Securities LLC		44,000,000	44,000,000	
64133R AA 4	Neuberger Berman CLO Ltd CLO Ser 2020-38		09/10/2020	Barclays Capital Inc		46,350,000	46,350,000	
64133R AC 0	Neuberger Berman CLO Ltd CLO Ser 2020-38		09/10/2020	Barclays Capital Inc		22,950,000	22,950,000	
64134G AA 7	Neuberger Berman CLO Ltd CLO Ser 2020-39		11/18/2020	Citigroup		18,650,000	18,650,000	
64134G AE 9	Neuberger Berman CLO Ltd CLO Ser 2020-39		11/18/2020	Citigroup		19,150,000	19,150,000	
64828C AA 7	New Residential Mtg Ln Tr RMBS Ser 2018-		09/17/2020	Morgan Stanley & Co LLC		2,932,763	2,662,367	6,656
64828X AB 9	New Residential Mtg Ln Tr RMBS Ser 2020-		02/05/2020	Goldman Sachs & Company		10,143,529	9,970,000	29,910
64830B AQ 0	New Residential Mtg Ln Tr RMBS Ser 2017-		03/27/2020	Citigroup		918,110	971,545	3,117
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-		02/28/2020	Wells Fargo Securities LLC		2,549,900	2,384,825	563
651639 AX 4	Newmont Mining Corp Sr Nt		02/06/2020	Bank of America BISD Dealer		12,790,000	12,500,000	140,000
65341K BG 0	Nextgear Floorplan Mast Ow Tr LBASS Ser		03/25/2020	Deutsche Bank Capital		1,056,103	1,123,000	1,202
65341K BK 1	Nextgear Floorplan Mast Ow Tr LBASS Ser		11/12/2020	RBC Capital Markets LLC		7,203,438	7,000,000	403
65341K BN 5	Nextgear Floorplan Mast Ow Tr LBASS Ser		11/13/2020	RBC Capital Markets LLC		20,734,733	20,310,000	1,434
65473Q BC 6	NiSource Finance Corp Sr Nt		12/11/2020	Jefferies & Company Inc		593,051	446,000	7,136
65473Q BF 9	NiSource Finance Corp Sr Nt		12/14/2020	JP Morgan Securities LLC		2,060,502	1,594,000	5,636
664397 AK 2	Eversource Energy Sr Nt		09/16/2020	KeyCorp		5,615,382	5,330,000	54,305
666807 BQ 4	Northrop Grumman Corp Sr Nt		07/29/2020	Citigroup		3,867,388	3,700,000	27,781
666807 BS 0	Northrop Grumman Corp Sr Nt		03/19/2020	JP Morgan Securities LLC		6,473,935	6,500,000	
67575N BW 2	Ocwen Master Adv Rec Tr LBASS Ser 2020-T		08/12/2020	Barclays Capital Inc		62,829,887	62,830,000	
67575N BX 0	Ocwen Master Adv Rec Tr LBASS Ser 2020-T		08/12/2020	Barclays Capital Inc		1,539,999	1,540,000	
67575N BY 8	Ocwen Master Adv Rec Tr LBASS Ser 2020-T		08/12/2020	Barclays Capital Inc		1,128,999	1,129,000	
68233J AR 5	Oncor Electric Delivery 1st Lien		09/17/2020	Toronto Dominion		5,296,234	5,031,000	63,027
682680 AY 9	ONEOK Inc Sr Nt 3.400% 09/01/29		03/02/2020	Various		12,163,760	11,800,000	103,549
682680 AZ 6	ONEOK Inc Sr Nt 4.450% 09/01/49		03/02/2020	JP Morgan Securities LLC		6,047,880	6,000,000	2,225
682680 BB 8	ONEOK Inc Sr Nt 3.100% 03/15/30		03/05/2020	Barclays Capital Inc		10,688,979	10,700,000	
682680 BC 6	ONEOK Inc Sr Nt 4.500% 03/15/50		03/05/2020	Barclays Capital Inc		5,791,416	5,800,000	
683720 AA 4	Open Text Corp Sr Nt 4.125% 02/15/30		02/03/2020	Barclays Capital Inc		770,000	770,000	
68389X BL 8	Oracle Corp Sr Nt 2.400% 09/15/23		07/31/2020	BNP Paribas Securities Corp		8,254,272	7,800,000	72,280
684065 C# 0	Orange & Rockland Utils Inc Sr Nt		09/30/2020	KeyCorp		6,000,000	6,000,000	
688225 AH 4	Oshkosh Truck Corp Sr Nt		02/11/2020	Wells Fargo Securities LLC		2,988,720	3,000,000	
688239 AF 9	Oshkosh Truck Corp Sr Nt		02/26/2020	Wells Fargo Securities LLC		1,459,588	1,300,000	17,109
68902V AK 3	Otis Worldwide Corp Sr Nt		09/08/2020	Tax Free Exchange		15,999,925	16,000,000	26,220
69352P AE 3	PPL Capital Funding Inc Sr Nt		07/31/2020	Fifth Third Securities Inc		4,031,230	3,800,000	23,275
69370C AC 4	PTC Inc Sr Nt 4.000% 02/15/28		01/30/2020	JP Morgan Securities LLC		1,020,000	1,020,000	
70163# AA 0	Parliament Funding (Owl Rock) Nt		11/16/2020	Direct		12,000,000	12,000,000	
737446 AQ 7	Post Holdings Inc Sr Nt		02/12/2020	Various		1,005,132	1,001,000	
74114B AC 7	Prestige Auto Rec Tr LBASS Ser 2020-1A C		10/14/2020	Wells Fargo Securities LLC		7,999,522	8,000,000	
74340X BK 6	Prologis LP Sr Nt 3.250% 10/01/26		02/10/2020	Tax Free Exchange		31,021,081	31,200,000	363,350
74340X BL 4	Prologis LP Sr Nt 4.375% 02/01/29		02/10/2020	Tax Free Exchange		11,708,459	11,715,000	12,813
744320 BA 9	Prudential Financial Inc Sr Nt		03/03/2020	Goldman Sachs & Company		6,841,763	6,100,000	58,336
74988T AA 5	RR Ltd CLO Ser 2020-10A Cl A1FL		05/19/2020	BNP Paribas Securities Corp		46,500,000	46,500,000	
74988T AC 1	RR Ltd CLO Ser 2020-10A Cl A2A		05/19/2020	BNP Paribas Securities Corp		17,000,000	17,000,000	
75513E BQ 3	Raytheon Tech Corp Sr Nt		12/10/2020	Tax Free Exchange		5,042,799	5,000,000	55,611
75513E BS 9	Raytheon Tech Corp Sr Nt		12/10/2020	Tax Free Exchange		1,002,179	1,000,000	4,931
75513E BW 0	Raytheon Tech Corp Sr Nt		12/10/2020	Tax Free Exchange		4,555,782	4,400,000	53,472

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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
75513E CF 6	Raytheon Tech Corp Sr Nt		12/10/2020	Tax Free Exchange		3,258,156	3,000,000	53,958
75513E CH 2	Raytheon Tech Corp Sr Nt		12/10/2020	Tax Free Exchange		2,996,754	3,000,000	24,792
75513E CK 5	Raytheon Tech Corp Sr Nt		12/10/2020	Tax Free Exchange		22,606,907	22,600,000	150,196
758465 AC 2	Reese Park CLO Ltd CLO Ser 2020-1A CL A		10/16/2020	Goldman Sachs & Company		24,000,000	24,000,000	
758465 AE 8	Reese Park CLO Ltd CLO Ser 2020-1A CL B1		10/16/2020	Goldman Sachs & Company		8,000,000	8,000,000	
758465 AQ 1	Reese Park CLO Ltd CLO Ser 2020-1A CL A2		11/20/2020	Goldman Sachs & Company		17,500,000	17,500,000	
758465 AS 7	Reese Park CLO Ltd CLO Ser 2020-1A CL B1		11/20/2020	Goldman Sachs & Company		8,800,000	8,800,000	
760759 AM 2	Republic Services Inc Sr Nt		08/06/2020	Morgan Stanley & Co LLC		5,919,305	5,346,000	59,957
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A		03/01/2020	Interest Capitalization				
77678# AA 3	Rosales Solar Holding LLC Sr Sec Nt PIK		06/30/2020	Interest Capitalization		133,382	133,382	
78081B AA 1	Royalty Pharma PLC Sr Nt		11/02/2020	Various		87,181,834	87,353,000	51,163
78110F AA 7	RR Ltd CLO Ser 20-9A Cl A1I		04/09/2020	Natixis		39,352,500	39,750,000	
78110F AC 3	RR Ltd CLO Ser 20-9A Cl A2A		04/09/2020	Natixis		19,600,000	20,000,000	
78147# AC 0	Rumpke Consolidated Cos Inc Sr Sec Nt		09/24/2020	Wells Fargo Securities LLC		5,000,000	5,000,000	
78434T AA 6	SCFF LTD CLO Ser 2020-1A Cl A1		04/17/2020	Natixis		25,000,000	25,000,000	
78434T AC 2	SCFF LTD LBASS Ser 2020-1A Cl A2A		04/17/2020	Natixis		4,425,750	4,500,000	
78472J AA 1	SPS Servicer Advance Rec Tf LBASS Ser 20		10/23/2020	Credit Suisse Securities LLC		18,883,401	18,884,000	
80285R AB 4	Santander Drive Auto Rec Trust LBASS Ser		07/14/2020	Wells Fargo Securities LLC		3,356,801	3,356,827	
80286W AB 2	Santander Drive Auto Rec Trust LBASS Ser		11/17/2020	Barclays Capital Inc		14,999,507	15,000,000	
80386W AA 3	Sasol Financing USA LLC Sr Nt		10/27/2020	Direct		929,869	1,390,000	6,285
80386W AB 1	Sasol Financing USA LLC Sr Nt		12/09/2020	Direct		243,000	225,000	3,006
81728U AA 2	Sensata Technologies BV Sr Nt		07/06/2020	Various		391,700	388,000	6,485
827048 AW 9	Silgan Holdings Inc Sr Nt		07/28/2020	Tax Free Exchange		1,641,746	1,640,000	21,986
832696 AM 0	Smucker JM Co Sr Nt 4.250% 03/15/35		12/07/2020	Jefferies & Company Inc		4,906,760	4,000,000	39,667
832696 AP 3	Smucker JM Co Sr Nt 4.375% 03/15/45		12/09/2020	BNP Paribas Securities Corp		248,888	200,000	2,090
832696 AT 5	Smucker JM Co Sr Nt 3.550% 03/15/50		12/14/2020	Various		4,717,263	4,171,000	36,635
8426EP AA 6	Southern CO Gas Capital Sr Nt		08/05/2020	Various		12,225,352	11,600,000	98,817
84859M AA 5	Spirit Air LBASS PTC Ser 2017-1 PTT B		02/10/2020	Robert W Baird & Co Inc		2,036,860	1,996,980	37,310
854502 AL 5	Stanley Black & Decker Inc Sr Nt		02/03/2020	Bank of America BISD Dealer		19,435,065	19,500,000	
857477 BL 6	State Street Corp Sr Nt Fixed to Float		11/04/2020	Tax Free Exchange		15,230,422	14,750,000	39,354
863173 AC 4	Stratus CLO Ltd CLO Ser 2020-2A Cl A		08/10/2020	Barclays Capital Inc		10,000,000	10,000,000	
863173 AE 0	Stratus CLO Ltd CLO Ser 2020-2A Cl B1		08/10/2020	Barclays Capital Inc		8,000,000	8,000,000	
863667 BB 6	Stryker Corp Sr Nt 0.600% 12/01/23		11/19/2020	Various		14,201,513	14,208,333	
871829 BJ 5	Sysco Corp Sr Nt 3.300% 02/15/50		02/11/2020	Goldman Sachs & Company		1,497,165	1,500,000	
871829 BK 2	Sysco Corp Sr Nt 2.400% 02/15/30		02/11/2020	Bank of America BISD Dealer		3,487,645	3,500,000	
87264A AY 1	T-Mobile USA Inc 1st Lien		12/01/2020	Various		3,425,235	2,750,000	14,000
87264A BH 7	T-Mobile USA Inc 1st Lien Nt		09/22/2020	Barclays Capital Inc		1,026,590	1,000,000	5,808
87264A BJ 3	T-Mobile USA Inc 1st Lien		11/19/2020	Bank of America BISD Dealer		1,039,660	1,000,000	10,554
87264A BM 6	T-Mobile USA Inc Sr Nt		12/01/2020	Various		5,327,465	5,250,000	9,144
87305Q CE 9	TTX Co Sr Nt 4.125% 10/01/23		10/13/2020	Amherst Pierpont		7,808,724	7,083,000	11,362
87612B BQ 4	Targa Resources Partners Sr Nt		12/01/2020	Tax Free Exchange		657,401	656,000	9,020
88167H AB 2	Tesla Auto Lease Trust LBASS Ser 2020-A		07/30/2020	Deutsche Bank Capital		2,350,641	2,350,806	
88167H AC 0	Tesla Auto Lease Trust LBASS Ser 2020-A		07/30/2020	Deutsche Bank Capital		2,606,482	2,607,000	
89054X AD 7	Topaz Solar Farms LLC Nt		04/28/2020	Tax Free Exchange		9,833,500	9,833,500	37,285
89173U AA 5	Towd Point Mortgage Tr RMBS Ser 2017-4 C		10/22/2020	Various		26,742,155	25,779,158	25,022
89175M AB 9	Towd Point Mortgage Tr RMBS Ser 2018-3 C		03/11/2020	Bank of America BISD Dealer		1,409,069	1,297,000	1,675

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89175V AA 1	Towd Point Mortgage Tr RMBS Ser 2018-2 C		07/29/2020	Goldman Sachs & Company		21,822,700	20,431,595	55,336
89175V AB 9	Towd Point Mortgage Tr RMBS Ser 2018-2 C		03/09/2020	Bank of America BISD Dealer		6,552,359	6,150,000	5,979
89176L AC 8	Towd Point Mortgage Tr RMBS Ser 2018-6 C		02/13/2020	Bank of America BISD Dealer		691,025	640,000	1,133
89176V AK 8	Towd Point Mortgage Tr RMBS Ser 2018-5 C		10/15/2020	Various		12,642,097	12,047,257	14,483
89176V AL 6	Towd Point Mortgage Trust RMBS Ser 2018-		12/04/2020	Barclays Capital Inc		15,983,789	14,613,750	9,235
89177B AB 1	Towd Point Mortgage Tr RMBS Ser 2019-1 C		04/17/2020	Amherst Pierpont		25,415,498	26,410,000	55,021
89177L AD 5	Towd Point Mortgage Tr RMBS Ser 2019-3 C		08/25/2020	Barclays Capital Inc		23,217,750	20,638,000	59,621
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C		09/10/2020	Barclays Capital Inc		10,747,173	10,109,040	10,586
891906 AB 5	Global Payments Inc Sr Nt		07/31/2020	Barclays Capital Inc		1,885,643	1,750,000	11,484
89236T FN 0	Toyota Motor Credit Corp Sr Nt		07/29/2020	Various		2,616,024	2,400,000	30,130
89236T GW 9	Toyota Motor Credit Corp Sr Nt		07/29/2020	Citigroup		1,380,535	1,300,000	12,567
89236T HD 0	Toyota Motor Credit Corp MT Nt		07/20/2020	Citigroup		11,093,118	11,100,000	
89236T HF 5	Toyota Motor Credit Corp Sr Nt		08/11/2020	JP Morgan Securities LLC		34,473,435	34,500,000	
893830 BQ 1	Transocean Inc Sr Nt 11.500% 01/30/27		09/11/2020	Taxable Exchange		2,793,360	4,810,000	
89613J AA 8	Tricon American Homes RMBS Ser 2020-SFR2		10/27/2020	Morgan Stanley & Co LLC		2,599,937	2,600,000	
89613J AC 4	Tricon American Homes RMBS Ser 2020-SFR2		10/27/2020	Morgan Stanley & Co LLC		1,690,949	1,691,000	
89788K AA 4	Truist Bank Sub Nt 2.250% 03/11/30		03/04/2020	Various		9,996,850	10,000,000	
90265E AQ 3	UDR Inc Sr Nt 3.200% 01/15/30		02/19/2020	Wells Fargo Securities LLC		2,641,500	2,500,000	9,556
90265E AU 4	UDR Inc Sr Nt 1.900% 03/15/33		12/01/2020	Various		29,245,082	29,400,000	
904764 BJ 5	Unilever Cap Corp Sr Nt		09/08/2020	Bank of America BISD Dealer		6,991,040	7,000,000	
90945B AA 2	United Auto Credit Securitizat LBASS Ser		06/19/2020	Wells Fargo Securities LLC		1,335,748	1,335,783	
90945B AC 8	United Auto Credit Securitizat LBASS Ser		06/19/2020	Wells Fargo Securities LLC		6,999,795	7,000,000	
911365 BL 7	United Rentals Inc Sr Nt		07/15/2020	Citigroup		2,373,890	2,216,000	646
911365 BN 3	United Rentals Inc Sr Nt		03/06/2020	Goldman Sachs & Company		17,730	18,000	30
912920 AK 1	Qwest Corp Sr Nt 7.250% 09/15/25		12/04/2020	Citigroup		176,625	150,000	2,507
91403# AA 6	Hawkeye Energy Collab LLC Sr Nt		03/10/2020	Direct		16,514,003	16,514,003	
91533B AF 7	Upjohn Inc Sr Nt 4.000% 06/22/50		09/11/2020	JP Morgan Securities LLC		1,366,500	1,250,000	11,528
92338B AC 9	Verde CLO Ltd CLO Ser 2019-1A Cl A		04/07/2020	Morgan Stanley & Co LLC		2,872,000	3,000,000	21,120
92837K AA 9	Visio RMBS Ser 2020-1 Cl A1		07/24/2020	Nomura Securities Intl LLC		8,161,037	8,161,160	10,157
92837M AA 5	Visio RMBS Ser 2020-1R Cl A1		11/20/2020	Credit Suisse Securities LLC		16,231,991	16,232,030	18,930
92840V AB 8	Vistra Operations Co LLC Sr Nt		07/09/2020	Goldman Sachs & Company		5,458,425	5,180,000	119,788
92840V AF 9	Vistra Operations Co LLC Sr Nt		09/17/2020	RBC Capital Markets LLC		310,547	295,000	2,090
92939U AC 0	WEC Energy Group Inc Sr Nt		09/14/2020	JP Morgan Securities LLC		25,090,964	25,100,000	
92940P AD 6	Westrock Company Sr Nt		02/11/2020	Bank of America BISD Dealer		8,173,900	7,000,000	141,011
92940P AE 4	Westrock Company Sr Nt		03/05/2020	Wells Fargo Securities LLC		1,544,578	1,400,000	14,863
94106B AA 9	Waste Connections Inc Sr Nt		01/21/2020	Bank of America BISD Dealer		2,999,730	3,000,000	
94106B AB 7	Waste Connections Inc Sr Nt		03/04/2020	JP Morgan Securities LLC		2,660,175	2,700,000	
95002E BB 2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5		02/07/2020	Wells Fargo Securities LLC		23,071,866	22,400,000	44,084
95002X BA 2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5		08/19/2020	Wells Fargo Securities LLC		4,042,736	4,042,845	2,535
96042P AB 8	Westlake Auto Receivables Tr LBASS Ser 2		07/22/2020	Various		9,612,117	9,606,520	415
96042Q AC 4	Westlake Auto Receivables Tr LBASS Ser 2		10/06/2020	Wells Fargo Securities LLC		33,498,147	33,500,000	
98212B AL 7	WPX Energy Inc Sr Nt 4.500% 01/15/30		01/07/2020	Various		502,500	500,000	
98389B AZ 3	Xcel Energy Inc Sr Nt 0.500% 10/15/23		09/22/2020	Citigroup		13,487,310	13,500,000	
98956P AS 1	Zimmer Hldgs Inc Sr Nt		03/13/2020	Citigroup		9,988,100	10,000,000	
98956P AT 9	Zimmer Hldgs Inc Sr Nt		12/14/2020	Various		32,811,205	30,650,000	146,378
98978V AB 9	Zoetis Inc Sr Nt 3.250% 02/01/23		10/01/2020	Bank of America BISD Dealer		24,318,463	22,981,000	94,343

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P16259 AM 8	BBVA Bancomer SA Texas Sub Nt		02/03/2020	Direct		341,600	320,000	820
000000 00 0	48 Forty Nt 11.500% 05/31/27		12/23/2020	Direct		196,588	200,600	
000000 00 0	Royal Bank of Canada Sub Nt	A	12/31/2020	Taxable Exchange		3,946,750	5,000,000	
134808 AC 8	Canacol Energy Ltd Sr Nt	A	03/11/2020	Direct		323,938	355,000	9,294
335934 AT 2	First Quantum Minerals LTD Sr Nt	A	09/17/2020	Direct		970,000	970,000	
349553 B@ 5	Fortis Inc Sr Nt Ser C	A	10/02/2020	Stonecastle Securities LLC		26,863,750	25,000,000	2,667
58518N 2A 9	Meglobal Canada ULC Sr Nt	A	05/12/2020	Direct		325,000	325,000	
67077M AJ 7	Nutrien Ltd Sr Nt 3.150% 10/01/22	A	10/02/2020	Barclays Capital Inc		15,466,076	14,800,000	71,085
67077M AK 4	Nutrien Ltd Sr Nt 3.500% 06/01/23	A	07/23/2020	Toronto Dominion		802,553	750,000	4,083
683715 AB 2	Open Text Corp Sr Nt 5.875% 06/01/26	A	03/09/2020	Citigroup		114,400	110,000	1,795
683715 AC 0	Open Text Corp Sr Nt 3.875% 02/15/28	A	03/02/2020	Various		1,259,100	1,260,000	310
000000 00 0	United Bank For Africa Sr Nt	D	09/09/2020	Direct		323,200	320,000	6,407
000000 00 0	Banco BTG Pactual Sub Nt	D	10/16/2020	Direct		336,000	320,000	1,124
000000 00 0	Petkim Petrokimya Holdings Sr Nt	D	11/30/2020	Direct		345,950	340,000	6,991
000000 00 0	Cia Latino Americana 1st Lien	D	03/27/2020	Direct		50,700	135,000	264
000000 00 0	Cia Latino Americana 1st Lien	D	07/20/2020	Interest Capitalization		7,891	7,891	
000000 00 0	Studio City Finance LTD Sr Nt	D	09/16/2020	Direct		225,213	215,000	1,602
000000 00 0	MARB BondCo PLC Sr Nt 7.000% 03/15/24	D	10/02/2020	Direct		206,100	200,000	817
000000 00 0	MTN Mauritius Investments Sr Nt	D	11/12/2020	Direct		207,700	200,000	132
000000 00 0	Banco Do Brasil (Cayman) Sr Nt	D	06/12/2020	Direct		406,055	385,000	7,764
000000 00 0	Turkiye Vakiflar Bankasi Sr Nt	D	07/10/2020	Direct		601,250	650,000	15,072
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt	D	01/22/2020	Direct		335,400	325,000	6,033
000000 00 0	Akbank TAS Sr Nt 5.125% 03/31/25	D	04/06/2020	Direct		602,607	690,000	5,320
000000 00 0	China Evergrande Group Sec Nt	D	01/09/2020	Direct		177,500	200,000	583
000000 00 0	YPF Sociedad Anonima Sr Nt	D	09/08/2020	Direct		1,278,216	1,576,000	14,635
000000 00 0	Office Cherifien Des Pho Sr Nt	D	09/21/2020	Direct		580,256	550,000	6,683
000000 00 0	Turk Sise Ve Cam Fabrika Sr Nt	D	04/17/2020	Direct		300,300	330,000	2,357
000000 00 0	MHP Lux SA Sr Nt 6.950% 04/03/26	D	09/08/2020	Direct		414,470	470,000	14,971
000000 00 0	Yuzhou Group 1st Lien 7.850% 08/12/26	D	09/17/2020	Direct		342,550	340,000	2,891
000000 00 0	Emaar Sukuk Ltd Sr Nt MTN	D	10/15/2020	Direct		574,308	580,000	1,207
000000 00 0	MTN Mauritius Investments Sr Nt	D	04/28/2020	Direct		194,000	200,000	614
000000 00 0	Digicel Intl Finance Sub Nt	D	12/18/2020	Direct		336,750	425,000	12,417
000000 00 0	Medco Bell PTE Ltd 1st Lien	D	09/17/2020	Direct		450,000	575,000	4,529
000000 00 0	Kuwait Projects Co Spc L Euro MTN	D	05/26/2020	Direct		636,655	695,000	7,634
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt	D	09/22/2020	Direct		484,373	570,000	10,926
000000 00 0	C&W Senior Financing DAC Sr Nt	D	12/17/2020	Direct		1,099,156	1,030,000	22,612
000000 00 0	Wynn Macau LTD Sr Nt 5.625% 08/26/28	D	11/10/2020	Direct		653,250	650,000	7,820
000000 00 0	AI Candelaria Spain SLU Sec Nt	D	09/18/2020	Direct		330,450	300,000	6,063
000000 00 0	MHP Lux SA Sr Nt 6.250% 09/19/29	D	11/10/2020	Direct		370,975	380,000	3,563
000000 00 0	Metinvest BV Sr Nt 7.750% 10/17/29	D	09/09/2020	Direct		296,250	300,000	7,363
000000 00 0	Melco Resorts Finance Sr Nt	D	09/16/2020	Direct		340,313	330,000	5,124
000000 00 0	Braskem Netherlands Sr Nt	D	12/02/2020	Direct		1,160,520	1,195,000	21,818
000000 00 0	Alfa Bank AO Via Alfa Bond Sub Nt	D	05/28/2020	Direct		311,760	320,000	2,433
000000 00 0	Banco Internac Del Peru Sub Nt	D	09/17/2020	Direct		336,270	330,000	2,677
000000 00 0	Intl Airport Finance SA 1st Lien	D	03/12/2020	Direct		116,729	149,653	50
000000 00 0	Bangkok Bank PCL Euro MTN	D	06/05/2020	Direct		639,390	700,000	3,609

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000000 00 0	ACWA Power Mgmt Invst Sec Nt	D	01/06/2020	Direct		353,925	330,000	1,254
000000 00 0	Office Cherifien Des Pho Sr Nt	D	10/27/2020	Direct		678,975	570,000	2,097
00109A AB 3	AES Panama Gerneration HL Sr Nt	D	08/10/2020	Direct		210,000	210,000	
00973R AE 3	Aker BP ASA Nt 3.000% 01/15/25	D	01/17/2020	Various		3,644,833	3,650,000	58
00973R AF 0	Aker BP ASA Nt 3.750% 01/15/30	D	01/10/2020	Various		27,694,038	27,700,000	
03512T AE 1	Anglogold Holdings PLC Sr Nt	D	10/30/2020	Direct		433,106	420,000	733
046353 AR 9	AstraZeneca PLC Sr Nt 3.500% 08/17/23	D	08/05/2020	Fifth Third Securities Inc		5,444,800	5,000,000	82,639
05581K AC 5	BNP Paribas Sub Nt 4.625% 03/13/27	D	12/04/2020	Various		9,300,420	8,033,000	84,746
05583J AG 7	BPCE SA Sr Nt 2.375% 01/14/25	D	01/06/2020	Barclays Capital Inc		24,850,500	25,000,000	
059490 AB 8	Banco Continental SAE Sr Nt	D	12/03/2020	Direct		455,000	455,000	
05968L AL 6	Bancolombia SA Sub Nt 4.625% 12/18/29	D	01/21/2020	Direct		677,325	660,000	2,968
05969B AD 5	Banco Santander Mexico Sr Nt	D	04/14/2020	Direct		325,000	325,000	
06034L AB 6	Banistmo SA Sr Nt 4.250% 07/31/27	D	07/28/2020	Direct		625,294	630,000	
067316 AH 2	Bacardi LTD Sr Nt 5.300% 05/15/48	D	02/06/2020	Credit Suisse Securities LLC		4,365,550	3,500,000	43,799
09659W 2K 9	BNP Paribas Sr Nt 3.052% 01/13/31	D	02/25/2020	JP Morgan Securities LLC		4,727,788	4,600,000	17,159
12642K AB 0	CSN Islands XI Corp Sr Nt	D	11/10/2020	Direct		319,079	315,000	6,379
151290 BV 4	Cemex SAB de CV Sec Nt	D	02/13/2020	Direct		274,430	260,000	3,503
151290 BW 2	Cemex SAB de CV Sr Sec Nt	D	06/02/2020	Direct		200,000	200,000	
15236F AB 6	Centrais Eletricas Brasilier Sr Nt	D	03/03/2020	Direct		721,070	710,000	1,633
19533P AC 4	Colombia Telecom Sr Nt	D	09/08/2020	Direct		454,080	440,000	1,603
20445P AG 0	Cia Latino Americana 1st Lien	D	03/04/2020	Direct		90,068	187,155	
20445P AG 0	Cia Latino Americana 1st Lien	D	07/20/2020	Interest Capitalization		98,628	98,628	
20445P AG 0	Cia Latino Americana 1st Lien	D	01/17/2020	Tax Free Exchange		1,474,669	1,500,000	
21685W DF 1	Rabobank Nederland Sub Nt	D	07/17/2020	Barclays Capital Inc		1,595,220	1,500,000	11,850
225313 AM 7	Credit Agricole SA Sub Nt	D	02/25/2020	Various		49,925,723	49,400,000	47,703
22535W AE 7	Credit Agricole Sr Nt 3.750% 04/24/23	D	09/10/2020	Various		39,180,795	36,300,000	490,073
225401 AB 4	Credit Suisse Group Sr Nt	D	09/11/2020	Various		22,286,530	21,500,000	89,499
23636T AD 2	Danone SA Sr Nt 2.589% 11/02/23	D	11/19/2020	Various		12,023,214	11,382,750	78,234
251566 AA 3	Deutsche Telekom AG Sr Nt	D	01/13/2020	Various		12,861,420	13,000,000	
25381Y AB 7	Digicel Group 0.5 Ltd Sr Nt	D	11/13/2020	Interest Capitalization		93	93	
25381Y AB 7	Digicel Group 0.5 Ltd Sr Nt	D	06/23/2020	Taxable Exchange		439	4,250	
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK	D	10/01/2020	Interest Capitalization		17,248	17,248	
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK	D	06/22/2020	Taxable Exchange		218,737	343,052	7,806
377373 AL 9	Glaxosmithkline Cap Inc Sr Nt	D	09/29/2020	Various		36,069,144	36,054,000	
37959D AB 0	Globo Comunicacoes Sr Nt	D	06/16/2020	Direct		686,938	730,000	10,479
40435W AB 6	HTA Group LTD Sr Nt 7.000% 12/18/25	D	09/09/2020	Direct		731,694	705,000	7,788
48300T AD 4	Kaisa Group Holdings LTD Sec Nt	D	01/09/2020	Direct		213,750	200,000	5,378
49989A AC 3	Koc Holdings AS Sr Nt 6.500% 03/11/25	D	01/31/2020	Direct		218,800	200,000	5,164
58547D AD 1	Melco Resorts Finance Sr Nt	D	01/15/2020	Direct		653,906	625,000	4,013
600814 AR 8	Millicom Intl Cellular Sr Nt	D	10/19/2020	Direct		200,000	200,000	
62947Q AY 4	NXP BV Sr Nt 5.550% 12/01/28	D	12/16/2020	Credit Suisse Securities LLC		231,059	183,000	480
62954H AA 6	NXP BV Sr Nt 3.875% 06/18/26	D	01/21/2020	Citigroup		3,205,890	3,000,000	11,302
62954H AB 4	NXP BV Sr Nt 4.300% 06/18/29	D	02/12/2020	Various		11,073,195	10,000,000	61,454
680617 AC 1	Oleoducto Central SA Sr Nt	D	09/18/2020	Direct		416,719	410,000	1,511
692733 AB 4	Oztel Holdings SPC Ltd Sec Nt	D	03/25/2020	Direct		46,880	64,000	1,802
714264 AH 1	Pernod Ricard SA Sr Nt	D	09/03/2020	Barclays Capital Inc		6,835,200	6,400,000	40,044

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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
71645W AQ 4	Petrobras Intl Fin Co Sr Nt	D	11/09/2020	Direct		660,000	550,000	11,764
71647N BD 0	Petrobras Global Finance Sr Nt	D	04/02/2020	Direct		307,200	320,000	1,043
71647N BE 8	Petrobras Global Finance Sr Nt	D	09/17/2020	Tax Free Exchange		1,466,912	1,426,000	12,508
71654Q AZ 5	Petroleos Mexicanos Sr Nt	D	11/09/2020	Direct		619,163	755,000	11,256
71654Q DG 4	Petroleos Mexicanos Sr Nt	D	10/08/2020	Direct		378,814	380,000	
74365P AE 8	Prosus NV Sr Nt 3.832% 02/08/51	D	12/01/2020	Direct		304,976	305,000	
75975A AA 8	Renew Power Pvt Ltd 1st Lien Nt	D	01/21/2020	Direct		500,000	500,000	
80007R AG 0	Sands China Ltd Sr Nt 4.375% 06/18/30	D	06/02/2020	Direct		468,026	470,000	
82481L AC 3	Shire Acq Inv Ireland DA Sr Nt	D	07/23/2020	Wells Fargo Securities LLC		11,547,736	10,850,000	104,690
87124V E* 6	Sydney Airport Finance Co Pty Sr Sec Nt	B	06/16/2020	MUFG Securities Inc		17,911,400	17,911,400	
88034Q AC 1	Tengizchevroil Fin Co Inc Sec Nt	D	07/15/2020	Direct		331,446	335,000	
88167A AE 1	Teva Pharmaceuticals NE Sr Nt	C	12/10/2020	Direct		1,439,700	1,485,000	9,174
90015W AK 9	Turkiye Vakiflar Bankasi Sr Nt	D	12/01/2020	Direct		198,916	200,000	
90015Y AA 7	Turkiye Sinai Kalkinma Sr Nt	D	01/15/2020	Direct		233,752	235,000	
902613 AB 4	UBS Group AG Sr Nt 1.008% 07/30/24	D	07/28/2020	Various		11,607,618	11,600,000	
90352J AE 3	UBS Grp Fdg Switzerland Sr Nt	D	10/16/2020	UBS Financial Services Inc		9,608,530	9,250,000	47,749
91823N 2A 0	Veon Holdings BV Sr Nt	D	11/18/2020	Direct		675,000	675,000	
918367 AA 1	VTR Comunicaciones SPA Sr Nt	D	06/24/2020	Direct		200,000	200,000	
918374 AA 7	VTR Finance BV Sr Nt 6.375% 07/15/28	D	06/24/2020	Direct		245,000	245,000	
92856H AB 0	Vivo Energy Investments Sr Nt	D	09/17/2020	Direct		420,000	420,000	
98313R AH 9	Wynn Macau LTD Sr Nt 5.625% 08/26/28	D	12/15/2020	Direct		309,000	300,000	5,438
G2037* AK 2	Chanel Ltd Sr Nt Ser B	D	10/13/2020	SG Americas Securities LLC		3,000,000	3,000,000	
G2037* AL 0	Chanel Ltd Sr Nt Ser C	D	10/13/2020	SG Americas Securities LLC		17,000,000	17,000,000	
L9619@ AA 7	VTG AG Sr Sec Nt 1.450% 10/29/32	B	10/29/2020	Credit Agricole USA was Calyon		50,781,900	50,781,900	
M8903B AS 1	Turkcell Iletisim Hizmet Sr Nt	D	08/14/2020	Direct		669,736	715,000	16,913
P7354P AA 2	OI SA Sr Nt - PIK 10.000% 07/27/25	D	12/04/2020	Direct		334,295	320,000	10,697
Q8562* AF 2	Sonic Healthcare Services Pty Sr Nt	D	01/15/2020	MUFG Securities Inc		10,000,000	10,000,000	
Q8562* AG 0	Sonic Healthcare Services Pty Sr Nt	D	01/15/2020	MUFG Securities Inc		20,000,000	20,000,000	
Q9389# AJ 9	Vector Limited Sr Nt 2.740% 03/12/35	D	03/12/2020	MUFG Securities Inc		10,000,000	10,000,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					5,184,667,062	5,078,907,266	15,258,600
Bonds - Unaffiliated Bank Loans								
000000 00 0	SecurAmerica LLC Delayed Draw Term Ln #4		12/16/2020	Direct		111,697	112,968	
000000 00 0	Capstone Logistics Acq 1st Lien Term Ln		11/18/2020	Direct		4,197,600	4,240,000	
000000 00 0	AQ Sunshine Inc aka Relation Delayed Dra		12/30/2020	Direct		118,078	118,078	
000000 00 0	AQ Sunshine Inc aka Relation Term Ln B N		12/31/2020	Tax Free Exchange		84,892	86,773	755
000000 00 0	Animal Supply Company Holdco Term Ln Nt		12/31/2020	Interest Capitalization		137,627	137,627	
000000 00 0	Animal Supply Company Holdco Term Ln Nt		08/14/2020	Taxable Exchange		2,662,259	3,214,512	
000000 00 0	Animal Supply Company New 1st Lien Term		12/31/2020	Interest Capitalization		15,707	15,707	
000000 00 0	Animal Supply Company New 1st Lien Term		08/14/2020	Taxable Exchange		349,558	422,069	
000000 00 0	Wealth Enhance Group LLC Delayed Draw Te		12/30/2020	Direct		72,157	72,886	
000000 00 0	Vistra Operations Co LLC Incremental Ter		10/26/2020	Credit Suisse Securities LLC		13,104,470	13,205,395	
000000 00 0	Vistra Operations Co LLC Incremental Ter		10/26/2020	Credit Suisse Securities LLC		3,168,837	3,193,242	
000000 00 0	Invo Healthcare (Olympia Acq) PIK Term L		12/31/2020	Tax Free Exchange		729	744	1
000000 00 0	THG Acquisition LLC 1st Lien Term Ln Nt		12/15/2020	Direct		438,750	450,000	
000000 00 0	THG Acquisition LLC 1st Lien DD Term Ln		12/31/2020	Direct		22,219	22,500	
000000 00 0	Generac Power Systems Inc New Term Ln B		01/02/2020	Tax Free Exchange		1,847,136	1,888,510	192

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000000 00 0	Elevation Services Holding LLC Term Ln N		12/18/2020	Direct		501,429	514,286	
000000 00 0	Rawlings Sporting Goods Inc Term Ln Nt 1		12/31/2020	Direct		1,167,000	1,200,000	
000000 00 0	Command Alkon (Potter Buyer) Incremental		12/23/2020	Direct		150,668	152,963	
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt		12/31/2020	Tax Free Exchange		137,594	137,594	20
00228* AA 4	ATI Restoration LLC 1st Lien Term Ln Nt		07/31/2020	Direct		860,124	882,178	
00228* AA 4	ATI Restoration LLC 1st Lien Term Ln Nt		12/31/2020	Tax Free Exchange		6,525	6,683	1
00797* AA 5	Aero Operating LLC Term Ln Nt 1		02/07/2020	Direct		901,519	924,635	
00797* AB 3	Aero Operating LLC Delayed Draw Term Ln		04/03/2020	Direct		265,273	265,273	
03979* AA 9	US Metals Bidco Term Ln Nt 1		07/20/2020	Direct		2,902,725	2,992,500	
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1		05/15/2020	Direct		329,031	404,359	
09523@ AA 5	Marcone Appliance Parts Inc Incremental		02/20/2020	Direct		208,384	212,096	
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw		01/01/2020	Direct		(42,080)	(42,080)	
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw		12/31/2020	Tax Free Exchange		53,268	53,268	19
10483* AA 3	Bragg Live Food Products LLC Term Ln Nt		12/31/2020	Tax Free Exchange		273,885	273,885	
12731@ AA 7	Spectrum Auto (CC SAG Acq) 1st Lien Term		10/02/2020	Direct		7,294,219	7,481,250	
14173@ AA 8	CarePathrx Midco Inc Term Ln Nt 1		05/14/2020	Direct		4,195,178	4,302,747	
15644G A# 1	Centric Brands Inc 1st Lien Exit Term Ln		10/09/2020	Tax Free Exchange		4,039,730	4,090,178	
15644G A* 5	Centric Brands Inc DIP Ln Nt 2		07/17/2020	Direct		92,843	92,843	
15644G A* 5	Centric Brands Inc DIP Ln Nt 3		07/13/2020	Tax Free Exchange		89,571	89,571	279
15644G A* 5	Centric Brands Inc DIP Ln Nt 1		05/20/2020	Direct		19,472	19,472	
15644G A* 5	Centric Brands Inc DIP Ln Nt 4		10/02/2020	Direct		487	487	
20602* AB 6	Concert Golf Partners LLC Delayed Draw T		02/03/2020	Direct		41,127	41,542	
20602* AB 6	Concert Golf Partners LLC Delayed Draw T		12/31/2020	Tax Free Exchange		37,225	37,576	
25540# AA 8	Divisions Holding Corp Term Ln Nt 1		08/14/2020	Direct		989,400	1,020,000	
26887@ AA 9	EP Wealth Advisors LLC Term Ln Nt 1		09/04/2020	Direct		529,159	542,727	
26887@ AB 7	EP Wealth Advisors LLC Delayed Draw Term		11/24/2020	Direct		129,273	130,909	
30282# AE 2	First Watch Restaurants Delayed Draw Ter		01/06/2020	Direct		243,009	243,009	
30282# AE 2	First Watch Restaurants Delayed Draw Ter		12/24/2020	Interest Capitalization		2,759	2,759	
30282# AE 2	First Watch Restaurants Delayed Draw Ter		12/24/2020	Tax Free Exchange		2,776	2,776	1
30282# AF 9	First Watch Restaurants Delayed Draw Ter		12/24/2020	Interest Capitalization		2,242	2,242	
30282# AF 9	First Watch Restaurants Delayed Draw Ter		12/24/2020	Tax Free Exchange		2,256	2,256	1
30282# AG 7	First Watch Restaurants Delayed Draw Ter		12/24/2020	Interest Capitalization		1,335	1,335	
30282# AG 7	First Watch Restaurants Delayed Draw Ter		12/24/2020	Tax Free Exchange		1,343	1,343	1
30282# AH 5	First Watch Restaurants Delayed Draw Ter		12/24/2020	Tax Free Exchange		1,796	1,796	1
30282# AJ 1	First Watch Restaurants Delayed Draw Ter		12/24/2020	Interest Capitalization		1,784	1,784	
30282# AJ 1	First Watch Restaurants Term Ln Nt 1		12/24/2020	Interest Capitalization		10,646	10,646	
30282# AJ 1	First Watch Restaurants Term Ln Nt 5		12/24/2020	Tax Free Exchange		10,582	10,713	6
31850F AW 2	First American Payment Sys Term Ln Nt 1		04/09/2020	Direct		2,107,149	2,128,433	
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr		09/30/2020	Tax Free Exchange		1,759	1,775	
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr		08/14/2020	Direct		178,155	179,954	
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr		09/30/2020	Tax Free Exchange		466,588	470,797	
35041@ AG 0	Foundation Risk Partners Corp Delayed Dr		06/02/2020	Direct		104,287	105,341	
35041@ AG 0	Foundation Risk Partners Corp Delayed Dr		10/01/2020	Tax Free Exchange		76,545	77,302	12
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln		12/15/2020	Direct		130,417	131,901	
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln		10/30/2020	Direct		859,108	868,883	
36198@ AA 2	TPC Broadband Holdings Term Ln Nt 1		06/01/2020	Direct		4,935,803	4,935,803	

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36198@ AC 8	TPC Broadband Holdings Delayed Draw Term		08/14/2020	Direct		336,063	339,887	
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term		12/31/2020	Tax Free Exchange		541,306	547,377	
36221@ AA 3	GPM Investments LLC Term Ln Nt 1		06/10/2020	Direct		1,121,580	1,140,061	
36221@ AB 1	GPM Investments LLC Delayed Draw Term Ln		10/05/2020	Direct		435,540	446,707	
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4		12/01/2020	Interest Capitalization		25,491	25,491	
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 5		10/01/2020	Interest Capitalization		21,730	21,730	
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 5		04/01/2020	Tax Free Exchange		4,764,752	4,858,799	
41755@ AA 7	Harvest Hill Beverage Company New Term L		08/28/2020	Direct		7,068,774	7,250,025	
44903* AC 0	Hygiena LLC Term Ln Nt 3		06/30/2020	Tax Free Exchange		1,628,984	1,641,108	281
452526 A# 3	Immucor Inc 1st Lien Term Ln Nt 1		07/02/2020	Direct		6,644,865	6,780,474	
48240@ AB 3	K2 Insurance Services LLC Delayed Draw T		05/28/2020	Direct		349,044	349,044	
48240@ AB 3	K2 Insurance Services LLC Delayed Draw T		09/29/2020	Direct		200,000	200,000	
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T		01/10/2020	Direct		169,115	170,824	
48773# AC 4	Kellermeyer Building Svcs Delayed Draw T		10/30/2020	Direct		20,138	20,341	
48773# AC 4	Kellermeyer Building Svcs Delayed Draw T		08/28/2020	Direct		23,950	24,192	
48881# AC 3	En Engineering LLC (Kene Acq) Delayed Dr		03/31/2020	Tax Free Exchange		98,464	99,443	
538030 A* 8	LivaNova USA Inc Term Ln Nt 1		06/17/2020	Direct		1,882,941	1,941,176	
552462 B# 9	Lytx Delayed Draw Term Ln Nt 1		04/30/2020	Direct		254,835	257,410	
552462 B@ 1	Lytx Term Ln Nt 1 7.000% 02/28/26		02/27/2020	Direct		2,905,512	2,960,212	
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term		12/29/2020	Direct		164,583	166,667	
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1		07/31/2020	Tax Free Exchange		234,391	236,558	324
62976# AE 6	NSM Insurance Group LLC Dollar Term Ln N		04/07/2020	Tax Free Exchange		3,880,973	3,930,347	
64027# AA 9	Nelipak Holding Co Incremental Term Ln N		10/30/2020	Tax Free Exchange		246	250	
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt		10/30/2020	Tax Free Exchange		1,515	1,541	18
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt		12/29/2020	Direct		1,249,571	1,277,032	
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt		03/31/2020	Tax Free Exchange		1,159,625	1,185,000	1,270
67113@ AB 7	OTG Management LLC Incremental DD Term L		12/31/2020	Interest Capitalization		13,583	13,583	
67113@ AB 7	OTG Management LLC Incremental DD Term L		09/30/2020	Tax Free Exchange		768,328	774,458	
67113@ AB 7	OTG Management LLC Incremental DD Term L		12/31/2020	Interest Capitalization		5,141	5,141	
67113@ AB 7	OTG Management LLC Incremental DD Term L		09/30/2020	Tax Free Exchange		322,649	322,649	59
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt		11/05/2020	Direct		127,783	127,783	
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt		12/31/2020	Interest Capitalization		12,964	12,964	
70559@ AE 6	Pegasus Global Enterprise Hlds Increment		10/16/2020	Direct		863,541	899,522	
70559@ AF 3	Pegasus Global Enterprise Hlds Increment		10/28/2020	Direct		33,399	33,399	
71667* AA 3	Petroleum Servce Group LLC Delayed Draw		03/24/2020	Direct		29,694	29,994	
74140# AA 0	Command Alkon (Potter Buyer) New Term Ln		04/23/2020	Direct		2,085,342	2,149,837	
74140# AB 8	Command Alkon (Potter Buyer) Incremental		11/18/2020	Direct		671,045	691,799	
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt		12/31/2020	Interest Capitalization		743	743	
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 6		10/05/2020	Tax Free Exchange		3,459	3,545	2
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		10/05/2020	Tax Free Exchange		90,430	91,800	79
78433* AA 1	SG Acquisition Inc (Safeguard) Term Ln N		01/27/2020	Direct		1,083,460	1,105,571	
78486@ AA 5	SSE Buyer Inc Term Ln Nt 1		06/30/2020	Direct		892,709	920,318	
78642# AA 4	Safe Home Security Inc Term Ln Nt 1		08/04/2020	Direct		991,454	1,011,688	
81389# AA 5	SecurAmerica LLC Term Ln Nt 1		12/31/2020	Interest Capitalization		14,657	14,657	
81389# AA 5	SecurAmerica LLC Term Ln Nt 6		11/24/2020	Direct		346,270	348,447	
81389# AA 5	SecurAmerica LLC Term Ln Nt 5		04/16/2020	Direct		108,846	108,846	

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81389# AA 5	SecurAmerica LLC Term Ln Nt 5		10/21/2020	Interest Capitalization		1,850	1,850	
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt		10/01/2020	Interest Capitalization		1,160	1,160	
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt		12/31/2020	Tax Free Exchange		280,715	282,368	531
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2		12/31/2020	Interest Capitalization		1,013	1,013	
81389# AD 9	SecurAmerica LLC Delayed Draw Term Ln #3		04/16/2020	Direct		39,580	39,580	
81389# AD 9	SecurAmerica LLC Delayed Draw Term Ln #3		10/21/2020	Interest Capitalization		673	673	
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 2		03/31/2020	Tax Free Exchange		1,731,770	1,764,706	
84611@ AH 6	Sovos LLC Revolver Nt 2		12/30/2020	Direct		398,624	398,624	
84756# AA 4	Spectra Finance LLC Term Ln Nt 1		12/31/2020	Interest Capitalization		1,145	1,145	
84967# AA 9	Spring Insurance Solutions LLC Term Ln N		11/23/2020	Direct		882,000	900,000	
88870T AF 5	Tivity Health Inc Term Ln A Nt 1		04/23/2020	Direct		72,423	87,365	
88870T AG 3	Tivity Health Inc Term Ln B Nt 1		05/06/2020	Direct		165,992	192,008	
89158* AD 5	Touchstone Acquisition Inc Delayed Draw		08/20/2020	Direct		400,011	407,136	
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2		11/30/2020	Interest Capitalization		54,247	54,247	
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		11/30/2020	Interest Capitalization		49,368	49,368	
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te		10/30/2020	Direct		119,945	120,851	
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te		12/30/2020	Direct		363,015	365,866	
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te		09/01/2020	Direct		31,418	31,655	
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te		04/22/2020	Direct		19,943	20,094	
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter		09/16/2020	Tax Free Exchange		26,213	28,566	215
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter		08/21/2020	Morgan Stanley & Co LLC		25,709	28,725	
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter		04/24/2020	Direct		177,575	197,306	
96145@ AA 0	Westrock Coffee Holdings LLC Term Ln Nt		03/24/2020	Direct		7,313,545	7,443,812	
96145@ AA 0	Westrock Coffee Holdings LLC Term Ln Nt		11/30/2020	Interest Capitalization		24,634	24,634	
96811* AA 5	Wildcat Buyer Co Inc Term Ln Nt 1		02/27/2020	Direct		247,847	253,552	
96811* AA 5	Wildcat Buyer Co Inc Term Ln Nt 2		05/27/2020	Tax Free Exchange		1,889	1,931	
96811* AB 3	Wildcat Buyer Co Inc Delayed Draw Term L		05/27/2020	Direct		48,116	48,663	
C2567# AA 2	WASH Multifamily Acq Inc 1st Lien Term L		08/21/2020	Morgan Stanley & Co LLC		3,983	4,451	
22526@ AB 3	Creation Holdings Inc Delayed Draw Term	A	05/04/2020	Direct		188,053	188,053	
000000 00 0	Desarrolladora Energetica SA Term Ln 1L	D	01/27/2020	Taxable Exchange		1,564,286	2,085,714	
93279# AA 3	Walnut Parent Inc Term Ln Nt 1	C	11/09/2020	Direct		1,170,000	1,200,000	
8299999.	Total - Bonds - Unaffiliated Bank Loans					119,701,311	122,952,357	4,068
8399997.	Total - Bonds - Part 3					5,946,948,962	5,823,402,500	15,839,722
8399998.	Total - Bonds - Summary Item from Part 5					380,781,820	379,152,824	1,891,912
8399999.	Total - Bonds					6,327,730,782	6,202,555,324	17,731,634
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units		12/10/2020	Direct	31,549.930	3,154,993		
000000 00 0	48 Forty Class A Pfrd		12/23/2020	Direct	54.400	54,400		
000000 00 0	Societe Generale Jr Sub Nt Perp	D	11/30/2020	Taxable Exchange	11,750,000.000	10,188,638		
000000 00 0	Australia/New Zealand Bkg Grp Jr Sub Nt	D	10/30/2020	Taxable Exchange	7,140,000.000	5,675,586		
000000 00 0	National Australia Bank Jr Sub Nt Perp	D	10/27/2020	Taxable Exchange	7,000,000.000	6,580,000		
000000 00 0	Hongkong & Shanghai Bank Jr Sub Nt Ser 3	D	10/30/2020	Taxable Exchange	5,000,000.000	4,249,000		
000000 00 0	Standard Chartered Plc Jr Sub Nt Perp	D	11/30/2020	Taxable Exchange	7,500,000.000	6,588,193		
000000 00 0	Standard Chartered Plc Jr Sub Nt Perp	D	12/22/2020	Taxable Exchange	2,500,000.000	2,218,018		
000000 00 0	Woori Bank Jr Sub Nt 4.250% Perpet	D	01/31/2020	Direct	500,000.000	504,755		6,889

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
000000 00 0	Gazprom Sub Nt Fix to Float	D	10/13/2020	Direct	525,000.000	525,000		
000000 00 0	Royal Capital BV Sr Nt	D	04/01/2020	Direct	610,000.000	601,225		10,702
000000 00 0	MAF Global Securities Jr Sub Nt	D	09/14/2020	Direct	210,000.000	212,100		289
000000 00 0	Bank of East Asia Ltd Jr Sub Nt Fix to F	D	09/15/2020	Direct	320,000.000	329,200		9,296
000000 00 0	SMC Global Power Hldgs Sr Nt Fix to Flt	D	09/23/2020	Direct	690,000.000	670,750		15,834
000000 00 0	DIB Tier 1 Sukuk 3 Ltd Jr Sub Nt	D	10/21/2020	Direct	300,000.000	318,300		4,740
000000 00 0	Itau UniBanco Hldg SA/KY Jr Sub Nt	D	10/07/2020	Direct	340,000.000	335,750		1,228
000000 00 0	Digicel Group 0.5 Ltd Sub Nt	D	12/21/2020	Direct	200,000.000	56,000		
06000B AA 0	Bangkok Bank PCL Jr Sub Nt	D	09/15/2020	Direct	585,000.000	585,000		
25381Y AC 5	Digicel Group 0.5 Ltd Sub Nt	D	11/13/2020	Interest Capitalization	3,282.000	3,282		
25381Y AC 5	Digicel Group 0.5 Ltd Sub Nt	D	06/23/2020	Taxable Exchange	172,277.000	13,305		
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred					42,863,495	XXX	48,978
8999997.	Total - Preferred Stocks - Part 3					42,863,495	XXX	48,978
8999998.	Total - Preferred Stocks - Summary Item from Part 5					754,775	XXX	9,559
8999999.	Total - Preferred Stocks					43,618,270	XXX	58,537
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
000000 00 0	Animal Supply Company Class A Units		08/14/2020	Taxable Exchange	30,000.000		XXX	
31340# 00 1	Federal Home Loan Bank Com Cl B		03/25/2020	Direct	51,200.000	5,120,000	XXX	
000000 00 0	Landsbanki Islands HF Com	B	01/31/2020	Taxable Exchange	1,151.960		XXX	
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					5,120,000	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other								
63866# 10 7	Nationwide Life & Annuity Ins Com		12/18/2020	Capital Contribution		500,000,000	XXX	
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					500,000,000	XXX	0
Common Stocks - Mutual Funds								
63867R 61 3	Nationwide Fd-R (Seed)		12/21/2020	Direct	6.970	184	XXX	
63868B 86 4	Nationwide Bailrd Cog Val Fd Inst (Seed)		12/21/2020	Direct	1,031.620	10,088	XXX	
63868D 72 0	Nationwide Loomis Destination 2065-INST		12/23/2020	Direct	537.590	5,405	XXX	
63868D 73 8	Nationwide Loomis Destination 2065-R6		12/23/2020	Direct	106,069.960	1,066,358	XXX	
63868D 74 6	Nationwide Loomis Destination 2065-R		12/23/2020	Direct	536.010	5,387	XXX	
63868D 75 3	Nationwide Loomis Destination 2065-A		12/23/2020	Direct	536.790	5,396	XXX	
63868D 76 1	Nationwide Loomis Mellon Disc Value Fund		12/21/2020	Direct	8.500	265	XXX	
63868D 77 9	Nationwide Loomis Mellon Disc Value Fund		12/21/2020	Direct	8.290	259	XXX	
63868D 78 7	Nationwide Loomis Mellon Disc Value Fund		12/21/2020	Direct	8.670	270	XXX	
63868D 80 3	Nationwide Loomis Fund -R6		12/21/2020	Direct	9.070	235	XXX	
63868D 81 1	Nationwide Loomis Mellon Disc Value Fund		12/21/2020	Direct	7.860	247	XXX	
63868D 82 9	Nationwide Loomis International Growth E		12/21/2020	Direct	9.420	268	XXX	
63868J 30 5	Nationwide Var Ins Tr Total Return Tacti		09/03/2020	Direct	1.270	13	XXX	
63868J 60 2	Nationwide Var Ins Tr IShares Global Eq		12/23/2020	Direct	602.340	8,073	XXX	
63868J 70 1	Nationwide Var Ins Tr IShares Global Eq		12/23/2020	Direct	882.640	11,258	XXX	
63868J 83 4	Nationwide Var Ins Tr Mozaic Multi-Asset		09/03/2020	Direct	1.670	16	XXX	
63868J 84 2	Nationwide Var Ins Tr Mozaic Multi-Asset		12/21/2020	Direct	2,472.500	24,314	XXX	
63868J 85 9	Nationwide Var Ins Tr Disciplined Equity		12/21/2020	Direct	17.980	238	XXX	
63868J 86 7	Nationwide Var Ins Tr Disciplined Equity		12/21/2020	Direct	4,067.510	54,189	XXX	
63868J 87 5	Nationwide Var Ins Tr Govt Money Market		05/29/2020	Direct	16.110	16	XXX	
63868J 88 3	Nationwide Var Ins Tr I Shares Fixed Inc		12/23/2020	Direct	959.150	10,666	XXX	
9499999.	Total - Common Stocks - Mutual Funds					1,203,145	XXX	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
9799997.	Total - Common Stocks - Part 3					506,323,145	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					2,924,975	XXX	
9799999.	Total - Common Stocks					509,248,120	XXX	0
9899999.	Total - Preferred and Common Stocks					552,866,390	XXX	58,537
9999999.	Total - Bonds, Preferred and Common Stocks					6,880,597,172	XXX	17,790,171

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																				
38377J 3M 3	GNMA Ser 2010-113 Cl PE	..	12/01/2020.	Paydown		1,865,698	1,865,698	1,916,130	1,883,171		(17,473)		(17,473)		1,865,698			0	62,151	09/20/2040.
455780 AG 1	Indonesia (Republic of) AID Sr Nt	..	12/01/2020.	Redemption 100.0000		200,000	200,000	218,000	202,455		(2,455)		(2,455)		200,000			0	13,350	06/01/2021.
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	..	12/01/2020.	Paydown		304,353	304,353	315,469	304,664		(311)		(311)		304,353			0	11,417	09/15/2025.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	12/01/2020.	Paydown		181,619	181,619	186,846	181,864		(245)		(245)		181,619			0	6,976	06/15/2028.
0599999.	Total - Bonds - U.S. Government					2,551,670	2,551,670	2,636,445	2,572,154	0	(20,484)	0	(20,484)	0	2,551,670	0	0	0	93,894	XXX
Bonds - All Other Government																				
000000 00 0	Argentina (Republic of) Unsec Nt	D	04/08/2020.	Direct		26,452	78,634	18,755	28,309			9,554	(9,554)		18,755		7,697	7,697		05/07/2024.
000000 00 0	Argentina (Republic of) Sr Nt	D	09/10/2020.	Taxable Exchange		164,293	349,553	81,279	129,338			48,059	(48,059)		81,279		83,015	83,015	(7)	12/31/2033.
000000 00 0	Republic of Nigeria Sr Nt	D	01/07/2020.	Direct		491,031	475,000	421,800	423,095		25		25		423,120		67,911	67,911	13,810	02/23/2038.
040114 HK 9	Argentina (Republic of) Sr Nt	D	05/20/2020.	Direct		574,663	1,525,000	421,663	636,602			214,939	(214,939)		421,663		153,001	153,001	70,409	01/26/2022.
900123 CA 6	Turkey (Republic of) Sr Nt	D	04/21/2020.	Direct		800,572	900,000	765,000	799,316		8,154		8,154		807,470		(6,898)	(6,898)	16,519	03/23/2023.
900123 CT 5	Turkey (Republic of) Sr Nt	D	06/11/2020.	Direct		637,500	600,000	624,750	624,370		(859)		(859)		623,512		13,988	13,988	29,102	04/26/2029.
1099999.	Total - Bonds - All Other Government					2,694,511	3,928,187	2,333,247	2,641,030	0	7,320	272,552	(265,232)	0	2,375,799	0	318,714	318,714	129,833	XXX
Bonds - U.S. States, Territories and Possessions																				
57582R YN 0	Massachusetts St GO Ref Ser D	..	09/01/2020.	Call 100.0000		635,000	635,000	635,000	635,000				0		635,000			0	9,603	09/01/2039.
93974C PF 1	Washington St GO Bld Amer Bd Ser D	..	08/01/2020.	Maturity		12,970,000	12,970,000	12,970,000	12,970,000				0		12,970,000			0	588,319	08/01/2020.
97705L ZH 3	Wisconsin St GO Bld Amer Bd	..	05/01/2020.	Call 100.0000		13,255,000	13,255,000	13,255,000	13,255,000				0		13,255,000			0	321,434	05/01/2023.
97705L ZJ 9	Wisconsin St GO Bld Amer Bd	..	05/01/2020.	Call 100.0000		14,440,000	14,440,000	14,440,000	14,440,000				0		14,440,000			0	361,000	05/01/2024.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					41,300,000	41,300,000	41,300,000	41,300,000	0	0	0	0	0	41,300,000	0	0	0	1,280,356	XXX
Bonds - U.S. Political Subdivisions of States																				
217039 DC 7	Coos County Oregon GO Txbl Ser B	..	06/01/2020.	Call 100.0000		555,000	555,000	555,000	555,000				0		555,000			0	13,542	06/01/2023.
251129 5D 0	Detroit Mich City Sch GO Bld Amer Bd Det	..	05/01/2020.	Call 100.0000		240,000	240,000	240,000	240,000				0		240,000			0	9,296	05/01/2039.
736688 FN 7	Portland OR Comm College GO Dist	..	06/01/2020.	Call 100.0000		570,000	570,000	570,000	570,000				0		570,000			0	13,709	06/01/2027.
815626 LE 4	Sedgwick Cnty KS GO Uni Sch Dist Bld Am	..	10/01/2020.	Call 100.0000		10,000,000	10,000,000	10,185,600	10,016,669		(16,669)		(16,669)		10,000,000			0	535,000	10/01/2023.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					11,365,000	11,365,000	11,550,600	11,381,669	0	(16,669)	0	(16,669)	0	11,365,000	0	0	0	571,547	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3128MJ 2Z 2	FHLMC Giant Pool #G08791	..	12/01/2020.	Paydown		19,224,835	19,224,835	19,486,172	19,483,352		(258,518)		(258,518)		19,224,835			0	372,990	12/15/2047.
3128MJ 3M 0	FHLMC Gold Pool #G08803	..	12/01/2020.	Paydown		18,378,383	18,378,383	18,427,918	18,427,146		(48,763)		(48,763)		18,378,383			0	350,586	03/15/2048.
3128MJ 4X 5	FHLMC Pool #G08837 4.500% 09/15/48	..	12/01/2020.	Paydown		31,311,048	31,311,048	32,380,027	32,378,341		(1,067,293)		(1,067,293)		31,311,048			0	735,418	09/15/2048.
3128MJ Q3 7	FHLMC Giant Pool #G08473	..	12/01/2020.	Paydown		936,422	936,422	960,929	958,454		(22,033)		(22,033)		936,422			0	21,075	01/15/2042.
3128MJ T8 3	FHLMC Pool #G08574 4.500% 02/15/44	..	12/01/2020.	Paydown		1,516,835	1,516,835	1,618,510	1,613,335		(96,500)		(96,500)		1,516,835			0	39,851	02/15/2044.
312904 N2 7	FHLMC REMIC Ser 1030 F	..	10/01/2020.	Paydown		1,144	1,144	1,210	1,150		(6)		(6)		1,144			0	42	12/15/2020.
312905 YJ 5	FHLMC REMIC Ser 1077-E	..	12/01/2020.	Paydown		6,819	6,819	6,910	6,806		13		13		6,819			0	296	05/15/2021.
312906 E5 5	FHLMC REMIC Ser 1116-XA	..	03/01/2020.	Paydown		1,414	1,414	1,361	1,403		11		11		1,414			0	19	08/15/2021.
312906 LL 2	FHLMC REMIC Ser 1110-Z	..	12/01/2020.	Paydown		17,442	17,442	18,136	17,507		(64)		(64)		17,442			0	763	07/15/2021.
312913 ZE 9	FHLMC REMIC Ser 1437-HD	..	12/01/2020.	Paydown		16,368	16,368	16,789	16,462		(94)		(94)		16,368			0	616	12/15/2022.
312915 UF 6	FHLMC REMIC Ser 1504 Z	..	12/01/2020.	Paydown		16,585	16,585	17,060	16,702		(117)		(117)		16,585			0	606	05/15/2023.
3132DV 3Z 6	FHLMC Pool #SD8016 3.000% 10/25/49	..	01/14/2020.	Nomura Securities Intl LLC		49,988,958	49,112,228	49,844,691	49,843,786		(190)		(190)		49,843,596		145,362	145,362	180,078	10/25/2049.
3132DV 3Z 6	FHLMC Pool #SD8016 3.000% 10/25/49	..	12/01/2020.	Paydown		18,229,232	18,229,232	18,482,981	18,484,436		(255,204)		(255,204)		18,229,232			0	355,017	10/25/2049.
3132DV 4A 0	FHLMC Pool #SD8017 3.500% 10/25/49	..	03/03/2020.	Citigroup		48,824,718	46,894,004	48,238,543	48,237,812		(5,098)		(5,098)		48,232,714		592,004	592,004	424,000	10/25/2049.
3132DV 4A 0	FHLMC Pool #SD8017 3.500% 10/25/49	..	03/01/2020.	Paydown		2,205,696	2,205,696	2,268,937	2,268,903		(63,207)		(63,207)		2,205,696			0	15,428	10/25/2049.

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
3132LA 5A 6	FGLMC Pool #V85341 4.500% 04/15/49	..	12/01/2020.	Paydown		17,196,897	17,196,897	18,042,970	18,035,464		(838,567)		(838,567)		17,196,897			0	392,300	04/15/2049.
31339D SE 9	FHLMC REMIC Ser 2416 PV	..	12/01/2020.	Paydown		49,862	49,862	50,345	49,989		(127)		(127)		49,862			0	1,617	02/15/2032.
31339G JU 6	FHLMC REMIC Ser 2367 ZK	..	12/01/2020.	Paydown		28,548	28,548	28,476	28,478		70		70		28,548			0	947	10/15/2031.
3133KG QA 9	FHLMC Pool #RA1349 3.000% 09/25/49	..	12/01/2020.	Paydown		15,083,279	15,083,279	15,422,652	15,419,738		(336,460)		(336,460)		15,083,279			0	308,108	09/25/2049.
3133KG U2 2	FHLMC Pool #RA1501 3.000% 10/25/49	..	12/01/2020.	Paydown		14,689,652	14,689,652	14,896,799	14,895,227		(205,575)		(205,575)		14,689,652			0	320,879	10/25/2049.
3133T2 YE 4	FHLMC REMIC Ser 1643-E	..	12/01/2020.	Paydown		10,961	10,961	11,188	11,010		(50)		(50)		10,961			0	380	05/15/2023.
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ	..	12/01/2020.	Paydown		108,238	108,238	113,713	109,508		(1,270)		(1,270)		108,238			0	3,652	12/15/2023.
3133T6 M4 0	FHLMC REMIC Ser 1837-Z	..	12/01/2020.	Paydown		69,315	69,315	71,460	70,050		(735)		(735)		69,315			0	2,366	04/15/2026.
3133TC 6P 8	FHLMC Structured Ser 2008 M	..	12/01/2020.	Paydown		18,135	18,135	18,821	18,442		(306)		(306)		18,135			0	714	11/20/2027.
3133TC AU 2	FHLMC Structured Ser FSPC T-9 A6	..	12/01/2020.	Paydown		229	229	220	226		4		4		229			0	8	03/25/2029.
3133TE LG 7	FHLMC REMIC Ser 2064 M	..	12/01/2020.	Paydown		5,503	5,503	5,644	5,579		(76)		(76)		5,503			0	170	06/15/2028.
3133TK 5S 5	FHLMC REMIC Ser 2136-A	..	04/01/2020.	Paydown		2,393	2,393	2,244	2,383		10		10		2,393			0	28	03/15/2029.
31358E RK 0	FNMA REMIC Ser 1990-72B	..	07/01/2020.	Paydown		1,277	1,277	1,247	1,268		9		9		1,277			0	30	07/25/2020.
31358G X4 4	FNMA REMIC Ser 1991-56G	..	08/01/2020.	Paydown		4,851	4,851	4,764	4,820		32		32		4,851			0	146	06/25/2021.
31358H GT 6	FNMA REMIC Ser 1991-73A	..	12/01/2020.	Paydown		2,899	2,899	2,785	2,872		26		26		2,899			0	121	07/25/2021.
31358H H4 0	FNMA REMIC Ser 1991-98J	..	12/01/2020.	Paydown		9,863	9,863	10,166	9,864		(1)		(1)		9,863			0	482	08/25/2021.
31358J HU 8	FNMA REMIC Ser 1991-113 ZE	..	12/01/2020.	Paydown		1,393	1,393	1,433	1,395		(2)		(2)		1,393			0	56	09/25/2021.
31358M Q4 9	FNMA REMIC Ser G1992-42 Z	..	12/01/2020.	Paydown		19,690	19,690	19,555	19,584		106		106		19,690			0	710	07/25/2022.
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ	..	12/01/2020.	Paydown		105,657	105,657	108,704	106,016		(359)		(359)		105,657			0	3,726	07/25/2022.
31359B DN 4	FNMA REMIC Ser 1993-115G	..	12/01/2020.	Paydown		60,989	60,989	55,567	59,823		1,166		1,166		60,989			0	1,817	07/25/2023.
31359B ZK 6	FNMA REMIC Ser 1993-119GA	..	12/01/2020.	Paydown		13,728	13,728	13,547	13,646		81		81		13,728			0	483	07/25/2023.
31359E LJ 8	FNMA REMIC Ser 1993-204ZA	..	12/01/2020.	Paydown		143,632	143,632	130,887	139,662		3,970		3,970		143,632			0	5,018	10/25/2023.
31359G DE 3	FNMA REMIC Ser 1993-225 CI UB	..	12/01/2020.	Paydown		37,322	37,322	37,923	37,474		(152)		(152)		37,322			0	1,287	12/25/2023.
31359G P3 4	FNMA REMIC Ser 1994-37L	..	12/01/2020.	Paydown		52,275	52,275	53,081	52,261		14		14		52,275			0	1,781	03/25/2024.
31359K ZR 1	FNMA REMIC Ser 1996-45 CI K	..	12/01/2020.	Paydown		17,207	17,207	17,551	17,229		(22)		(22)		17,207			0	602	09/25/2021.
31359Q UN 2	FNMA REMIC Ser 1997-56 Z	..	12/01/2020.	Paydown		30,308	30,308	30,840	30,533		(225)		(225)		30,308			0	1,365	09/18/2027.
31359T 6P 8	FNMA REMIC Ser 1998-37 CI VZ	..	12/01/2020.	Paydown		156,351	156,351	160,992	157,345		(993)		(993)		156,351			0	5,039	06/17/2028.
31359U TL 9	FNMA REMIC Ser 1998-54C	..	12/01/2020.	Paydown		6,981	6,981	7,007	6,984		(2)		(2)		6,981			0	197	09/18/2028.
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ	..	12/01/2020.	Paydown		98,202	98,202	100,738	99,537		(1,335)		(1,335)		98,202			0	5,423	10/17/2038.
313603 2H 4	FNMA REMIC Ser 1990-35E	..	03/01/2020.	Paydown		2	2	2	2				0		2			0		04/25/2020.
313603 YL 0	FNMA REMIC Ser 1990-16E	..	02/01/2020.	Paydown		437	437	444	435		2		2		437			0	5	03/25/2020.
3137A7 2J 8	FHLMC REMIC Ser 3803 CI CP	..	12/01/2020.	Paydown		8,531,727	8,531,727	8,145,133	8,417,474		114,253		114,253		8,531,727			0	207,644	01/15/2040.
3137A8 3L 0	FHLMC REMIC Ser 3820 CI DB	..	12/01/2020.	Paydown		18,334,027	18,334,027	17,537,643	18,158,939		175,088		175,088		18,334,027			0	432,207	11/15/2038.
31381H TQ 9	FNMA DUS Pool #461459 5.450% 11/25/23	..	12/01/2020.	Paydown		655,392	655,392	674,542	658,039		(2,647)		(2,647)		655,392			0	19,523	11/25/2023.
31381H TR 7	FNMA DUS Pool #461460 5.350% 09/25/23	..	12/01/2020.	Paydown		207,938	207,938	213,656	208,656		(718)		(718)		207,938			0	6,185	09/25/2023.
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28	..	12/01/2020.	Paydown		29,447	29,447	34,991	32,576		(3,129)		(3,129)		29,447			0	1,072	01/25/2028.
31381L TV 9	FNMA Pool #464164 5.920% 01/25/35	..	12/01/2020.	Paydown		38,367	38,367	42,869	41,690		(3,323)		(3,323)		38,367			0	1,244	01/25/2035.
31381N K9 3	FNMA Pool #465720 4.030% 10/25/20	..	04/01/2020.	Paydown		7,369,279	7,369,279	7,778,619	7,391,139		(21,860)		(21,860)		7,369,279			0	100,334	10/25/2020.
31381N V3 4	FNMA Pool #466034 6.210% 12/25/29	..	12/01/2020.	Paydown		95,177	95,177	108,561	103,516		(8,340)		(8,340)		95,177			0	3,236	12/25/2029.
31381N WH 2	FNMA Pool #466048 3.680% 09/25/20	..	05/01/2020.	Paydown		5,855,818	5,855,818	6,042,472	5,859,585		(3,767)		(3,767)		5,855,818			0	90,592	09/25/2020.
31381N XT 5	FNMA Pool #466090 3.280% 10/25/20	..	06/01/2020.	Paydown		12,178,819	12,178,819	12,178,819	12,178,819				0		12,178,819			0	202,030	10/25/2020.
31381P KS 6	FNMA Pool #466605 6.340% 01/25/29	..	12/01/2020.	Paydown		52,899	52,899	61,379	57,962		(5,063)		(5,063)		52,899			0	1,836	01/25/2029.

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
31381T KS 8	FNMA Pool #470205 6.740% 07/25/29		12/01/2020.	Paydown		59,060	59,060	71,048	66,423		(7,363)		(7,363)		59,060			0	2,224	07/25/2029.
31384V QL 9	FNMA Pool #535159 7.000% 02/25/30		12/01/2020.	Paydown		21,857	21,857	21,156	21,274		584		584		21,857			0	818	02/25/2030.
3138A9 CV 4	FNMA Pool #AH7283 4.000% 03/25/41		12/01/2020.	Paydown		774,380	774,380	781,972	781,109		(6,729)		(6,729)		774,380			0	17,433	03/25/2041.
3138AB YQ 6	FNMA Pool #AH9718 4.000% 04/25/41		12/01/2020.	Paydown		927,789	927,789	936,885	935,722		(7,933)		(7,933)		927,789			0	24,133	04/25/2041.
3138AC AR 8	FNMA Pool #AH9915 3.500% 04/25/41		12/01/2020.	Paydown		329,803	329,803	333,668	333,122		(3,319)		(3,319)		329,803			0	6,495	04/25/2041.
3138AP JX 7	FNMA Pool #AI9277 4.000% 08/25/41		12/01/2020.	Paydown		511,569	511,569	516,585	516,132		(4,563)		(4,563)		511,569			0	14,159	08/25/2041.
3138EG N4 2	FNMA Pool #AL0410 4.405% 06/25/21		12/01/2020.	Paydown		11,894,612	11,894,612	12,727,235	12,011,047		(116,435)		(116,435)		11,894,612			0	409,326	06/25/2021.
3138EK TC 9	FNMA Pool #AL3246 3.500% 10/25/42		12/01/2020.	Paydown		5,751,452	5,751,452	5,792,880	5,788,052		(36,600)		(36,600)		5,751,452			0	124,874	10/25/2042.
3138EL GL 1	FNMA Pool #AL3802 3.000% 02/25/28		12/01/2020.	Paydown		393,204	393,204	402,666	399,660		(6,456)		(6,456)		393,204			0	6,472	02/25/2028.
3138L2 PT 8	FNMA Pool #AM2233 7.250% 01/25/31		12/01/2020.	Paydown		17,006	17,006	21,574	20,068		(3,062)		(3,062)		17,006			0	691	01/25/2031.
3138L2 TX 5	FNMA Pool #AM2365 7.190% 02/25/31		12/01/2020.	Paydown		29,277	29,277	37,228	34,618		(5,341)		(5,341)		29,277			0	1,179	02/25/2031.
3138LU XW 0	FNMA Pool #AO4292 3.000% 07/25/42		12/01/2020.	Paydown		1,381,209	1,381,209	1,437,321	1,429,793		(48,584)		(48,584)		1,381,209			0	25,850	07/25/2042.
3138M0 JU 5	FNMA Pool #AO8374 3.000% 07/25/42		12/01/2020.	Paydown		2,185,912	2,185,912	2,274,715	2,261,331		(75,419)		(75,419)		2,185,912			0	37,864	07/25/2042.
3138M6 QU 4	FNMA Pool #AP3166 3.000% 08/25/42		12/01/2020.	Paydown		924,331	924,331	961,882	956,846		(32,515)		(32,515)		924,331			0	17,156	08/25/2042.
3138MJ HZ 5	FNMA Pool #AQ2947 2.500% 11/25/27		12/01/2020.	Paydown		459,950	459,950	458,297	458,619		1,332		1,332		459,950			0	5,662	11/25/2027.
3138MR ML 2	FNMA Pool #AQ9362 2.500% 01/25/28		12/01/2020.	Paydown		5,095,071	5,095,071	5,060,042	5,068,932		26,139		26,139		5,095,071			0	73,058	01/25/2028.
3138W9 GS 3	FNMA Pool #AS0208 3.500% 08/25/43		12/01/2020.	Paydown		6,665,175	6,665,175	6,605,292	6,609,416		55,759		55,759		6,665,175			0	132,252	08/25/2043.
3138W9 GU 8	FNMA Pool # AS0210 3.500% 08/25/43		12/01/2020.	Paydown		4,343,298	4,343,298	4,360,942	4,358,592		(15,294)		(15,294)		4,343,298			0	96,245	08/25/2043.
3138WD FK 2	FNMA Pool #AS3769 4.000% 11/25/39		12/01/2020.	Paydown		2,994,361	2,994,361	3,205,136	3,191,318		(196,957)		(196,957)		2,994,361			0	59,302	11/25/2039.
3138WF LC 8	FNMA Pool #AS5722 3.500% 09/01/45		12/01/2020.	Paydown		21,719,443	21,719,443	22,442,293	22,402,624		(683,181)		(683,181)		21,719,443			0	481,207	09/01/2045.
3138WQ AY 8	FNMA Pool #AT2722 3.000% 05/25/43		12/01/2020.	Paydown		686,536	686,536	667,335	669,063		17,473		17,473		686,536			0	13,195	05/25/2043.
3138WQ B8 4	FNMA Pool #AT2762 2.500% 05/25/28		12/01/2020.	Paydown		527,218	527,218	522,934	523,963		3,255		3,255		527,218			0	7,496	05/25/2028.
3138WW BK 4	FNMA Pool #AT8141 3.000% 08/25/43		12/01/2020.	Paydown		1,459,109	1,459,109	1,412,657	1,417,423		41,686		41,686		1,459,109			0	25,916	08/25/2043.
3138X0 Z3 5	FNMA Pool #AU1661 2.500% 07/25/28		12/01/2020.	Paydown		1,405,157	1,405,157	1,393,740	1,396,554		8,602		8,602		1,405,157			0	19,423	07/25/2028.
3138X2 LF 9	FNMA Pool #AU3025 3.000% 08/25/43		12/01/2020.	Paydown		1,694,927	1,694,927	1,640,967	1,645,430		49,497		49,497		1,694,927			0	31,466	08/25/2043.
3138X3 AQ 5	FNMA Pool #AU3614 3.000% 07/25/43		12/01/2020.	Paydown		1,248,098	1,248,098	1,208,363	1,212,684		35,414		35,414		1,248,098			0	22,696	07/25/2043.
3138X6 KE 4	FNMA Pool #AU6592 3.500% 01/25/44		12/01/2020.	Paydown		965,445	965,445	979,248	978,415		(12,970)		(12,970)		965,445			0	21,440	01/25/2044.
3138X9 SH 3	FNMA Pool #AU9519 3.500% 10/25/43		12/01/2020.	Paydown		2,992,654	2,992,654	3,057,023	3,052,372		(59,718)		(59,718)		2,992,654			0	64,816	10/25/2043.
3138XH D5 7	FNMA Pool #AV5523 4.500% 01/25/44		12/01/2020.	Paydown		377,463	377,463	404,770	403,574		(26,111)		(26,111)		377,463			0	12,513	01/25/2044.
3138XJ 3K 1	FNMA Pool #AV7101 3.500% 03/25/44		12/01/2020.	Paydown		1,159,008	1,159,008	1,166,931	1,166,305		(7,297)		(7,297)		1,159,008			0	23,700	03/25/2044.
3138XJ 3Y 1	FNMA Pool #AV7114 4.500% 03/25/44		12/01/2020.	Paydown		905,750	905,750	972,832	969,810		(64,061)		(64,061)		905,750			0	21,198	03/25/2044.
3138XK 3B 8	FNMA Pool #AV7993 4.500% 02/25/44		12/01/2020.	Paydown		22,828	22,828	24,480	24,367		(1,538)		(1,538)		22,828			0	561	02/25/2044.
3138XU VB 5	FNMA Pool #AW5109 4.000% 08/25/44		12/01/2020.	Paydown		3,453,376	3,453,376	3,664,086	3,655,931		(202,555)		(202,555)		3,453,376			0	78,104	08/25/2044.
3138Y6 3L 6	FNMA Pool #AX5302 4.000% 01/25/42		12/01/2020.	Paydown		8,402,074	8,402,074	8,979,716	8,943,801		(541,727)		(541,727)		8,402,074			0	210,031	01/25/2042.
3138Y8 F6 2	FNMA Pool #AX6488 4.000% 11/25/44		12/01/2020.	Paydown		3,850,183	3,850,183	4,118,493	4,107,901		(257,718)		(257,718)		3,850,183			0	84,413	11/25/2044.
31392C PT 5	FNMA REMIC Ser 2002-21 Cl PE		12/01/2020.	Paydown		20,386	20,386	20,978	20,808		(422)		(422)		20,386			0	699	04/25/2032.
31392E 5J 5	FNMA REMIC Ser 2002-79 Cl CB		12/01/2020.	Paydown		210,464	210,464	207,274	209,346		1,118		1,118		210,464			0	6,158	11/25/2022.
31392J YQ 6	FNMA REMIC Tr Ser 2003 W3 Cl 2A5		12/01/2020.	Paydown		57,448	57,448	58,417	58,106		(658)		(658)		57,448			0	1,887	06/25/2042.
31392T WT 0	FHLMC REMIC Ser 2478 JF		12/01/2020.	Paydown		15,088	15,088	15,715	15,173		(85)		(85)		15,088			0	471	08/15/2022.
31392W G9 5	FHLMC REMIC Ser 2516 Cl EH		12/01/2020.	Paydown		204,662	204,662	206,709	204,571		92		92		204,662			0	6,089	10/15/2022.
31393A FD 4	FNMA REMIC Ser 2003-28 Cl TC		12/01/2020.	Paydown		242,582	242,582	257,137	243,687		(1,105)		(1,105)		242,582			0	7,007	04/25/2023.
31393A ZB 6	FNMA REMIC Ser 2003-30 Cl BC		12/01/2020.	Paydown		315,667	315,667	334,213	316,801		(1,134)		(1,134)		315,667			0	8,943	04/25/2023.

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
31393B 3W 3	FNMA REMIC Ser 2003-51 Cl QH		12/01/2020.	Paydown		643,500	643,500	662,805	650,885		(7,385)		(7,385)		643,500			0	19,446	06/25/2033.
31393C PD 9	FNMA REMIC Ser 2003-55 Cl CD		12/01/2020.	Paydown		36,868	36,868	36,482	36,694		173		173		36,868			0	1,005	06/25/2023.
31393C QH 9	FNMA REMIC Ser 2003-55 Cl HY		12/01/2020.	Paydown		138,838	138,838	142,114	138,953		(115)		(115)		138,838			0	3,706	06/25/2023.
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4		12/01/2020.	Paydown		176,584	176,584	176,577	176,065		519		519		176,584			0	4,344	06/25/2043.
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8		12/01/2020.	Paydown		425,451	425,451	412,250	419,100		6,351		6,351		425,451			0	11,429	06/25/2043.
31393F 4B 9	FHLMC REMIC Ser 2528 Cl KM		12/01/2020.	Paydown		64,127	64,127	65,255	64,231		(104)		(104)		64,127			0	1,827	11/15/2022.
31393F PA 8	FHLMC REMIC Ser 2532 Cl PH		12/01/2020.	Paydown		395,050	395,050	406,038	399,887		(4,837)		(4,837)		395,050			0	13,298	12/15/2032.
31393J 6E 3	FHLMC REMIC Ser 2556 Cl TC		12/01/2020.	Paydown		72,602	72,602	76,050	72,907		(305)		(305)		72,602			0	2,091	01/15/2023.
31393N AH 2	FHLMC REMIC Ser 2587 Cl KG		12/01/2020.	Paydown		234,130	234,130	240,569	237,068		(2,938)		(2,938)		234,130			0	6,122	03/15/2033.
31393P DY 7	FHLMC REMIC Ser 2595 Cl GC		12/01/2020.	Paydown		136,378	136,378	143,112	136,997		(619)		(619)		136,378			0	3,905	04/15/2023.
31393P RF 3	FHLMC REMIC Ser 2603 Cl C		12/01/2020.	Paydown		111,232	111,232	117,715	111,920		(688)		(688)		111,232			0	3,171	04/15/2023.
31393T CC 8	FNMA REMIC Ser 2003-92 Cl MB		12/01/2020.	Paydown		110,024	110,024	105,338	108,897		1,127		1,127		110,024			0	2,934	09/25/2023.
31393U HG 1	FNMA REMIC Ser 2003-120 Cl JD		12/01/2020.	Paydown		163,654	163,654	163,347	163,147		507		507		163,654			0	4,352	12/25/2023.
31393U QG 1	FNMA REMIC Ser 2003-117 Cl MD		12/01/2020.	Paydown		441,935	441,935	412,795	435,345		6,590		6,590		441,935			0	11,755	12/25/2023.
31393V 4V 0	FHLMC REMIC Ser 2627 Cl MW		12/01/2020.	Paydown		120,667	120,667	122,194	120,665		2		2		120,667			0	3,194	06/15/2023.
31393Y 4J 1	FNMA REMIC Ser 2004-51 Cl KW		12/01/2020.	Paydown		137,498	137,498	136,896	136,976		522		522		137,498			0	4,019	07/25/2024.
31394A PF 7	FNMA REMIC Ser 2004-65 Cl ZA		12/01/2020.	Paydown		1,467,202	1,467,202	1,398,856	1,426,967		40,235		40,235		1,467,202			0	37,972	08/25/2034.
31394A XM 3	FNMA Gtd Grantor Tr Ser2004-T4 ClA9		12/01/2020.	Paydown		99,433	99,433	100,058	99,781		(348)		(348)		99,433			0	2,572	08/25/2034.
31394B 6M 1	FNMA REMIC Ser 2005-6 Cl MB		12/01/2020.	Paydown		396,692	396,692	397,373	395,718		973		973		396,692			0	10,575	02/25/2025.
31394B DH 4	FNMA REMIC Ser 2004-78 Cl Z		12/01/2020.	Paydown		1,441,477	1,441,477	1,463,515	1,450,668		(9,191)		(9,191)		1,441,477			0	39,728	11/25/2034.
31394B FS 8	FNMA REMIC Ser 2004-79 Cl ZD		12/01/2020.	Paydown		5,363,353	5,363,353	5,430,511	5,393,104		(29,750)		(29,750)		5,363,353			0	163,704	11/25/2034.
31394D E4 8	FNMA REMIC Ser 2005-53 Cl MJ		12/01/2020.	Paydown		589,412	589,412	606,726	594,538		(5,126)		(5,126)		589,412			0	17,214	06/25/2035.
31394D JW 1	FNMA REMIC Ser 2005-W2 Cl A8		12/01/2020.	Paydown		920,464	920,464	914,613	915,908		4,556		4,556		920,464			0	27,036	05/25/2035.
31394D VB 3	FNMA REMIC Ser 2005-43 Cl GC		12/01/2020.	Paydown		334,069	334,069	351,607	340,116		(6,047)		(6,047)		334,069			0	9,941	05/25/2035.
31394F H7 3	FNMA REMIC Ser 2005-83 Cl LB		12/01/2020.	Paydown		2,804,418	2,804,418	2,755,413	2,791,333		13,085		13,085		2,804,418			0	90,860	10/25/2035.
31394G S8 7	FHLMC REMIC Ser 2657 Cl DT		12/01/2020.	Paydown		93,962	93,962	86,900	92,650		1,313		1,313		93,962			0	2,452	08/15/2023.
31394H 4W 8	FHLMC REMIC Ser 2664 Cl AY		12/01/2020.	Paydown		228,808	228,808	212,148	225,597		3,211		3,211		228,808			0	6,242	08/15/2023.
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB		12/01/2020.	Paydown		75,218	75,218	77,286	75,754		(536)		(536)		75,218			0	2,103	09/15/2023.
31394J KW 6	FHLMC REMIC Ser 2673 Cl QL		12/01/2020.	Paydown		679,354	679,354	695,212	680,656		(1,302)		(1,302)		679,354			0	19,659	09/15/2023.
31394J MS 3	FHLMC REMIC Ser 2676 Cl KY		12/01/2020.	Paydown		490,032	490,032	463,725	485,034		4,998		4,998		490,032			0	12,974	09/15/2023.
31394J YA 9	FHLMC REMIC Ser 2697 Cl LG		12/01/2020.	Paydown		223,551	223,551	199,869	219,355		4,196		4,196		223,551			0	5,391	10/15/2023.
31394L N5 7	FHLMC REMIC Ser 2701 Cl AC		12/01/2020.	Paydown		301,622	301,622	280,885	297,630		3,992		3,992		301,622			0	7,667	11/15/2023.
31394M YB 0	FHLMC REMIC Ser 2720 Cl PC		12/01/2020.	Paydown		113,364	113,364	105,534	111,412		1,951		1,951		113,364			0	3,035	12/15/2023.
31394U ZS 4	FHLMC REMIC Ser 2005-112 Cl NE		12/01/2020.	Paydown		1,223,791	1,223,791	1,295,307	1,246,291		(22,500)		(22,500)		1,223,791			0	45,012	12/25/2035.
31394Y XS 8	FHLMC REMIC Ser 2811 Cl DT		12/01/2020.	Paydown		82,138	82,138	81,265	81,843		295		295		82,138			0	2,185	06/15/2024.
31395B R3 9	FNMA REMIC Ser 2006-24 Cl Z		12/01/2020.	Paydown		5,293,433	5,293,433	5,402,566	5,346,158		(52,725)		(52,725)		5,293,433			0	166,641	04/25/2036.
31395D J4 2	FNMA REMIC Ser 2006-43 Cl KD		12/01/2020.	Paydown		493,481	493,481	518,464	501,800		(8,319)		(8,319)		493,481			0	15,052	06/25/2036.
31395G M4 1	FHLMC REMIC Ser 2868 Cl AV		12/01/2020.	Paydown		263,423	263,423	263,464	263,019		404		404		263,423			0	7,168	08/15/2024.
31395J MG 8	FHLMC REMIC Ser 2892 Cl AD		12/01/2020.	Paydown		69,372	69,372	69,329	69,258		115		115		69,372			0	1,859	11/15/2024.
31395K HE 6	FHLMC REMIC Ser 2904 Cl PE		12/01/2020.	Paydown		874,290	874,290	907,895	887,453		(13,163)		(13,163)		874,290			0	29,318	12/15/2034.
31395M 5N 5	FHLMC REMIC Ser 2939 Cl DK		12/01/2020.	Paydown		298,559	298,559	306,163	300,572		(2,013)		(2,013)		298,559			0	10,290	02/15/2030.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31395U QH 7	FHLMC REMIC Ser 2982 Cl PE	..	12/01/2020.	Paydown		1,077,288	1,077,288	1,048,168	1,065,660		11,629		11,629		1,077,288			0	33,242	05/15/2035.
31395X MD 4	FHLMC REMIC Ser 3025 Cl ZC	..	12/01/2020.	Paydown		1,027,023	1,027,023	1,017,031	1,020,368		6,655		6,655		1,027,023			0	25,939	08/15/2035.
31395X WS 0	FHLMC REMIC Ser 3019 Cl ZQ	..	12/01/2020.	Paydown		7,702,376	7,702,376	7,639,725	7,660,573		41,803		41,803		7,702,376			0	214,265	06/15/2035.
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z	..	12/01/2020.	Paydown		1,076,118	1,076,118	1,098,320	1,088,071		(11,953)		(11,953)		1,076,118			0	31,317	11/15/2035.
31396J UF 0	FHLMC REMIC Ser 3143 Cl B	..	12/01/2020.	Paydown		335,795	335,795	326,246	332,752		3,043		3,043		335,795			0	9,989	04/15/2026.
31396T KH 5	FHLMC REMIC Ser 3174 Cl DG	..	12/01/2020.	Paydown		603,911	603,911	635,617	615,671		(11,760)		(11,760)		603,911			0	11,466	06/15/2036.
31396T QY 2	FHLMC REMIC Ser 3174 Cl PZ	..	12/01/2020.	Paydown		1,712,062	1,712,062	1,703,128	1,705,447		6,615		6,615		1,712,062			0	48,762	01/15/2036.
31396W Q7 4	FNMA REMIC Ser 2007-74 Cl ZE	..	12/01/2020.	Paydown		1,203,847	1,203,847	1,227,109	1,213,643		(9,796)		(9,796)		1,203,847			0	38,330	08/25/2037.
31396X FY 5	FNMA REMIC Ser 2007-77 Cl PE	..	12/01/2020.	Paydown		1,060,826	1,060,826	1,088,010	1,065,731		(4,905)		(4,905)		1,060,826			0	34,576	08/25/2037.
31396X HW 7	FNMA REMIC Ser 2007-77 Cl DC	..	12/01/2020.	Paydown		903,861	903,861	932,389	913,410		(9,549)		(9,549)		903,861			0	28,828	08/25/2037.
31396Y F7 2	FNMA REMIC Ser 2008-29 Cl ZA	..	12/01/2020.	Paydown		997,980	997,980	947,734	968,483		29,497		29,497		997,980			0	25,587	04/25/2038.
31397A 6C 2	FHLMC REMIC Ser 3209 Cl TZ	..	12/01/2020.	Paydown		391,208	391,208	384,664	387,212		3,995		3,995		391,208			0	11,281	08/15/2036.
31397A QF 3	FHLMC REMIC Ser 3203 Cl LX	..	12/01/2020.	Paydown		95,565	95,565	101,419	98,225		(2,660)		(2,660)		95,565			0	3,704	08/15/2036.
31397B PV 7	FHLMC REMIC Ser 3230 Cl NE	..	12/01/2020.	Paydown		712,279	712,279	727,414	717,597		(5,319)		(5,319)		712,279			0	17,079	10/15/2036.
31397F QV 7	FHLMC REMIC Ser 3290 Cl PE	..	12/01/2020.	Paydown		646,054	646,054	662,407	651,591		(5,538)		(5,538)		646,054			0	19,102	03/15/2037.
31397G 5Y 2	FHLMC REMIC Ser 3287 Cl GD	..	12/01/2020.	Paydown		455,012	455,012	468,947	460,042		(5,030)		(5,030)		455,012			0	13,730	03/15/2037.
31397J RP 1	FHLMC REMIC Ser 3345 Cl JN	..	12/01/2020.	Paydown		1,826,206	1,826,206	1,866,154	1,835,801		(9,595)		(9,595)		1,826,206			0	56,447	07/15/2037.
31397K AN 1	FHLMC REMIC Ser 3354 Cl PH	..	12/01/2020.	Paydown		1,039,740	1,039,740	1,083,929	1,052,692		(12,951)		(12,951)		1,039,740			0	32,283	08/15/2037.
31397M TV 9	FNMA REMIC Ser 2008-84 Cl L	..	12/01/2020.	Paydown		303,496	303,496	317,912	308,169		(4,674)		(4,674)		303,496			0	4,125	09/25/2038.
31397W QB 4	FHLMC REMIC Ser 3473 Cl CH	..	12/01/2020.	Paydown		603,572	603,572	621,220	611,367		(7,795)		(7,795)		603,572			0	20,088	07/15/2038.
31398F EF 4	FNMA REMIC Ser 2009-77 Cl PX	..	12/01/2020.	Paydown		680,357	680,357	698,217	683,639		(3,282)		(3,282)		680,357			0	17,735	10/25/2039.
31398J LB 7	FHLMC REMIC Ser 3561 Cl PE	..	12/01/2020.	Paydown		2,002,834	2,002,834	2,066,049	2,021,754		(18,920)		(18,920)		2,002,834			0	56,039	08/15/2039.
31398K 6C 9	FHLMC REMIC Ser 3585 Cl UB	..	12/01/2020.	Paydown		1,621,979	1,621,979	1,575,854	1,599,144		22,835		22,835		1,621,979			0	39,632	10/15/2039.
31398K KA 7	FHLMC REMIC Ser 3591 Cl BL	..	12/01/2020.	Paydown		1,567,539	1,567,539	1,534,229	1,553,162		14,377		14,377		1,567,539			0	40,792	10/15/2039.
31398N MH 4	FNMA REMIC Ser 2010-114 Cl BY	..	12/01/2020.	Paydown		1,434,402	1,434,402	1,459,504	1,440,318		(5,916)		(5,916)		1,434,402			0	31,873	10/25/2040.
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35	..	12/01/2020.	Paydown		46,319	46,319	47,368	47,202		(883)		(883)		46,319			0	1,428	07/25/2035.
31406J Y8 0	FNMA Pool #811735 4.000% 03/25/20	..	03/01/2020.	Paydown		1,244	1,244	1,181	1,239		6		6		1,244			0	8	03/25/2020.
3140J7 XW 0	FNMA Pool #BM3392 4.000% 01/25/48	..	12/01/2020.	Paydown		16,195,753	16,195,753	16,538,647	16,533,393		(337,640)		(337,640)		16,195,753			0	361,982	01/25/2048.
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48	..	12/01/2020.	Paydown		9,173,607	9,173,607	9,359,945	9,354,605		(180,999)		(180,999)		9,173,607			0	209,837	05/25/2048.
3140Q9 N2 5	FNMA Pool #CA2208 4.500% 08/25/48	..	12/01/2020.	Paydown		7,907,799	7,907,799	8,221,640	8,219,586		(311,787)		(311,787)		7,907,799			0	184,871	08/25/2048.
3140QC KE 5	FNMA Pool #CA4792 3.000% 12/25/49	..	12/01/2020.	Paydown		16,875,875	16,875,875	17,093,415	17,092,801		(216,926)		(216,926)		16,875,875			0	379,432	12/25/2049.
3140X3 AX 6	FNMA Pool #FM0021 4.000% 03/25/49	..	03/03/2020.	Citigroup		22,145,931	20,957,262	21,802,101	21,801,990		(3,158)		(3,158)		21,798,832		347,099	347,099	216,558	03/25/2049.
3140X3 AX 6	FNMA Pool #FM0021 4.000% 03/25/49	..	03/01/2020.	Paydown		2,857,481	2,857,481	2,972,673	2,972,658		(115,177)		(115,177)		2,857,481			0	18,640	03/25/2049.
31411D FZ 7	FNMA Pool #904784 2.125% 12/25/36	..	12/01/2020.	Paydown		12,746	12,746	12,802	12,794		(47)		(47)		12,746			0	204	12/25/2036.
31412P GX 3	FNMA Pool #930914 4.000% 04/25/39	..	12/01/2020.	Paydown		973,447	973,447	970,861	970,857		2,590		2,590		973,447			0	20,002	04/25/2039.
31412U Z4 5	FNMA Pool #935563 4.000% 09/25/39	..	12/01/2020.	Paydown		308,009	308,009	311,029	310,635		(2,626)		(2,626)		308,009			0	7,790	09/25/2039.
31414U 2A 5	FNMA Pool #976969 6.000% 02/25/38	..	12/01/2020.	Paydown		102,942	102,942	102,524	102,524		418		418		102,942			0	3,549	02/25/2038.
31414U XN 3	FNMA Pool #976885 6.000% 04/25/38	..	12/01/2020.	Paydown		15,893	15,893	15,978	15,962		(68)		(68)		15,893			0	549	04/25/2038.
31416H ZM 0	FNMA Pool #AA0747 4.000% 03/25/39	..	12/01/2020.	Paydown		391,156	391,156	385,640	386,078		5,078		5,078		391,156			0	7,692	03/25/2039.
31417C 5A 9	FNMA Pool #AB6240 3.500% 09/25/42	..	12/01/2020.	Paydown		1,018,313	1,018,313	1,032,235	1,030,713		(12,400)		(12,400)		1,018,313			0	19,339	09/25/2042.
31417G D6 0	FNMA Pool #AB9124 2.500% 04/25/28	..	12/01/2020.	Paydown		553,984	553,984	555,975	554,953		(968)		(968)		553,984			0	7,147	04/25/2028.
31417G FN 1	FNMA Pool #AB9172 2.500% 04/25/28	..	12/01/2020.	Paydown		952,916	952,916	949,491	950,085		2,830		2,830		952,916			0	13,133	04/25/2028.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31418A JV 1	FNMA Pool #MA1175 3.000% 08/25/42	..	12/01/2020.	Paydown		2,012,210	2,012,210	2,093,956	2,084,035		(71,825)		(71,825)		2,012,210			0	39,067	08/25/2042.
31418B AP 1	FNMA Pool #MA1813 4.500% 03/25/44	..	12/01/2020.	Paydown		931,905	931,905	999,323	995,938		(64,033)		(64,033)		931,905			0	23,890	03/25/2044.
31418B B6 2	FNMA Pool #MA1860 4.500% 04/25/44	..	12/01/2020.	Paydown		1,547,005	1,547,005	1,659,405	1,653,737		(106,732)		(106,732)		1,547,005			0	40,079	04/25/2044.
31418C 3E 2	FNMA Pool #MA3496 4.500% 10/25/48	..	12/01/2020.	Paydown		38,303,279	38,303,279	39,606,488	39,597,285		(1,294,006)		(1,294,006)		38,303,279			0	927,253	10/25/2048.
31418C XN 9	FNMA Pool #MA3384 4.000% 06/25/48	..	12/01/2020.	Paydown		19,546,882	19,546,882	19,917,967	19,911,342		(364,460)		(364,460)		19,546,882			0	432,004	06/25/2048.
31418D BF 8	FNMA Pool #MA3637 3.500% 04/25/49	..	12/01/2020.	Paydown		45,407,577	45,407,577	46,095,786	46,091,516		(683,939)		(683,939)		45,407,577			0	864,359	04/25/2049.
31418D EU 2	FNMA Pool #MA3746 4.000% 08/25/49	..	01/14/2020.	Bank of America BISD Dealer		48,282,572	46,333,315	48,193,887	48,190,760		(636)		(636)		48,190,125		92,447	92,447	226,518	08/25/2049.
31418D EU 2	FNMA Pool #MA3746 4.000% 08/25/49	..	01/01/2020.	Paydown		1,344,466	1,344,466	1,398,455	1,398,364		(53,898)		(53,898)		1,344,466			0	4,482	08/25/2049.
31419A DT 1	FNMA Pool #AE0113 4.000% 07/25/40	..	12/01/2020.	Paydown		643,732	643,732	644,813	644,557		(825)		(825)		643,732			0	15,723	07/25/2040.
31419E X5 3	FNMA Pool #AE4299 4.000% 09/25/40	..	12/01/2020.	Paydown		739,484	739,484	746,734	745,664		(6,180)		(6,180)		739,484			0	19,264	09/25/2040.
31419F SN 7	FNMA Pool #AE5024 4.000% 12/25/40	..	12/01/2020.	Paydown		2,030,309	2,030,309	2,029,912	2,029,536		773		773		2,030,309			0	45,958	12/25/2040.
31419L EY 5	FNMA Pool #AE9150 4.000% 12/25/40	..	12/01/2020.	Paydown		1,594,754	1,594,754	1,677,731	1,671,334		(76,580)		(76,580)		1,594,754			0	40,130	12/25/2040.
49151E 4L 4	Kentucky St Ppty & Bldgs Rev LBASS Bld A	..	11/01/2020.	Redemption 100.0000		8,675,000	8,675,000	8,675,000	8,675,000				0		8,675,000			0	482,417	11/01/2022.
567830 BT 0	Marin Cnty CA Rev Taxable Pension	..	08/01/2020.	Call 100.0000		395,000	395,000	423,175	400,425		(1,168)		(1,168)		399,257		(4,257)	(4,257)	21,093	08/01/2022.
57586E TP 6	Massachusetts St Hlth & Ed Rev Auth Nort	..	10/01/2020.	Maturity		2,475,000	2,475,000	2,475,000	2,475,000				0		2,475,000			0	125,260	10/01/2020.
59259Y BD 0	Metropolitan Trans Auth NY Rev Bld Amer	..	11/15/2020.	Maturity		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	501,300	11/15/2020.
626207 YF 5	Municipal Elec Auth GA Rev Bld Amer Bd U	..	04/01/2020.	Call 100.0000		49,000	49,000	51,083	50,993		(3)		(3)		50,990		(1,990)	(1,990)	1,626	04/01/2057.
626207 YM 0	Municipal Elec Auth GA Rev Bld Amer Bd	..	04/01/2020.	Call 100.0000		173,000	173,000	173,000	173,000				0		173,000			0	5,757	04/01/2057.
645918 YE 7	New Jersey Econ Dev Auth Rev LBASS Bld A	..	06/15/2020.	Call 100.0000		11,015,000	11,015,000	11,249,399	11,202,517		(3,188)		(3,188)		11,199,329		(184,329)	(184,329)	353,857	12/15/2035.
649085 AA 5	New Valley Generation II Ser 2001	..	05/01/2020.	Redemption 100.0000		320,755	320,755	335,875	321,340		(585)		(585)		320,755			0	8,936	05/01/2020.
64908Q AA 9	New Valley Generation V Tenn PTC	..	01/15/2020.	Various		508,556	508,556	509,948	508,685		(130)		(130)		508,556			0	12,533	01/15/2021.
64971M ZF 2	New York NYC Tran Fin Auth Rev Bld Amer	..	10/01/2020.	Various		20,764,474	20,035,000	20,035,000	20,035,000				0		20,035,000			0	1,843,487	08/01/2021.
663903 DM 1	Northeast OH Regl Swr Dist Rev Bld Amer	..	11/15/2020.	Redemption 100.0000		20,000,000	20,000,000	21,542,080	20,176,751		(176,751)		(176,751)		20,000,000			0	1,207,600	11/15/2040.
841215 AA 4	Southaven Cmbd Cycle Gen Sec Nt	..	08/15/2020.	Redemption 100.0000		2,151,667	2,151,667	2,171,749	2,165,843		(14,176)		(14,176)		2,151,667			0	62,262	08/15/2033.
92706N DC 4	VLG Center FL CDD Rec Rev Txbl Ref	..	11/01/2020.	Redemption 100.0000		915,000	915,000	915,000	915,000				0		915,000			0	38,027	11/01/2024.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					766,816,575	760,141,731	776,803,346	774,396,188	0	(9,295,424)	0	(9,295,424)	0	765,100,765	0	986,336	986,336	17,321,269	XXX
Bonds - Industrial and Miscellaneous																				
000759 CV 0	American Business Fin Svcs Inc RMBS Ser	..	12/01/2020.	Paydown		104,335	153,541	133,138	133,138				0		133,138		(28,803)	(28,803)	726	09/15/2033.
000759 CV 0	American Business Fin Svcs Inc RMBS Ser	..	12/30/2020.	Nationwide Mutual Fire		1,594,773	2,046,470	1,774,521	1,774,521				0		1,774,521		(179,748)	(179,748)	22,881	09/15/2033.
00111@ AA 2	AES Hawaii Inc Sr Sec Nt	..	12/31/2020.	Various		1,568,800	1,568,800	1,528,463	1,561,418		7,382		7,382		1,568,800			0	67,996	06/30/2022.
00164M DW 0	ALM Loan Funding CLO Ser 2015-12A A2A2	..	03/04/2020.	Redemption 100.0000		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	256,404	04/16/2027.
00175M BF 6	American Money Mgmt Corp CLO Ser 2014-15	..	07/15/2020.	Paydown		103,505	103,505	103,505	103,505				0		103,505			0	2,320	01/15/2032.
00176D AG 4	American Money Mgmt Corp CLO Ser 2013-13	..	07/24/2020.	Paydown		432,472	432,472	432,472	432,472				0		432,472			0	8,103	07/24/2029.
00191# AA 3	Amazon.com Inc Tucson BTS Lease Backed N	..	12/31/2020.	Redemption 100.0000		214,741	214,741	214,741	214,741				0		214,741			0	4,832	08/31/2039.
00206R CZ 3	AT&T Inc Sr Nt 4.600% 02/15/21	..	06/29/2020.	Call 102.6037		9,747,347	9,500,000	9,908,563	9,600,042		(43,530)		(43,530)		9,556,512		(56,512)	(56,512)	628,508	02/15/2021.
00253C HH 3	Aames Mtg Tr RMBS Ser 2001-4 Cl A4	..	12/01/2020.	Paydown		110,346	110,346	111,638	111,082		(736)		(736)		110,346			0	3,679	04/25/2031.
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1	..	03/01/2020.	Paydown			987	1,010	1,010				0		1,010		(1,010)	(1,010)	18	01/25/2032.
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1	..	12/01/2020.	Paydown			9,066	3,118	3,118				0		3,118		(3,118)	(3,118)	347	06/25/2032.
00443L AB 4	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	12/28/2020.	Paydown		1,789	1,789	1,192	1,263		526		526		1,789			0	9	01/25/2037.
00443L AC 2	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	12/28/2020.	Paydown		60,336	60,336	40,359	42,710		17,626		17,626		60,336			0	328	01/25/2037.
00443L AD 0	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	12/28/2020.	Paydown		64,359	64,359	43,288	43,288		21,071		21,071		64,359			0	366	01/25/2037.
00443L AE 8	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	12/28/2020.	Paydown		60,336	60,336	40,896	43,179		17,157		17,157		60,336			0	367	01/25/2037.

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
00764M BD 8	Aegis ABS Trust RMBS Ser 2004-1 Cl M1	..	12/28/2020.	Paydown		428,271	428,271	428,271	428,271				0		428,271			0	5,003	04/25/2034.
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1	..	12/28/2020.	Paydown		1,586,103	1,586,103	1,439,389	1,495,518		90,585		90,585		1,586,103			0	16,432	06/25/2034.
00802# AA 4	Aerostar Airport Sr Nt	..	09/22/2020.	Redemption 100.0000		661,624	661,624	661,624	661,624				0		661,624			0	28,468	03/22/2035.
01448T AD 6	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 5A Cl	..	12/30/2020.	Various		6,485,080	10,747,564	4,195,560	4,195,560				0		4,195,560		2,289,520	2,289,520	283,894	12/23/2034.
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl	..	12/30/2020.	Nationwide Mutual Fire		2,261,376	6,364,820	1,408,646	1,408,646				0		1,408,646		852,730	852,730	158,233	07/23/2035.
01877K AD 5	Alliance Pipeline LP Sr Nt	..	12/31/2020.	Redemption 100.0000		19,800	19,800	19,800	19,800				0		19,800			0	678	12/31/2025.
019736 AD 9	Allison Transmission Inc Sr Nt	..	11/19/2020.	Call 101.2500		346,275	342,000	324,473	327,384		2,415		2,415		329,799		12,201	12,201	23,655	10/01/2024.
020053 AS 3	ALM Loan Funding CLO Ser 2013-8A Cl A1R	..	03/04/2020.	Redemption 100.0000		20,000,000	20,000,000	20,001,500	20,001,024		(1,024)		(1,024)		20,000,000			0	268,835	10/15/2028.
020053 AU 8	ALM Loan Funding CLO Ser 2013-8A Cl A2R	..	03/04/2020.	Redemption 100.0000		13,000,000	13,000,000	13,000,000	13,000,000				0		13,000,000			0	190,527	10/15/2028.
02146P AF 2	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2020.	Paydown		2,906,988	2,906,988	2,827,634	2,827,634		79,355		79,355		2,906,988			0	58,961	08/25/2036.
02147B AA 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2020.	Paydown		67,414	82,739	67,103	67,103				0		67,103		310	310	2,857	04/25/2037.
02147J AE 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2020.	Paydown		393,747	417,727	318,423	318,423				0		318,423		75,324	75,324	14,521	02/25/2047.
02147L AN 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2020.	Paydown		272,834	341,350	232,871	232,871				0		232,871		39,963	39,963	11,781	05/25/2036.
02148J AJ 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2020.	Paydown		236,325	240,816	203,984	203,984				0		203,984		32,341	32,341	8,614	01/25/2037.
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2020.	Paydown		728,757	790,429	640,892	671,832			30,939	(30,939)		640,892		87,865	87,865	27,107	03/25/2037.
023761 AA 7	American Airlines Inc LBASS EETC Ser 201	..	08/15/2020.	Redemption 100.0000		831,250	831,250	831,250	831,250				0		831,250			0	22,755	08/15/2030.
02149D AJ 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	11/27/2020.	Additional Income									0					0	2,558	01/25/2047.
02376T AC 2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2020.	Redemption 100.0000		4,702,039	4,702,039	4,780,406	4,712,461		(10,422)		(10,422)		4,702,039			0	251,519	07/15/2020.
023771 S4 1	American Airlines Inc LBASS PTC Ser 16-3	..	10/15/2020.	Various		353,534	353,534	353,534	353,534				0		353,534			0	9,943	10/15/2025.
023772 AB 2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2020.	Redemption 100.0000		188,137	188,137	178,721	182,121		6,016		6,016		188,137			0	5,629	07/15/2025.
02377L AA 2	American Airlines Inc Secured Ser AA	..	08/15/2020.	Redemption 100.0000		312,916	312,916	312,916	312,916				0		312,916			0	7,674	08/15/2033.
02377U AB 0	American Airlines Inc LBASS EETC Ser 201	..	07/15/2020.	Redemption 100.0000		347,129	347,129	347,129	347,129				0		347,129			0	12,887	01/15/2023.
02378M AA 9	American Airlines Inc Secured Ser A	..	08/15/2020.	Redemption 100.0000		632,785	632,785	633,359	633,336		(551)		(551)		632,785			0	17,244	08/15/2033.
02379D AA 8	American Airlines Inc Secured Ser B	..	08/15/2020.	Redemption 100.0000		120,142	120,142	120,142	120,142				0		120,142			0	3,604	08/15/2029.
02587A AJ 3	American Express Credit Acct LBASS Ser 2	..	02/15/2020.	Paydown		14,059,000	14,059,000	13,862,833	14,039,587		19,413		19,413		14,059,000			0	45,223	09/15/2022.
02660T BQ 5	American Home Mtg Inv Tr RMBS Ser 2004-3	..	12/01/2020.	Paydown		128,455	128,455	126,909	127,312		1,143		1,143		128,455			0	2,832	10/25/2034.
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2	..	12/01/2020.	Paydown		239,233	239,233	238,082	238,401		832		832		239,233			0	4,393	09/25/2035.
02660T GB 3	American Home Mtg Inv Tr RMBS Ser 2005-3	..	12/01/2020.	Paydown		127,716	127,716	127,716	127,716				0		127,716			0	1,775	09/25/2035.
02665W AZ 4	American Honda Finance Sr Nt	..	09/24/2020.	Maturity		26,000,000	26,000,000	25,983,100	25,997,411		2,589		2,589		26,000,000			0	637,000	09/24/2020.
02666Q G7 2	American Honda Fin Corp MT Nt	..	09/21/2020.	Maturity		8,575,000	8,575,000	8,737,999	8,589,687		(14,687)		(14,687)		8,575,000			0	332,281	09/21/2020.
026935 AR 7	American Home Mtg Inv Tr RMBS Ser 2007-3	..	12/28/2020.	Paydown		34,991	34,991	34,991	34,991				0		34,991			0	281	09/25/2027.
03073E AJ 4	AmerisourceBergen Corp Sr Nt	..	06/18/2020.	Various		18,772,132	18,000,000	18,502,920	18,114,029		(27,768)		(27,768)		18,086,261		(86,261)	(86,261)	1,144,882	11/15/2021.
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199	..	12/01/2020.	Paydown		21,784	21,784	21,682	21,688		96		96		21,784			0	706	03/25/2027.
032177 AF 4	Amsted Industries Sr Nt	..	01/15/2020.	Call 102.6880		235,156	229,000	231,765	231,307		(31)		(31)		231,277		(2,277)	(2,277)	10,258	09/15/2024.
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL	..	12/15/2020.	Redemption 100.0000		150,770	150,770	151,775	151,051		(281)		(281)		150,770			0	5,228	02/15/2025.
03335# AA 4	Anchorage Park Svc GSA Fin Tr CTL Ser 20	..	12/15/2020.	Various		1,243,344	1,243,344	1,270,149	1,248,534		(5,190)		(5,190)		1,243,344			0	40,950	07/15/2023.
03765X AB 2	Apidos CLO CLO Ser 2015-22A CL A1	..	03/12/2020.	Redemption 100.0000		17,000,000	17,000,000	16,979,600	16,991,135		8,865		8,865		17,000,000			0	230,509	10/20/2027.
03765X AC 0	Apidos CLO CLO Ser 2015-22A Cl A2A	..	03/12/2020.	Redemption 100.0000		6,000,000	6,000,000	5,957,400	5,974,326		25,674		25,674		6,000,000			0	94,464	10/20/2027.
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C	..	02/01/2020.	Paydown		116,468	116,468	116,417	111,166		5,302		5,302		116,468			0	2,669	10/25/2033.
040104 PB 1	Argent Securities Inc RMBS Ser 2005-W3 C	..	12/28/2020.	Paydown		1,342,921	1,342,921	1,143,627	1,247,513		95,408		95,408		1,342,921			0	12,925	11/25/2035.
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19	..	10/21/2020.	Paydown		76,545	76,545				76,545		76,545		76,545			0	1,198	06/21/2029.
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20	..	12/01/2020.	Paydown		122,542	122,542	127,329	123,557		(1,014)		(1,014)		122,542			0	3,949	03/21/2029.

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
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20	..	12/28/2020.	Paydown		575,836	575,836	538,767	549,179		26,657		26,657		575,836			0	5,858	10/25/2034.
04542B AS 1	Asset Backed Funding Cert RMBS Ser 2002-	..	10/01/2020.	Paydown		163,447	163,447	163,059	163,059		389		389		163,447			0	3,916	10/25/2031.
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003-	..	12/01/2020.	Paydown		215,694	215,694	215,687	215,250		444		444		215,694			0	4,239	10/25/2032.
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005-	..	12/01/2020.	Paydown		51,759	51,759	49,446	51,004		755		755		51,759			0	1,341	06/25/2035.
05348E AP 4	AvalonBay Communities Inc MT Nt	..	03/11/2020.	Call 101.8682		19,584,169	19,225,000	18,880,530	19,179,004		8,390		8,390		19,187,394		37,606	37,606	856,989	01/15/2021.
05531F AU 7	BB&T Corp Sr Mt Nt 2.625% 06/29/20	..	05/29/2020.	Call 100.0000		20,000,000	20,000,000	19,988,800	19,998,832		967		967		19,999,799		201	201	218,750	06/29/2020.
05946X DL 4	Banc of America Funding Corp RMBS Ser 20	..	12/01/2020.	Paydown		139,817	139,817	140,822	139,855		(38)		(38)		139,817			0	4,971	10/25/2033.
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20	..	12/01/2020.	Paydown		268,952	285,178	271,087	271,087				0		271,087		(2,134)	(2,134)	6,846	01/25/2036.
05952D AB 4	Banc of America Funding Corp RMBS Ser 20	..	12/21/2020.	Paydown		248,703	248,703	232,631	232,631		16,072		16,072		248,703			0	1,597	02/20/2047.
05952H AJ 8	Bank of America Mtg Securities RMBS Ser	..	12/01/2020.	Paydown		237,801	308,965	305,059	305,156		(49)		(49)		305,107		(67,306)	(67,306)	7,926	03/25/2037.
05952H BR 9	Bank of America Mtg Securities RMBS Ser	..	12/01/2020.	Paydown		160,862	171,820	154,697	154,697				0		154,697		6,165	6,165	5,243	01/25/2037.
073249 BU 7	Bayview Fin Acquisition Tr RMBS Ser 2004	..	03/30/2020.	Paydown		274,029	274,029	274,029	274,029				0		274,029			0	2,060	02/28/2044.
07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C	..	12/01/2020.	Paydown		60,476	60,476	60,665	63,031		(2,555)		(2,555)		60,476			0	1,909	10/25/2033.
09062X AC 7	Biogen Inc Sr Nt 2.900% 09/15/20	..	05/28/2020.	Call 100.7812		17,132,804	17,000,000	16,964,640	16,994,715		3,029		3,029		16,997,744		2,256	2,256	479,273	09/15/2020.
110122 BD 9	Bristol-Myers Squibb Co Sr Nt	..	07/17/2020.	Tax Free Exchange		17,053,072	17,000,000	17,192,843	17,169,632		(116,560)		(116,560)		17,053,072			0	507,356	10/15/2020.
110122 BG 2	Bristol-Myers Squibb Co Sr Nt	..	07/17/2020.	Tax Free Exchange		36,733,871	36,700,000	36,742,881	36,741,749		(7,878)		(7,878)		36,733,871			0	1,099,981	08/15/2022.
110122 BN 7	Bristol-Myers Squibb Co Sr Nt	..	07/17/2020.	Tax Free Exchange		19,893,345	20,000,000	19,880,197	19,882,659		10,686		10,686		19,893,345			0	714,722	08/15/2025.
110122 BT 4	Bristol-Myers Squibb Co Sr Nt	..	07/17/2020.	Tax Free Exchange		6,978,026	7,000,000	6,977,630	6,977,700		325		325		6,978,026			0	217,632	05/15/2044.
110122 BU 1	Bristol-Myers Squibb Co Sr Nt	..	07/17/2020.	Tax Free Exchange		9,862,759	9,500,000	9,867,118	9,866,611		(3,852)		(3,852)		9,862,759			0	438,056	08/15/2045.
110122 CA 4	Bristol-Myers Squibb Co Sr Nt	..	07/17/2020.	Tax Free Exchange		5,168,445	5,000,000	5,194,400	5,183,066		(14,621)		(14,621)		5,168,445			0	94,222	06/15/2026.
110122 CB 2	Bristol-Myers Squibb Co Sr Nt	..	07/17/2020.	Various		63,821,542	63,500,000	63,843,685	63,839,045		(17,503)		(17,503)		63,821,542			0	2,524,831	07/26/2029.
110122 CD 8	Bristol-Myers Squibb Co Sr Nt	..	07/17/2020.	Various		34,427,489	33,500,000	34,445,290	34,437,231		(9,741)		(9,741)		34,427,489			0	1,032,219	10/26/2049.
113804 AD 0	Brooklyn Navy Yard Cogeneratio Sr Secure	..	12/31/2020.	Redemption 100.0000		81,493	81,493	81,493	81,493				0		81,493			0	4,091	12/31/2040.
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	10/15/2020.	Redemption 100.0000		154,026	154,026	154,026	154,026				0		154,026			0	8,401	10/15/2022.
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	08/15/2020.	Redemption 100.0000		282,938	282,938	257,511	278,011		4,927		4,927		282,938			0	13,344	02/15/2023.
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	07/15/2020.	Redemption 100.0000		412,242	412,242	412,242	412,242				0		412,242			0	18,575	01/15/2024.
12189P AL 6	Burlington Northern Santa Fe ABS PTC Nt	..	01/15/2020.	Redemption 100.0000		61,083	61,083	65,587	61,307		(224)		(224)		61,083			0	1,815	01/15/2023.
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 Cl AF6	..	12/01/2020.	Paydown		27,533	27,533	27,533	27,533				0		27,533			0	476	12/25/2033.
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 Cl M1	..	12/28/2020.	Paydown		33,411	33,411	33,536	33,468		(57)		(57)		33,411			0	382	12/25/2033.
1248EP AZ 6	CCO Holdings LLC Sr Nt	..	03/04/2020.	Various		12,606,750	12,500,000	12,441,875	12,478,307		(1,836)		(1,836)		12,476,471		23,529	23,529	460,873	02/15/2023.
1248EP BD 4	CCO Holdings LLC Sr Nt	..	03/04/2020.	Call 100.9580		5,047,900	5,000,000	5,088,750	5,043,097		(1,834)		(1,834)		5,041,263		(41,263)	(41,263)	194,046	09/01/2023.
1248EP BG 7	CCO Holdings LLC Sr Nt	..	11/06/2020.	Call 102.6880		5,134,400	5,000,000	5,000,000	5,000,000				0		5,000,000			0	406,883	05/01/2025.
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003	..	12/28/2020.	Paydown		93,412	93,412	62,581	62,581		30,831		30,831		93,412			0	917	10/25/2033.
12519# AA 3	CED California Sr Sec Nt	..	12/31/2020.	Redemption 100.0000		1,091,030	1,091,030	1,091,030	1,091,030				0		1,091,030			0	33,397	06/30/2036.
17274* AA 1	Circuit Investors #2 Ltd Nt (Circuit Cit	..	01/20/2020.	Default Payment									0					0	912	11/30/2014.
172967 EV 9	Citigroup Inc Sr Nt	..	05/29/2020.	Class action proceeds									0					0	8,101	05/22/2019.
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20	..	12/01/2020.	Paydown		137,215	151,182	150,450	150,487		2		2		150,489		(13,274)	(13,274)	4,901	02/25/2037.
125523 BN 9	Cigna Corp Sr Nt 4.750% 11/15/21	..	03/31/2020.	Call 106.3504		16,484,320	15,500,000	15,467,032	15,471,021		3,684		3,684		15,474,705		25,295	25,295	1,262,459	11/15/2021.
125523 BQ 2	Cigna Corp Sr Nt 3.900% 02/15/22	..	07/14/2020.	Tax Free Exchange		12,474,807	12,500,000	12,462,859	12,466,521		8,285		8,285		12,474,807			0	445,521	02/15/2022.
125523 CA 6	Cigna Corp Sr Nt 3.400% 03/01/27	..	07/14/2020.	Tax Free Exchange		1,026,522	1,000,000	1,029,030	1,028,457		(1,935)		(1,935)		1,026,522			0	29,561	03/01/2027.
125523 CC 2	Cigna Corp Sr Nt 6.125% 11/15/41	..	07/14/2020.	Tax Free Exchange		42,562,410	39,500,000	42,618,219	42,603,705		(41,295)		(41,295)		42,562,410			0	1,606,196	11/15/2041.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12558M BL 5	CIT Group Home Eq Loan Tr RMBS Ser 2003-	..	12/01/2020.	Paydown		1,077	1,077	1,078	1,076		1		1		1,077			0	17	10/20/2032.
12566Q AA 1	Citimortgage Alternative Ln Tr RMBS Ser	..	12/01/2020.	Paydown		264,320	340,366	285,177	285,177				0		285,177		(20,857)	(20,857)	11,899	01/25/2037.
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser	..	12/01/2020.	Paydown		192,605	212,908	168,373	168,373				0		168,373		24,233	24,233	6,702	02/25/2037.
12593Q BD 1	Comm Mortgage Trust CMBS Ser 2015-CR26 C	..	08/01/2020.	Paydown		10,613	10,613	10,719	10,656		(43)		(43)		10,613			0	238	10/10/2048.
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20	..	12/01/2020.	Paydown		1,489,520	1,489,520	1,489,316	1,488,842		678		678		1,489,520			0	30,657	07/25/2058.
126410 LK 3	CSX Transportation Inc Deb	..	06/15/2020.	Maturity		5,870,000	5,870,000	7,983,216	5,963,817		(93,817)		(93,817)		5,870,000			0	286,163	06/15/2020.
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage	..	12/15/2020.	Redemption 100.0000		484,730	484,730	484,730	484,730				0		484,730			0	19,352	12/15/2026.
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21	..	08/15/2020.	Redemption 100.0000		482,730	482,730	482,730	482,730				0		482,730			0	25,745	08/15/2021.
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen	..	12/15/2020.	Redemption 100.0000		151,544	151,544	150,367	151,287		257		257		151,544			0	5,536	07/15/2022.
12644@ CC 7	CTL Cap Tr CTL Ser 2005-6 Orange County	..	12/05/2020.	Various		3,084,372	3,084,372	3,084,372	3,084,372				0		3,084,372			0	97,874	04/05/2025.
12644@ CH 6	CTL Cap Tr CTLSer 2006-5 Cl A1 2 Oklahom	..	06/29/2020.	Various		8,845,775	8,085,225	8,085,225	8,085,225				0		8,085,225			0	1,022,408	10/15/2023.
12644@ CH 6	CTL Cap Tr CTLSer 2006-5 Cl A1 2 Oklahom	..	06/15/2020.	Various		1,049,394	1,049,394	1,049,394	1,049,394				0		1,049,394			0	18,472	10/15/2023.
12644@ CM 5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS	..	12/15/2020.	Various		664,758	664,758	664,758	664,758				0		664,758			0	21,840	03/15/2023.
12656* AF 9	CSLB Holdings Inc Sr Nt Ser F	..	03/27/2020.	Maturity		20,000,000	20,000,000	20,150,660	20,005,507		(5,507)		(5,507)		20,000,000			0	257,000	03/27/2020.
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW	..	12/10/2020.	Redemption 100.0000		274,723	274,723	274,723	274,723				0		274,723			0	11,852	10/10/2031.
126650 BP 4	CVS Health Corp LBASS PTC Nt	..	12/10/2020.	Various		389,410	389,410	449,338	426,737		(37,327)		(37,327)		389,410			0	12,849	12/10/2028.
126650 BQ 2	CVS Health Corp LBASS PTC Nt	..	12/10/2020.	Various		2,159,628	2,159,628	2,006,029	2,072,233		87,395		87,395		2,159,628			0	82,078	01/10/2030.
126650 BS 8	CVS Health Corp LBASS PTC Nt	..	12/10/2020.	Redemption 100.0000		588,214	588,214	643,317	627,042		(38,828)		(38,828)		588,214			0	24,192	01/10/2032.
126650 CJ 7	CVS Health Corp Sr Nt 2.800% 07/20/20	..	07/20/2020.	Maturity		7,000,000	7,000,000	7,023,800	7,002,785		(2,785)		(2,785)		7,000,000			0	196,000	07/20/2020.
12665U AA 2	CVS Health Corp ABS PTC Nt	..	12/10/2020.	Redemption 100.0000		175,388	175,388	175,388	175,388				0		175,388			0	4,501	01/10/2036.
126673 DQ 2	CWABS Inc RMBS Ser 2004-7 Cl MF1	..	12/01/2020.	Paydown		683,394	683,394	681,852	681,804		1,590		1,590		683,394			0	18,684	12/25/2034.
126673 GA 4	CWABS Inc RMBS Ser 2004-9 Cl AF6	..	07/01/2020.	Paydown		729	729	729	727		2		2		729			0	10	12/25/2034.
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2020.	Paydown		352,081	381,417	367,269	367,269				0		367,269		(15,188)	(15,188)	12,156	04/25/2035.
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2020.	Paydown		1,021,637	1,058,425	901,094	901,094				0		901,094		120,542	120,542	33,875	04/25/2035.
12667F MX 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2020.	Paydown		210,982	210,982	201,026	204,804		6,177		6,177		210,982			0	7,505	08/25/2034.
12667F PG 4	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2020.	Paydown		414,434	414,434	419,226	416,239		(1,805)		(1,805)		414,434			0	17,261	09/25/2034.
12667G D2 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2020.	Paydown		204,558	224,342	205,249	205,249				0		205,249		(691)	(691)	6,724	08/25/2035.
12667G D3 4	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2020.	Paydown		384,246	421,410	353,820	378,641			24,820	(24,820)		353,820		30,426	30,426	12,630	08/25/2035.
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2020.	Paydown		1,497,789	1,497,789	1,507,384	1,498,656		(867)		(867)		1,497,789			0	47,380	05/25/2035.
12667G H7 1	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2020.	Paydown		622,882	597,973	503,441	553,154		5,530	55,243	(49,713)		503,441		119,441	119,441	33,926	07/25/2035.
12686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B	..	12/15/2020.	Paydown		380,747	380,747	131,814	131,814		248,932		248,932		380,747			0	2,436	11/15/2036.
12668B EH 2	CWMBS Inc RMBS Ser 2005-85CB Cl 2A3	..	12/01/2020.	Paydown		1,011,064	1,126,632	1,000,873	1,000,873				0		1,000,873		10,191	10,191	31,586	02/25/2036.
12668B QA 4	CWMBS Inc RMBS Ser 2006-4CB Cl 2A6	..	12/01/2020.	Paydown		305,198	303,696	277,210	277,210				0		277,210		27,988	27,988	11,312	04/25/2036.
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4	..	12/01/2020.	Paydown		342,984	355,209	304,879	304,879				0		304,879		38,105	38,105	10,535	05/25/2036.
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3	..	12/01/2020.	Paydown		33,842	33,842	32,938	33,316		527		527		33,842			0	1,033	12/25/2035.
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15	..	12/01/2020.	Paydown		15,944	17,434	17,159	17,265		1		1		17,266		(1,323)	(1,323)	625	08/25/2035.
12669G TD 3	Countrywide Home Loans RMBS Ser 2005-6 C	..	12/01/2020.	Paydown		1,115,035	1,115,035	1,070,767	1,070,767		44,268		44,268		1,115,035			0	34,500	04/25/2035.
12702* AA 4	CVS Lease-Bkd PTC Ser 2017 Priv Pl Tr	..	12/10/2020.	Redemption 100.0000		560,911	560,911	560,911	560,911				0		560,911			0	11,923	10/10/2039.
12714# AC 2	CTL Tr CTL Ser A 2019-3 Boston U LDN	..	12/15/2020.	Redemption 100.0000		179,489	179,489	179,489	179,489				0		179,489			0	3,796	06/15/2035.
134429 AW 9	Campbell Soup Co Sr Nt	..	01/22/2020.	Redemption 103.0216		46,359,704	45,000,000	44,770,500	44,964,899		1,394,805		1,394,805		46,359,704			0	515,313	04/15/2021.
14041N FK 2	Capital One Multi Asset ExecTr LBASS Ser	..	03/15/2020.	Paydown		10,941,000	10,941,000	10,788,852	10,918,941		22,059		22,059		10,941,000			0	54,705	01/17/2023.
14155# AB 6	Cardinals Ballpark LLC Sr Nt	..	09/30/2020.	Redemption 100.0000		1,130,355	1,130,355	1,133,544	1,132,092		(1,737)		(1,737)		1,130,355			0	49,146	09/30/2027.

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
14309Y BE 3	Carlyle Global Mrkt Strat CLO Ser 2012-4	..	07/20/2020.	Paydown		93,719	93,719	93,719	93,719				0		93,719			0	1,686	04/22/2032.
144531 CL 2	Carrington Mtg Loan Tr RMBS Ser 2005-OPT	..	05/26/2020.	Paydown		995,476	995,476	842,421	980,768		14,708		14,708		995,476			0	6,262	05/25/2035.
14983A AB 5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2	..	12/25/2020.	Paydown		496,076	496,076	70,975	425,101		425,101		425,101		496,076			0	3,909	09/25/2036.
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001	..	12/01/2020.	Paydown		224,309	224,309	224,291	223,849		460		460		224,309			0	5,940	07/25/2032.
152314 DQ 0	Centex Home Equity Loan Tr RMBS Ser 2001	..	12/01/2020.	Paydown		50,768	50,768	50,763	50,656		112		112		50,768			0	1,414	07/25/2032.
152314 DS 6	Centex Home Equity Loan Tr RMBS Ser 2001	..	12/01/2020.	Paydown			63,624	50,715	677	50,037			50,037		50,715		(50,715)	(50,715)	1,499	07/25/2032.
152314 EM 8	Centex Home Equity Loan Tr RMBS Ser 2002	..	12/01/2020.	Paydown		158,142	206,917	148,798	148,798				0		148,798		9,344	9,344	2,206	01/25/2032.
16412X AH 8	Cheniere Corp Christi HD 1st Mtg Bd	..	10/27/2020.	Tax Free Exchange		15,489,336	15,500,000	15,488,375	15,488,509		827		827		15,489,336			0	548,011	11/15/2029.
166764 AG 5	Chevron Corp Sr Nt 2.427% 06/24/20	..	06/24/2020.	Maturity		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	97,080	06/24/2020.
17275R AH 5	Cisco Sys Inc Sr Nt 4.450% 01/15/20	..	01/15/2020.	Maturity		17,500,000	17,500,000	20,232,975	17,514,856		(14,856)		(14,856)		17,500,000			0	389,375	01/15/2020.
172967 FF 3	Citigroup Inc Sr Nt 5.375% 08/09/20	..	08/09/2020.	Maturity		12,500,000	12,500,000	12,496,225	12,499,678		322		322		12,500,000			0	671,875	08/09/2020.
172973 P6 0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl	..	12/01/2020.	Paydown		278,167	278,167	279,558	278,088		79		79		278,167			0	9,962	02/25/2035.
172973 W5 4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl	..	12/01/2020.	Paydown		197,538	197,538	185,253	190,531		7,007		7,007		197,538			0	6,174	07/25/2035.
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-	..	12/01/2020.	Paydown		8,010	8,010	8,009	8,000		10		10		8,010			0	193	04/25/2034.
17307G H3 5	Citigroup Mtg Loan Trust RMBS Ser 2005-8	..	12/01/2020.	Paydown		669,293	669,293	650,309	665,770		3,523		3,523		669,293			0	22,468	09/25/2035.
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser	..	12/01/2020.	Paydown		328,475	328,475	332,555	332,460		(3,985)		(3,985)		328,475			0	5,573	09/25/2064.
18976G AQ 9	Citimortgage Alternative Ln Tr RMBS Ser	..	12/01/2020.	Paydown		738,884	876,777	769,673	769,673				0		769,673		(30,789)	(30,789)	30,075	06/25/2037.
191216 BY 5	Coca-Cola Co Sr Nt 1.550% 09/01/21	..	10/05/2020.	Call 101.1947		7,083,628	7,000,000	6,992,300	6,997,370		1,190		1,190		6,998,560		1,440	1,440	202,375	09/01/2021.
191219 AV 6	Coca-Cola Enterprises Nt	..	06/20/2020.	Maturity		12,113,000	12,113,000	4,360,680	11,766,577		346,423		346,423		12,113,000			0		06/20/2020.
20030N BR 1	Comcast Corp Sr Nt 2.750% 03/01/23	..	09/10/2020.	Call 105.7160		17,971,720	17,000,000	17,318,070	17,152,265		(32,170)		(32,170)		17,120,095		(120,095)	(120,095)	1,450,908	03/01/2023.
205887 BL 5	ConAgra Foods Inc Sr Nt	..	08/15/2020.	Various		17,000,000	17,000,000	17,127,438	17,012,964		(12,964)		(12,964)		17,000,000			0	841,500	08/15/2020.
205887 BR 2	ConAgra Foods Inc Sr Nt	..	12/23/2020.	Call 105.8790		6,628,025	6,260,000	5,843,420	6,106,381		46,870		46,870		6,153,251		106,749	106,749	650,699	01/25/2023.
21075W BF 1	Cointmortgage Home Eq Loan Tr RMBS Ser 1	..	12/01/2020.	Paydown		10,783	10,783	10,772	5,176	5,580	28		5,608		10,783			0	367	08/15/2025.
210805 CT 2	Continental Airlines Inc LBASS EETC Ser	..	03/15/2020.	Redemption 100.0000		12,562	12,562	12,269	12,550		13		13		12,562			0	456	09/15/2021.
210805 DH 7	Continental Airlines Inc LBASS EETC Ser	..	12/15/2020.	Paydown		120,067	120,067	93,408	114,399		5,668		5,668		120,067			0	8,048	12/15/2022.
212168 AA 6	Continental Wind Sr Nt	..	08/31/2020.	Redemption 100.0000		1,627,813	1,627,813	1,627,813	1,627,813				0		1,627,813			0	44,652	02/28/2033.
21872# AA 5	Core Civic of Kansas LLC Sr Secured Nt	..	10/31/2020.	Redemption 100.0000		120,050	120,050	120,050	120,050				0		120,050			0	4,436	01/31/2040.
22003B AJ 5	Corporate Office Prop LP Sr Nt	..	10/19/2020.	Call 102.1806		8,787,536	8,600,000	8,577,831	8,595,005		2,711		2,711		8,597,716		2,284	2,284	456,238	06/15/2021.
22025Y AM 2	Corrections Corp of America Sr Nt	..	01/01/2020.	Call 100.0000		4,000,000	4,000,000	3,990,000	3,999,499				0		3,999,499		501	501	41,250	04/01/2020.
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40	..	12/02/2020.	Redemption 100.0000		253,633	253,633	253,633	253,633				0		253,633			0	7,481	01/02/2040.
22410@ AA 4	Cox Enterprises Inc CTL	..	12/31/2020.	Redemption 100.0000		1,257,880	1,257,880	1,257,880	1,257,880				0		1,257,880			0	39,313	06/30/2027.
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2020.	Paydown		574,292	574,292	587,932	577,511		(3,219)		(3,219)		574,292			0	20,520	12/25/2033.
22541S TQ 1	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2020.	Paydown		662,473	662,473	670,650	660,356		2,116		2,116		662,473			0	20,223	08/25/2034.
22541S ZB 7	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2020.	Paydown		645,609	645,609	663,868	653,412		(7,802)		(7,802)		645,609			0	18,474	09/25/2034.
225458 2G 2	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2020.	Paydown		11,536	11,536	11,204	11,395		11		11		11,406		130	130	522	08/25/2025.
225458 5Q 7	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2020.	Paydown		314,175	314,175	290,989	290,989		23,186		23,186		314,175			0	8,263	10/25/2035.
225458 AX 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2020.	Paydown		168,296	168,296	169,828	168,125		171		171		168,296			0	4,920	02/25/2035.
225458 EV 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2020.	Paydown		617,500	617,500	607,779	607,779		9,721		9,721		617,500			0	24,876	03/25/2035.
225458 FG 8	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2020.	Paydown		4,319	4,319	4,405	4,309		11		11		4,319			0	125	03/25/2021.
225458 UA 4	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2020.	Paydown		401,624	401,624	400,808	400,498		1,126		1,126		401,624			0	12,866	07/25/2035.
225458 UL 0	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2020.	Paydown		319,575	319,575	314,182	316,762		2,813		2,813		319,575			0	9,154	07/25/2035.
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2020.	Paydown		114,038	114,038	111,829	112,611		1,427		1,427		114,038			0	5,204	07/25/2035.

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
225458 XW 3	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2020.	Paydown		539,075	539,075	533,412	533,412		5,663		5,663		539,075			0	14,119	07/25/2035.
22546Q AD 9	Credit Suisse NY Sub Nt	..	01/14/2020.	Various		14,000,000	14,000,000	13,986,640	13,999,940		60		60		14,000,000			0	378,000	01/14/2020.
2254W0 GX 7	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2020.	Paydown		217,452	217,452	216,025	216,310		1,142		1,142		217,452			0	6,443	10/25/2034.
2254W0 NS 0	CS First Boston Mtg Sec Corp RMBS Ser 20	..	07/01/2020.	Paydown		5,201	5,131	4,969	5,102		4		4		5,106		95	95	182	03/25/2021.
22942M BF 2	Credit Suisse Mtg Capital RMBS Ser 2006-	..	12/01/2020.	Paydown		109,881	109,820	110,180	110,020				0		110,020		(139)	(139)	3,330	10/25/2026.
22959# AA 9	CSOLAR IV South LLC Sr Sec Nt	..	12/31/2020.	Redemption 100.0000		692,552	692,552	692,552	692,552				0		692,552			0	24,372	09/30/2038.
22962* AA 8	CTL Cap Tr Ahold CTL Ser 2014-09	..	12/15/2020.	Redemption 100.0000		752,920	752,920	752,920	752,920				0		752,920			0	18,437	04/15/2029.
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt	..	12/31/2020.	Redemption 100.0000		499,873	499,873	499,873	499,873				0		499,873			0	12,103	03/31/2041.
23243N AH 1	Countrywide Home Equity Ln RMBS Ser 2006	..	12/01/2020.	Paydown		245,972	245,972	101,257	101,257				0		101,257		144,715	144,715	13,303	07/25/2034.
23245L AB 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	11/01/2020.	Paydown		298,311	378,209	260,337	308,613			48,276	(48,276)		260,337		37,973	37,973	13,155	02/25/2037.
233050 AC 7	DBUBS Mtg Tr CMBS Ser 2011-LC1A Cl A3	..	12/01/2020.	Paydown		32,369,764	32,369,764	34,123,323	32,446,411		(76,647)		(76,647)		32,369,764			0	1,145,974	11/10/2046.
23311R AD 8	DCP Midstream Sr Nt 5.350% 03/15/20	..	03/15/2020.	Maturity		10,000,000	10,000,000	9,989,200	9,999,723		277		277		10,000,000			0	267,500	03/15/2020.
233244 AH 5	DOT Headquarters II L-B Fin Tr CTL Mtg S	..	12/07/2020.	Various		2,683,028	2,683,028	2,683,028	2,683,028				0		2,683,028			0	81,993	12/07/2021.
233851 CA 0	Daimler Fin NA LLC Sr Nt	..	08/03/2020.	Maturity		3,500,000	3,500,000	3,493,175	3,499,147		853		853		3,500,000			0	94,500	08/03/2020.
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199	..	12/01/2020.	Paydown		98,721	98,721	98,711	98,556		165		165		98,721			0	1,565	08/15/2030.
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	..	12/01/2020.	Paydown		4,100	4,100	4,099	4,096		4		4		4,100			0	137	09/25/2033.
251510 DS 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C	..	12/01/2020.	Paydown		6,766	6,766	6,877	6,758		8		8		6,766			0	51	03/25/2021.
251510 EE 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	..	12/01/2020.	Paydown		110,360	110,360	108,635	109,171		1,188		1,188		110,360			0	3,656	05/25/2035.
251510 EH 2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	..	12/01/2020.	Paydown		186,229	186,229	184,795	185,096		1,132		1,132		186,229			0	5,000	06/25/2035.
251510 ER 0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	..	12/01/2020.	Paydown		263,458	263,458	259,918	261,046		2,412		2,412		263,458			0	7,197	06/25/2035.
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C	..	12/01/2020.	Paydown		125,766	134,484	126,178	126,178				0		126,178		(412)	(412)	3,514	09/25/2035.
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl	..	12/01/2020.	Paydown		17,560	17,560	17,555	17,862		(302)		(302)		17,560			0	517	12/25/2033.
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl	..	12/01/2020.	Paydown		10,806	10,806	10,803	10,949		(143)		(143)		10,806			0	273	01/25/2034.
25157F AK 0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C	..	01/15/2020.	Paydown									0					0	(906)	06/26/2035.
25271C AN 2	Diamond Offshore Drilling Inc Sr Nt	..	12/14/2020.	Various		4,040,160	32,000,000	3,085,120	31,725,942		(30,974)	28,609,848	(28,640,822)		3,085,120		955,040	955,040		11/01/2043.
254687 CH 7	Disney Walt Co Sr Nt 5.650% 08/15/20	..	08/15/2020.	Maturity		7,500,000	7,500,000	7,520,931	7,518,339		(18,339)		(18,339)		7,500,000			0	423,750	08/15/2020.
25654# AA 0	Dodger Tickets LLC 1st Mtg Bd	..	03/31/2020.	Various		1,231,728	1,231,728	1,231,728	1,231,728				0		1,231,728			0	69,716	03/31/2030.
26249G AJ 9	Dryden Sr Ln Fd CLO Ser 2014-33A Cl AR2	..	07/15/2020.	Paydown		2,759	2,759	2,759	2,759				0		2,759			0	61	04/15/2029.
26249G AJ 9	Dryden Sr Ln Fd CLO Ser 2014-33A Cl AR2	..	12/21/2020.	Redemption 100.0000		8,997,241	8,997,241	8,997,241	8,997,241				0		8,997,241			0	258,432	04/15/2029.
26249G AL 4	Dryden Sr Ln Fd CLO Ser 2014-33A Cl BR2	..	12/21/2020.	Various		7,956,449	7,956,449	7,956,449	7,956,449				0		7,956,449			0	278,300	04/15/2029.
26860# AA 8	EIF Pio Pico LLC Sr Sec Nt	..	12/30/2020.	Redemption 100.0000		310,343	310,343	310,343	310,343				0		310,343			0	11,712	12/31/2041.
26884T AA 0	ERAC USA Finance Company Sr Nt	..	10/01/2020.	Various		10,411,000	10,411,000	12,048,650	10,586,649		(175,649)		(175,649)		10,411,000			0	546,578	10/01/2020.
269330 AA 4	Energy Efficient Equity Inc LBASS Series	..	12/20/2020.	Paydown		3,870,878	3,870,878	3,870,760	3,870,756		121		121		3,870,878			0	70,681	09/20/2055.
26949@ AA 5	Eagle Creek Ren Ergy Hlds LLC Sr Sec Nt	..	12/22/2020.	Call 105.0000		10,500,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	890,261	08/31/2026.
268617 BH 9	Enterprise Mtg Accept Co ABS Frch Ln Own	..	06/21/2020.	Additional Income									0					0	906	01/15/2027.
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1	..	12/01/2020.	Paydown		63,175	63,175	63,175	63,092		83		83		63,175			0	732	08/25/2032.
30212P AH 8	Expedia Inc Co Gtd Nt 5.950% 08/15/20	..	08/15/2020.	Various		41,000,000	41,000,000	40,792,606	40,982,404		17,596		17,596		41,000,000			0	2,439,500	08/15/2020.
30288* AA 8	FLNG Liquefaction 2 LLC Sr Sec Nt	..	09/30/2020.	Redemption 100.0000		1,815,000	1,815,000	1,815,000	1,815,000				0		1,815,000			0	62,312	03/31/2038.
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A	..	07/15/2020.	Paydown		1,361,918	1,361,918	1,523,542	1,372,660		(10,741)		(10,741)		1,361,918			0	46,130	07/15/2023.
31331F BA 8	Fedex Corp ABS PTC Ser 1999-1 Cl A	..	01/15/2020.	Paydown		104,373	104,373	123,028	106,205		(1,832)		(1,832)		104,373			0	3,992	01/15/2022.
31428X AU 0	Fedex Corp Sr Nt 4.100% 04/15/43	..	05/08/2020.	Various		11,479,800	12,000,000	11,943,777	11,948,019		484		484		11,948,504		(468,704)	(468,704)	282,900	04/15/2043.
316773 CT 5	Fifth Third Bancorp Sr Nt	..	06/27/2020.	Call 100.0000		3,500,000	3,500,000	3,495,485	3,499,452		469		469		3,499,921		79	79	92,240	07/27/2020.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
32051G TC 9	First Horizon Alt Mtg Sec Tr RMBS Ser 20	..	12/01/2020.	Paydown		226,539	233,455	218,040	218,040				0		218,040		8,498	8,498	7,138	09/25/2035.
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA	..	12/01/2020.	Paydown		644,296	666,650	479,257	503,412			24,155	(24,155)		479,257		165,038	165,038	22,099	08/25/2037.
33812@ AA 5	Fitch Group Inc Sr Nt 5.120% 08/09/21	..	08/09/2020.	Redemption 100.0000		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	307,200	08/09/2021.
340711 AT 7	Florida Gas Transmission Co Nt	..	07/15/2020.	Maturity		23,200,000	23,200,000	23,159,632	23,197,217		2,783		2,783		23,200,000			0	1,264,400	07/15/2020.
35137L AB 1	Fox Corp Sr Nt 4.030% 01/25/24	..	04/03/2020.	Tax Free Exchange		12,328,647	12,200,000	12,342,340	12,336,986		(8,339)		(8,339)		12,328,647			0	338,699	01/25/2024.
35137L AC 9	Fox Corp Sr Nt 4.709% 01/25/29	..	04/03/2020.	Various		61,665,140	57,100,000	61,982,034	61,781,487		(116,347)		(116,347)		61,665,140			0	1,852,311	01/25/2029.
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl	..	12/01/2020.	Paydown		89,881	89,881	98,540	93,174		(3,293)		(3,293)		89,881			0	3,276	07/25/2029.
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl	..	12/01/2020.	Paydown		75	75	75	75				0		75			0	2	04/25/2029.
361856 ER 4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1	..	12/29/2020.	Paydown		246,618	246,618	115,031	115,031				0		115,031		131,587	131,587	1,630	11/25/2036.
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20	..	12/01/2020.	Paydown		3,329,977	3,329,977	3,429,669	3,349,684		(19,706)		(19,706)		3,329,977			0	48,945	06/10/2046.
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5	..	12/01/2020.	Paydown		64,631	64,631	64,633	64,424		206		206		64,631			0	2,226	07/20/2031.
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2020.	Paydown		30,077	30,077	30,076	30,029		48		48		30,077			0	798	04/25/2034.
36228F 5F 9	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2020.	Paydown		2,393	2,393	2,393	2,389		4		4		2,393			0	42	06/25/2034.
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2020.	Paydown		27,021	27,021	27,020	27,006		16		16		27,021			0	507	11/25/2033.
36228F XK 7	GS Mortgage Securities Corp RMBS Ser 200	..	02/25/2020.	Paydown		408,128	408,128	299,498	299,498		108,631		108,631		408,128			0	6,499	10/25/2033.
36228F ZK 5	GS Mortgage Securities Corp RMBS Ser 200	..	12/28/2020.	Paydown		286,148	286,148	286,148	286,148				0		286,148			0	2,801	11/25/2033.
362341 ES 4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl	..	12/01/2020.	Paydown		91,190	91,190	91,318	91,107		83		83		91,190			0	4,424	07/25/2035.
36242D 6Q 1	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2020.	Paydown		353,308	353,308	350,658	351,520		1,788		1,788		353,308			0	2,986	06/25/2035.
36242D 7B 3	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2020.	Paydown		429,569	429,569	414,333	420,948		8,621		8,621		429,569			0	14,670	06/25/2035.
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2020.	Paydown		518,356	518,356	493,942	505,296		13,060		13,060		518,356			0	13,550	06/25/2035.
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2020.	Paydown		751,176	751,176	751,152	749,810		1,365		1,365		751,176			0	21,987	06/25/2034.
36242D ND 1	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2020.	Paydown		624	624	624	623		1		1		624			0	11	08/25/2034.
36242D UX 9	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2020.	Paydown		252,872	252,872	255,282	253,456		(584)		(584)		252,872			0	8,353	02/25/2035.
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl	..	12/28/2020.	Paydown		164,910	164,910	12,352	12,352		152,558		152,558		164,910			0	62	05/25/2036.
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B	..	11/06/2020.	Redemption 100.0000		1,385,240	1,385,240	1,385,240	1,385,240				0		1,385,240			0	60,078	05/06/2025.
38141G VP 6	Goldman Sachs Group Inc Sr Nt	..	08/15/2020.	Various		29,000,000	29,000,000	28,942,240	28,991,389		7,576		7,576		28,998,964		1,036	1,036	731,042	09/15/2020.
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A	..	12/15/2020.	Paydown		1,037,526	1,037,526	1,045,172	1,045,085		(7,558)		(7,558)		1,037,526			0	26,488	10/15/2054.
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A	..	12/15/2020.	Paydown		65,404	65,404	68,654	68,618		(3,215)		(3,215)		65,404			0	1,486	10/15/2053.
38238Q AH 9	Goodrich Corp MT Nt Ser A	..	06/10/2020.	Various		5,050,715	5,000,000	5,126,430	5,048,716		(3,001)		(3,001)		5,045,715		5,000	5,000	237,611	11/07/2025.
38238Q AL 0	Goodrich Corp MT Nt Ser A	..	06/10/2020.	Tax Free Exchange		1,003,226	1,000,000	1,004,700	1,002,326		(99)		(99)		1,002,226		1,000	1,000	40,431	11/15/2027.
383909 AE 8	WR Grace & CO Sr Nt 5.125% 10/01/21	..	07/12/2020.	Call 105.4151		1,054,151	1,000,000	1,001,250	1,000,849		(248)		(248)		1,000,600		(600)	(600)	94,155	10/01/2021.
39121J A* 1	Great River Energy 1st Mtg Bd	..	07/01/2020.	Redemption 100.0000		2,093,023	2,093,023	2,093,023	2,093,023				0		2,093,023			0	121,605	07/01/2021.
39121J AH 3	Great River Energy 1st Mtg Bd	..	07/01/2020.	Redemption 100.0000		738,000	738,000	738,000	738,000				0		738,000			0	33,048	07/01/2030.
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-	..	12/28/2020.	Paydown		731,358	731,358	682,661	682,661		48,697		48,697		731,358			0	4,272	06/25/2037.
4042Q1 AE 7	HSBC Bank USA Sub Bk Nt	..	08/24/2020.	Various		34,000,000	34,000,000	34,878,750	34,069,461		(69,461)		(69,461)		34,000,000			0	1,657,500	08/24/2020.
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C	..	12/21/2020.	Paydown		657,954	657,954	641,300	642,453		15,501		15,501		657,954			0	4,393	07/19/2047.
41242* AR 3	Hardwood Funding LLC Sr Nt	..	06/30/2020.	Call 100.0000		704,382	704,382	704,382	704,382				0		704,382			0	27,195	06/07/2021.
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A Cl	..	07/15/2020.	Redemption 100.0000		740,050	740,050	744,992	744,899		(4,849)		(4,849)		740,050			0	21,525	01/15/2026.
423074 AS 2	Heinz /H J/ Co 2nd Lien Nt	..	06/04/2020.	Call 102.4380		3,032,165	2,960,000	2,971,100	2,966,372		(471)		(471)		2,965,901		(5,901)	(5,901)	188,006	02/15/2025.
427866 AR 9	Hershey Foods Corp Sr Nt	..	12/01/2020.	Maturity		9,000,000	9,000,000	8,985,510	8,998,395		1,605		1,605		9,000,000			0	371,250	12/01/2020.
42809H AD 9	Hess Corp Sr Nt 5.600% 02/15/41	..	08/14/2020.	Various		37,890,183	33,900,000	36,772,142	36,386,713		(38,388)		(38,388)		36,348,325		1,541,857	1,541,857	1,795,579	02/15/2041.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
43708A AD 4	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S		12/01/2020.	Paydown		110,615	110,615	110,615	110,615				0		110,615			0	3,381	05/25/2033.
43709B AE 9	Indymac Resident ABS Tr RMBS Ser 2006-C		12/28/2020.	Paydown		2,494,467	2,494,467	2,313,031	2,313,031		181,436		181,436		2,494,467			0	14,266	08/25/2036.
446150 AG 9	Huntington Bancshares Sub Bk Nt		12/15/2020.	Various		29,355,000	29,355,000	34,265,942	29,977,433		(622,433)		(622,433)		29,355,000			0	2,054,850	12/15/2020.
446413 AH 9	Huntington Ingalls Industries Sr Nt		11/15/2020.	Call 102.5000		5,893,750	5,750,000	6,039,688	5,946,423		(26,081)		(26,081)		5,920,341		(170,341)	(170,341)	431,250	11/15/2025.
446438 RQ 8	Huntington Bancshares Sr Nt		07/20/2020.	Various		15,350,000	15,350,000	15,300,203	15,343,264		5,831		5,831		15,349,095		905	905	404,536	08/20/2020.
44919* AC 2	I595 Express LLC Sr Nt		12/31/2020.	Various		1,179,877	1,179,877	1,179,877	1,179,877				0		1,179,877			0	24,433	12/31/2031.
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2		12/29/2020.	Paydown		136,355	136,355	133,482	133,482		2,874		2,874		136,355			0	1,013	08/25/2035.
45254T NY 6	IMPAC Secd Assets CMN Owner Tr RMBS Ser		12/01/2020.	Paydown		29,832	29,832	29,830	29,807		25		25		29,832			0	847	03/25/2034.
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser		12/01/2020.	Paydown		14,925	14,925	14,925	14,906		19		19		14,925			0	355	08/25/2034.
45660L HT 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3		12/01/2020.	Paydown		407,091	407,091	406,964	406,322		769		769		407,091			0	13,576	04/25/2035.
45660L SS 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C		12/01/2020.	Paydown		233,338	245,798	237,361	237,361				0		237,361		(4,023)	(4,023)	7,957	07/25/2035.
45660L XA 2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1		12/01/2020.	Paydown		317,808	311,198	249,998	249,998				0		249,998		67,810	67,810	5,791	10/25/2035.
45660N UM 5	Residential Asset Sec Tr RMBS Ser 2003-A		12/01/2020.	Paydown		65,095	665,439	509,141	637,973		148	128,506	(128,358)		509,615		(444,520)	(444,520)	23,326	09/25/2033.
45661K AG 5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		12/01/2020.	Paydown		399,770	396,399	277,425	277,425				0		277,425		122,344	122,344	7,072	06/25/2036.
45662B AD 1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		12/01/2020.	Paydown		583,129	583,129	551,795	551,795		31,333		31,333		583,129			0	9,131	08/25/2036.
45662D AA 3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2		12/25/2020.	Paydown		254,560	254,332	198,597	198,597				0		198,597		55,963	55,963	1,533	11/25/2036.
45662J AC 6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1		12/01/2020.	Paydown		436,773	431,532	368,820	368,820				0		368,820		67,953	67,953	6,357	12/25/2035.
456866 AL 6	Ingersoll-Rand Co Deb 7.200% 06/01/25		06/01/2020.	Redemption 100.0000		151,000	151,000	148,749	150,409		591		591		151,000			0	5,436	06/01/2025.
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3		12/01/2020.	Paydown		503,315	503,315	507,483	503,920		(606)		(606)		503,315			0	14,273	01/25/2035.
466247 VP 5	JP Morgan Mtg Tr RMBS Ser 2005-S2 Cl 4A2		06/01/2020.	Paydown		370,008	370,008	342,836	367,407		2,601		2,601		370,008			0	4,487	09/25/2035.
466247 YS 6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6		12/01/2020.	Paydown		86,336	86,336	84,906	85,459		12		12		85,471		865	865	1,671	11/25/2035.
46627M AA 5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		12/01/2020.	Paydown		148,643	146,946	133,332	107,938	25,394			25,394		133,332		15,311	15,311	3,934	12/25/2035.
46627M AP 2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		12/01/2020.	Paydown		144,761	150,685	132,487	132,487				0		132,487		12,274	12,274	4,720	12/25/2035.
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C		12/01/2020.	Paydown		248,357	266,412	220,840	220,840				0		220,840		27,517	27,517	9,013	03/25/2036.
46629D AK 1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2		12/01/2020.	Paydown		203,902	220,772	155,137	155,137				0		155,137		48,765	48,765	4,905	01/25/2037.
46629E AH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C		12/01/2020.	Paydown		260,270	247,564	224,705	224,705				0		224,705		35,565	35,565	4,968	09/25/2036.
46636D AJ 5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		10/01/2020.	Paydown		5,837,205	5,837,205	6,076,404	5,852,959		(15,754)		(15,754)		5,837,205			0	149,200	07/15/2046.
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		12/01/2020.	Paydown		355,573	355,573	367,379	358,459		(2,886)		(2,886)		355,573			0	6,265	01/15/2046.
46645F AA 8	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		09/01/2020.	Paydown		30,000,000	30,000,000	30,732,900	30,103,398		(103,398)		(103,398)		30,000,000			0	659,970	09/05/2032.
46645F AG 5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		09/01/2020.	Paydown		25,000,000	25,000,000	25,750,000	25,102,637		(102,637)		(102,637)		25,000,000			0	635,025	09/05/2032.
478375 AD 0	Johnson Control Intl plc Sr Nt		03/30/2020.	Various		40,145,000	40,145,000	40,743,848	40,191,993		(46,993)		(46,993)		40,145,000			0	1,003,625	03/30/2020.
48121@ AC 5	JRD Holdings LLC Sr Nt Ser A		03/27/2020.	Redemption 100.0000		4,000,000	4,000,000	3,980,222	3,996,755		3,245		3,245		4,000,000			0	69,400	03/27/2021.
48250N AA 3	KFC/Pizza Hut/Taco Bell Sr Nt		10/09/2020.	Call 102.5000		6,150,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	406,667	06/01/2024.
49326E EF 6	Keycorp Sr Nt 2.900% 09/15/20		09/15/2020.	Maturity		35,000,000	35,000,000	34,993,700	34,999,059		941		941		35,000,000			0	1,015,000	09/15/2020.
50075N BA 1	Kraft Foods Inc Sr Nt 5.375% 02/10/20		02/10/2020.	Various		7,087,000	7,087,000	7,070,037	7,086,776		224		224		7,087,000			0	190,463	02/10/2020.
50180L AD 2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A		12/11/2020.	Paydown		508,552	508,552	461,823	503,405		5,147		5,147		508,552			0	17,462	04/15/2041.
502431 AA 7	L3Harris Tech Inc Sr Nt		05/05/2020.	Tax Free Exchange		6,491,847	6,500,000	6,483,059	6,488,361		3,486		3,486		6,491,847			0	232,375	02/15/2021.
502431 AE 9	L3Harris Tech Inc Sr Nt		05/05/2020.	Tax Free Exchange		15,770,377	14,200,000	15,852,312	15,831,104		(60,727)		(60,727)		15,770,377			0	242,978	06/15/2028.
50540R AJ 1	Laboratory Corp of America Sr Nt		08/17/2020.	Various		10,800,000	10,800,000	11,867,823	10,927,029		(91,112)		(91,112)		10,835,917		(35,917)	(35,917)	377,400	11/15/2020.
52465# BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C		12/01/2020.	Redemption 100.0000		1,563,939	1,563,939	1,478,772	1,547,239		16,701		16,701		1,563,939			0	40,915	03/01/2023.
52467@ AA 3	Legg Mason Mtg Cap Corp CTL		12/15/2020.	Redemption 100.0000		520,476	520,476	544,845	523,265		(2,789)		(2,789)		520,476			0	20,955	12/15/2021.
52467@ AH 8	Legg Mason Mtg Cap Corp CTL		12/15/2020.	Redemption 100.0000		242,333	242,333	254,155	243,183		(850)		(850)		242,333			0	9,708	01/15/2021.

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
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005		12/28/2020.	Paydown		27,572	61,799	30,225	30,225				0		30,225		(2,653)	(2,653)	664	09/26/2045.
53117C AN 2	Liberty Property LP Sr Nt		03/05/2020.	Various		28,359,268	27,000,000	27,084,050	27,024,031		(1,651)		(1,651)		27,022,381		(22,381)	(22,381)	1,606,768	06/15/2022.
53117C AP 7	Liberty Property LP Sr Nt		03/05/2020.	Various		4,731,819	4,500,000	4,568,790	4,536,410		(1,759)		(1,759)		4,534,651		(34,651)	(34,651)	265,569	06/15/2023.
53117C AQ 5	Liberty Property LP Sr Nt		03/05/2020.	Call 110.0152		9,562,521	8,692,000	9,341,013	9,068,816		(14,925)		(14,925)		9,053,891		(361,891)	(361,891)	1,082,992	02/15/2024.
53117C AR 3	Liberty Property LP Sr Nt		02/19/2020.	Call 109.1792		8,734,337	8,000,000	7,987,540	7,993,701		143		143		7,993,844		6,156	6,156	849,337	04/01/2025.
53117C AS 1	Liberty Property LP Sr Nt		02/10/2020.	Tax Free Exchange		31,052,281	31,200,000	30,946,429	31,018,481		2,601		2,601		31,021,081		31,200	31,200	363,350	10/01/2026.
53117C AT 9	Liberty Property LP Sr Nt		02/10/2020.	Tax Free Exchange		11,720,174	11,715,000	11,707,763	11,708,395		64		64		11,708,459		11,715	11,715	269,079	02/01/2029.
532716 AU 1	Limited Brands Inc High Yield Corp		06/05/2020.	Various		10,109,923	10,064,000	10,808,520	10,335,164		(53,301)		(53,301)		10,281,862		(171,940)	(171,940)	458,512	02/15/2022.
539830 AY 5	Lockheed Martin Corp Sr Nt		06/16/2020.	Call 103.6020		5,521,986	5,330,000	5,315,609	5,327,206		733		733		5,327,939		2,061	2,061	326,398	09/15/2021.
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C		12/28/2020.	Paydown		1,511,586	1,511,586	1,413,333	1,461,492		50,094		50,094		1,511,586			0	11,059	09/25/2034.
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2		12/01/2020.	Paydown		16,054	16,054	16,586	16,452		(397)		(397)		16,054			0	703	08/25/2032.
55275S AC 4	MASTR Alternative Loans Tr RMBS Ser 2007		12/01/2020.	Paydown		644,623	644,623	646,290	645,473		(859)		(859)		644,613		10	10	27,784	10/25/2036.
55660C AA 6	Madison Ave Tr CMBS Ser 2013-650M CL A		06/01/2020.	Paydown		7,000,000	7,000,000	7,209,653	7,018,750		(18,750)		(18,750)		7,000,000			0	134,505	10/12/2032.
55818P AL 4	Madison Park Funding LTD CLO Ser 2014-12		10/20/2020.	Paydown		13,987,603	13,987,603	13,987,603	13,987,603				0		13,987,603			0	252,535	07/20/2026.
55907R AA 6	Magellan Midstream Partn Sr Nt		06/19/2020.	Call 102.3442		10,234,416	10,000,000	10,467,000	10,063,608		(27,066)		(27,066)		10,036,542		(36,542)	(36,542)	609,833	02/01/2021.
56081# AR 1	Major League Baseball Tr Nt		06/10/2020.	Call 100.0000		4,064,324	4,064,324	4,064,324	4,064,324				0		4,064,324			0	62,951	12/10/2020.
56081# AR 1	Major League Baseball Tr Nt		12/10/2020.	Maturity		1,002,947	1,002,947	1,002,947	1,002,947				0		1,002,947			0	112,100	12/10/2020.
564759 PS 1	Manufacturers & Traders Tr Co Fx-to-Flt		12/28/2020.	Various		9,029,000	9,029,000	9,054,049	9,030,074		(1,074)		(1,074)		9,029,000			0	168,205	12/28/2020.
576434 2D 5	Master Asset Securitization Tr RMBS Ser		12/01/2020.	Paydown		903,890	913,131	699,327	699,327				0		699,327		204,563	204,563	27,196	03/25/2036.
576434 A2 0	Master Asset Securitization Tr RMBS Ser		12/01/2020.	Paydown		155,440	155,440	156,994	155,234		206		206		155,440			0	5,347	01/25/2035.
576434 J5 4	Master Asset Securitization Tr RMBS Ser		12/01/2020.	Paydown		308,871	308,871	314,373	310,416		(1,545)		(1,545)		308,871			0	11,128	03/25/2035.
576434 N2 6	Master Asset Securitization Tr RMBS Ser		12/01/2020.	Paydown		830,521	830,521	816,571	821,830		8,692		8,692		830,521			0	23,678	04/25/2035.
576434 UH 5	Master Asset Securitization Tr RMBS Ser		12/01/2020.	Paydown		9,744	9,744	9,744	9,744				0		9,744			0	215	08/25/2034.
576434 YM 0	Master Asset Securitization Tr RMBS Ser		12/01/2020.	Paydown		1,061,797	1,061,797	1,014,714	1,040,757		21,040		21,040		1,061,797			0	20,406	12/25/2034.
57643M FN 9	Master Asset Securitization Tr RMBS Ser		12/01/2020.	Paydown		128,562	128,562	124,705	126,390		2,172		2,172		128,562			0	5,434	07/25/2034.
577778 AT 0	May Dept Stores Co Amortiz Deb		10/15/2020.	Redemption 100.0000		50,000	50,000	61,644	50,897		(897)		(897)		50,000			0	3,563	04/15/2021.
58155Q AD 5	McKesson Corp Sr Nt 4.750% 03/01/21		12/01/2020.	Call 100.0000		4,500,000	4,500,000	4,486,185	4,498,038		1,536		1,536		4,499,574		426	426	267,188	03/01/2021.
585055 AZ 9	Medtronic Inc Sr Nt 2.750% 04/01/23		10/29/2020.	Call 105.9380		19,068,840	18,000,000	17,957,700	17,984,999		3,685		3,685		17,988,684		11,316	11,316	1,602,340	04/01/2023.
585055 BS 4	Medtronic Inc Sr Nt 3.500% 03/15/25		10/29/2020.	Call 112.7420		5,073,390	4,500,000	4,562,076	4,536,297		(5,346)		(5,346)		4,530,952		(30,952)	(30,952)	750,140	03/15/2025.
58528# CX 3	Meijer Inc Sr Secd Nt Ser C		10/01/2020.	Redemption 100.0000		707,911	707,911	707,911	707,911				0		707,911			0	41,193	10/01/2020.
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200		12/01/2020.	Paydown		150,610	150,610	150,549	150,759		(202)		(202)		150,557		53	53	5,149	09/25/2032.
589331 AH 0	Merck & Co Inc Nt		01/24/2020.	Class action proceeds									0					0	12,856	02/15/2013.
59166E AA 3	Metlife Securitization Trust RMBS Ser 20		12/01/2020.	Paydown		484,877	484,877	491,779	491,346		(6,470)		(6,470)		484,877			0	10,579	04/25/2058.
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1		12/15/2020.	Paydown		181,270	181,270	181,266	181,270		1		1		181,270			0	5,645	07/15/2038.
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G		12/01/2020.	Paydown		101,289	101,289	101,770	101,754		(465)		(465)		101,289			0	1,806	07/25/2059.
607120 FN 7	Mobile Airport Authority Sr Nt Ser B1		11/09/2020.	Redemption 100.0000		188,902	188,902	188,902	188,902				0		188,902			0	4,513	05/09/2039.
615394 AK 9	MOOG INC Sr Nt 5.250% 12/01/22		01/13/2020.	Call 101.3130		159,061	157,000	159,551	158,395		(50)		(50)		158,346		(1,346)	(1,346)	3,023	12/01/2022.
61744C HP 4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C		12/28/2020.	Paydown		1,061,576	1,061,576	995,227	1,016,133		45,443		45,443		1,061,576			0	9,656	09/25/2034.
617458 AG 9	Morgan Stanley Cap I CMBS Ser 2011-C1 Cl		10/01/2020.	Paydown		48,326,086	48,326,086	50,675,661	48,420,021		(93,935)		(93,935)		48,326,086			0	1,076,361	09/15/2047.
61745M WN 9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl		07/01/2020.	Paydown		72,815	72,815	69,368	72,380		435		435		72,815			0	754	11/25/2033.
61756U AH 4	Morgan Stanley Cap I CMBS Ser 2007-IQ16		12/01/2020.	Paydown		358	104,341	75,790	75,790				0		75,790		(75,432)	(75,432)	2,380	12/12/2049.
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8		12/01/2020.	Paydown		2,608,820	2,608,820	2,697,072	2,624,980		(16,160)		(16,160)		2,608,820			0	38,408	12/15/2048.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11		12/01/2020.	Paydown		3,787,370	3,787,370	3,900,874	3,811,605		(24,235)		(24,235)		3,787,370			0	79,264	08/15/2046.
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13		12/01/2020.	Paydown		2,870,619	2,870,619	2,956,716	2,890,960		(20,341)		(20,341)		2,870,619			0	70,704	11/15/2046.
62877V AA 9	NBM US Holding Inc. Sr Nt		12/07/2020.	Direct		300,361	275,000	271,277	271,542		408		408		271,951		28,410	28,410	20,281	05/14/2026.
62927# AN 6	NFL Ventures LP Nt 4.010% 04/15/35		10/15/2020.	Redemption 100.0000		369,459	369,459	369,459	369,459				0		369,459			0	14,815	04/15/2035.
63080# AA 5	NARA Caves Lease Tr CTL		12/15/2020.	Call 100.0000		367,067	367,067	367,067	367,067				0		367,067			0	10,638	09/15/2028.
63946B AE 0	NBC Universal Sr Nt 4.375% 04/01/21		03/06/2020.	Call 103.4530		3,103,590	3,000,000	2,923,393	2,988,030		1,655		1,655		2,989,685		10,315	10,315	160,100	04/01/2021.
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2		12/01/2020.	Paydown		882	882	882	880		2		2		882			0	22	11/25/2033.
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-		12/01/2020.	Paydown		275,550	275,550	282,525	281,887		(6,337)		(6,337)		275,550			0	5,699	05/25/2054.
64829G AA 7	New Residential Mtg Ln Tr RMBS Ser 2016-		12/01/2020.	Paydown		325,533	325,533	339,775	339,500		(13,967)		(13,967)		325,533			0	7,077	11/25/2035.
64829J AA 1	New Residential Mtg Ln Tr RMBS Ser 2017-		12/01/2020.	Paydown		1,368,107	1,368,107	1,414,762	1,413,080		(44,973)		(44,973)		1,368,107			0	28,967	02/25/2057.
64829K BV 1	New Residential Mtg Ln Tr RMBS Ser 2017-		12/01/2020.	Paydown		614,232	614,232	637,530	637,163		(22,932)		(22,932)		614,232			0	13,830	03/25/2057.
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-		12/01/2020.	Paydown		2,185,710	2,185,710	2,193,594	2,193,026		(7,315)		(7,315)		2,185,710			0	50,545	09/25/2057.
64830E AC 5	New Residential Mtg Ln Tr RMBS Ser 2019-		12/01/2020.	Paydown		6,980,251	6,980,251	7,223,044	7,219,763		(239,512)		(239,512)		6,980,251			0	140,413	11/25/2058.
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-		12/01/2020.	Paydown		843,031	843,031	854,336	853,935		(10,904)		(10,904)		843,031			0	15,364	02/25/2049.
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-		12/01/2020.	Paydown		4,689,091	4,689,091	4,815,477	4,810,230		(121,139)		(121,139)		4,689,091			0	94,263	08/25/2059.
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-		12/01/2020.	Paydown		1,002,691	1,002,691	1,032,146	1,030,922		(28,231)		(28,231)		1,002,691			0	19,229	12/25/2058.
65342R A* 1	NFP Corp Nt 7.000% 01/06/24		08/10/2020.	Redemption 100.0000		2,792,880	2,792,880	2,737,022	2,745,155		47,725		47,725		2,792,880			0	119,456	01/06/2024.
65535V BZ 0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C		12/01/2020.	Paydown		39,859	39,859	39,896	39,851		8		8		39,859			0	1,330	08/25/2033.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		12/01/2020.	Paydown		6,638	6,638	6,638	6,629		9		9		6,638			0	137	03/25/2034.
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2		12/01/2020.	Paydown		26,191	26,191	25,985	26,035		157		157		26,191			0	698	07/25/2034.
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3		12/01/2020.	Paydown		7,142	7,142	7,553	7,436		(293)		(293)		7,142			0	155	10/25/2034.
65535V HH 4	Nomura Asset Sec Corp RMBS Ser 2005-AP1		12/01/2020.	Paydown		7,922	7,922	7,883	7,888		34		34		7,922			0	234	02/25/2035.
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2		12/28/2020.	Paydown		116,339	116,339	56,410	56,410		59,929		59,929		116,339			0	658	04/25/2036.
65715@ AA 5	North American Royalties Inc Sec Nt		09/30/2020.	Bankruptcy Payment									0					0	47,640	07/01/2009.
655855 FA 7	Norfolk Southern Railway Co Deb		06/15/2020.	Maturity		5,345,000	5,345,000	7,122,600	5,424,171		(79,171)		(79,171)		5,345,000			0	260,569	06/15/2020.
67087M AA 4	OBP Depositor LLC Tr CMBS Ser 2010-OBP C		01/01/2020.	Paydown		5,071,000	5,071,000	5,543,237	5,103,827		(32,827)		(32,827)		5,071,000			0	19,634	07/15/2045.
674599 BY 0	Occidental Petroleum Corp Sr Nt		12/30/2020.	Various		27,400,000	27,400,000	28,220,016	27,534,030		(122,822)		(122,822)		27,411,208		(11,208)	(11,208)	1,588,363	02/01/2021.
674599 CW 3	Occidental Petroleum Corp Sr Nt		09/16/2020.	Various		2,317,163	2,625,000	2,621,588	2,621,845		465		465		2,622,310		(305,148)	(305,148)	84,583	08/15/2024.
674599 DF 9	Occidental Petroleum Corp Sr Nt		09/16/2020.	Citigroup		1,357,065	1,500,000	1,710,959	1,708,691		(5,709)		(5,709)		1,702,982		(345,917)	(345,917)	97,556	09/15/2036.
67773# AE 0	Ohio Valley Electric Corp Sr Nt		12/15/2020.	Redemption 100.0000		631,753	631,753	636,155	633,507		(1,754)		(1,754)		631,753			0	28,091	02/15/2026.
67773# AF 7	Ohio Valley Electric Corp Sr Nt		12/15/2020.	Redemption 100.0000		159,101	159,101	159,101	159,101				0		159,101			0	7,074	02/15/2026.
67773# AG 5	Ohio Valley Electric Corp Sr Nt		12/15/2020.	Redemption 100.0000		160,368	160,368	160,368	160,368				0		160,368			0	7,131	02/15/2026.
679574 AG 8	Old Dominion Elec 1st Mtg Bd		12/01/2020.	Redemption 100.0000		378,125	378,125	383,531	380,776		(2,651)		(2,651)		378,125			0	23,482	12/01/2028.
682134 AC 5	Omnicom Group Inc Nt 4.450% 08/15/20		03/23/2020.	Various		10,459,192	10,296,000	10,401,484	10,306,010		(3,586)		(3,586)		10,302,424		(6,424)	(6,424)	440,640	08/15/2020.
688239 AE 2	Oshkosh Truck Corp Sr Nt		03/12/2020.	Various		1,320,054	1,285,500	1,336,999	1,314,375		(1,750)		(1,750)		1,312,625		(27,125)	(27,125)	71,213	03/01/2025.
693476 BL 6	PNC Funding Corp Sr Nt		08/11/2020.	Maturity		10,000,000	10,000,000	9,945,600	9,995,951		4,049		4,049		10,000,000			0	437,500	08/11/2020.
69353R EU 8	PNC Bank NA Sr Nt 2.450% 11/05/20		10/06/2020.	Call 100.0000		25,000,000	25,000,000	24,983,500	24,997,082		2,634		2,634		24,999,717		283	283	563,160	11/05/2020.
69370C AA 8	PTC Inc Sr Nt 6.000% 05/15/24		05/15/2020.	Call 103.0000		2,644,010	2,567,000	2,664,144	2,638,519		(10,730)		(10,730)		2,627,789		(60,789)	(60,789)	154,020	05/15/2024.
69371V AC 1	PSMC Trust RMBS Ser 2018-1A Cl A3		12/01/2020.	Paydown		4,436,723	4,436,723	4,431,177	4,430,851		5,872		5,872		4,436,723			0	92,928	02/25/2048.
70069F AY 3	Park Place Securities Inc RMBS Ser 2004-		12/28/2020.	Paydown		2,789,911	2,789,911	2,748,934	2,771,298		18,612		18,612		2,789,911			0	31,592	10/25/2034.
70069F HV 2	Park Place Securities Inc RMBS Ser 2005-		12/28/2020.	Paydown		4,305,741	4,305,741	3,713,702	4,047,281		140,648		140,648		4,187,929		117,812	117,812	41,842	05/25/2035.
717081 DX 8	Pfizer Inc Nt 1.950% 06/03/21		11/28/2020.	Call 100.9080		25,227,000	25,000,000	24,963,250	24,989,189		6,867		6,867		24,996,056		3,944	3,944	707,729	06/03/2021.

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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
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	..	09/13/2020.	Redemption 100.0000		182,999	182,999	182,999	182,999				0		182,999			0	4,117	09/13/2027.
73019# AC 6	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	..	09/13/2020.	Redemption 100.0000		550,299	550,299	550,299	550,299				0		550,299			0	12,382	09/13/2027.
73943# AD 5	Prairie Breeze Sr Nt Cl B	..	12/31/2020.	Redemption 100.0000		124,116	124,116	124,116	124,116				0		124,116			0	2,874	05/01/2039.
74040T AC 7	Preferred Term Sec Ltd LBASS Mezz Nt PTP	..	12/23/2020.	Redemption 100.0000		1,650	1,650	546	546		1,104		1,104		1,650			0	33	12/23/2031.
74041B AA 9	Preferred Term Sec Ltd LBASS XV Residual	..	12/30/2020.	Nationwide Mutual Fire		65,535	2,144,204						0					65,535	65,535	09/26/2034.
74041C AB 5	Preferred Term Sec Ltd VI LBASS Nt Ser A	..	12/30/2020.	Nationwide Mutual Fire		5,766,060	7,500,000	6,694,493	6,694,493				0		6,694,493		(928,433)	(928,433)	110,729	09/26/2034.
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt	..	12/23/2020.	Paydown		105,113	105,113	5,837	(11,045)		116,158		116,158		105,113			0	(36)	03/23/2035.
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-	..	12/22/2020.	Paydown		372,239	372,239	319,091	330,655		41,584		41,584		372,239			0	3,724	03/22/2038.
74042E AB 0	Preferred Term Sec Ltd LBASS Sr Nt Ser A	..	12/30/2020.	Nationwide Mutual Fire		5,603,016	8,000,000	7,062,256	7,062,256				0		7,062,256		(1,459,240)	(1,459,240)	108,528	06/23/2035.
74042E AC 8	Preferred Term Sec Ltd LBASS Mezz Nt Cl	..	09/23/2020.	Paydown		17,467	17,467	12,960	11,089		6,378		6,378		17,467			0	172	06/23/2035.
74042E AC 8	Preferred Term Sec Ltd LBASS Mezz Nt Cl	..	12/30/2020.	Nationwide Mutual Fire		1,157,127	1,793,022	1,330,294	1,332,164		(1,870)		(1,870)		1,330,294		(173,167)	(173,167)	29,992	06/23/2035.
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt	..	12/22/2020.	Paydown		58,260	58,260	34,956	40,159		18,101		18,101		58,260			0	461	12/22/2035.
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B	..	12/22/2020.	Paydown		30,958	30,958	30,967	30,958				0		30,958			0	400	12/22/2035.
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser	..	03/23/2020.	Redemption 100.0000		16,127	16,127	16,127	16,127				0		16,127			0	91	03/22/2038.
74042M AA 4	Preferred Term Sec Ltd LBASS XXII Nt Cl	..	06/22/2020.	Paydown		215,804	215,804	215,804	215,804				0		215,804			0	1,697	09/22/2036.
74042T AC 5	Preferred Term Sec Ltd LBASS Nt Cl A-2 P	..	12/22/2020.	Paydown		127,498	127,498	114,312	114,312		13,186		13,186		127,498			0	1,173	12/22/2037.
74042T AC 5	Preferred Term Sec Ltd LBASS Nt Cl A-2 P	..	12/30/2020.	Nationwide Mutual Fire		6,676,376	8,876,354	7,958,379	7,958,379				0		7,958,379		(1,282,003)	(1,282,003)	109,044	12/22/2037.
74042V AA 4	Preferred Term Sec Ltd LBASS XVII Residu	..	12/30/2020.	Nationwide Mutual Fire		15	1,451,177						0		15		15	15		06/23/2035.
74042W AB 0	Preferred Term Sec Ltd LBASS Nt Cl A-2 P	..	03/23/2020.	Paydown		28,472	28,472	25,335	25,335		3,136		3,136		28,472			0	171	09/23/2035.
74042W AB 0	Preferred Term Sec Ltd LBASS Nt Cl A-2 P	..	12/30/2020.	Nationwide Mutual Fire		6,503,306	8,332,893	7,414,950	7,414,950				0		7,414,950		(911,643)	(911,643)	109,401	09/23/2035.
74042W AC 8	Preferred Term Sec Ltd LBASS Nt Cl B PTP	..	03/23/2020.	Paydown		49,034	49,034	49,255	49,043		(9)		(9)		49,034			0	328	09/23/2035.
74042W AD 6	Preferred Term Sec Ltd LBASS Nt Cl C PTP	..	03/23/2020.	Paydown		24,271	24,271	10,893	10,893		13,378		13,378		24,271			0	199	09/23/2035.
74042W AD 6	Preferred Term Sec Ltd LBASS Nt Cl C PTP	..	12/30/2020.	Nationwide Mutual Fire		4,387,245	7,103,412	3,188,113	3,188,113				0		3,188,113		1,199,132	1,199,132	157,291	09/23/2035.
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl	..	12/22/2020.	Paydown		241,950	241,950	230,644	234,470		7,480		7,480		241,950			0	2,208	12/22/2036.
741382 AA 3	Preferred Term Sec Ltd VI ABS Combo Nt P	..	08/31/2020.	Direct			2,183,871						0					0	9,749	09/26/2034.
741382 AA 3	Preferred Term Sec Ltd VI ABS Combo Nt P	..	09/26/2020.	Paydown		239,419	239,419	273,341	26,423		212,996		212,996		239,419			0	1,422	09/26/2034.
741382 AA 3	Preferred Term Sec Ltd VI ABS Combo Nt P	..	12/30/2020.	Nationwide Mutual Fire		1,390,838	1,580,861	1,580,861			2,014,253	433,392	1,580,861		1,580,861		(190,023)	(190,023)	10,430	09/26/2034.
741382 AA 3	Preferred Term Sec Ltd VI ABS Combo Nt P	..	08/31/2020.	Basis Adjustment			1,774,137				(2,266,528)		(2,266,528)					0		09/26/2034.
74138N AA 7	Preferred Term Sec Ltd XIX LBASS Combo N	..	08/31/2020.	Direct			4,156,311						0					0	3,683	12/22/2036.
74138N AA 7	Preferred Term Sec Ltd XIX LBASS Combo N	..	12/30/2020.	Nationwide Mutual Fire		2,317,915	3,633,341	3,236,038			3,330,499		3,330,499		3,330,499		(1,012,584)	(1,012,584)	26,636	12/22/2036.
74138N AA 7	Preferred Term Sec Ltd XIX LBASS Combo N	..	08/31/2020.	Basis Adjustment			3,633,341			978,838	(3,236,038)		(2,257,200)					0		12/22/2036.
74138P AA 2	Preferred Term Sec Ltd LBASS Combo Nt PT	..	08/31/2020.	Direct			3,045,815						0					0	16,490	09/23/2035.
74138P AA 2	Preferred Term Sec Ltd LBASS Combo Nt PT	..	03/23/2020.	Paydown		11,072	11,072	4,456	3,531	926	6,616		7,542		11,072			0	8,233	09/23/2035.
74138P AA 2	Preferred Term Sec Ltd LBASS Combo Nt PT	..	12/30/2020.	Nationwide Mutual Fire		2,171,441	3,240,569	2,530,149			3,240,569		3,240,569		3,240,569		(1,069,129)	(1,069,129)	26,960	09/23/2035.
74138P AA 2	Preferred Term Sec Ltd LBASS Combo Nt PT	..	08/31/2020.	Basis Adjustment			3,240,569			525,465	(2,530,149)		(2,004,684)					0		09/23/2035.
74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1	..	12/01/2020.	Paydown		51,637	51,637	48,087	49,573		2,064		2,064		51,637			0	1,819	10/25/2033.
74273@ AA 1	PRIT Core Realty Hldgs LLC Sr Nt Ser A	..	02/14/2020.	Maturity		20,000,000	20,000,000	19,878,125	19,997,686		2,314		2,314		20,000,000			0	325,000	02/14/2020.
742741 AA 9	Procter & Gamble ESOP Deb Ser A	..	07/01/2020.	Various		3,587,281	3,587,281	4,705,859	3,688,233		(100,953)		(100,953)		3,587,281			0	253,832	01/01/2021.
743873 AY 7	Provident Funding Mtg Loan Tr RMBS Ser 2	..	06/25/2020.	Paydown		613,476	613,476	612,710	612,998		478		478		613,476			0	5,127	05/25/2035.
74834L AP 5	Quest Diagnostics Inc Co Gtd Nt	..	01/15/2020.	Various		12,014,939	12,000,000	12,756,850	12,008,989		(4,340)		(4,340)		12,004,650		(4,650)	(4,650)	276,189	01/30/2020.
74834L AS 9	Quest Diagnostics Inc Co Gtd Nt	..	11/18/2020.	Call 101.6050		24,385,202	24,000,000	23,959,920	23,993,972		4,218		4,218		23,998,190		1,810	1,810	1,660,469	04/01/2021.

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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
74927# AA 9	RB Investment Associates CTL	..	12/15/2020.	Redemption 100.0000		195,110	195,110	195,110	195,110				0		195,110			0	7,715	12/15/2028.
74927U AW 8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1	..	12/01/2020.	Paydown		723,308	728,068	730,343	727,154		(91)		(91)		727,063		(3,755)	(3,755)	19,883	04/25/2035.
74936N AA 1	RCO Mortgage LLC RMBS Ser 18-VFS1 Cl A1	..	11/01/2020.	Paydown		3,215,802	3,215,802	3,215,759	3,213,328		2,473		2,473		3,215,802			0	67,773	12/26/2053.
74936N AA 1	RCO Mortgage LLC RMBS Ser 18-VFS1 Cl A1	..	12/03/2020.	Redemption 100.0000		13,551,367	13,551,367	13,551,186	13,540,945		10,422		10,422		13,551,367			0	581,858	12/26/2053.
749581 AJ 3	Residential Funding Mtg Sec I RMBS Ser 2	..	12/01/2020.	Paydown		304,101	325,674	326,488	325,921		(29)		(29)		325,892		(21,792)	(21,792)	10,456	01/25/2037.
75114R AD 7	Residential Accredit Loans Inc RMBS Ser	..	12/28/2020.	Paydown		385,294	378,865	276,706	276,706				0		276,706		108,588	108,588	2,504	04/25/2036.
75115L AA 5	Residential Accredit Loans Inc RMBS Ser	..	12/28/2020.	Paydown		1,211,527	1,211,527	1,038,325	1,038,325		173,202		173,202		1,211,527			0	5,944	08/25/2037.
75970J AB 2	Renaissance Home Equity Ln Tr RMBS Ser 2	..	02/25/2020.	Paydown		72,465	72,465	49,990	12,910	37,080	22,474		59,554		72,465			0	241	04/25/2037.
75970J AB 2	Renaissance Home Equity Ln Tr RMBS Ser 2	..	12/30/2020.	Nationwide Mutual Fire		309,703	2,747,493	1,895,379	489,496	1,405,883			1,405,883		1,895,379		(1,585,677)	(1,585,677)	24,340	04/25/2037.
759950 AD 0	Renaissance Acceptance Mtg Crp RMBS Ser	..	12/28/2020.	Paydown		354,726	354,726	354,726	354,726				0		354,726			0	4,046	06/25/2032.
759950 FE 3	Renaissance Home Equity Ln Tr RMBS Ser 2	..	12/01/2020.	Paydown		98,917	98,917	86,799	94,735		4,182		4,182		98,917			0	2,492	05/25/2035.
760759 AH 3	Republic Services Inc Co Gtd Nt	..	03/01/2020.	Maturity		23,000,000	23,000,000	23,025,513	23,000,561		(561)		(561)		23,000,000			0	575,000	03/01/2020.
760761 AD 8	Republic Services Inc Co Gtd Nt	..	09/10/2020.	Call 105.6700		8,981,950	8,500,000	9,445,523	8,732,080		(84,162)		(84,162)		8,647,918		(147,918)	(147,918)	847,627	11/15/2021.
760985 2G 5	Residential Asset Mtg Prod Inc RMBS Ser	..	12/28/2020.	Paydown		282,549	282,549	282,549	282,549				0		282,549			0	3,599	10/25/2031.
76110H 3B 3	Residential Accredit Loans Inc RMBS Ser	..	12/01/2020.	Paydown		584,414	640,477	581,828	581,828				0		581,828		2,586	2,586	17,668	04/25/2035.
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200	..	02/01/2020.	Paydown		11,767	11,767	11,765	11,740		27		27		11,767			0	114	09/25/2031.
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200	..	02/01/2020.	Paydown		1,018,614	1,100,042	584,782	584,782				0		584,782		433,832	433,832	11,553	09/25/2031.
76110W RQ 1	Residential Asset Secs Corp RMBS Ser 200	..	12/01/2020.	Paydown		13,159	13,159	13,152	13,133		25		25		13,159			0	224	05/25/2033.
76112F AG 6	Residential Asset Sec Tr RMBS Ser 2006-A	..	12/01/2020.	Paydown		89,511	92,349	64,889	64,889				0		64,889		24,622	24,622	2,835	06/25/2036.
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A	..	12/01/2020.	Paydown		82,022	75,132	43,836	46,498			2,662	(2,662)		43,836		38,186	38,186	4,286	09/25/2037.
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A	..	12/01/2020.	Paydown		230,640	253,380	230,804	230,804				0		230,804		(164)	(164)	8,821	05/25/2037.
761713 BT 2	Reynolds American Inc Sr Nt	..	05/01/2020.	Various		14,517,000	14,517,000	15,958,214	14,636,000		(119,000)		(119,000)		14,517,000			0	499,022	05/01/2020.
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2	..	12/01/2020.	Paydown		556,469	707,991	612,859	612,668				0		612,668		(56,199)	(56,199)	21,939	06/25/2037.
774341 AK 7	Rockwell Collins Sr Nt	..	06/10/2020.	Tax Free Exchange		2,999,408	3,000,000	2,995,050	2,996,203		206		206		2,996,408		3,000	3,000	77,292	03/15/2027.
774341 AL 5	Rockwell Collins Sr Nt	..	06/10/2020.	Tax Free Exchange		22,628,593	22,600,000	22,606,324	22,606,063		(70)		(70)		22,605,993		22,600	22,600	641,746	04/15/2047.
779382 AP 5	Rowan Companies Inc Co Gtd Nt	..	02/26/2020.	Tax Free Exchange		18,306,791	18,000,000	19,134,139	18,326,634		(19,843)		(19,843)		18,306,791			0	207,188	06/01/2022.
779382 AQ 3	Rowan Companies Inc Sr Nt	..	02/26/2020.	Tax Free Exchange		10,958,608	11,000,000	10,953,250	10,958,466		142		142		10,958,608			0	140,250	12/01/2042.
780153 AG 7	Royal Caribbean Cruises Ltd Sr Nt	..	10/13/2020.	Various		327,433	366,160	433,042	420,234		(4,309)		(4,309)		415,925		(88,492)	(88,492)	26,298	10/15/2027.
780153 AU 6	Royal Caribbean Cruises Ltd Hgh Yld Bd	..	10/13/2020.	Various		1,867,188	2,049,740	2,162,474	2,097,508		(12,244)		(12,244)		2,085,264		(218,076)	(218,076)	96,851	11/15/2022.
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2	..	12/01/2020.	Various		991,282	991,282	1,040,146	1,003,393		(12,112)		(12,112)		991,282			0	37,675	11/10/2028.
78409V AK 0	S&P Global Inc Sr Nt 4.400% 02/15/26	..	09/12/2020.	Various		23,080,340	19,250,000	20,563,788	20,258,049		(109,808)		(109,808)		20,148,241		(898,241)	(898,241)	4,740,865	02/15/2026.
78412F AP 9	SESI LLC Sr Nt 7.125% 12/15/21	..	12/30/2020.	Various		2,205,000	7,000,000	1,680,000	7,184,835		(44,652)	5,460,183	(5,504,835)		1,680,000		525,000	525,000	394,844	12/15/2021.
78532* AD 5	Sabine Mining Co Sec Nt	..	08/21/2020.	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	34,350	02/21/2032.
785592 AE 6	Sabine Pass Liquefaction Sec Nt	..	06/08/2020.	Various		16,824,008	16,500,000	16,753,349	16,546,165		(18,293)		(18,293)		16,527,871		(27,871)	(27,871)	1,115,492	02/01/2021.
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19	..	12/01/2020.	Paydown		1,400	1,400	1,412	1,394		3		3		1,398		2	2	39	06/25/2028.
80386W AA 3	Sasol Financing USA LLC Sr Nt	..	03/05/2020.	Direct		418,000	400,000	399,408	399,528		18		18		399,546		18,454	18,454	10,575	03/27/2024.
805564 NM 9	Saxon Asset Securities Tr RMBS Ser 2003-	..	12/01/2020.	Paydown		190,578	190,578	190,568	190,037		540		540		190,578			0	5,141	06/25/2032.
80689* AL 4	Schnuck Markets Inc Sr Nt	..	10/10/2020.	Various		1,636,364	1,636,364	1,636,364	1,636,364				0		1,636,364			0	100,800	10/10/2021.
81441P CF 6	Security Natl Mtg Loan Tr RMBS Ser 2005-	..	12/01/2020.	Paydown		599,059	599,059	598,857	596,993		2,065		2,065		599,059			0	14,831	02/25/2035.
81744H AD 5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2	..	12/01/2020.	Paydown		521,715	609,063	574,109	574,109				0		574,109		(52,394)	(52,394)	11,396	02/20/2047.
817565 CB 8	Service Corp Intl Sr Nt	..	09/10/2020.	Call 101.7920		13,834,551	13,591,000	14,280,003	13,858,669		(77,652)		(77,652)		13,781,017		(190,017)	(190,017)	842,168	05/15/2024.
82454N AA 6	Shiloh Texas Properties Ltd CTL	..	02/15/2020.	Various		4,747,841	4,747,841	5,032,047	4,751,379		(3,537)		(3,537)		4,747,841			0	147,943	02/15/2020.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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
82454N AB 4	Shiloh Texas Properties Ltd CTL Ser B		02/15/2020.	Various		97,110	97,110	97,110	97,110				0		97,110			0	2,549	02/15/2020.
827048 AV 1	Silgan Holdings Inc Sr Nt		07/28/2020.	Tax Free Exchange		1,641,746	1,640,000	1,642,025	1,641,970		(224)		(224)		1,641,746			0	48,107	02/01/2028.
83379# AB 1	Sodexo Inc Gtd Sr Nt Ser B		08/14/2020.	Call 101.5618		5,078,091	5,000,000	5,175,000	5,037,864		(19,730)		(19,730)		5,018,134		(18,134)	(18,134)	240,535	03/04/2021.
83379# AC 9	Sodexo Inc Gtd Sr Nt Ser C		08/14/2020.	Various		26,750,186	24,000,000	24,465,510	24,247,804		(34,482)		(34,482)		24,213,322		(213,322)	(213,322)	3,654,586	03/04/2024.
83416W AA 1	Solar Star Funding LLC Sr Nt		12/30/2020.	Redemption 100.0000		1,818,185	1,818,185	1,818,185	1,818,185				0		1,818,185			0	90,122	06/30/2035.
83611P AP 6	Soundview Home Eq Loan Tr RMBS Ser 2001-		11/01/2020.	Paydown		162,275	162,275	164,251	162,767		(492)		(492)		162,275			0	4,288	03/25/2030.
84751P LP 2	Specialty Underw & Residen Fin RMBS Ser		12/01/2020.	Paydown		155,625	155,625	103,267	103,267		52,359		52,359		155,625			0	1,729	02/25/2037.
854502 AC 5	Stanley Black & Decker Inc Co Gtd Nt		12/02/2020.	Call 103.0214		24,725,131	24,000,000	23,975,520	23,994,699		2,498		2,498		23,997,197		2,803	2,803	1,543,398	12/01/2021.
858119 BH 2	Steel Dynamics Inc Sr Nt		11/08/2020.	Various		18,417,268	18,045,000	17,518,572	17,580,025		57,041		57,041		17,637,066		407,934	407,934	1,226,210	09/15/2025.
86074Q AM 4	Stillwater Mining Co Sr Nt		02/07/2020.	Direct		204,250	200,000	197,888	198,867		48		48		198,915		5,335	5,335	1,497	06/27/2022.
86074Q AN 2	Stillwater Mining Co Sr Nt		02/28/2020.	Direct		530,000	500,000	492,545	494,442		142		142		494,584		35,416	35,416	6,531	06/27/2025.
863576 AC 8	Structured Asset Sec Corp RMBS Ser 2005-		12/01/2020.	Paydown		142,701	158,556	159,726	158,759		51		51		158,810		(16,109)	(16,109)	5,510	04/25/2035.
863579 CD 8	Structured Adj Rate Mtg Ln RMBS Ser 2004		12/01/2020.	Paydown		95,394	95,394	96,214	95,858		(464)		(464)		95,394			0	2,387	10/25/2034.
863579 VS 4	Structured Adj Rate Mtg Ln RMBS Ser 2005		12/01/2020.	Paydown		1,316,791	1,306,186	1,020,953	1,020,953				0		1,020,953		295,837	295,837	37,343	08/25/2035.
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2020.	Paydown		2,078	2,078	2,078	2,075		3		3		2,078			0	35	03/25/2034.
86359B WR 8	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2020.	Paydown		112,198	112,198	112,934	112,170		28		28		112,198			0	1,920	07/25/2034.
86359B XL 0	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2020.	Paydown		7,612	7,612	7,440	7,453		160		160		7,612			0	192	08/25/2034.
86359D FQ 5	Structured Asset Sec Corp RMBS Ser 2005-		08/20/2020.	Paydown		(12,852)					2,451		2,451		2,451		(15,303)	(15,303)	(56)	06/25/2035.
86361Q AG 9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1		12/01/2020.	Paydown		2,901,491	2,901,202	2,016,056	2,016,056				0		2,016,056		885,435	885,435	66,714	11/25/2036.
86363A AA 5	Structured Asset Sec Corp RMBS Ser 2006-		12/28/2020.	Paydown		175,334	175,334	25,124	34,754		150,210	9,631	140,579		175,334			0	955	01/25/2037.
86765B AG 4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt		02/15/2020.	Maturity		14,000,000	14,000,000	13,964,970	13,999,454		546		546		14,000,000			0	385,000	02/15/2020.
871829 AX 5	Sysco Corp Sr Nt 2.600% 10/01/20		09/01/2020.	Call 100.0000		4,000,000	4,000,000	3,992,360	3,998,795		1,072		1,072		3,999,868		132	132	95,333	10/01/2020.
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C		01/17/2020.	Paydown		9,759	9,759	10,089	9,755		5		5		9,759			0	45	08/15/2039.
87264A AN 5	T-Mobile USA Inc Sr Nt		09/01/2020.	Call 102.1250		1,889,313	1,850,000	1,989,750	1,902,471		(13,158)		(13,158)		1,889,313		(39,313)	(39,313)	180,283	03/01/2025.
87612B BP 6	Targa Resources Partners Sr Nt		12/01/2020.	Tax Free Exchange		657,401	656,000	657,448	657,419		(18)		(18)		657,401			0	36,481	03/01/2030.
87875U AK 8	Teco Finance Inc Gtd Nt		03/15/2020.	Various		20,500,000	20,500,000	20,414,925	20,497,817		2,183		2,183		20,500,000			0	527,875	03/15/2020.
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt		10/01/2020.	Various		3,502,932	3,261,403	3,261,403	3,261,403				0		3,261,403			0	391,905	03/30/2023.
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt		06/30/2020.	Various		510,031	510,031	510,031	510,031				0		510,031			0	11,715	03/30/2023.
88322U AL 3	Thatcher Park CLO CLO Ser 2014-1A Cl AR		10/20/2020.	Paydown		17,998,191	17,998,191	17,998,191	17,998,191				0		17,998,191			0	290,852	10/20/2026.
88642R AA 7	Tidewater Inc 1st Lien Sr Sec Nt		09/02/2020.	Various		2,238,637	2,368,928	2,422,229	2,422,229				0		2,422,229		(183,592)	(183,592)	159,508	08/01/2022.
88732J AW 8	Time Warner Cable Inc Co Gtd Nt		02/01/2020.	Maturity		15,000,000	15,000,000	14,851,650	14,998,461		1,539		1,539		15,000,000			0	375,000	02/01/2020.
89054X AB 1	Topaz Solar Farms LLC Nt		03/30/2020.	Redemption 100.0000		226,463	226,463	226,463	226,463				0		226,463			0	5,520	09/30/2039.
89054X AB 1	Topaz Solar Farms LLC Nt		04/28/2020.	Tax Free Exchange		10,303,079	10,303,079	10,303,079	10,303,079				0		10,303,079			0	290,203	09/30/2039.
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C		12/01/2020.	Paydown		2,361,355	2,361,355	2,346,973	2,347,462		13,893		13,893		2,361,355			0	49,329	03/25/2058.
89233P 4C 7	Toyota Motor Credit Corp MT Nt		06/17/2020.	Maturity		7,273,000	7,273,000	7,689,443	7,297,984		(24,984)		(24,984)		7,273,000			0	163,643	06/17/2020.
89234C AC 8	TPREF Funding Ltd Fltg Rate LBASS Mezz N		12/30/2020.	Nationwide Mutual Fire		2,070,523	10,018,739	2,869,477	2,266,020	603,457			603,457		2,869,477		(798,954)	(798,954)	268,741	10/15/2032.
893830 BB 4	Transocean Sedco Co Gtd Nt		01/22/2020.	Goldman Sachs & Company		34,333,350	33,000,000	34,213,020	33,314,062		(9,548)		(9,548)		33,304,514		1,028,836	1,028,836	298,785	12/15/2021.
893830 BC 2	Transocean Sedco Sr Nt		09/02/2020.	Various		5,072,220	10,908,000	10,859,972	10,885,800		4,991		4,991		10,890,792		(5,818,572)	(5,818,572)	557,985	10/15/2022.
893830 BC 2	Transocean Sedco Sr Nt		09/11/2020.	Various		2,793,360	6,592,000	6,490,088	6,552,063		9,332		9,332		6,561,395		(3,768,035)	(3,768,035)	346,226	10/15/2022.
89708B AE 3	TROPC CDO Corp Tr LBASS Mezz Nt PTP		12/30/2020.	Nationwide Mutual Fire		2,007,900	10,000,000						0		2,007,900			2,007,900	123,584	07/15/2036.
90261X HK 1	Swiss Bank Corp-NY Sr Nt		03/26/2020.	Maturity		3,000,000	3,000,000	2,988,840	2,999,433		567		567		3,000,000			0	35,250	03/26/2020.
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-		12/01/2020.	Paydown		1,030,962	1,030,962	985,374	1,021,344		9,619		9,619		1,030,962			0	14,584	12/10/2045.

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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
90332U AF 0	US Airways Pass-Thru Tr ABS 2nd Lien Ser	..	07/20/2020.	Redemption 0.0000			56,050	59,273	56,658		(56,658)		(56,658)					0	7,575	07/20/2020.
907833 AJ 6	Union Pacific RR ABS PTC Ser 2000-1	..	01/10/2020.	Redemption 100.0000		50,139	50,139	52,402	50,254		(115)		(115)		50,139			0	2,773	01/10/2021.
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1	..	07/02/2020.	Various		674,266	674,266	668,909	672,428		1,837		1,837		674,266			0	17,143	01/02/2029.
90931C AA 6	United Air Lines LBASS EETC Ser 2019-1 C	..	08/25/2020.	Redemption 100.0000		1,361,544	1,361,544	1,387,791	1,386,151		(24,607)		(24,607)		1,361,544			0	43,760	08/25/2031.
90931E AA 2	United Air Lines LBASS EETC Ser 2019-1 C	..	08/25/2020.	Redemption 100.0000		109,248	109,248	109,332	109,323		(75)		(75)		109,248			0	3,869	02/25/2033.
90931V AA 4	United Air Lines PTC Ser 2018-1 A	..	09/01/2020.	Redemption 100.0000		247,826	247,826	247,826	247,826				0		247,826			0	6,877	09/01/2031.
90932J AA 0	United Airlines LBASS Ser 2019-2 AA PTT	..	11/01/2020.	Redemption 100.0000		251,067	251,067	251,067	251,067				0		251,067			0	7,683	11/01/2033.
90932K AA 7	United Airlines LBASS Ser 2019-2 B PTT	..	11/01/2020.	Redemption 100.0000		484,149	484,149	484,149	484,149				0		484,149			0	19,205	11/01/2029.
90932M AA 3	United Airlines LBASS Ser 2019-2 A PTT	..	11/01/2020.	Redemption 100.0000		187,166	187,166	187,166	187,166				0		187,166			0	6,152	11/01/2029.
90932N AA 1	United Airlines LBASS PTC Ser 2018-1 Cl	..	09/01/2020.	Redemption 100.0000		381,423	381,423	381,423	381,423				0		381,423			0	13,159	09/01/2027.
90933J AA 9	United Airlines LBASS Ser 2016-2 B PTT	..	10/07/2020.	Redemption 100.0000		1,284,722	1,284,722	1,284,722	1,284,722				0		1,284,722			0	35,169	04/07/2027.
911308 AA 2	United Parcel Service Deb	..	04/01/2020.	Maturity		7,000,000	7,000,000	9,407,690	7,055,620		(55,620)		(55,620)		7,000,000			0	293,125	04/01/2020.
913017 BV 0	United Technologies Corp Sr Nt	..	02/28/2020.	Call 100.9870		13,784,726	13,650,000	13,724,210	13,683,181		(2,140)		(2,140)		13,681,042		(31,042)	(31,042)	646,487	06/01/2022.
91736# AA 4	United States of America BIA CTL GSA Gtd	..	09/15/2020.	Various		968,260	968,260	961,548	966,578		1,682		1,682		968,260			0	41,809	03/15/2024.
91736# AB 2	United States of America BIA CTL GSA Gtd	..	09/15/2020.	Redemption 100.0000		140,024	140,024	140,024	140,024				0		140,024			0	6,332	03/15/2024.
91740# AA 8	United States of America BIA-2 CTL Alber	..	12/15/2020.	Redemption 100.0000		2,350,114	2,350,114	2,350,114	2,350,114				0		2,350,114			0	74,293	10/15/2025.
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls	..	12/15/2020.	Redemption 100.0000		815,612	815,612	815,612	815,612				0		815,612			0	24,053	12/15/2026.
91821* AA 4	Veteran Affairs Crown Point CTL Ls Fin T	..	12/15/2020.	Redemption 100.0000		640,457	640,457	640,457	640,457				0		640,457			0	19,663	07/15/2031.
91849@ AB 8	VA Wash Diener Bldg US Gov CTL Nt	..	12/15/2020.	Redemption 100.0000		260,284	260,284	260,284	260,284				0		260,284			0	6,063	04/15/2032.
925524 BG 4	Viacom Inc Sr Nt 4.500% 03/01/21	..	05/18/2020.	Call 103.2470		10,118,206	9,800,000	11,128,684	10,004,888		(65,641)		(65,641)		9,939,247		(139,247)	(139,247)	633,031	03/01/2021.
92553P AJ 1	Viacom Inc Sr Nt 3.875% 12/15/21	..	07/10/2020.	Call 104.8640		6,291,840	6,000,000	5,901,660	5,977,574		5,822		5,822		5,983,396		16,604	16,604	424,236	12/15/2021.
92837B AB 7	Visio RMBS Ser 2019-1 Cl A1	..	12/01/2020.	Paydown		1,420,310	1,420,310	1,432,460	1,432,314		(12,004)		(12,004)		1,420,310			0	27,701	06/25/2054.
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22	..	12/15/2020.	Redemption 100.0000		243,584	243,584	243,584	243,584				0		243,584			0	8,836	04/15/2022.
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10	..	12/01/2020.	Paydown		794,879	794,879	783,142	788,247		6,631		6,631		794,879			0	18,154	10/25/2033.
92922F RF 7	Washington Mutual Mtg RMBS Ser 2004-CB1	..	12/01/2020.	Paydown		212,509	212,509	202,946	208,772		3,738		3,738		212,509			0	5,948	06/25/2034.
92926U AD 3	Washington Mutual Mtg RMBS Ser 2007-HY2	..	12/01/2020.	Paydown		1,085,363	1,122,366	1,060,872	1,060,872				0		1,060,872		24,490	24,490	24,532	11/25/2036.
92927K B@ 0	WABCO Holdings Inc Sr Nt Ser E	..	08/03/2020.	Call 95.3164		16,256,109	17,054,900	15,546,900	16,258,850				0	(711,950)	17,054,900	1,508,000		1,508,000	(585,171)	11/15/2026.
931142 CU 5	Wal-Mart Stores Inc Sr Nt	..	07/08/2020.	Maturity		15,000,000	15,000,000	14,395,500	14,959,656		40,344		40,344		15,000,000			0	543,750	07/08/2020.
933634 AJ 6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl	..	12/01/2020.	Paydown		999,162	988,377	822,294	822,294				0		822,294		176,868	176,868	19,896	03/25/2037.
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14	..	12/01/2020.	Paydown		114,148	120,472	110,544	110,544				0		110,544		3,603	3,603	2,371	11/25/2036.
939336 2H 5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	12/01/2020.	Paydown		1,054,601	1,054,601	1,062,017	1,059,313		(4,712)		(4,712)		1,054,601			0	29,615	03/25/2035.
939336 2U 6	Washington Mutual MSC Mtg PT RMBS Ser 20	..	12/01/2020.	Paydown		328,271	363,485	366,665	364,591		(484)		(484)		364,107		(35,836)	(35,836)	6,443	03/25/2035.
939336 3H 4	Washington Mutual MSC Mtg PT RMBS Ser 20	..	12/01/2020.	Paydown		1,260,746	1,392,372	1,391,323	1,391,323				0		1,391,323		(130,576)	(130,576)	45,515	04/25/2035.
939336 4Y 6	Washington Mutual MSC Mtg PT RMBS Ser 20	..	12/01/2020.	Paydown		1,328,767	1,454,626	1,443,103	1,443,103				0		1,443,103		(114,336)	(114,336)	41,366	05/25/2035.
939336 6F 5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	12/01/2020.	Paydown		958,962	1,025,389	1,028,904	1,027,175		(68)		(68)		1,027,107		(68,146)	(68,146)	33,785	06/25/2035.
939336 6U 2	Washington Mutual MSC Mtg PT RMBS Ser 20	..	12/01/2020.	Paydown		283,739	288,316	289,082	288,129		(71)		(71)		288,058		(4,319)	(4,319)	8,747	06/25/2035.
939344 AR 8	Washington Mutual Alt Ln Tr RMBS Ser 200	..	12/01/2020.	Paydown		205,037	255,360	200,977	200,977				0		200,977		4,060	4,060	6,382	05/25/2036.
93934F BQ 4	Washington Mutual MSC Mtg PT RMBS Ser 20	..	12/01/2020.	Paydown		693,249	689,359	613,477	613,477				0		613,477		79,772	79,772	23,356	08/25/2035.
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20	..	12/01/2020.	Paydown		49,627	53,296	53,729	53,525		(27)		(27)		53,498		(3,870)	(3,870)	1,629	10/25/2035.
93934F HW 5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	12/01/2020.	Paydown		109,364	129,459	127,740	128,088		10		10		128,097		(18,733)	(18,733)	4,582	01/25/2036.
93934F KZ 4	Washington Mutual MSC Mtg PT RMBS Ser 20	..	12/01/2020.	Paydown		1,123,638	1,198,643	1,003,564	1,003,564				0		1,003,564		120,074	120,074	41,709	02/25/2036.

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
93935G AG 4	Washington Mutual Alt Ln Tr RMBS Ser 200	..	12/01/2020.	Paydown		70,069	75,630	72,983	72,955				0		72,955		(2,886)	(2,886)	3,120	11/25/2034.
93935H AJ 6	Washington Mutual Alt Ln Tr RMBS Ser 200	..	12/01/2020.	Paydown		606,237	606,237	310,351	330,499		295,886	20,148	275,738		606,237		0	0	7,028	09/25/2036.
941063 AQ 2	Waste Management Inc Co Gtd Nt	..	12/03/2020.	Call 100.0000		13,000,000	13,000,000	14,419,790	13,235,206		(185,598)		(185,598)		13,049,608		(49,608)	(49,608)	750,822	03/01/2021.
94106L AW 9	Waste Management Inc Co Gtd Nt	..	06/30/2020.	Maturity		5,500,000	5,500,000	5,887,420	5,523,213		(23,213)		(23,213)		5,500,000			0	130,625	06/30/2020.
94106L BH 1	Waste Management Inc Sr Nt	..	07/20/2020.	Call 101.0000		2,525,000	2,500,000	2,499,325	2,499,419		45		45		2,499,464		536	536	72,778	06/15/2026.
942683 AF 0	Watson Pharmaceuticals Inc Sr Nt	..	05/14/2020.	Tax Free Exchange		48,324,021	48,500,000	47,711,985	48,242,651		32,870		32,870		48,275,521		48,500	48,500	976,399	10/01/2022.
942683 AH 6	Watson Pharmaceuticals Inc Sr Nt	..	05/14/2020.	Tax Free Exchange		6,917,631	7,000,000	6,896,120	6,909,810		821		821		6,910,631		7,000	7,000	200,545	10/01/2042.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20	..	12/01/2020.	Redemption 100.0000		76,417	76,417	76,417	76,417				0		76,417			0	2,781	08/01/2027.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	..	12/15/2020.	Various		499,684	499,684	523,166	512,013		(12,329)		(12,329)		499,684			0	20,200	05/15/2032.
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co	..	12/10/2020.	Redemption 100.0000		137,560	137,560	137,560	137,560				0		137,560			0	8,096	10/10/2024.
94978# BC 0	Wells Fargo Bank Northwest NA CTL	..	12/01/2020.	Redemption 100.0000		894,952	894,952	894,952	894,952				0		894,952			0	32,361	11/01/2022.
94980G AK 7	Wells Fargo Home Equity Tr RMBS Ser 2004	..	12/01/2020.	Paydown		42,765	42,765	41,766	42,070		696		696		42,765			0	1,098	04/25/2034.
961548 AL 8	Westvaco Corp Deb 9.750% 06/15/20	..	06/15/2020.	Various		15,500,000	15,500,000	16,732,870	15,548,369		(48,369)		(48,369)		15,500,000			0	755,625	06/15/2020.
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1	..	01/13/2020.	Various		43,572	43,572	49,073	43,622		(50)		(50)		43,572			0	135,958	01/25/2023.
96928* EA 1	William Blair CTL CTL PTC Ser 2011-G	..	12/15/2020.	Redemption 100.0000		162,748	162,748	162,748	162,748				0		162,748			0	5,706	01/15/2032.
96950F AD 6	Williams Partners LP Sr Nt	..	03/15/2020.	Various		40,000,000	40,000,000	39,991,764	39,999,839		161		161		40,000,000			0	1,050,000	03/15/2020.
976657 AL 0	Wisconsin Energy Corp Sr Nt	..	12/31/2020.	Call 112.6988		1,983,499	1,760,000	1,803,261	1,787,076		(4,605)		(4,605)		1,782,471		(22,471)	(22,471)	288,756	06/15/2025.
982526 AQ 8	Wrigley Wm Jr Co Sr Nt	..	10/21/2020.	Various		12,000,000	12,000,000	11,988,120	11,998,492		1,508		1,508		12,000,000			0	405,000	10/21/2020.
98389B AT 7	Xcel Energy Inc Sr Nt 2.600% 03/15/22	..	12/01/2020.	Call 102.8100		3,084,300	3,000,000	2,999,190	2,999,623		154		154		2,999,777		223	223	178,767	03/15/2022.
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31	..	07/25/2020.	Redemption 100.0000		240,979	240,979	240,979	240,979				0		240,979			0	17,683	12/23/2022.
U85969 AC 4	Stillwater Mining Co Sr Nt	..	02/07/2020.	Direct		331,906	325,000	296,563	304,227		855		855		305,081		26,825	26,825	2,433	06/27/2022.
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA	A	07/15/2020.	Redemption 100.0000		332,800	332,800	332,800	332,800				0		332,800			0	8,237	07/15/2031.
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A	A	07/15/2020.	Redemption 100.0000		256,000	256,000	256,000	256,000				0		256,000			0	6,816	07/15/2031.
07317Q AF 2	Baytex Energy Corp Nt 5.125% 06/01/21	A	02/20/2020.	Various		840,000	840,000	828,450	837,123		269		269		837,392		2,608	2,608	9,447	06/01/2021.
134808 AC 8	Canacol Energy Ltd Sr Nt	A	10/07/2020.	Direct		359,100	350,000	350,000	350,000				0		350,000		9,100	9,100	23,683	05/03/2025.
335934 AL 9	First Quantum Minerals LTD Sr Nt	A	03/12/2020.	Direct		792,650	955,000	955,444	955,313		(18)		(18)		955,296		(162,646)	(162,646)	32,828	04/01/2025.
35905B AA 5	Frontera Energy Corp Sr Nt	A	01/13/2020.	Direct		424,840	400,000	395,368	396,545		24		24		396,569		28,271	28,271	1,749	06/25/2023.
683715 AA 4	Open Text Corp Sr Nt 5.625% 01/15/23	A	03/05/2020.	Call 101.4060		10,140,600	10,000,000	10,169,625	10,073,713		(3,967)		(3,967)		10,069,746		(69,746)	(69,746)	499,975	01/15/2023.
C35898 AA 0	Frontera Energy Corp Sr Nt	A	01/08/2020.	Direct		371,875	350,000	368,375	364,219		(89)		(89)		364,131		7,744	7,744	1,415	06/25/2023.
000000 00 0	Digicel Limited Sr Nt 6.000% 04/15/21	D	05/22/2020.	Taxable Exchange		123,042	205,000	110,700	156,191		7,997	53,488	(45,491)		110,700		12,342	12,342	7,414	04/15/2021.
000000 00 0	Liquid Telecom Finance Sec Nt	D	01/06/2020.	Direct		331,906	325,000	330,688	329,472		(51)		(51)		329,420		2,486	2,486	13,429	07/13/2022.
000000 00 0	Metinvest BV Sr Nt 7.750% 04/23/23	D	09/09/2020.	Direct		309,750	300,000	310,800	309,504		(1,991)		(1,991)		307,514		2,236	2,236	24,413	04/23/2023.
000000 00 0	Cia Latino Americana Sr Nt	D	01/17/2020.	Tax Free Exchange		112,122	125,000	106,245	58,125	52,614	133		52,747		110,872		1,250	1,250	5,839	07/20/2023.
000000 00 0	Studio City Finance LTD Sr Nt	D	06/05/2020.	Direct		319,331	315,000	332,744	332,210		(2,278)		(2,278)		329,932		(10,601)	(10,601)	18,904	02/11/2024.
000000 00 0	Digicel Group Two Ltd Sr Nt PIK	D	01/17/2020.	Direct		16,627	80,130	8,330	8,330				0		8,330		8,297	8,297	1,755	04/01/2024.
000000 00 0	Teva Pharmaceuticals NE Sr Nt	D	12/09/2020.	Direct		1,425,969	1,345,000	1,374,425	1,367,772		(3,938)		(3,938)		1,363,834		62,135	62,135	83,953	04/15/2024.
000000 00 0	Credit Bank of Moscow Sr Nt	D	09/21/2020.	Direct		325,975	295,000	321,550	321,171		(3,877)		(3,877)		317,295		8,680	8,680	15,639	06/25/2024.
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt	D	07/27/2020.	Direct		288,844	325,000	323,213	323,226		364		364		323,590		(34,746)	(34,746)	17,306	02/15/2025.
000000 00 0	YPF Sociedad Anonima Sr Nt	D	01/29/2020.	Direct		301,438	325,000	264,263	265,126		646		646		265,772		35,665	35,665	13,966	07/28/2025.
000000 00 0	AES Andrs/Dmcn Pwr/Itabo Sr Nt	D	04/16/2020.	Direct		688,000	800,000	783,872	788,309		429		429		788,738		(100,738)	(100,738)	28,090	05/11/2026.
000000 00 0	MTN Mauritius Investments Sr Nt	D	08/14/2020.	Direct		331,125	300,000	334,125	333,652		(2,697)		(2,697)		330,954		171	171	16,521	10/13/2026.
000000 00 0	Turkiye Garanti Bankasi Sr Nt	D	02/10/2020.	Direct		336,375	345,000	319,556	319,851		299		299		320,151		16,224	16,224	4,578	05/24/2027.

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
000000 00 0	Oztel Holdings SPC Ltd Sec Nt	D	10/26/2020.	Direct		355,572	360,000	374,760	374,589		(1,134)		(1,134)		373,455		(17,883)	(17,883)	24,115	04/24/2028.
00507U AS 0	Actavis Funding SCS Sr Nt	D	05/14/2020.	Various		9,017,838	9,000,000	9,016,707	9,009,456		(617)		(617)		9,008,838		9,000	9,000	227,050	03/15/2025.
00507U AU 5	Actavis Funding SCS Sr Nt	D	05/14/2020.	Tax Free Exchange		13,524,220	13,500,000	13,511,846	13,510,812		(92)		(92)		13,510,720		13,500	13,500	425,719	03/15/2045.
05971A AE 1	Banco BTG Pactual Sr Nt	D	06/12/2020.	Direct		316,800	320,000	318,192	318,202		166		166		318,368		(1,568)	(1,568)	7,440	01/10/2025.
11042T AA 1	British Airways Plc EETC	C	12/20/2020.	Redemption 100.0000		210,802	210,802	210,802	210,802				0		210,802			0	5,030	09/20/2031.
11043X AA 1	British Airways Plc EETC	C	12/15/2020.	Redemption 100.0000		318,575	318,575	318,575	318,575				0		318,575			0	9,034	06/15/2034.
12674T AB 2	C&W Senior Financing DAC Sr Nt	D	02/03/2020.	Direct		434,750	400,000	401,750	401,380		(19)		(19)		401,361		33,389	33,389	8,667	10/15/2026.
15119C AA 7	Celtic Resources Holding Sr Nt	D	09/10/2020.	Direct		604,318	570,000	570,000	570,000				0		570,000		34,318	34,318	21,801	10/09/2024.
151290 BV 4	Cemex SAB de CV Sec Nt	D	10/26/2020.	Direct		247,925	235,000	235,000	235,000				0		235,000		12,925	12,925	12,060	11/19/2029.
15238X AB 5	Central American Bottling Corp Sr Nt	D	07/29/2020.	Direct		356,490	340,000	361,250	355,038		(1,543)		(1,543)		353,495		2,995	2,995	19,550	01/31/2027.
20445P AE 5	Cia Latino Americana Sr Nt	D	01/17/2020.	Tax Free Exchange		1,377,546	1,375,000	1,356,427	639,375	724,307	114		724,421		1,363,796		13,750	13,750	64,224	07/20/2023.
22112E AC 2	Cosan Luxembourg SA Sr Nt	D	03/30/2020.	Direct		1,166,675	1,150,000	1,131,587	1,136,380		205		205		1,136,585		30,090	30,090	48,228	01/20/2027.
22113A AB 1	Cosan Ltd Sr Nt 5.500% 09/20/29	D	08/10/2020.	Direct		471,950	480,000	479,938	479,973		27		27		479,999		(8,049)	(8,049)	23,833	09/20/2029.
25152E DT 6	Deutsche Bank AG London Sr Unsecured Nt	D	01/27/2020.	Taxable Exchange		1,564,286	2,085,714	2,085,714	2,085,714				0		2,085,714		(521,429)	(521,429)	50,361	07/27/2020.
25382D AA 4	Digicel Group Two Ltd 1st Lien	D	01/17/2020.	Direct		149,625	225,000	133,875	133,875				0		133,875		15,750	15,750	5,775	12/30/2022.
25382D AA 4	Digicel Group Two Ltd 1st Lien	D	06/22/2020.	Taxable Exchange		331,834	534,000	213,600	317,730			104,130	(104,130)		213,600		118,234	118,234		12/30/2022.
25382F AA 9	Digicel Group Two Ltd Sr Nt	D	01/17/2020.	Direct		64,325	310,000	31,076	31,076				0		31,076		33,249	33,249	6,789	04/01/2024.
25382F AA 9	Digicel Group Two Ltd Sr Nt	D	06/23/2020.	Taxable Exchange		36,296	1,037,015	82,961	103,957			20,996	(20,996)		82,961		(46,666)	(46,666)		04/01/2024.
25382F AB 7	Digicel Group Two Ltd Sr Nt	D	01/02/2020.	Direct		72,375	300,000	60,000	60,000				0		60,000		12,375	12,375	6,600	09/30/2022.
25382F AB 7	Digicel Group Two Ltd Sr Nt	D	06/23/2020.	Taxable Exchange		10,360	296,000	38,480	59,200			20,720	(20,720)		38,480		(28,120)	(28,120)		09/30/2022.
25615W AB 9	Docuformas SA Sr Nt 10.250% 07/24/24	D	04/23/2020.	Direct		335,412	605,000	599,228	599,625		295		295		599,921		(264,509)	(264,509)	46,509	07/24/2024.
30052K AA 7	Evraz Plc Sr Nt 5.250% 04/02/24	D	12/21/2020.	Direct		327,900	300,000	300,000	300,000				0		300,000		27,900	27,900	19,294	04/02/2024.
37255B AA 7	Geopark Ltd 1st Lien Nt	D	03/06/2020.	Direct		748,013	750,000	750,000	750,000				0		750,000		(1,988)	(1,988)	22,885	09/21/2024.
38502H AA 3	Gran Tierra Energy Intl Sr Nt	D	01/24/2020.	Direct		402,688	425,000	419,101	420,435		55		55		420,490		(17,802)	(17,802)	12,027	02/15/2025.
40052C AC 0	Grupo Kuo SAB De CV Sr Nt	D	02/10/2020.	Direct		336,400	320,000	320,000	320,000				0		320,000		16,400	16,400	10,989	07/07/2027.
40052V AA 2	Grupo Bimbo SAB De CV Sr Nt	D	06/30/2020.	Maturity		5,100,000	5,100,000	5,503,614	5,144,610		(44,610)		(44,610)		5,100,000			0	124,313	06/30/2020.
44963L AC 0	IHS Netherlands Holdco Sr Nt	D	09/08/2020.	Direct		606,506	565,000	565,000	565,000				0		565,000		41,506	41,506	32,817	09/18/2027.
456873 AA 6	Ingersoll-Rand Lux Finance Nt	C	04/13/2020.	Call 100.0000		5,000,000	5,000,000	4,996,700	4,999,788		180		180		4,999,968		32	32	59,063	05/01/2020.
45900T AA 0	Intl Airport Finance SA 1st Lien	D	01/03/2020.	Direct		110,875	100,000	100,000	100,000				0		100,000		10,875	10,875	3,733	03/15/2033.
46556L AM 6	Itau UniBanco Hldg SA/KY Sub Nt	D	03/26/2020.	Direct		1,169,300	1,325,000	1,325,000	1,325,000				0		1,325,000		(155,700)	(155,700)	21,116	11/21/2029.
46650C AA 7	JBS Investments II GMBH Sr Nt	D	04/27/2020.	Direct		779,950	770,000	781,550	780,076		(718)		(718)		779,357		593	593	42,403	01/15/2026.
46650C AB 5	JBS Investments II GMBH Sr Nt	D	05/13/2020.	Direct		190,500	200,000	200,000	200,000				0		200,000		(9,500)	(9,500)	9,104	01/15/2028.
000000 00 0	Landsbanki Islands HF Convertible Note	B	12/15/2020.	Call 100.0000		109	109						0				109	109		11/30/2035.
000000 00 0	Landsbanki Islands HF Convertible Note	B	01/31/2020.	Taxable Exchange			1,278						0					0		11/30/2035.
55388R AA 4	MV24 Capital BV 1st Lien	D	09/15/2020.	Direct		543,350	521,700	521,700	521,700				0		521,700		21,651	21,651	27,968	06/01/2034.
55388R AA 4	MV24 Capital BV 1st Lien	D	12/01/2020.	Redemption 100.0000		31,673	31,673	31,673	31,673				0		31,673			0	1,701	06/01/2034.
566007 AB 6	MARB BondCo PLC Sr Nt 6.875% 01/19/25	D	01/10/2020.	Direct		439,900	415,000	408,563	410,049		28		28		410,077		29,823	29,823	13,869	01/19/2025.
566067 AA 2	Marble II Pte Ltd Sec Nt	D	12/11/2020.	Direct		578,163	575,000	575,000	575,000				0		575,000		3,163	3,163	30,052	06/20/2022.
58547D AD 1	Melco Resorts Finance Sr Nt	D	03/13/2020.	Direct		282,888	305,000	311,481	311,430		(137)		(137)		311,293		(28,406)	(28,406)	4,645	12/04/2029.
591555 AF 4	Metinvest BV Sr Nt 7.750% 10/17/29	D	01/22/2020.	Direct		764,513	725,000	715,060	715,182		62		62		715,245		49,268	49,268	15,139	10/17/2029.
59284B AF 5	Mexichem SAB DE CV Sr Nt	D	03/12/2020.	Direct		190,000	200,000	198,372	198,682		30		30		198,712		(8,712)	(8,712)	3,600	10/04/2027.
59318Y AA 6	MHP Lux SA Sr Nt 6.950% 04/03/26	D	01/23/2020.	Direct		624,750	600,000	600,000	600,000				0		600,000		24,750	24,750	13,205	04/03/2026.

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
71429M AA 3	Perrigo Finance Unlimited Sr Nt	D	07/03/2020.	Various		3,003,055	2,949,000	2,946,287	2,948,309		285		285		2,948,594		406	406	136,914	03/15/2021.
71647N BF 5	Petrobras Global Finance Sr Nt	D	02/28/2020.	Direct		1,337,500	1,250,000	2,410,852	2,373,645		(21,886)		(21,886)		2,351,759		(1,014,259)	(1,014,259)	29,179	01/15/2030.
71647N BF 5	Petrobras Global Finance Sr Nt	D	09/17/2020.	Tax Free Exchange		1,945,741	1,846,000	1,953,355	1,951,841		(6,100)		(6,100)		1,945,741			0	93,756	01/15/2030.
71675M AA 4	Petropavlovsk 2016 Sr Nt	D	08/04/2020.	Direct		734,580	700,000	700,000	700,000				0		700,000		34,580	34,580	39,891	11/14/2022.
775371 AG 2	Rohm & Haas Co Amortzg Deb	C	04/15/2020.	Redemption 100.0000		328,750	328,750	334,183	328,772		(22)		(22)		328,750			0	16,109	04/15/2020.
82620K AC 7	Siemens Financieringsmat Sr Nt	D	05/27/2020.	Maturity		40,000,000	40,000,000	39,947,200	39,995,525		4,475		4,475		40,000,000			0	430,000	05/27/2020.
83006L AB 9	Sixsigma Networks Mexico Sr Nt	D	06/11/2020.	Direct		582,375	595,000	595,000	595,000				0		595,000		(12,625)	(12,625)	20,836	05/02/2025.
83363R AA 5	Sociedad Concesionaria Auto Sr Nt	C	12/15/2020.	Redemption 100.0000		750,000	750,000	750,000	750,000				0		750,000			0	35,004	12/15/2026.
86964W AF 9	Suzano Austria GMBH Sr Nt	D	03/05/2020.	Direct		665,888	575,000	596,987	596,302		(353)		(353)		595,948		69,939	69,939	22,425	01/15/2029.
879273 AR 1	Telecom Argentina SA Sr Nt	D	01/08/2020.	Direct		51,838	55,000	54,280	54,315		2		2		54,317		(2,479)	(2,479)	2,102	07/18/2026.
88167A AD 3	Teva Pharmaceuticals NE Sr Nt	C	12/09/2020.	Direct		148,313	150,000	132,563	136,213		3,397		3,397		139,609		8,703	8,703	5,833	07/21/2023.
899415 AE 3	Tullow Oil Plc Sr Nt 7.000% 03/01/25	D	05/07/2020.	Direct		228,900	510,000	510,000	510,000				0		510,000		(281,100)	(281,100)	24,663	03/01/2025.
90015W AH 6	Turkiye Garanti Bankasi Sr Nt	D	07/10/2020.	Direct		664,625	650,000	648,031	648,283		185		185		648,468		16,157	16,157	41,957	03/28/2024.
92334V AA 3	Veon Holdings BV Sr Nt	D	11/19/2020.	Direct		367,675	350,000	350,000	350,000				0		350,000		17,675	17,675	15,711	04/09/2025.
D2736# AH 2	Fritz Draxlmaier GMBH & Co KG Sr Nt	D	10/01/2020.	Various		34,000,000	34,000,000	34,000,000	34,000,000				0		34,000,000			0	2,325,600	10/01/2020.
G0566* AB 5	Arqiva PP Fin Plc Sr Nt Ser 2 GBP	B	07/31/2020.	Call 109.0657		33,137,821	30,383,370	35,431,398	30,782,754				0	4,648,644	30,383,370	(5,048,028)		(5,048,028)	3,448,730	06/30/2025.
G0566* AB 5	Arqiva PP Fin Plc Sr Nt Ser 2 GBP	B	06/30/2020.	Redemption 100.0000		1,171,895	1,171,895	1,441,976	1,252,787				0	189,189	1,171,895	(270,081)		(270,081)	24,030	06/30/2025.
G0566* AC 3	Arqiva PP Fin Plc Gtd Sec Nt Ser 3	B	08/17/2020.	Call 106.3191		7,021,217	6,603,912	8,560,944	6,681,528				0	1,879,416	6,603,912	(1,957,032)		(1,957,032)	531,045	06/29/2029.
G0566* AD 1	Arqiva PP Fin Plc Sr Nt	B	08/17/2020.	Call 108.9611		14,066,181	12,909,364	12,259,117	13,061,088				0	(801,971)	12,909,364	650,247		650,247	1,387,317	12/31/2029.
G0566* AD 1	Arqiva PP Fin Plc Sr Nt	B	12/31/2020.	Redemption 100.0000		2,682,698	2,682,698	2,441,903	2,601,648				0	(159,745)	2,682,698	240,795		240,795	71,212	12/31/2029.
G1696# AY 2	Bunzl Fin PLC Gtd Sr Nt Ser A	C	01/15/2020.	Maturity		6,000,000	6,000,000	6,054,360	6,000,588		(588)		(588)		6,000,000			0	87,900	01/15/2020.
G2615@ AA 2	DCC plc Sr Nt Ser A 3.410% 04/25/20	D	04/25/2020.	Maturity		20,000,000	20,000,000	20,236,208	20,011,763		(11,763)		(11,763)		20,000,000			0	341,000	04/25/2020.
G4273* AK 1	Hammerson plc Sr Nt Ser B	B	12/02/2020.	Call 96.8261		6,452,244	6,663,744	5,906,347	6,297,221				0	(390,874)	6,663,744	757,397		757,397	(98,278)	01/11/2024.
G4588# BC 4	Intermediate Capital Group Plc Sr Nt Ser	D	05/11/2020.	Maturity		30,000,000	30,000,000	29,972,959	29,997,890		2,110		2,110		30,000,000			0	678,000	05/11/2020.
G5825A AB 8	MARB BondCo PLC Sr Nt 6.875% 01/19/25	D	01/10/2020.	Direct		212,000	200,000	185,646	187,689		68		68		187,758		24,242	24,242	6,684	01/19/2025.
G7028A AB 9	Petra Diamonds PLC 2nd Lien	D	01/13/2020.	Direct		121,000	200,000	194,750	196,372		55		55		196,427		(75,427)	(75,427)	2,981	05/01/2022.
G8967# AR 4	Triton Container Intl Ltd Sr Sec Nt Ser	C	03/31/2020.	Redemption 100.0000		10,000,000	10,000,000	10,017,978	10,003,602		(3,602)		(3,602)		10,000,000			0	161,500	03/31/2022.
H4777* AA 3	SBM Deep Panuke SA Prvt Pl Sr Nt	C	12/15/2020.	Redemption 100.0000		5,100,000	5,100,000	5,124,699	5,108,128		(8,128)		(8,128)		5,100,000			0	134,536	12/15/2021.
L8038* AA 4	SBM Baleia Priv Pl Nt 5.500% 09/15/27	C	12/15/2020.	Redemption 100.0000		1,081,600	1,081,600	1,081,600	1,081,600				0		1,081,600			0	37,642	09/15/2027.
N6777# AG 4	Overseas Assistance Fin BV Sr Nt	D	09/30/2020.	Redemption 100.0000		5,868,333	5,868,333	6,003,887	5,920,801		(52,468)		(52,468)		5,868,333			0	132,649	03/30/2024.
N9417J AB 7	VTR Finance BV Secured Nt	D	06/24/2020.	Direct		1,098,332	1,084,000	1,064,638	1,071,812		1,475		1,475		1,073,287		25,045	25,045	67,651	01/15/2024.
P06076 AA 4	AES El Salvador Trust II Sr Nt	D	10/23/2020.	Direct		422,363	475,000	390,688	428,135		7,818		7,818		435,954		(13,591)	(13,591)	28,183	03/28/2023.
P57908 AF 5	Mexichem SAB DE CV Sr Nt	D	02/25/2020.	Direct		1,152,938	975,000	878,156	881,004		233		233		881,237		271,700	271,700	25,413	09/17/2044.
P6460M AJ 3	Mastellone Hermanos SA Sr Nt	D	12/21/2020.	Direct		1,367,868	1,573,026	1,499,056	1,549,454		5,199		5,199		1,554,654		(186,786)	(186,786)	175,430	07/03/2021.
P67848 AA 2	Compania Minera Milpo Sr Nt	D	02/27/2020.	Call 106.7500		880,688	825,000	829,598	827,468		(112)		(112)		827,356		(2,356)	(2,356)	71,480	03/28/2023.
P7354P AA 2	OI SA Sr Nt - PIK 10.000% 07/27/25	D	01/28/2020.	Direct		290,250	300,000	275,500	276,249		292		292		276,541		13,709	13,709	14,583	07/27/2025.
P989MJ AY 7	YPF Sociedad Anonima Sr Nt	D	01/29/2020.	Direct		496,607	507,000	511,100	498,161		143		143		498,304		(1,698)	(1,698)	14,295	04/04/2024.
Q7160# AE 9	Orica Finance Ltd Sr Nt	D	10/25/2020.	Maturity		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	908,517	10/25/2020.
3899999.	Total - Bonds - Industrial and Miscellaneous					2,960,046,276	3,028,619,220	2,975,902,239	2,967,408,547	4,409,581	1,652,013	35,047,137	(28,985,543)	4,652,709	2,945,485,423	(4,118,702)	(11,530,633)	(15,649,335)	##########	XXX
Bonds - Hybrid Securities																				
493739 AC 0	Kiawah Issuer Tr ABS Principal Units	..	10/30/2020.	Taxable Exchange		5,675,586	6,069,000	1,009,221	5,634,446		434,554		434,554		6,069,000		(393,414)	(393,414)		10/30/2020.
493739 AK 2	Kiawah Issuer Tr ABS Stripped Perp Fltg	..	10/30/2020.	Taxable Exchange		4,249,000	4,250,000	567,820	3,910,091		339,909		339,909		4,250,000		(1,000)	(1,000)		10/30/2020.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
493739 AL 0	Kiawah Issuer Tr ABS Principal Units	..	10/27/2020.	Taxable Exchange		6,580,000	5,950,000	986,306	2,107,966				0		2,107,966		4,472,034	4,472,034		10/27/2020.
493739 AM 8	Kiawah Issuer Tr ABS Stripped Perp Fltg	..	12/31/2020.	Taxable Exchange		3,946,750	4,250,000	684,766	3,883,181		366,819		366,819		4,250,000		(303,250)	(303,250)		12/31/2020.
493739 AN 6	Kiawah Issuer Tr ABS Stripped Perp Fltg	..	11/30/2020.	Taxable Exchange		10,188,638	9,987,500	1,501,543	9,164,595		822,905		822,905		9,987,500		201,138	201,138		11/30/2020.
493739 AP 1	Kiawah Issuer Tr ABS Stripped Perp Fltg	..	11/30/2020.	Taxable Exchange		6,588,193	6,375,000	550,584	5,704,429		670,571		670,571		6,375,000		213,193	213,193		11/30/2020.
493739 AQ 9	Kiawah Issuer Tr ABS Principal Units	..	12/22/2020.	Taxable Exchange		2,218,018	2,125,000	179,321	1,885,962		239,038		239,038		2,125,000		93,018	93,018		12/22/2020.
4899999.	Total - Bonds - Hybrid Securities					39,446,185	39,006,500	5,479,561	32,290,670	0	2,873,796	0	2,873,796	0	35,164,466	0	4,281,719	4,281,719	0	XXX
Bonds - Unaffiliated Bank Loans																				
000000 00 0	Sensata Technologies New #2 1st Lien Ter	..	12/31/2020.	Redemption 100.0000		3,060	3,060	3,073	3,073		(13)		(13)		3,060			0	61	09/20/2026.
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt	..	12/31/2020.	Redemption 100.0000		10,795	10,795	10,618	10,634		161		161		10,795			0	472	04/15/2025.
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt	..	12/31/2020.	Redemption 100.0000		3,750	3,750	3,647	3,665		85		85		3,750			0	206	07/12/2025.
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt	..	08/28/2020.	Tax Free Exchange		11,008	11,250	10,941	10,994		14		14		11,008			0	221	07/12/2025.
02358@ AA 0	AmerCareRoyal LLC Term Ln Nt 1	..	10/01/2020.	Redemption 100.0000		90,868	90,868	89,051	89,065		1,804		1,804		90,868			0	2,995	11/25/2025.
03525@ AA 6	Animal Supply Company New Term Ln Nt 1	..	03/31/2020.	Redemption 100.0000		7,563	7,563	7,468	7,493		70		70		7,563			0	209	12/15/2021.
03525@ AA 6	Animal Supply Company New Term Ln Nt 1	..	08/14/2020.	Taxable Exchange		2,563,901	3,095,751	2,409,269	3,078,780		(17,690)	651,820	(669,510)		2,409,269		154,632	154,632	213,970	12/15/2021.
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter	..	09/30/2020.	Redemption 100.0000		14,621	14,621	14,328	14,384		237		237		14,621			0	698	08/24/2024.
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter	..	12/29/2020.	Tax Free Exchange		43,230	43,863	42,985	43,151		79		79		43,230			0	1,658	08/24/2024.
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1	..	04/27/2020.	Direct		1,004,383	1,026,910	1,006,372	1,008,367		412		412		1,008,778		(4,395)	(4,395)	15,957	02/11/2026.
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1	..	03/12/2020.	Tax Free Exchange		1,016	1,034	1,013	1,015		1		1		1,016			0	41	02/11/2026.
08579J BE 1	Berry Plastics Corp Term Ln X Nt 1	..	12/31/2020.	Redemption 100.0000		11,167	11,167	11,046	11,051		116		116		11,167			0	218	01/19/2024.
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw	..	09/30/2020.	Redemption 100.0000		434	434	434	434				0		434			0	27	01/02/2025.
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw	..	07/09/2020.	Tax Free Exchange		11,323	11,323	11,323	11,323				0		11,323			0	909	01/02/2025.
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 1	..	12/31/2020.	Redemption 100.0000		2,923	2,923	2,884	2,890		33		33		2,923			0	106	01/02/2025.
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 1	..	06/30/2020.	Tax Free Exchange		964	974	961	963		1		1		964			0	32	01/02/2025.
09788H AN 1	Advanced Infusion Solutions Last Out Ter	..	11/30/2020.	Redemption 100.0000		137,918	137,918	135,084	135,207		2,711		2,711		137,918			0	5,840	06/27/2024.
10483* AA 3	Bragg Live Food Products LLC Term Ln Nt	..	07/17/2020.	Redemption 100.0000		174,631	174,631	170,265	170,852		3,779		3,779		174,631			0	5,625	03/11/2024.
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1	..	12/31/2020.	Redemption 100.0000		19,605	19,605	19,016	19,217		387		387		19,605			0	724	08/14/2023.
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1	..	04/30/2020.	Tax Free Exchange		6,416	6,535	6,339	6,406		10		10		6,416			0	150	08/14/2023.
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 1	..	12/31/2020.	Redemption 100.0000		10,627	10,627	10,468	10,512		116		116		10,627			0	392	08/14/2023.
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 1	..	04/30/2020.	Tax Free Exchange		3,508	3,542	3,489	3,504		4		4		3,508			0	82	08/14/2023.
20049# AA 5	Command Alkon (Potter Buyer) 1st Lien Te	..	04/23/2020.	Redemption 100.0000		5,885,141	5,885,141	5,804,196	5,830,816		54,324		54,324		5,885,141			0	177,108	09/01/2023.
22526@ AA 5	Concert Golf Partners LLC Term Ln Nt 1	..	12/31/2020.	Redemption 100.0000		10,033	10,033	9,833	9,843		191		191		10,033			0	455	08/20/2025.
23361* AA 3	DRB Holdings LLC Term Ln Nt 1	..	12/31/2020.	Redemption 100.0000		30,228	30,228	29,470	29,718		510		510		30,228			0	1,681	10/06/2023.
23361* AA 3	DRB Holdings LLC Term Ln Nt 2	..	03/31/2020.	Redemption 100.0000		10,076	10,076	9,906	9,906		170		170		10,076			0	195	10/06/2023.
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 1	..	10/09/2020.	Tax Free Exchange		3,878,765	3,930,000	3,851,400	3,867,009		11,756		11,756		3,878,765			0	361,727	10/29/2023.
30282# AE 2	First Watch Restaurants Delayed Draw Ter	..	12/24/2020.	Redemption 100.0000		3,657	3,657	3,657	3,657				0		3,657			0	136	08/21/2023.
30282# AE 2	First Watch Restaurants Delayed Draw Ter	..	12/24/2020.	Tax Free Exchange		1,418	1,418	1,418	1,418				0		1,418			0	105	08/21/2023.
30282# AF 9	First Watch Restaurants Delayed Draw Ter	..	12/24/2020.	Redemption 100.0000		5,738	5,738	5,738	5,738				0		5,738			0	211	08/21/2023.
30282# AF 9	First Watch Restaurants Delayed Draw Ter	..	12/24/2020.	Tax Free Exchange		2,244	2,244	2,244	2,244				0		2,244			0	166	08/21/2023.
30282# AG 7	First Watch Restaurants Delayed Draw Ter	..	12/22/2020.	Redemption 100.0000		3,410	3,410	3,410	3,410				0		3,410			0	125	08/21/2023.
30282# AG 7	First Watch Restaurants Delayed Draw Ter	..	12/24/2020.	Tax Free Exchange		1,336	1,336	1,336	1,336				0		1,336			0	99	08/21/2023.
30282# AJ 1	First Watch Restaurants Delayed Draw Ter	..	12/24/2020.	Redemption 100.0000		4,550	4,550	4,550	4,550				0		4,550			0	167	08/21/2023.

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
30282# AJ 1	First Watch Restaurants Delayed Draw Ter	..	12/24/2020.	Tax Free Exchange		1,786	1,786	1,786	1,786				0		1,786			0	132	08/21/2023.
30282# AJ 1	First Watch Restaurants Term Ln Nt 1	..	12/24/2020.	Redemption 100.0000		27,554	27,554	26,916	27,096		459		459		27,554			0	1,015	08/21/2023.
30282# AJ 1	First Watch Restaurants Term Ln Nt 1	..	12/24/2020.	Tax Free Exchange		10,523	10,654	10,388	10,477		46		46		10,523			0	789	08/21/2023.
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 1	..	03/31/2020.	Redemption 100.0000		3,951	3,951	3,872	3,891		60		60		3,951			0	62	05/09/2024.
31528# AC 8	Ferraro Fine Foods Corp Incremental Term	..	03/31/2020.	Redemption 100.0000		33,000	33,000	32,505	32,589		411		411		33,000			0	173	05/09/2024.
31528# AD 6	Ferraro Fine Foods Corp Term Ln #2 Nt 1	..	03/31/2020.	Redemption 100.0000		17,576	17,576	17,313	17,344		232		232		17,576			0	106	05/09/2024.
35041@ AA 3	Foundation Risk Partners Corp Incrementa	..	12/31/2020.	Redemption 100.0000		6,901	6,901	6,763	6,794		106		106		6,901			0	283	11/10/2023.
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr	..	12/31/2020.	Redemption 100.0000		9,567	9,567	9,476	9,489		78		78		9,567			0	380	11/10/2023.
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr	..	12/31/2020.	Redemption 100.0000		12,619	12,619	12,314	12,343		276		276		12,619			0	514	11/10/2023.
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt	..	04/30/2020.	Redemption 100.0000		10,067	10,067	9,700	9,817		250		250		10,067			0	191	09/18/2023.
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt	..	10/30/2020.	Tax Free Exchange		29,559	30,202	29,100	29,450		109		109		29,559			0	1,277	09/18/2023.
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra	..	03/31/2020.	Redemption 100.0000		2,012	2,012	2,012	2,012				0		2,012			0	38	09/18/2023.
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra	..	10/30/2020.	Tax Free Exchange		6,036	6,036	6,036	6,036				0		6,036			0	254	09/18/2023.
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4	..	11/02/2020.	Redemption 100.0000		53,269	53,269	51,852	52,144		1,125		1,125		53,269			0	8,324	01/25/2024.
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4	..	04/01/2020.	Tax Free Exchange		4,809,684	4,904,988	4,774,566	4,801,418		8,266		8,266		4,809,684			0	128,815	01/25/2024.
36874V AL 2	Generac Power Systems Inc Term Ln B Nt 1	..	01/02/2020.	Tax Free Exchange		1,847,136	1,888,510	1,836,576	1,847,105		31		31		1,847,136			0	5,788	05/31/2023.
39341# AA 0	Green Street Parent LLC Term Ln B Nt 1	..	12/31/2020.	Redemption 100.0000		40,000	40,000	39,200	39,231		769		769		40,000			0	1,632	08/27/2026.
40406# AD 4	ProService Corp Term Ln Nt 1	..	12/31/2020.	Redemption 100.0000		30,000	30,000	29,246	29,428		572		572		30,000			0	2,028	11/01/2024.
40406# AD 4	ProService Corp Term Ln Nt 1	..	06/11/2020.	Tax Free Exchange		14,734	15,000	14,623	14,714		21		21		14,734			0	654	11/01/2024.
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1	..	12/31/2020.	Redemption 100.0000		47,360	47,360	46,285	46,569		790		790		47,360			0	1,880	10/12/2024.
41781@ AB 3	Harvey Tool Co LLC Delayed Draw Term Ln	..	12/31/2020.	Redemption 100.0000		11,798	11,798	11,680	11,697		101		101		11,798			0	469	10/12/2024.
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2	..	12/31/2020.	Redemption 100.0000		438,106	438,106	429,309	432,059		6,048		6,048		438,106			0	19,592	10/31/2023.
44903* AC 0	Hygiena LLC Term Ln Nt 1	..	07/20/2020.	Redemption 100.0000		61,482	61,482	60,869	61,054		428		428		61,482			0	1,430	08/26/2022.
44903* AC 0	Hygiena LLC Term Ln Nt 1	..	06/30/2020.	Tax Free Exchange		1,628,984	1,641,108	1,619,002	1,626,262		2,723		2,723		1,628,984			0	48,988	08/26/2022.
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1	..	12/31/2020.	Redemption 100.0000		62,687	62,687	61,746	61,925		762		762		62,687			0	3,178	08/20/2024.
44989* AB 9	IQNavigator Inc Revolver Nt 1	..	07/24/2020.	Redemption 100.0000		230,298	230,298	226,843	227,652		2,646		2,646		230,298			0	11,072	08/20/2023.
45004K AC 0	Information Resources Inc 1st Lien Term	..	12/31/2020.	Redemption 100.0000		13,799	13,799	13,661	13,678		121		121		13,799			0	644	11/07/2025.
45004K AC 0	Information Resources Inc 1st Lien Term	..	05/29/2020.	Tax Free Exchange		6,843	6,899	6,830	6,839		4		4		6,843			0	176	11/07/2025.
45004K AC 0	Information Resources Inc 1st Lien Term	..	03/31/2020.	Redemption 100.0000		6,899	6,899	6,839	6,839		60		60		6,899			0	112	11/07/2025.
45320* AA 6	Revint Solutions Term Ln Nt 1	..	10/15/2020.	Redemption 100.0000		925,059	925,059	884,417	896,511		28,548		28,548		925,059			0	44,706	12/13/2023.
45320* AB 4	Revint Solutions Delayed Draw Term Ln Nt	..	10/15/2020.	Redemption 100.0000		1,647,271	1,647,271	1,626,745	1,632,024		15,247		15,247		1,647,271			0	81,119	12/13/2023.
45320* AB 4	Revint Solutions Delayed Draw Term Ln Nt	..	10/15/2020.	Redemption 100.0000		569,821	569,821	562,699	563,158		6,663		6,663		569,821			0	36,814	12/13/2023.
45763F AN 8	Inmar Inc Initial Term Ln Nt 1	..	12/31/2020.	Redemption 100.0000		16,277	16,277	15,463	15,563		714		714		16,277			0	559	05/01/2024.
45773Y A* 6	Innerworkings Inc Term Ln Nt 1	..	10/05/2020.	Redemption 100.0000		5,850,000	5,850,000	5,703,750	5,711,500		138,500		138,500		5,850,000			0	835,359	07/16/2024.
48240@ AA 5	K2 Insurance Services LLC Term Ln Nt 1	..	12/31/2020.	Redemption 100.0000		32,222	32,222	31,578	31,632		590		590		32,222			0	1,372	07/01/2024.
48773# AA 8	Kellermeyer Building Svcs Initial Term L	..	12/31/2020.	Redemption 100.0000		7,843	7,843	7,765	7,766		77		77		7,843			0	480	11/07/2026.
48881# AB 5	En Engineering LLC (Kene Acq) Term Ln Nt	..	12/31/2020.	Redemption 100.0000		8,457	8,457	8,287	8,295		161		161		8,457			0	305	08/07/2026.
48881# AC 3	En Engineering LLC (Kene Acq) Delayed Dr	..	12/31/2020.	Redemption 100.0000		475	475	470	471		5		5		475			0	19	08/07/2026.
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1	..	12/31/2020.	Redemption 100.0000		39,966	39,966	39,512	39,629		337		337		39,966			0	1,656	09/29/2023.
55368* AD 2	Service Logic Term Ln Nt 1	..	06/30/2020.	Redemption 100.0000		31,752	31,752	31,183	31,322		430		430		31,752			0	686	07/31/2023.
55368* AD 2	Service Logic Term Ln Nt 1	..	05/29/2020.	Tax Free Exchange		6,216,140	6,275,660	6,171,961	6,208,155		7,985		7,985		6,216,140			0	148,768	07/31/2023.
55392* AA 8	MBS Services 1st Lien Term Ln Nt 1	..	12/31/2020.	Redemption 100.0000		7,857	7,857	7,700	7,711		146		146		7,857			0	390	07/30/2024.

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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
55418# AA 4	Mac Lean-Fogg Company Term Ln Nt 1	..	12/31/2020.	Redemption 100.0000		35,833	35,833	35,450	35,496		338		338		35,833			0	1,335	12/17/2025.
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term	..	12/31/2020.	Redemption 100.0000		2,500	2,500	2,500	2,500				0		2,500			0	107	12/17/2025.
57810J AC 2	Amynta Agency Inc Term Ln Nt 1	..	12/31/2020.	Redemption 100.0000		7,047	7,047	6,765	6,804		243		243		7,047			0	240	02/08/2025.
57810J AC 2	Amynta Waranty Borrower Inc Term Ln Nt 1	..	12/31/2020.	Redemption 100.0000		4,698	4,698	4,510	4,536		162		162		4,698			0	160	02/28/2025.
60367* AA 9	Community Brands Delayed Draw TL Nt 1	..	12/31/2020.	Redemption 100.0000		24,289	24,289	24,289	24,289				0		24,289			0	827	12/02/2022.
62931* AA 2	Topix Pharma Term Ln Nt 1	..	12/31/2020.	Redemption 100.0000		6,750	6,750	6,593	6,618		132		132		6,750			0	314	10/31/2024.
62931* AA 2	Topix Pharma Term Ln Nt 1	..	02/28/2020.	Tax Free Exchange		2,207	2,250	2,198	2,206		1		1		2,207			0	24	10/31/2024.
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1	..	12/31/2020.	Redemption 100.0000		1,209	1,209	1,197	1,199		10		10		1,209			0	49	10/31/2024.
62976# AA 4	NSM Insurance Group LLC Term Ln Nt 1	..	03/31/2020.	Redemption 100.0000		5,762	5,762	5,647	5,673		89		89		5,762			0	90	05/11/2024.
62976# AA 4	NSM Insurance Group LLC Term Ln Nt 1	..	04/07/2020.	Tax Free Exchange		2,231,710	2,264,519	2,219,229	2,229,656		2,054		2,054		2,231,710			0	49,137	05/11/2024.
62976# AB 2	NSM Insurance Group LLC Delayed Draw Ter	..	03/31/2020.	Redemption 100.0000		2,954	2,954	2,924	2,931		23		23		2,954			0	46	05/11/2024.
62976# AB 2	NSM Insurance Group LLC Delayed Draw Ter	..	04/07/2020.	Tax Free Exchange		1,152,343	1,160,807	1,149,199	1,151,816		526		526		1,152,343			0	25,188	05/11/2024.
62976# AC 0	NSM Insurance Group LLC Incremental Term	..	03/31/2020.	Redemption 100.0000		1,328	1,328	1,301	1,305		22		22		1,328			0	21	05/11/2024.
62976# AC 0	NSM Insurance Group LLC Incremental Term	..	04/07/2020.	Tax Free Exchange		516,714	525,067	514,575	516,211		503		503		516,714			0	11,393	05/11/2024.
64027# AA 9	Nelipak Holding Co Incremental Term Ln N	..	03/31/2020.	Redemption 100.0000		250	250	245	245		5		5		250			0	4	07/02/2026.
64027# AA 9	Nelipak Holding Co Incremental Term Ln N	..	10/30/2020.	Tax Free Exchange		983	1,000	980	981		2		2		983			0	33	07/02/2026.
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt	..	03/31/2020.	Redemption 100.0000		1,541	1,541	1,510	1,512		29		29		1,541			0	23	07/02/2026.
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt	..	10/30/2020.	Tax Free Exchange		6,057	6,165	6,041	6,048		9		9		6,057			0	237	07/02/2026.
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt	..	06/30/2020.	Redemption 100.0000		6,000	6,000	5,865	5,868		132		132		6,000			0	158	10/24/2026.
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt	..	03/31/2020.	Tax Free Exchange		1,165,497	1,191,000	1,164,203	1,164,742		755		755		1,165,497			0	22,901	10/24/2026.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	03/13/2020.	Tax Free Exchange		25,110	25,110	25,110	25,110				0		25,110			0	564	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	03/13/2020.	Tax Free Exchange		53,708	53,708	53,708	53,708				0		53,708			0	1,256	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	12/31/2020.	Redemption 100.0000		4,978	4,978	4,942	4,943		35		35		4,978			0	368	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	09/30/2020.	Tax Free Exchange		290,961	291,343	290,652	290,672		289		289		290,961			0	24,222	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	09/30/2020.	Tax Free Exchange		104,997	104,997	104,997	104,997				0		104,997			0	9,020	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	09/30/2020.	Tax Free Exchange		23,715	23,715	23,715	23,715				0		23,715			0	2,059	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	03/13/2020.	Tax Free Exchange		306,032	314,992	297,338	304,949		1,083		1,083		306,032			0	7,422	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	12/31/2020.	Redemption 100.0000		672	672	672	672				0		672			0	56	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	09/30/2020.	Tax Free Exchange		69,751	69,751	69,751	69,751				0		69,751			0	8,866	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	09/30/2020.	Tax Free Exchange		10,463	10,463	10,463	10,463				0		10,463			0	968	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	09/30/2020.	Tax Free Exchange		89,470	89,470	89,470	89,470				0		89,470			0	8,812	08/26/2021.
69403* AA 3	Planview First Lient Term Ln Nt 1	..	03/31/2020.	Redemption 100.0000		749	749	749	749				0		749			0	13	01/27/2023.
69403* AA 3	Planview First Lient Term Ln Nt 1	..	03/06/2020.	Tax Free Exchange		290,434	290,434	290,434	290,434				0		290,434			0	3,655	01/27/2023.
69406* AA 3	Planview Incremental Term Ln Nt 1	..	03/31/2020.	Redemption 100.0000		3,091	3,091	3,061	3,072		20		20		3,091			0	54	01/27/2023.
69406* AA 3	Planview Incremental Term Ln Nt 1	..	03/06/2020.	Tax Free Exchange		1,198,338	1,205,676	1,193,600	1,197,918		420		420		1,198,338			0	15,158	01/27/2023.
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	03/31/2020.	Redemption 100.0000		2,588,529	2,588,529	2,575,372	2,576,188		12,342		12,342		2,588,529			0	42,561	12/20/2024.
70324# AC 2	Pathway Partners Vet Mgmt LLC New Term L	..	03/31/2020.	Redemption 100.0000		7,323,792	7,323,792	7,228,178	7,241,907		81,885		81,885		7,323,792			0	114,466	12/20/2024.
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	03/31/2020.	Redemption 100.0000		734,036	734,036	730,404	730,406		3,630		3,630		734,036			0	12,443	12/20/2024.
71639# AA 4	PetIQ Inc Term Ln Nt 1	..	12/31/2020.	Redemption 100.0000		35,156	35,156	34,460	34,526		630		630		35,156			0	1,074	07/08/2025.
71667* AB 1	Petroleum Servce Group LLC Term Ln Nt 1	..	11/02/2020.	Redemption 100.0000		107,694	107,694	105,543	105,667		2,027		2,027		107,694			0	6,752	07/23/2025.
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt	..	12/31/2020.	Redemption 100.0000		6,146	6,146	5,993	5,997		149		149		6,146			0	317	09/24/2026.
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt	..	12/31/2020.	Tax Free Exchange		728	743	724	725		3		3		728			0	66	09/24/2026.

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
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1	..	02/11/2020.	Redemption 100.0000		9,274,368	9,274,368	9,221,871	9,212,201		62,167		62,167		9,274,368			0	40,673	04/17/2023.
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 1	..	10/05/2020.	Tax Free Exchange		17,270	17,727	17,195	17,231		39		39		17,270			0	967	07/01/2025.
76150# AA 2	Revint Solutions Incremental Term Ln Nt	..	10/15/2020.	Redemption 100.0000		841,276	841,276	820,244	821,622		19,654		19,654		841,276			0	42,196	12/13/2023.
78411E AC 2	SpecialtyCare Initial Term Ln Nt 1	..	10/01/2020.	Redemption 100.0000		19,681	19,681	19,582	19,616		65		65		19,681			0	516	09/01/2023.
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1	..	12/31/2020.	Redemption 100.0000		15,625	15,625	15,430	15,461		164		164		15,625			0	629	12/13/2023.
81389# AA 5	SecurAmerica LLC Term Ln Nt 1	..	12/31/2020.	Redemption 100.0000		19,967	19,967	19,338	19,445		522		522		19,967			0	1,183	12/19/2023.
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt	..	12/31/2020.	Redemption 100.0000		6,106	6,106	6,037	6,048		58		58		6,106			0	404	12/19/2023.
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt	..	12/31/2020.	Tax Free Exchange		195,054	196,707	194,494	194,569		484		484		195,054			0	18,549	12/19/2023.
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2	..	12/31/2020.	Redemption 100.0000		1,349	1,349	1,334	1,336		13		13		1,349			0	82	12/19/2023.
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 1	..	03/31/2020.	Tax Free Exchange		5,195,310	5,294,118	5,188,235	5,190,929		4,381		4,381		5,195,310			0	102,364	10/31/2024.
84756# AA 4	Spectra Finance LLC Term Ln Nt 1	..	12/21/2020.	Redemption 100.0000		215,846	215,846	211,530	212,606		3,241		3,241		215,846			0	9,317	04/02/2024.
86738* AA 6	Sigma Electric Manufact Corp Term Ln A-1	..	12/31/2020.	Redemption 100.0000		217,107	217,107	212,748	214,110		2,997		2,997		217,107			0	7,845	10/31/2023.
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1	..	12/31/2020.	Redemption 100.0000		17,081	17,081	16,739	16,816		265		265		17,081			0	648	05/27/2024.
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1	..	04/30/2020.	Tax Free Exchange		5,612	5,694	5,580	5,605		7		7		5,612			0	122	05/27/2024.
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt	..	12/31/2020.	Redemption 100.0000		10,032	10,032	9,899	9,916		116		116		10,032			0	381	05/27/2024.
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt	..	04/30/2020.	Tax Free Exchange		3,308	3,344	3,300	3,305		3		3		3,308			0	71	05/27/2024.
88870P A* 7	Tivo Co (Project Timberwolf) 1st Lien Te	..	06/01/2020.	Redemption 100.0000		7,500,000	7,500,000	7,350,000	7,354,007		145,993		145,993		7,500,000			0	459,487	11/22/2024.
88870T AG 3	Tivity Health Inc Term Ln B Nt 1	..	12/09/2020.	Redemption 100.0000		3,732,139	3,732,139	3,638,836	3,645,638		86,501		86,501		3,732,139			0	203,753	03/08/2026.
89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1	..	12/31/2020.	Redemption 100.0000		14,694	14,694	14,327	14,374		320		320		14,694			0	590	11/15/2025.
89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1	..	03/31/2020.	Tax Free Exchange		4,795	4,898	4,776	4,791		3		3		4,795			0	81	11/15/2025.
90347B AH 1	Axalta Coating Systems New Term Ln B Nt	..	12/31/2020.	Redemption 100.0000		664,699	664,699	663,461	663,378		1,321		1,321		664,699			0	1,977	06/01/2024.
90372@ AC 3	US Radiology Specialists Inc Delayed Dra	..	01/01/2020.	Tax Free Exchange		624,906	627,921	624,781	624,907		(2)		(2)		624,906			0	(3,362)	01/01/2024.
90372@ AC 3	US Radiology Specialists Inc Delayed Dra	..	12/15/2020.	Redemption 100.0000		2,975,166	2,975,166	2,945,414	2,946,972		28,194		28,194		2,975,166			0	187,361	01/01/2024.
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln	..	12/31/2020.	Redemption 100.0000		14,311	14,311	14,311	14,311				0		14,311			0	536	02/01/2024.
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2	..	11/30/2020.	Tax Free Exchange		42,614	43,095	42,146	42,497		117		117		42,614			0	2,270	08/31/2022.
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	11/30/2020.	Tax Free Exchange		39,019	39,019	39,019	39,019				0		39,019			0	2,347	08/31/2022.
92974* AA 7	Discovery Life Sciences LLC Term Ln Nt 1	..	09/30/2020.	Redemption 100.0000		4,861	4,861	4,764	4,770		91		91		4,861			0	196	03/30/2024.
92974* AA 7	Discovery Life Sciences LLC Term Ln Nt 1	..	09/30/2020.	Tax Free Exchange		1,595	1,620	1,588	1,590		5		5		1,595			0	98	03/30/2024.
92974* AC 3	Discovery Life Sciences LLC New Term Ln	..	09/30/2020.	Redemption 100.0000		1,294	1,294	1,268	1,269		25		25		1,294			0	64	03/30/2024.
92974* AC 3	Discovery Life Sciences LLC New Term Ln	..	09/30/2020.	Tax Free Exchange		424	431	423	423		1		1		424			0	31	03/30/2024.
92975@ AA 4	Wealth Enhance Group LLC Term Ln Nt 1	..	12/08/2020.	Redemption 100.0000		7,701	7,701	7,585	7,589		112		112		7,701			0	346	10/02/2025.
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter	..	09/30/2020.	Redemption 100.0000		20,000	20,000	20,000	20,000				0		20,000			0	548	05/14/2022.
000000 00 0	Array Canada Inc Term Ln Nt 1	A	04/15/2020.	Stifel Nicolaus & Co Inc		638,431	967,320	933,464	940,414		2,247		2,247		942,661		(304,229)	(304,229)	19,581	02/09/2023.
000000 00 0	Array Canada Inc Term Ln Nt 1	A	03/31/2020.	Redemption 100.0000		6,536	6,536	6,307	6,354		182		182		6,536			0	115	02/09/2023.
22526@ AA 5	Creation Holdings Inc 1st Lien Term Ln N	A	12/31/2020.	Redemption 100.0000		10,105	10,105	9,853	9,865		240		240		10,105			0	484	08/15/2025.
68371Y AJ 2	Open Text Corp Term Ln Nt 1	A	12/31/2020.	Redemption 100.0000		59,168	59,168	59,226	59,219		(51)		(51)		59,168			0	984	05/30/2025.
8299999.	Total - Bonds - Unaffiliated Bank Loans					89,659,349	91,000,983	88,825,732	89,712,978	0	752,188	651,820	100,368	0	89,813,342	0	(153,992)	(153,992)	3,660,890	XXX
8399997.	Total - Bonds - Part 4					3,913,879,566	3,977,913,291	3,904,831,170	3,921,703,236	4,409,581	(4,047,260)	35,971,509	(35,609,188)	4,652,709	3,893,156,465	(4,118,702)	(6,097,856)	(10,216,558)	##########	XXX
8399998.	Total - Bonds - Summary Item from Part 5					353,366,319	379,152,824	380,781,820			(1,229,785)	25,814,841	(27,044,626)		353,725,452		(2,168,802)	(2,168,802)	8,687,421	XXX
8399999.	Total - Bonds					4,267,245,885	4,357,066,115	4,285,612,990	3,921,703,236	4,409,581	(5,277,045)	61,786,350	(62,653,814)	4,652,709	4,246,881,917	(4,118,702)	(8,266,658)	(12,385,360)	##########	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units	..	10/15/2020.	Redemption 100.0000	659.890	65,989		65,989	65,989				0		65,989			0	1,534	XXX

E14.25

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
000000 00 0	Woori Bank Jr Sub Nt 4.250% Perpet	D	04/16/2020.	Direct	335,000.000	314,331		333,325	333,325				0		333,325		(18,995)	(18,995)	7,752	XXX
P4949B AN 4	Grupo Bimbo SAB De CV Sub Pfrd Hybrid	D	09/21/2020.	Direct	375,000.000	395,625		368,438	368,438				0		368,438		27,188	27,188	26,403	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred					775,945	XXX	767,752	767,752	0	0	0	0	0	767,752	0	8,193	8,193	35,689	XXX
8999997.	Total - Preferred Stocks - Part 4					775,945	XXX	767,752	767,752	0	0	0	0	0	767,752	0	8,193	8,193	35,689	XXX
8999998.	Total - Preferred Stocks - Summary Item from Part 5					810,911	XXX	754,775					0		754,775		56,136	56,136	22,232	XXX
8999999.	Total - Preferred Stocks					1,586,856	XXX	1,522,527	767,752	0	0	0	0	0	1,522,527	0	64,329	64,329	57,921	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
26922A 64 4	Nationwide Max Diversification Emerging	..	08/28/2020.	Direct	680,221.000	15,880,106	XXX	11,482,130	15,835,477	1,194,901		5,548,247	(4,353,346)		11,482,130		4,397,976	4,397,976	57,333	XXX
88642R 10 9	Tidewater Inc Com	..	12/23/2020.	Various	343,124.000	3,183,397	XXX	1,907,769	6,615,431	82,671		4,790,332	(4,707,661)		1,907,769		1,275,628	1,275,628		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					19,063,503	XXX	13,389,899	22,450,908	1,277,572	0	10,338,579	(9,061,007)	0	13,389,899	0	5,673,604	5,673,604	57,333	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
000000 00 0	Animal Supply Company Com	..	08/14/2020.	Direct	1,312.000		XXX						0					0		XXX
63868D 60 5	Nationwide Loomis Long/Short Equity Fund	..	09/25/2020.	Direct	1,101,759.030	12,824,197	XXX	15,519,519	16,107,717	(588,198)			(588,198)		15,519,519		(2,695,322)	(2,695,322)	2,846,975	XXX
63868D 83 7	Nationwide Loomis International Growth I	..	08/21/2020.	Direct	287.930	7,452	XXX	4,901	5,776	(875)			(875)		4,901		2,551	2,551		XXX
63868J 80 0	Nationwide Var Ins Tr IShares Fixed Inc	..	07/02/2020.	Direct	50,752.440	575,025	XXX	508,029	542,544	(34,515)			(34,515)		508,029		66,997	66,997	(8,029)	XXX
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					13,406,674	XXX	16,032,449	16,656,037	(623,588)	0	0	(623,588)	0	16,032,449	0	(2,625,774)	(2,625,774)	2,838,946	XXX
Common Stocks - Mutual Funds																				
63868D 79 5	Nationwide Loomis Mellon Disc Value Fund	..	01/06/2020.	Direct	3.020	102	XXX	100	102	(2)			(2)		100		2	2		XXX
63868D 87 8	Nationwide Loomis Dynamic US Gr-Eagle	..	01/06/2020.	Direct	549.840	5,834	XXX	6,776	5,795	981			981		6,776		(943)	(943)	(383)	XXX
9499999.	Total - Common Stocks - Mutual Funds					5,936	XXX	6,876	5,897	979	0	0	979	0	6,876	0	(941)	(941)	(383)	XXX
9799997.	Total - Common Stocks - Part 4					32,476,113	XXX	29,429,224	39,112,842	654,963	0	10,338,579	(9,683,616)	0	29,429,224	0	3,046,889	3,046,889	2,895,896	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					2,927,754	XXX	2,924,975					0		2,924,975		2,779	2,779		XXX
9799999.	Total - Common Stocks					35,403,867	XXX	32,354,199	39,112,842	654,963	0	10,338,579	(9,683,616)	0	32,354,199	0	3,049,668	3,049,668	2,895,896	XXX
9899999.	Total - Preferred and Common Stocks					36,990,723	XXX	33,876,726	39,880,594	654,963	0	10,338,579	(9,683,616)	0	33,876,726	0	3,113,997	3,113,997	2,953,817	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					4,304,236,608	XXX	4,319,489,716	3,961,583,830	5,064,544	(5,277,045)	72,124,929	(72,337,430)	4,652,709	4,280,758,643	(4,118,702)	(5,152,661)	(9,271,363)	##########	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 - All Other Government																				
000000 00 0	Argentina (Republic of) Nt	D	09/10/2020	Taxable Exchange	09/18/2020	Direct	19,616	9,703	8,729	9,739		35		35			(1,010)	(1,010)		
000000 00 0	Argentina (Republic of) Nt	D	09/10/2020	Taxable Exchange	12/29/2020	Direct	216,286	95,653	82,234	96,852		1,199		1,199			(14,618)	(14,618)		
03846J X5 4	Arab Republic of Egypt Sr Nt	D	05/22/2020	Direct	09/18/2020	Direct	615,000	612,263	630,375	612,307		45		45			18,068	18,068	14,719	
03846J X6 2	Arab Republic of Egypt Sr Nt	D	05/21/2020	Direct	09/17/2020	Direct	200,000	200,000	209,010	200,000				0			9,010	9,010	5,522	
040114 GW 4	Argentina (Republic of) Sr Nt	D	03/17/2020	Direct	05/15/2020	Direct	960,000	304,200	373,440	368,054		63,854		63,854			5,386	5,386	4,950	26,950
040114 HK 9	Argentina (Republic of) Sr Nt	D	03/09/2020	Direct	07/06/2020	Direct	1,235,000	495,475	485,829	341,478			153,998	(153,998)			144,351	144,351	13,251	8,623
040114 HK 9	Argentina (Republic of) Sr Nt	D	04/08/2020	Direct	09/10/2020	Taxable Exchange	1,123,000	379,554	556,307	313,509			66,046	(66,046)			242,799	242,799		9,627
07737J AD 5	Ministry of Finance Belarus Sr Nt	D	06/17/2020	Direct	06/25/2020	Direct	275,000	275,000	259,875	275,000				0			(15,125)	(15,125)	244	
105756 CC 2	Brazil (Republic of) Sr Nt	D	06/03/2020	Direct	07/07/2020	Direct	430,000	425,601	417,530	425,629		28		28			(8,099)	(8,099)	1,342	
438180 AJ 0	Honduras Government Sr Nt	D	06/17/2020	Direct	06/18/2020	Direct	150,000	150,000	153,300	150,000				0			3,300	3,300		
74446T 2C 6	PTT Treasury Centre Sr Nt	D	07/09/2020	Direct	08/14/2020	Direct	400,000	400,000	441,280	400,000				0			41,280	41,280	1,316	
900123 CA 6	Turkey (Republic of) Sr Nt	D	06/11/2020	Direct	09/24/2020	Direct	600,000	572,700	564,287	575,375		2,675		2,675			(11,088)	(11,088)	10,021	4,442
1099999.	Total - Bonds - All Other Government						6,223,902	3,920,149	4,182,196	3,767,943	0	67,836	220,044	(152,208)	0	0	414,254	414,254	51,365	49,642
Bonds - U.S. Special Revenue and Special Assessment																				
3132DV 5K 7	FHLMC Pool #SD8050 3.000% 02/25/50	..	02/05/2020	Morgan Stanley & Co LLC	03/03/2020	Goldman Sachs & Company	24,911,807	25,458,699	25,729,226	25,456,468		(2,232)		(2,232)			272,758	272,758	68,507	10,380
3132DV 5K 7	FHLMC Pool #SD8050 3.000% 02/25/50	..	02/05/2020	Morgan Stanley & Co LLC	03/01/2020	Paydown	88,193	90,129	88,193	88,193		(1,936)		(1,936)				0	220	37
3132DV 7C 3	FHLMC Pool #SD8091 2.500% 09/25/50	..	09/10/2020	Various	12/01/2020	Paydown	5,031,142	5,289,958	5,031,142	5,031,142		(258,816)		(258,816)				0	25,741	6,360
3133A8 MD 6	08/25/50	..	08/26/2020	Citigroup	12/01/2020	Paydown	3,840,726	4,039,964	3,840,726	3,840,726		(199,238)		(199,238)				0	21,687	6,935
31418D KQ 4	FNMA Pool #MA3902 2.500% 01/25/50	..	01/30/2020	Morgan Stanley & Co LLC	12/01/2020	Paydown	1,831,731	1,841,319	1,831,731	1,831,731		(9,588)		(9,588)				0	30,767	3,816
31418D SJ 2	FNMA Pool #MA4120 2.500% 09/25/50	..	08/13/2020	Morgan Stanley & Co LLC	12/01/2020	Paydown	2,691,450	2,833,593	2,691,450	2,691,450		(142,142)		(142,142)				0	15,929	2,990
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						38,395,049	39,553,662	39,212,468	38,939,710	0	(613,952)	0	(613,952)	0	0	272,758	272,758	162,851	30,518
Bonds - Industrial and Miscellaneous																				
00287Y BL 2	Abbvie Inc Sr Nt 2.300% 11/21/22	..	07/21/2020	BNP Paribas Securities Corp	11/19/2020	Tax Free Exchange	6,250,000	6,489,187	6,456,298	6,456,298		(32,890)		(32,890)				0	71,076	24,757
00287Y CG 2	Abbvie Inc Sr Nt 3.250% 10/01/22	..	05/14/2020	Tax Free Exchange	11/19/2020	Tax Free Exchange	48,500,000	48,275,521	48,323,553	48,323,553		48,033		48,033				0	998,292	188,274
00287Y CL 1	Abbvie Inc Sr Nt 4.625% 10/01/42	..	05/14/2020	Tax Free Exchange	11/19/2020	Tax Free Exchange	7,000,000	6,910,631	6,912,153	6,912,153		1,522		1,522				0	205,042	38,670
00287Y CN 7	Abbvie Inc Sr Nt 4.750% 03/15/45	..	05/14/2020	Tax Free Exchange	11/19/2020	Tax Free Exchange	13,500,000	13,510,720	13,511,382	13,511,382		662		662				0	434,625	105,094
00287Y DC 0	Abbvie Inc Sr Nt 3.800% 03/15/25	..	05/14/2020	Tax Free Exchange	11/19/2020	Tax Free Exchange	9,000,000	9,008,838	9,008,195	9,008,195		(643)		(643)				0	231,800	56,050
01448T AD 6	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 5A Cl	..	06/23/2020	Interest Capitalization	12/30/2020	Nationwide Mutual Fire	0							0				0		
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl	..	12/23/2020	Interest Capitalization	12/30/2020	Nationwide Mutual Fire	157,474	157,474	55,950	157,474				0			(101,525)	(101,525)	1,454	
02379D AA 8	American Airlines Inc Secured Ser B	..	02/05/2020	Robert W Baird & Co Inc	08/15/2020	Redemption 100.0000	30,035	30,908	30,035	30,035		(873)		(873)				0	901	552
03066E AB 0	AmeriCredit Automobile Rec Tr LBASS Ser	..	07/14/2020	Deutsche Bank Capital	12/18/2020	Paydown	178,377	178,371	178,377	178,377		7		7				0	434	
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202	..	06/23/2020	Morgan Stanley & Co LLC	12/01/2020	Paydown	681,518	690,250	681,518	681,518		(8,732)		(8,732)				0	4,947	1,120
05453G AA 3	Axalta Coating Systems Sr Nt	..	03/06/2020	Various	11/25/2020	Call 102.4380	108,000	109,485	110,633	109,070		(415)		(415)			(1,070)	(1,070)	6,728	366
05522R CX 4	Bank of America Credit Card Tr LBASS Ser	..	03/26/2020	JP Morgan Securities LLC	08/15/2020	Paydown	628,500	625,137	628,500	628,500		3,363		3,363				0	4,818	482
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C	..	07/29/2020	Credit Suisse Securities LLC	12/01/2020	Paydown	173,619	179,994	173,619	173,619		(6,375)		(6,375)				0	1,232	406
06540Y AA 7	BANK CMBS Ser 2020-BN28 Cl A1	..	09/21/2020	Wells Fargo Securities LLC	12/01/2020	Paydown	52,675	52,674	52,675	52,675				0				0	60	27

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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
06541T AY 5	BANK CMBS Ser 2020-BN29 Cl A1	..	11/20/2020	Morgan Stanley & Co LLC	12/01/2020	Paydown	46,159	46,158	46,159	46,159				0				0	21	20
08162W AY 2	Benchmark Mtg Tr CMBS Ser 2020-B19 Cl A1	..	09/21/2020	Citigroup	12/01/2020	Paydown	43,412	43,411	43,412	43,412		1		1				0	45	22
08163A AA 1	Benchmark Mtg Tr CMBS Ser 2020-B18 Cl A1	..	07/23/2020	Deutsche Bank Capital	12/01/2020	Paydown	31,476	31,476	31,476	31,476				0				0	79	23
08163L AA 7	Benchmark Mtg Tr CMBS Ser 2020-B21 Cl A1	..	11/20/2020	Goldman Sachs & Company	12/01/2020	Paydown	28,814	28,814	28,814	28,814				0				0	13	12
110122 CT 3	Bristol-Myers Squibb Co Sr Nt	..	07/17/2020	Tax Free Exchange	10/15/2020	Maturity	17,000,000	17,053,072	17,000,000	17,000,000		(53,072)		(53,072)				0	335,750	171,606
12726@ AA 4	CTL Cap Tr 2019-23 Tr NYU-London	..	04/24/2020	CTL Securities LLC	12/15/2020	Redemption 100.0000	1,055,320	1,055,320	1,055,320	1,055,320				0				0	11,951	
14041N FN 6	Capital One Multi Asset ExecTr LBASS Ser	..	04/07/2020	Barclays Capital Inc	09/15/2020	Paydown	265,761	266,145	265,761	265,761		(384)		(384)				0	2,644	353
14448C AA 2	Carrier Global Corp Sr Nt	..	02/18/2020	Various	12/10/2020	Tax Free Exchange	28,000,000	28,085,264	28,079,038	28,079,038		(6,226)		(6,226)				0	599,142	
14448C AB 0	Carrier Global Corp Sr Nt	..	02/13/2020	Goldman Sachs & Company	12/10/2020	Tax Free Exchange	2,250,000	2,249,910	2,249,990	2,249,990		80		80				0	59,731	
14448C AC 8	Carrier Global Corp Sr Nt	..	02/13/2020	Goldman Sachs & Company	12/10/2020	Tax Free Exchange	3,750,000	3,749,850	3,749,999	3,749,999		149		149				0	105,447	
14448C AH 7	Carrier Global Corp Sr Nt	..	02/14/2020	JP Morgan Securities LLC	12/10/2020	Tax Free Exchange	1,750,000	1,753,525	1,753,145	1,753,145		(380)		(380)				0	34,296	
14888@ AA 4	Catalyst Old River Hydro Sr Sec Nt	..	11/02/2020	Barclays Capital Inc	12/31/2020	Redemption 100.0000	83,625	83,625	83,625	83,625				0				0	539	
16117L BX 6	Charter Communications Inc Term Ln B-2 N	..	12/23/2020	Various	12/31/2020	Redemption 100.0000	27,778	27,153	27,778	27,778		625		625				0	12	
17305E GG 4	Citibank Cr Card Issuance Tr LBASS Ser 2	..	04/07/2020	Barclays Capital Inc	08/07/2020	Call 100.0000	321,258	321,308	321,258	321,258		(50)		(50)				0	2,988	1,029
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser	..	03/04/2020	Barclays Capital Inc	12/01/2020	Paydown	143,153	149,808	143,153	143,153		(6,654)		(6,654)				0	1,954	60
22534D AA 8	Credit Accept Auto Loan Tr LBASS Ser 201	..	08/25/2020	Credit Suisse Securities LLC	12/15/2020	Paydown	986,440	1,002,200	986,440	986,440		(15,760)		(15,760)				0	7,166	1,167
225458 2G 2	CS First Boston Mtg Sec Corp RMBS Ser 20	..	07/01/2020	Interest Capitalization	12/01/2020	Paydown	1	1	1	1				0				0		
233063 AC 0	Deutsche Bank Comm Mtg Trust CMBS Ser 20	..	08/20/2020	Deutsche Bank Capital	12/01/2020	Paydown	24,211	24,210	24,211	24,211				0				0	41	15
247361 ZV 3	Delta Airlines Inc PTC Ser 2020-AA	..	03/04/2020	Morgan Stanley & Co LLC	12/10/2020	Redemption 100.0000	361,753	361,753	361,753	361,753				0				0	5,386	
247361 ZW 1	Delta Airlines Inc PTC Ser 2020-A	..	03/04/2020	Morgan Stanley & Co LLC	12/10/2020	Redemption 100.0000	379,507	379,507	379,507	379,507				0				0	7,063	
254683 CB 9	Discover Card Mstr Tr LBASS Ser 2017-A6	..	04/06/2020	Goldman Sachs & Company	08/15/2020	Paydown	3,816,885	3,819,271	3,816,885	3,816,885		(2,386)		(2,386)				0	29,899	4,584
26252V AA 9	Dryden Senior Loan Fund CLO Ser 2020-77A	..	04/24/2020	BNP Paribas Securities Corp	11/20/2020	Paydown	200,000	200,000	200,000	200,000				0				0	1,839	
33845X AA 5	Flagship Credit Auto Trust LBASS Ser 202	..	10/27/2020	Wells Fargo Securities LLC	12/15/2020	Paydown	1,049,352	1,049,315	1,049,352	1,049,352		38		38				0	618	
38217K AA 2	Goodgreen Trust LBASS Ser 2016-1A Cl A	..	12/07/2020	Barclays Capital Inc	12/15/2020	Paydown	17,319	17,784	17,319	17,319		(465)		(465)				0		85
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A	..	01/13/2020	Nomura Securities Intl LLC	12/15/2020	Paydown	488,277	508,514	488,277	488,277		(20,237)		(20,237)				0	13,059	4,799
502431 AH 2	L3Harris Tech Inc Sr Nt	..	05/05/2020	Tax Free Exchange	12/14/2020	Call 100.0000	6,500,000	6,491,847	6,500,000	6,498,304		6,457		6,457			1,696	1,696	267,231	71,500
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2019-4	..	03/02/2020	Various	12/01/2020	Paydown	836,417	880,250	836,417	836,417		(43,832)		(43,832)				0	13,046	168
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G	..	10/20/2020	Goldman Sachs & Company	12/01/2020	Paydown	155,905	161,898	155,905	155,905		(5,993)		(5,993)				0	607	250

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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
64828C AA 7	New Residential Mtg Ln Tr RMBS Ser 2018-	..	09/17/2020	Morgan Stanley & Co LLC	12/01/2020	Paydown	250,883	276,363	250,883	250,883		(25,480)		(25,480)				0	1,846	627
64830B AQ 0	New Residential Mtg Ln Tr RMBS Ser 2017-	..	03/27/2020	Citigroup	12/01/2020	Paydown	42,802	40,448	42,802	42,802		2,354		2,354				0	687	137
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-	..	02/28/2020	Wells Fargo Securities LLC	12/01/2020	Paydown	546,344	584,162	546,344	546,344		(37,817)		(37,817)				0	9,937	129
68902V AF 4	Otis Worldwide Corp Sr Nt	..	02/19/2020	Various	09/08/2020	Tax Free Exchange	16,000,000	15,999,982	15,999,925	15,999,925		(57)		(57)				0	217,740	
717081 DS 9	Pfizer Inc Sr Nt 5.800% 08/12/23	..	07/20/2020	Barclays Capital Inc	11/28/2020	Call 113.6400	4,200,000	4,863,600	4,772,880	4,788,359		(75,241)		(75,241)			(588,359)	(588,359)	766,407	108,267
74936N AA 1	RCO Mortgage LLC RMBS Ser 18-VFS1 Cl A1	..	10/20/2020	Nomura Securities Intl LLC	11/01/2020	Paydown	56,141	56,238	56,141	56,141		(96)		(96)				0	200	140
74936N AA 1	RCO Mortgage LLC RMBS Ser 18-VFS1 Cl A1	..	10/20/2020	Nomura Securities Intl LLC	12/03/2020	Redemption 100.0000	1,964,948	1,968,325	1,964,948	1,964,948		(3,377)		(3,377)				0	14,450	4,894
75513E AM 3	Raytheon Tech Corp Sr Nt	..	06/10/2020	Tax Free Exchange	12/10/2020	Tax Free Exchange	5,000,000	5,045,715	5,042,799	5,042,799		(2,916)		(2,916)				0	237,611	55,611
75513E AP 6	Raytheon Tech Corp Sr Nt	..	06/10/2020	Tax Free Exchange	12/10/2020	Tax Free Exchange	1,000,000	1,002,226	1,002,179	1,002,179		(47)		(47)				0	40,431	4,931
75513E AT 8	Raytheon Tech Corp Sr Nt	..	08/05/2020	Us Bancorp Investments Inc	12/10/2020	Tax Free Exchange	4,400,000	4,585,812	4,555,782	4,555,782		(30,030)		(30,030)				0	53,472	15,889
75513E BC 4	Raytheon Tech Corp Sr Nt	..	08/05/2020	Us Bancorp Investments Inc	12/10/2020	Tax Free Exchange	3,000,000	3,289,800	3,258,156	3,258,156		(31,644)		(31,644)				0	53,958	16,033
75513E BE 0	Raytheon Tech Corp Sr Nt	..	06/10/2020	Tax Free Exchange	12/10/2020	Tax Free Exchange	3,000,000	2,996,408	2,996,754	2,996,754		345		345				0	77,292	24,792
75513E BG 5	Raytheon Tech Corp Sr Nt	..	06/10/2020	Tax Free Exchange	12/10/2020	Tax Free Exchange	22,600,000	22,605,993	22,606,907	22,606,907		915		915				0	641,746	150,196
760759 AM 2	Republic Services Inc Sr Nt	..	08/06/2020	Morgan Stanley & Co LLC	12/09/2020	Call 110.4380	4,454,000	4,931,647	4,918,909	4,869,238		(62,409)		(62,409)			(415,238)	(415,238)	584,795	49,953
80285R AB 4	Santander Drive Auto Rec Trust LBASS Ser	..	07/14/2020	Wells Fargo Securities LLC	12/15/2020	Paydown	1,143,173	1,143,164	1,143,173	1,143,173		9		9				0	2,563	
80386W AA 3	Sasol Financing USA LLC Sr Nt	..	03/31/2020	Direct	12/09/2020	Direct	225,000	138,822	239,344	149,674		10,852		10,852			89,670	89,670	15,495	6,147
84859M AA 5	Spirit Air LBASS PTC Ser 2017-1 PTT B	..	02/10/2020	Robert W Baird & Co Inc	08/15/2020	Redemption 100.0000	329,546	336,127	329,546	329,546		(6,581)		(6,581)				0	9,392	6,157
857477 BH 5	State Street Corp Sr Nt Fix to Float	..	07/28/2020	Bank of America BISD Dealer	11/04/2020	Tax Free Exchange	14,750,000	15,321,118	15,230,422	15,230,422		(90,697)		(90,697)				0	247,698	137,742
88167H AB 2	Tesla Auto Lease Trust LBASS Ser 2020-A	..	07/30/2020	Deutsche Bank Capital	12/20/2020	Paydown	79,194	79,189	79,194	79,194		6		6				0	163	
89054X AD 7	Topaz Solar Farms LLC Nt	..	04/28/2020	Tax Free Exchange	08/28/2020	Call 100.0000	94,872	94,872	94,872	94,872				0				0	1,652	360
89054X AD 7	Topaz Solar Farms LLC Nt	..	04/28/2020	Tax Free Exchange	09/30/2020	Redemption 100.0000	374,707	374,707	374,707	374,707				0				0	9,133	1,421
89173U AA 5	Towd Point Mortgage Tr RMBS Ser 2017-4 C	..	10/22/2020	Various	12/01/2020	Paydown	1,609,677	1,669,808	1,609,677	1,609,677		(60,131)		(60,131)				0	5,443	1,562
89175V AA 1	Towd Point Mortgage Tr RMBS Ser 2018-2 C	..	07/29/2020	Goldman Sachs & Company	12/01/2020	Paydown	2,841,151	3,034,594	2,841,151	2,841,151		(193,442)		(193,442)				0	20,344	7,695
89176V AK 8	Towd Point Mortgage Tr RMBS Ser 2018-5 C	..	10/15/2020	Various	12/01/2020	Paydown	959,586	1,007,166	959,586	959,586		(47,580)		(47,580)				0	4,930	1,126
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C	..	09/10/2020	Barclays Capital Inc	12/01/2020	Paydown	628,362	668,028	628,362	628,362		(39,665)		(39,665)				0	3,130	658
90945B AA 2	United Auto Credit Securitizat LBASS Ser	..	06/19/2020	Wells Fargo Securities LLC	12/10/2020	Paydown	1,764,217	1,764,171	1,764,217	1,764,217		46		46				0	3,407	
91403# AA 6	Hawkeye Energy Collab LLC Sr Nt	..	03/10/2020	Direct	12/31/2020	Redemption 100.0000	195,997	195,997	195,997	195,997				0				0	3,992	
92837K AA 9	Visio RMBS Ser 2020-1 Cl A1	..	07/24/2020	Nomura Securities Intl LLC	12/01/2020	Paydown	596,840	596,832	596,840	596,840		9		9				0	2,637	743
92837M AA 5	Visio RMBS Ser 2020-1R Cl A1	..	11/20/2020	Credit Suisse Securities LLC	12/04/2020	Paydown	422,970	422,969	422,970	422,970		1		1				0	462	493
95002X BA 2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5	..	08/19/2020	Wells Fargo Securities LLC	12/01/2020	Paydown	178,155	178,150	178,155	178,155		5		5				0	339	112

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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
96042P AB 8	Westlake Auto Receivables Tr LBASS Ser 2	..	07/22/2020	Various	12/15/2020	Paydown	651,480	651,859	651,480	651,480		(380)		(380)				0	2,800	28
335934 AT 2	First Quantum Minerals LTD Sr Nt	A	09/17/2020	Direct	10/15/2020	Direct	200,000	200,000	196,000	200,000				0			(4,000)	(4,000)	688	
000000 00 0	Digicel Limited Sr Nt 6.000% 04/15/21	D	01/17/2020	Direct	05/22/2020	Taxable Exchange	205,000	173,738	123,042	110,700		4,403	67,440	(63,037)			12,342	12,342	7,414	3,314
000000 00 0	JBS Investments GMBH Sr Nt	D	05/12/2020	Direct	08/10/2020	Call 101.0420	784,000	787,950	792,169	786,659		(1,291)		(1,291)			(2,659)	(2,659)	33,350	11,748
000000 00 0	TBC Bank JSC Sr Nt 5.750% 06/19/24	D	01/15/2020	Direct	07/17/2020	Direct	250,000	265,313	250,000	263,695		(1,618)		(1,618)			(13,695)	(13,695)	8,465	1,118
000000 00 0	Vendanta Resources Plc Sr Nt	D	03/02/2020	Direct	09/22/2020	Direct	240,000	201,000	171,720	204,989		3,989		3,989			(33,269)	(33,269)	10,388	1,021
000000 00 0	Banco Do Brasil (Cayman) Sr Nt	D	01/09/2020	Direct	12/04/2020	Direct	855,000	904,590	882,448	899,530		(5,060)		(5,060)			(17,082)	(17,082)	41,243	19,552
000000 00 0	YPF Sociedad Anonima Sr Nt	D	02/27/2020	Direct	03/04/2020	Direct	764,000	660,478	682,803	660,636		158		158			22,166	22,166	6,855	6,133
000000 00 0	Nexa Resources SA Sr Nt	D	02/20/2020	Direct	10/15/2020	Direct	635,000	682,943	671,513	679,041		(3,902)		(3,902)			(7,528)	(7,528)	32,709	10,429
000000 00 0	BBVA Banco Continental Sub Nt	D	05/21/2020	Direct	09/17/2020	Direct	590,000	625,599	646,050	623,164		(2,434)		(2,434)			22,886	22,886	15,401	5,405
000000 00 0	Centrais Eletricas Bras Sr Nt	D	03/03/2020	Direct	09/10/2020	Direct	275,000	282,906	279,675	282,574		(333)		(333)			(2,899)	(2,899)	7,773	1,095
000000 00 0	Intl Airport Finance SA 1st Lien	D	03/12/2020	Direct	09/15/2020	Redemption 100.0000	348	271	348	348		76		76				0	21	
000000 00 0	Office Cherifien Des Pho Sr Nt	D	05/26/2020	Direct	11/06/2020	Direct	260,000	294,775	336,700	294,483		(292)		(292)			42,217	42,217	9,682	1,639
02109T AE 2	Alrosa Finance SA Sr Nt	D	06/17/2020	Direct	09/22/2020	Direct	815,000	815,000	820,104	815,000				0			5,104	5,104	6,165	
05609A AA 9	B2W Digital Lux Sr Nt 4.375% 12/20/30	D	11/18/2020	Direct	11/19/2020	Direct	260,000	259,990	262,925	259,990				0			2,935	2,935		
059626 AC 5	Banco Nacional De Panama Sr Nt	D	08/04/2020	Direct	09/08/2020	Direct	200,000	199,824	202,000	199,825		1		1			2,175	2,175	403	
05971U 2C 0	Banco De Credito Del Peru Sub Nt	D	06/26/2020	Direct	08/17/2020	Direct	255,000	253,098	256,403	253,119		22		22			3,283	3,283	1,063	
05971V 2A 2	Banco De Credito Del Peru Sr Nt	D	04/14/2020	Direct	09/09/2020	Direct	480,000	458,400	499,680	460,119		1,719		1,719			39,561	39,561	8,640	3,420
10552T AH 0	BRF-Brasil Foods SA Sr Nt	D	09/16/2020	Direct	10/02/2020	Direct	200,000	196,494	198,720	196,496		2		2			2,224	2,224	479	
12642K AB 0	CSN Islands XI Corp Sr Nt	D	01/23/2020	Direct	05/19/2020	Direct	380,000	380,000	249,850	380,000				0			(130,150)	(130,150)	8,051	
15236F AB 6	Centrais Eletricas Brasilier Sr Nt	D	01/31/2020	Direct	04/28/2020	Direct	200,000	200,000	170,200	200,000				0			(29,800)	(29,800)	2,210	
22530E AA 0	Credicorp Ltd Sr Nt 2.750% 06/17/25	D	06/10/2020	Direct	06/11/2020	Direct	200,000	198,918	200,000	198,918				0			1,082	1,082		
25381X AA 1	Digicel Intl Finance 1st Lien	D	05/22/2020	Taxable Exchange	05/28/2020	Direct	198,576	139,113	189,392	139,387		274		274			50,005	50,005	772	338
25381X AB 9	Digicel Intl Finance Sr Nt	D	05/22/2020	Taxable Exchange	05/28/2020	Direct	100,580	67,141	89,013	67,499		357		357			21,515	21,515	771	81
25381X AC 7	Digicel Intl Finance Sub Nt	D	05/22/2020	Taxable Exchange	05/28/2020	Direct	79,272	41,287	49,545	41,354		67		67			8,191	8,191	810	652
25381Y AB 7	Digicel Group 0.5 Ltd Sr Nt	D	11/13/2020	Interest Capitalization	12/21/2020	Direct	4,250	4,250	2,210	4,250				0			(2,040)	(2,040)		
25381Y AB 7	Digicel Group 0.5 Ltd Sr Nt	D	06/23/2020	Taxable Exchange	12/21/2020	Direct	195,208	32,912	101,508	37,679		4,767		4,767			63,829	63,829	4,250	
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK	D	06/22/2020	Direct	09/30/2020	Direct	150,000	102,750	114,938	101,102		(1,648)		(1,648)			13,836	13,836	7,542	
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK	D	10/01/2020	Interest Capitalization	10/01/2020	Direct	15,558	15,558	11,921	15,558				0			(3,637)	(3,637)		
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK	D	06/22/2020	Taxable Exchange	10/01/2020	Direct	159,442	101,663	122,172	100,347		(1,317)		(1,317)			21,826	21,826	8,016	3,628
279158 AN 9	Ecopetrol SA Sr Nt 6.875% 04/29/30	D	04/24/2020	Direct	09/18/2020	Direct	330,000	327,070	399,630	327,152		83		83			72,478	72,478	9,012	
29246Q AE 5	Empresa De Transporte ME Sr Nt	D	05/05/2020	Direct	05/05/2020	Direct	200,000	197,432	202,000	197,432				0			4,568	4,568		
302406 AC 7	First Bank of Nigeria Sr Nt	D	10/20/2020	Direct	10/22/2020	Direct	335,000	331,677	331,438	331,677				0			(239)	(239)		
373196 AA 2	Georgia Global Utilities Sr Nt	D	07/23/2020	Direct	10/16/2020	Direct	275,000	275,000	277,406	275,000				0			2,406	2,406	4,736	
40053F AC 2	Grupo Aval Ltd Sr Nt 4.375% 02/04/30	D	01/28/2020	Direct	05/05/2020	Direct	315,000	313,211	266,175	313,248		37		37			(47,073)	(47,073)	3,560	
591555 AG 2	Metinvest BV Sr Nt 7.650% 10/01/27	D	09/17/2020	Direct	10/15/2020	Direct	200,000	196,858	197,500	196,875		17		17			625	625	765	
714264 AD 0	Pernod Ricard SA Sr Nt	D	09/08/2020	Various	11/06/2020	Call 104.6980	16,200,000	17,065,026	16,961,076	16,944,305		(120,721)		(120,721)			(744,305)	(744,305)	983,354	82,547
71647N AA 7	Petrobras Global Finance Nt	D	03/09/2020	Direct	05/13/2020	Direct	340,000	364,480	294,100	364,407		(73)		(73)			(70,307)	(70,307)	9,297	5,897
71647N BD 0	Petrobras Global Finance Sr Nt	D	04/02/2020	Direct	06/04/2020	Direct	295,000	283,200	314,913	283,227		27		27			31,685	31,685	4,467	961
71647N BE 8	Petrobras Global Finance Sr Nt	D	09/17/2020	Tax Free Exchange	10/20/2020	Direct	620,000	653,097	661,870	652,879		(218)		(218)			8,991	8,991	7,953	5,438
71647N BF 5	Petrobras Global Finance Sr Nt	D	04/28/2020	Direct	09/17/2020	Tax Free Exchange	200,000	173,500	174,268	174,268		768		768				0	6,847	2,971

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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
71654Q AZ 5	Petroleos Mexicanos Sr Nt	D	06/02/2020	Direct	10/15/2020	Direct	440,000	331,750	345,400	332,492		742		742			12,908	12,908	23,884	12,220
716743 AP 4	Petronas Cap Ltd Sr Nt	D	04/14/2020	Direct	09/11/2020	Direct	200,000	197,472	225,680	197,557		85		85			28,123	28,123	2,800	
716743 AR 0	Petronas Cap Ltd Sr Nt	D	04/14/2020	Direct	04/15/2020	Direct	310,000	310,000	323,175	310,000				0			13,175	13,175		
74365P AD 0	Prosus NV Sr Nt 4.027% 08/03/50	D	07/27/2020	Direct	09/18/2020	Direct	200,000	200,000	210,000	200,000				0			10,000	10,000	1,096	
785712 AG 5	Sable Intl Finance Ltd Nt	D	02/25/2020	Direct	12/17/2020	Direct	1,030,000	1,095,239	1,096,400	1,085,258		(9,980)		(9,980)			11,142	11,142	49,841	6,128
80414L 2M 6	Saudi Arabian Oil Co Sr Nt	D	11/17/2020	Direct	12/23/2020	Direct	200,000	197,668	203,000	197,670		2		2			5,330	5,330	661	
92334V AA 3	Veon Holdings BV Sr Nt	D	01/30/2020	Direct	11/19/2020	Direct	650,000	676,063	682,825	672,051		(4,012)		(4,012)			10,774	10,774	29,178	7,989
G9420R AA 4	Valaris Plc Sr Nt 4.875% 06/01/22	D	02/26/2020	Tax Free Exchange	09/23/2020	Jefferies & Company Inc	18,000,000	18,306,791	1,440,000	2,430,000		(13,483)	15,863,308	(15,876,791)			(990,000)	(990,000)		207,188
G9420R AD 8	Valaris Plc Sr Nt 5.400% 12/01/42	D	02/26/2020	Tax Free Exchange	09/23/2020	Jefferies & Company Inc	11,000,000	10,958,608	880,000	1,320,000		436	9,639,044	(9,638,608)			(440,000)	(440,000)		140,250
3899999. Total - Bonds - Industrial and Miscellaneous							309,524,302	312,984,974	285,232,890	286,429,348	0	(985,828)	25,569,792	(26,555,620)	0	0	(3,006,127)	(3,006,127)	7,856,740	1,808,496
Bonds - Unaffiliated Bank Loans																				
000000 00 0	Animal Supply Company New Term Ln Nt 1		02/05/2020	Direct	06/02/2020	Redemption 100.0000	3,375	3,290	3,375	3,375		84		84				0	125	
000000 00 0	Animal Supply Company New Term Ln Nt 1		02/05/2020	Direct	08/14/2020	Taxable Exchange	410,418	400,158	339,909	402,513		2,355		2,355			(62,605)	(62,605)	33,496	
000000 00 0	Animal Supply Company New Term Ln Nt 1		05/29/2020	Interest Capitalization	06/02/2020	Redemption 100.0000	27	27	27	27				0				0		
000000 00 0	Animal Supply Company New Term Ln Nt 1		08/14/2020	Interest Capitalization	08/14/2020	Taxable Exchange	11,650	11,650	9,649	11,650				0			(2,002)	(2,002)	194	
000000 00 0	Centric Brands Inc New Term Ln Nt 1		05/11/2020	Direct	05/20/2020	Redemption 100.0000	56,332	56,332	56,332	56,332				0				0	121	
000000 00 0	US Radiology Specialists Inc Additional		02/11/2020	Direct	02/28/2020	Tax Free Exchange	752,196	737,153	737,306	737,306		154		154				0	2,272	
000000 00 0	Sovos LLC Revolver Nt 1		03/26/2020	Direct	09/30/2020	Redemption 100.0000	820,696	820,696	820,696	820,696				0				0	25,624	
000000 00 0	Vistra Operations Co LLC Incremental Ter		10/26/2020	Credit Suisse Securities LLC	12/31/2020	Redemption 100.0000	45,414	45,067	45,414	45,414		347		347				0	169	
000000 00 0	Marcone Appliance Parts Inc Incremental		04/20/2020	Tax Free Exchange	06/30/2020	Redemption 100.0000	534	525	534	534		9		9				0	6	
000000 00 0	Pathway Partners Vet Mgmt LLC 1st Lien D		05/29/2020	Direct	06/24/2020	Direct	156,613	156,613	152,698	156,613				0			(3,915)	(3,915)	1,065	
000000 00 0	First American Payment Sys Term Ln Nt 2		07/06/2020	Tax Free Exchange	08/13/2020	Redemption 100.0000	5,828	5,772	5,828	5,828		57		57				0	33	
00216C AB 9	AQ Sunshine Inc aka Relation Delayed Dra		10/29/2020	Direct	11/04/2020	Tax Free Exchange	87,322	87,322	87,322	87,322				0				0	95	
00216C AB 9	AQ Sunshine Inc aka Relation Delayed Dra		11/30/2020	Direct	12/31/2020	Redemption 100.0000	176	176	176	176				0				0	1	
00216C AB 9	AQ Sunshine Inc aka Relation Delayed Dra		11/30/2020	Direct	12/31/2020	Tax Free Exchange	16,463	16,463	16,463	16,463				0				0	102	
00216C AB 9	AQ Sunshine Inc aka Relation Delayed Dra		05/29/2020	Direct	06/29/2020	Tax Free Exchange	53,963	53,963	53,963	53,963				0				0	313	
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt		11/04/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	2	2	2	2				0				0		
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt		11/04/2020	Tax Free Exchange	12/31/2020	Tax Free Exchange	86,929	86,929	86,929	86,929				0				0	1,065	94
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt		06/29/2020	Tax Free Exchange	09/30/2020	Redemption 100.0000	3,689	3,689	3,689	3,689				0				0	63	
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt		11/04/2020	Tax Free Exchange	12/31/2020	Tax Free Exchange	50,031	50,031	50,031	50,031				0				0	1,489	
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt		11/06/2020	Direct	12/31/2020	Tax Free Exchange	70,310	68,377	68,429	68,429		53		53				0	1,766	
00228* AA 4	ATI Restoration LLC 1st Lien Term Ln Nt		07/31/2020	Direct	12/31/2020	Redemption 100.0000	2,228	2,172	2,228	2,228		56		56				0	65	
00228* AA 4	ATI Restoration LLC 1st Lien Term Ln Nt		07/31/2020	Direct	12/31/2020	Tax Free Exchange	6,683	6,516	6,525	6,525		9		9				0	196	

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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
00797* AA 5	Aero Operating LLC Term Ln Nt 1	..	02/07/2020	Direct	10/01/2020	Redemption 100.0000	8,365	8,156	8,365	8,365		209		209				0	499	
00797* AB 3	Aero Operating LLC Delayed Draw Term Ln	..	04/03/2020	Direct	10/01/2020	Redemption 100.0000	1,727	1,727	1,727	1,727				0				0	48	
009127 A@ 0	Global Medical (Air Med) Inc 1st Lien Te	..	07/27/2020	Direct	10/02/2020	Redemption 100.0000	333,144	310,990	333,144	333,144		22,154		22,154				0	4,429	
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt	..	08/28/2020	Tax Free Exchange	09/30/2020	Redemption 100.0000	11,250	11,008	11,250	11,250		242		242				0	99	
03525@ AA 6	Animal Supply Company New Term Ln Nt 1	..	02/28/2020	Interest Capitalization	03/31/2020	Redemption 100.0000	31	31	31	31				0				0		
03525@ AA 6	Animal Supply Company New Term Ln Nt 1	..	07/28/2020	Interest Capitalization	08/14/2020	Taxable Exchange	118,761	118,761	98,358	107,029		25,005	25,005	0			(8,671)	(8,671)	2,055	
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter	..	12/29/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	43,863	43,230	43,863	43,863		633		633				0	32	22
03979* AA 9	US Metals Bidco Term Ln Nt 1	..	07/20/2020	Direct	12/31/2020	Redemption 100.0000	7,500	7,275	7,500	7,500		225		225				0	282	
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1	..	05/01/2020	Direct	05/05/2020	Direct	492,439	398,876	459,886	399,069		194		194			60,817	60,817		
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1	..	05/01/2020	Direct	12/11/2020	Tax Free Exchange	3,087	2,500	2,529	2,529		29		29				0	102	
04685Y AK 5	Athenahealth Inc Term Ln B Nt 8	..	12/11/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	4,121	3,545	4,121	4,121		576		576				0	10	1
09523@ AA 5	Marcone Appliance Parts Inc Incremental	..	07/20/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	1,068	1,051	1,068	1,068		18		18				0	19	
09523@ AA 5	Marcone Appliance Parts Inc Incremental	..	02/20/2020	Direct	07/20/2020	Tax Free Exchange	1,603	1,575	1,576	1,576		1		1				0	31	
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw	..	01/01/2020	Direct	12/31/2020	Redemption 100.0000	107	107	107	107				0				0	6	
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw	..	01/01/2020	Direct	12/31/2020	Tax Free Exchange	41,973	41,973	41,973	41,973				0				0	2,272	
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw	..	07/09/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	29	29	29	29				0				0	1	
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw	..	07/09/2020	Tax Free Exchange	12/31/2020	Tax Free Exchange	11,295	11,295	11,295	11,295				0				0	281	14
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 3	..	06/30/2020	Tax Free Exchange	09/30/2020	Redemption 100.0000	974	964	974	974		10		10				0	13	
10483* AA 3	[illegible] Nt	..	12/28/2020	Direct	12/31/2020	Tax Free Exchange	273,885	273,885	273,885	273,885				0				0	180	
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 2	..	04/30/2020	Tax Free Exchange	06/30/2020	Redemption 100.0000	6,535	6,416	6,535	6,535		119		119				0	69	1
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 2	..	04/30/2020	Tax Free Exchange	06/30/2020	Redemption 100.0000	3,542	3,508	3,542	3,542		35		35				0	38	1
12731@ AA 7	Spectrum Auto (CC SAG Acq) 1st Lien Term	..	10/02/2020	Direct	12/31/2020	Redemption 100.0000	18,750	18,281	18,750	18,750		469		469				0	316	
14173@ AA 8	CarePathrx Midco Inc Term Ln Nt 1	..	05/14/2020	Direct	12/31/2020	Redemption 100.0000	21,622	21,081	21,622	21,622		541		541				0	917	
15644G A* 5	Centric Brands Inc DIP Ln Nt 2	..	07/17/2020	Direct	12/18/2020	Redemption 100.0000	72,291	72,291	72,291	72,291				0				0	1,419	
15644G A* 5	Centric Brands Inc DIP Ln Nt 2	..	05/20/2020	Direct	07/13/2020	Tax Free Exchange	116,832	116,832	116,832	116,832				0				0	1,177	
15644G A* 5	Centric Brands Inc DIP Ln Nt 3	..	07/13/2020	Tax Free Exchange	11/13/2020	Redemption 100.0000	27,261	27,261	27,261	27,261				0				0	888	85
20049# AA 5	Command Alkon (Potter Buyer) 1st Lien Te	..	04/01/2020	Interest Capitalization	04/23/2020	Redemption 100.0000	19,817	19,817	19,817	19,817				0				0	275	
20602* AB 6	Concert Golf Partners LLC Delayed Draw T	..	02/03/2020	Direct	12/31/2020	Redemption 100.0000	264	261	264	264		3		3				0	15	
20602* AB 6	Concert Golf Partners LLC Delayed Draw T	..	08/06/2020	Direct	12/31/2020	Redemption 100.0000	50	49	50	50		1		1				0	1	
20602* AB 6	Concert Golf Partners LLC Delayed Draw T	..	08/06/2020	Direct	12/31/2020	Tax Free Exchange	37,576	37,200	37,225	37,225		25		25				0	844	

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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
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 1.	..	10/09/2020	Interest Capitalization	10/09/2020	Tax Free Exchange	210,178	210,178	210,178	210,178				0				0	3,526	
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 6.	..	01/31/2020	Tax Free Exchange	03/31/2020	Redemption 100.0000	50,000	49,214	50,000	50,000		786		786				0	647	22
26887@ AA 9	EP Wealth Advisors LLC Term Ln Nt 1	..	09/04/2020	Direct	12/31/2020	Redemption 100.0000	2,727	2,659	2,727	2,727		68		68				0	36	
30282# AE 2	First Watch Restaurants Delayed Draw Ter	..	01/06/2020	Direct	12/24/2020	Redemption 100.0000	3,415	3,415	3,415	3,415				0				0	118	
30282# AE 2	First Watch Restaurants Delayed Draw Ter	..	01/06/2020	Direct	12/24/2020	Tax Free Exchange	1,343	1,343	1,343	1,343				0				0	97	
30282# AE 2	First Watch Restaurants Delayed Draw Ter	..	09/25/2020	Interest Capitalization	12/24/2020	Redemption 100.0000	2	2	2	2				0				0		
30282# AE 2	First Watch Restaurants Delayed Draw Ter	..	12/24/2020	Interest Capitalization	12/24/2020	Tax Free Exchange	15	15	15	15				0				0		
30282# AF 9	First Watch Restaurants Delayed Draw Ter	..	09/25/2020	Interest Capitalization	12/24/2020	Redemption 100.0000	2	2	2	2				0				0		
30282# AF 9	First Watch Restaurants Delayed Draw Ter	..	12/24/2020	Interest Capitalization	12/24/2020	Tax Free Exchange	12	12	12	12				0				0		
30282# AG 7	First Watch Restaurants Delayed Draw Ter	..	09/25/2020	Interest Capitalization	12/22/2020	Redemption 100.0000	1	1	1	1				0				0		
30282# AG 7	First Watch Restaurants Delayed Draw Ter	..	12/24/2020	Interest Capitalization	12/24/2020	Tax Free Exchange	7	7	7	7				0				0		
30282# AJ 1	First Watch Restaurants Delayed Draw Ter	..	09/25/2020	Interest Capitalization	12/24/2020	Redemption 100.0000	1	1	1	1				0				0		
30282# AJ 1	First Watch Restaurants Delayed Draw Ter	..	12/24/2020	Interest Capitalization	12/24/2020	Tax Free Exchange	10	10	10	10				0				0		
30282# AJ 1	First Watch Restaurants Term Ln Nt 1	..	09/25/2020	Interest Capitalization	12/24/2020	Redemption 100.0000	9	9	9	9				0				0		
30282# AJ 1	First Watch Restaurants Term Ln Nt 1	..	12/24/2020	Interest Capitalization	12/24/2020	Tax Free Exchange	59	59	59	59				0				0		
31850F AW 2	First American Payment Sys Term Ln Nt 1	..	04/09/2020	Direct	12/30/2020	Redemption 100.0000	197,107	195,136	197,107	197,107		1,971		1,971				0	6,281	
31850F AW 2	First American Payment Sys Term Ln Nt 1	..	04/09/2020	Direct	07/06/2020	Tax Free Exchange	5,828	5,770	5,772	5,772		2		2				0	91	
35041@ AC 9	Dr [illegible]	..	09/30/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	5	5	5	5				0				0		
35041@ AC 9	Dr [illegible]	..	08/14/2020	Direct	12/31/2020	Redemption 100.0000	452	448	452	452		5		5				0	10	
35041@ AC 9	Dr [illegible]	..	06/02/2020	Direct	09/30/2020	Tax Free Exchange	1,780	1,762	1,764	1,764		2		2				0	34	
35041@ AD 7	Dr [illegible]	..	02/11/2020	Direct	09/30/2020	Tax Free Exchange	142,087	140,666	140,886	140,886		220		220				0	5,525	
35041@ AD 7	Dr [illegible]	..	09/30/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	1,193	1,182	1,193	1,193		11		11				0	18	
35041@ AD 7	Dr [illegible]	..	06/02/2020	Direct	07/01/2020	Redemption 100.0000	36	36	36	36				0				0		
35041@ AD 7	Dr [illegible]	..	06/02/2020	Direct	09/30/2020	Tax Free Exchange	329,903	326,604	326,884	326,884		280		280				0	6,323	
35041@ AG 0	Dr [illegible]	..	06/02/2020	Direct	12/31/2020	Redemption 100.0000	1,444	1,429	1,444	1,444		14		14				0	38	
35041@ AG 0	Dr [illegible]	..	09/01/2020	Direct	10/01/2020	Tax Free Exchange	77,496	76,721	76,738	76,738		16		16				0	371	
35041@ AG 0	Dr	..	10/01/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	194	192	194	194		2		2				0	3	
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt.	..	07/31/2020	Tax Free Exchange	09/30/2020	Redemption 100.0000	10,067	9,853	10,067	10,067		214		214				0	115	8
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt.	..	10/30/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	10,067	9,870	10,067	10,067		197		197				0	108	6
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt.	..	04/30/2020	Tax Free Exchange	06/30/2020	Redemption 100.0000	10,067	9,836	10,067	10,067		231		231				0	115	7
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra	..	07/31/2020	Tax Free Exchange	09/30/2020	Redemption 100.0000	2,012	2,012	2,012	2,012				0				0	23	1
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra	..	04/30/2020	Tax Free Exchange	06/30/2020	Redemption 100.0000	2,012	2,012	2,012	2,012				0				0	23	1

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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
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra	..	10/30/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	2,012	2,012	2,012	2,012				0				0	22	1
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln	..	12/15/2020	Direct	12/31/2020	Redemption 100.0000	99	98	99	99		1		1				0		
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln	..	10/30/2020	Direct	12/31/2020	Redemption 100.0000	906	896	906	906		10		10				0	29	
36198@ AA 2	TPC Broadband Holdings Term Ln Nt 1	..	06/01/2020	Direct	12/31/2020	Redemption 100.0000	24,803	24,803	24,803	24,803				0				0	872	
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term	..	08/14/2020	Direct	12/31/2020	Redemption 100.0000	2,224	2,199	2,224	2,224		25		25				0	98	
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term	..	11/25/2020	Direct	12/31/2020	Tax Free Exchange	547,377	541,219	541,306	541,306		87		87				0	4,105	
36221@ AA 3	GPM Investments LLC Term Ln Nt 1	..	06/10/2020	Direct	12/31/2020	Redemption 100.0000	8,615	8,475	8,615	8,615		140		140				0	377	
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4	..	11/02/2020	Interest Capitalization	11/02/2020	Redemption 100.0000	6,731	6,731	6,731	6,731				0				0	407	
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4	..	04/01/2020	Interest Capitalization	04/01/2020	Tax Free Exchange	18,724	18,724	18,724	18,724				0				0	233	
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 5	..	10/01/2020	Interest Capitalization	11/24/2020	Redemption 100.0000	290	290	290	290				0				0	4	
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 5	..	04/01/2020	Tax Free Exchange	11/24/2020	Redemption 100.0000	64,912	63,656	64,912	64,912		1,256		1,256				0	3,414	
40406# AD 4	ProService Corp Term Ln Nt 7	..	06/11/2020	Tax Free Exchange	06/30/2020	Redemption 100.0000	15,000	14,734	15,000	15,000		266		266				0	51	23
40422K AB 7	Hearthside Food Solutions Term Ln Nt 1	..	05/11/2020	Direct	05/11/2020	Direct	690,148	539,933	632,798	539,933				0			92,865	92,865		
41755@ AA 7	Harvest Hill Beverage Company New Term L	..	08/28/2020	Direct	12/31/2020	Redemption 100.0000	249,975	243,726	249,975	249,975		6,249		6,249				0	4,958	
45004K AC 0	Information Resources Inc 1st Lien Term.	..	05/29/2020	Tax Free Exchange	06/30/2020	Redemption 100.0000	6,899	6,843	6,899	6,899		56		56				0	27	1
452526 A# 3	Immucor Inc 1st Lien Term Ln Nt 1	..	07/02/2020	Direct	12/31/2020	Redemption 100.0000	34,073	33,391	34,073	34,073		681		681				0	869	
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T	..	01/10/2020	Direct	12/31/2020	Redemption 100.0000	1,725	1,708	1,725	1,725		17		17				0	97	
48773# AC 4	Kellermeyer Building Svcs Delayed Draw T	..	10/30/2020	Direct	12/31/2020	Redemption 100.0000	51	50	51	51		1		1				0	1	
48773# AC 4	Kellermeyer Building Svcs Delayed Draw T	..	08/28/2020	Direct	12/31/2020	Redemption 100.0000	122	120	122	122		1		1				0	3	
48881# AC 3	En Engineering LLC (Kene Acq) Delayed Dr	..	03/31/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	933	924	933	933		9		9				0	22	
48881# AC 3	En Engineering LLC (Kene Acq) Delayed Dr	..	02/06/2020	Direct	03/31/2020	Tax Free Exchange	100,376	99,372	99,388	99,388		16		16				0	899	
552462 B# 9	Lytx Delayed Draw Term Ln Nt 1	..	04/30/2020	Direct	12/31/2020	Redemption 100.0000	1,945	1,926	1,945	1,945		19		19				0	90	
552462 B@ 1	Lytx Term Ln Nt 1 7.000% 02/28/26	..	02/27/2020	Direct	12/31/2020	Redemption 100.0000	22,369	21,956	22,369	22,369		413		413				0	947	
55368* AD 2	Service Logic Term Ln Nt 7	..	08/28/2020	Tax Free Exchange	10/30/2020	Redemption 100.0000	6,275,660	6,216,157	6,275,660	6,275,660		59,503		59,503				0	140,661	809
55368* AD 2	Service Logic Term Ln Nt 7	..	05/29/2020	Tax Free Exchange	08/28/2020	Tax Free Exchange	15,876	15,650	15,666	15,666		17		17				0	211	2
62931* AA 2	Topix Pharma Term Ln Nt 2	..	02/28/2020	Tax Free Exchange	03/31/2020	Redemption 100.0000	2,250	2,207	2,250	2,250		43		43				0	13	
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 2	..	02/21/2020	Direct	07/31/2020	Tax Free Exchange	237,750	235,373	235,572	235,572		199		199				0	6,697	
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1	..	07/31/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	1,192	1,181	1,192	1,192		11		11				0	21	2
62976# AE 6	NSM Insurance Group LLC Dollar Term Ln N	..	04/07/2020	Tax Free Exchange	12/29/2020	Redemption 100.0000	20,046	19,794	20,046	20,046		252		252				0	693	
64027# AA 9	Nelipak Holding Co Incremental Term Ln N	..	10/30/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	750	737	750	750		13		13				0	10	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.					
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt.	..	04/30/2020	Tax Free Exchange	06/30/2020	Redemption 100.0000	1,541	1,513	1,541	1,541		28		28				0	14	
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt.	..	04/30/2020	Tax Free Exchange	09/30/2020	Redemption 100.0000	1,541	1,513	1,541	1,541		28		28				0	34	
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt.	..	10/30/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	1,541	1,515	1,541	1,541		26		26				0	14	18
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt	..	03/31/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	6,000	5,872	6,000	6,000		128		128				0	249	6
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	10/07/2020	Interest Capitalization	12/31/2020	Redemption 100.0000	23	23	23	23				0				0		
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	09/30/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	1,931	1,916	1,931	1,931		15		15				0	60	
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	02/26/2020	Direct	09/30/2020	Tax Free Exchange	115,787	115,787	115,787	115,787				0				0	6,646	
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	10/07/2020	Interest Capitalization	12/31/2020	Redemption 100.0000	3	3	3	3				0				0		
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	09/30/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	298	298	298	298				0				0	9	
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	03/13/2020	Tax Free Exchange	09/30/2020	Tax Free Exchange	78,819	78,819	78,819	78,819				0				0	4,591	23
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	03/13/2020	Tax Free Exchange	09/30/2020	Tax Free Exchange	314,992	306,032	309,229	309,229		3,197		3,197				0	18,344	189
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt	..	10/07/2020	Direct	12/31/2020	Redemption 100.0000	212	212	212	212				0				0	32	
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt	..	10/08/2020	Interest Capitalization	12/31/2020	Redemption 100.0000	28	28	28	28				0				0	1	
69406* AA 3	Planview First Lien Term Ln Nt 2	..	03/06/2020	Tax Free Exchange	12/17/2020	Redemption 100.0000	290,434	290,434	290,434	290,434				0				0	14,992	334
69406* AB 1	Planview Incremental Term Ln Nt 2	..	03/06/2020	Tax Free Exchange	12/17/2020	Redemption 100.0000	1,205,676	1,198,338	1,205,676	1,205,676		7,338		7,338				0	62,235	1,373
69406* AC 9	Planview Incremental Term Ln 2 Nt 1	..	01/30/2020	Direct	12/17/2020	Redemption 100.0000	304,636	301,590	304,636	304,636		3,046		3,046				0	17,492	
70323K AC 2	Pathway Partners Vet Mgmt LLC 1st Lien T	..	03/31/2020	Direct	06/24/2020	Direct	946,032	941,301	922,381	941,467		165		165			(19,086)	(19,086)	32,991	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	01/24/2020	Direct	01/31/2020	Tax Free Exchange	62,004	61,694	61,694	61,694		1		1				0	149	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	01/23/2020	Direct	01/31/2020	Tax Free Exchange	57,139	56,854	56,855	56,855		1		1				0	156	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	02/24/2020	Direct	02/28/2020	Tax Free Exchange	38,571	38,379	38,379	38,379				0				0	26	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	03/27/2020	Direct	03/31/2020	Redemption 100.0000	74,507	74,135	74,507	74,507		373		373				0	144	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	03/10/2020	Direct	03/31/2020	Redemption 100.0000	77,861	77,471	77,861	77,861		389		389				0	250	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	01/21/2020	Direct	01/31/2020	Tax Free Exchange	25,050	24,925	24,925	24,925		1		1				0	86	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	03/06/2020	Direct	03/31/2020	Redemption 100.0000	59,861	59,561	59,861	59,861		299		299				0	229	

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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
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	03/17/2020	Direct	03/31/2020	Redemption 100.0000	204,300	203,279	204,300	204,300		1,022		1,022				0	465	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	03/02/2020	Direct	03/31/2020	Redemption 100.0000	69,643	69,295	69,643	69,643		348		348				0	341	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	03/13/2020	Direct	03/31/2020	Redemption 100.0000	42,750	42,536	42,750	42,750		214		214				0	118	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	02/14/2020	Direct	02/28/2020	Tax Free Exchange	51,964	51,704	51,706	51,706		2		2				0	124	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	02/28/2020	Tax Free Exchange	03/31/2020	Redemption 100.0000	234,729	233,559	234,729	234,729		1,169		1,169				0	2,273	195
70559@ AE 6	Pegasus Global Enterprise Hlds Increment	..	10/16/2020	Direct	12/31/2020	Redemption 100.0000	2,254	2,164	2,254	2,254		90		90				0	3	
71667* AA 3	Petroleum Servce Group LLC Delayed Draw	..	03/24/2020	Direct	10/01/2020	Redemption 100.0000	227	224	227	227		2		2				0	17	
74140# AA 0	Command Alkon (Potter Buyer) New Term Ln	..	04/23/2020	Direct	12/31/2020	Redemption 100.0000	10,803	10,479	10,803	10,803		324		324				0	573	
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt	..	12/31/2020	Interest Capitalization	12/31/2020	Tax Free Exchange	1	1	1	1				0				0		
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 3	..	03/03/2020	Tax Free Exchange	03/31/2020	Redemption 100.0000	3,545	3,449	3,545	3,545		97		97				0	19	1
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 4	..	10/05/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	10,636	10,363	10,636	10,636		273		273				0	182	4
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term	..	03/18/2020	Direct	09/30/2020	Redemption 100.0000	695	685	695	695		10		10				0	527	
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term	..	03/18/2020	Direct	04/03/2020	Tax Free Exchange	92,032	90,651	90,658	90,658		7		7				0	650	
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term	..	10/05/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	232	229	232	232		3		3				0	4	
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term	..	04/03/2020	Tax Free Exchange	10/05/2020	Tax Free Exchange	464	457	457	457		1		1				0	16	
78433* AA 1	SG Acquisition Inc (Safeguard) Term Ln N	..	01/27/2020	Direct	09/29/2020	Redemption 100.0000	94,429	92,540	94,429	94,429		1,889		1,889				0	4,095	
78486@ AA 5	SSE Buyer Inc Term Ln Nt 1	..	06/30/2020	Direct	12/31/2020	Redemption 100.0000	6,955	6,746	6,955	6,955		209		209				0	374	
81389# AA 5	SecurAmerica LLC Term Ln Nt 1	..	10/01/2020	Interest Capitalization	12/31/2020	Redemption 100.0000	136	136	136	136				0				0	4	
81389# AA 5	SecurAmerica LLC Term Ln Nt 6	..	11/24/2020	Direct	12/31/2020	Redemption 100.0000	873	868	873	873		5		5				0	7	
81389# AA 5	SecurAmerica LLC Term Ln Nt 5	..	04/16/2020	Direct	09/30/2020	Redemption 100.0000	1,175	1,175	1,175	1,175				0				0	39	
81389# AA 5	SecurAmerica LLC Term Ln Nt 5	..	09/21/2020	Interest Capitalization	09/30/2020	Redemption 100.0000	12	12	12	12				0				0		
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt	..	01/29/2020	Direct	12/31/2020	Tax Free Exchange	81,326	81,326	81,326	81,326				0				0	7,725	
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt	..	10/01/2020	Interest Capitalization	12/31/2020	Tax Free Exchange	1,268	1,268	1,268	1,268				0				0	57	
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt	..	10/01/2020	Interest Capitalization	12/31/2020	Redemption 100.0000	52	52	52	52				0				0	1	
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt	..	10/01/2020	Interest Capitalization	12/31/2020	Tax Free Exchange	3,067	3,067	3,067	3,067				0				0	116	
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2	..	10/01/2020	Interest Capitalization	12/31/2020	Redemption 100.0000	11	11	11	11				0				0		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
81389# AD 9	SecurAmerica LLC Delayed Draw Term Ln #3	..	04/16/2020	Direct	12/31/2020	Redemption 100.0000	643	643	643	643				0				0	30	
81389# AD 9	SecurAmerica LLC Delayed Draw Term Ln #3	..	10/21/2020	Interest Capitalization	12/31/2020	Redemption 100.0000	8	8	8	8				0				0		
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 2	..	03/31/2020	Tax Free Exchange	05/26/2020	Redemption 100.0000	3,529,412	3,463,540	3,529,412	3,529,412		65,872		65,872				0	38,827	
84850X AG 7	Spin Holdco Inc Term Ln B-1 Nt 1	..	07/03/2020	Direct	12/03/2020	Direct	677,616	592,819	665,787	603,655		10,837		10,837			62,132	62,132	10,714	
84850X AG 7	Spin Holdco Inc Term Ln B-1 Nt 1	..	07/03/2020	Direct	09/30/2020	Redemption 100.0000	3,502	3,083	3,502	3,502		419		419				0	14	
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 2	..	04/30/2020	Tax Free Exchange	06/30/2020	Redemption 100.0000	5,694	5,612	5,694	5,694		82		82				0	55	2
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt	..	04/30/2020	Tax Free Exchange	06/30/2020	Redemption 100.0000	3,344	3,308	3,344	3,344		36		36				0	33	1
88870T AF 5	Tivity Health Inc Term Ln A Nt 1	..	04/23/2020	Direct	12/09/2020	Redemption 100.0000	109,855	91,066	109,855	109,855		18,789		18,789				0	2,884	
88870T AG 3	Tivity Health Inc Term Ln B Nt 1	..	05/06/2020	Direct	12/09/2020	Redemption 100.0000	207,751	179,601	207,751	207,751		28,150		28,150				0	7,465	
89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1.	..	03/31/2020	Tax Free Exchange	06/30/2020	Redemption 100.0000	4,898	4,795	4,898	4,898		104		104				0	77	1
89158* AD 5	Touchstone Acquisition Inc Delayed Draw	..	08/20/2020	Direct	12/31/2020	Redemption 100.0000	1,020	1,003	1,020	1,020		18		18				0	18	
90372@ AC 3	US Radiology Specialists Inc Delayed Dra	..	10/07/2020	Interest Capitalization	12/15/2020	Redemption 100.0000	17,880	17,880	17,880	17,880				0				0	217	
90372@ AC 3	US Radiology Specialists Inc Delayed Dra	..	01/01/2020	Tax Free Exchange	12/15/2020	Redemption 100.0000	627,921	624,906	627,921	627,921		3,015		3,015				0	39,441	
90372A AE 8	US Radiology Specialists Inc Additional	..	01/02/2020	Direct	12/15/2020	Redemption 100.0000	300,879	299,374	300,879	300,879		1,504		1,504				0	18,798	
90372A AE 8	US Radiology Specialists Inc Additional	..	10/07/2020	Interest Capitalization	12/15/2020	Redemption 100.0000	5,239	5,239	5,239	5,239				0				0	64	
90372A AE 8	US Radiology Specialists Inc Additional	..	02/28/2020	Tax Free Exchange	12/15/2020	Redemption 100.0000	752,196	737,306	752,196	752,196		14,890		14,890				0	39,286	
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 6	..	02/28/2020	Tax Free Exchange	03/31/2020	Redemption 100.0000	10,833	10,692	10,833	10,833		141		141				0	83	
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2	..	08/28/2020	Interest Capitalization	11/30/2020	Tax Free Exchange	239	239	239	239				0				0	7	
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 7	..	08/28/2020	Tax Free Exchange	09/30/2020	Redemption 100.0000	21,667	21,426	21,667	21,667		241		241				0	169	
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 9	..	11/30/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	10,833	10,734	10,833	10,833		99		99				0	79	4
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	05/28/2020	Tax Free Exchange	06/30/2020	Redemption 100.0000	9,824	9,824	9,824	9,824				0				0	77	
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	02/28/2020	Tax Free Exchange	03/31/2020	Redemption 100.0000	9,824	9,824	9,824	9,824				0				0	75	
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	11/30/2020	Interest Capitalization	11/30/2020	Tax Free Exchange	278	278	278	278				0				0	7	
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	08/28/2020	Tax Free Exchange	09/30/2020	Redemption 100.0000	9,824	9,824	9,824	9,824				0				0	77	
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	11/30/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	9,824	9,824	9,824	9,824				0				0	72	3
92974* AA 7	Discovery Life Sciences LLC Term Ln Nt 1	..	09/30/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	1,620	1,595	1,620	1,620		26		26				0	30	
92974* AC 3	Discovery Life Sciences LLC New Term Ln	..	09/30/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	431	424	431	431		7		7				0	8	
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	05/28/2020	Direct	11/30/2020	Redemption 100.0000	14	14	14	14				0				0		
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	04/30/2020	Direct	12/08/2020	Redemption 100.0000	784	778	784	784		6		6				0	44	
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	04/22/2020	Direct	10/01/2020	Redemption 100.0000	50	50	50	50				0				0	1	

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
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter	..	09/16/2020	Tax Free Exchange	09/30/2020	Redemption 100.0000	72	66	72	72		6		6				0		1
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter	..	08/21/2020	Various	11/06/2020	Various	228,543	190,265	223,804	197,146		6,881		6,881			26,659	26,659	3,594	
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter	..	08/21/2020	Various	12/31/2020	Redemption 100.0000	1,251	1,044	1,251	1,251		207		207				0	13	
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter	..	04/24/2020	Direct	12/31/2020	Redemption 100.0000	5,651	5,086	5,651	5,651		565		565				0	226	
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter	..	04/24/2020	Direct	09/16/2020	Tax Free Exchange	28,638	25,774	26,280	26,280		505		505				0	633	
96145@ AA 0	Nt	..	03/24/2020	Direct	12/31/2020	Redemption 100.0000	56,188	55,205	56,188	56,188		983		983				0	2,229	
96145@ AA 0	Nt	..	11/30/2020	Interest Capitalization	12/31/2020	Redemption 100.0000	62	62	62	62				0				0		
96811* AA 5	Wildcat Buyer Co Inc Term Ln Nt 1	..	02/27/2020	Direct	05/27/2020	Tax Free Exchange	3,861	3,774	3,777	3,777		3		3				0	69	
96811* AA 5	Wildcat Buyer Co Inc Term Ln Nt 2	..	05/27/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	1,931	1,889	1,931	1,931		42		42				0	44	
96811* AB 3	Wildcat Buyer Co Inc Delayed Draw Term L	..	05/27/2020	Direct	12/31/2020	Redemption 100.0000	368	364	368	368		4		4				0	11	
C2567# AA 2	WASH Multifamily Acq Inc 1st Lien Term L	..	08/21/2020	Various	11/06/2020	Various	35,412	29,481	34,678	30,559		1,078		1,078			4,119	4,119	567	
C2567# AA 2	WASH Multifamily Acq Inc 1st Lien Term L	..	08/21/2020	Various	12/31/2020	Redemption 100.0000	194	162	194	194		32		32				0	2	
22526@ AB 3	Creation Holdings Inc Delayed Draw Term	A	05/04/2020	Direct	12/31/2020	Redemption 100.0000	1,421	1,421	1,421	1,421				0				0	40	
8299999.	Total - Bonds - Unaffiliated Bank Loans						25,009,571	24,323,035	24,738,765	24,588,451	0	302,159	25,005	277,154	0	0	150,313	150,313	616,465	3,256
8399998.	Total - Bonds						379,152,824	380,781,820	353,366,319	353,725,452	0	(1,229,785)	25,814,841	(27,044,626)	0	0	(2,168,802)	(2,168,802)	8,687,421	1,891,912
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units	..	08/13/2020	Direct	10/15/2020	Redemption 100.0000	818.000	81,800	81,800	81,800				0				0	890	
000000 00 0	Woori Bank Jr Sub Nt 4.250% Perpet	D	01/22/2020	Direct	04/16/2020	Direct	170,000.000	171,275	159,511	171,275				0			(11,764)	(11,764)	3,934	2,208
000000 00 0	Emirates NBD Bank PJSC Jr Sub Nt	D	05/01/2020	Direct	09/17/2020	Call 100.0000	242,000.000	229,900	242,000	229,900				0			12,100	12,100	7,714	2,057
000000 00 0	Banco Mercantil De Norte Jr Sub Nt	D	03/19/2020	Direct	05/22/2020	Direct	360,000.000	271,800	327,600	271,800				0			55,800	55,800	9,694	5,294
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred							754,775	810,911	754,775	0	0	0	0	0	0	56,136	56,136	22,232	9,559
8999998.	Total - Preferred Stocks							754,775	810,911	754,775	0	0	0	0	0	0	56,136	56,136	22,232	9,559
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
63868D 60 5	Nationwide Loomis Long/Short Equity Fund	..	09/22/2020	Direct	09/25/2020	Direct	249,079.170	2,846,975	2,845,680	2,846,975				0			(1,295)	(1,295)		
63868J 73 5	Nationwide Var Ins Tr US Equity Income F	..	09/04/2020	Direct	11/12/2020	Direct	385.500	5,000	5,409	5,000				0			409	409		
63868J 74 3	Nationwide Var Ins Tr Dynamic US Equity	..	09/04/2020	Direct	11/12/2020	Direct	389.710	5,000	5,405	5,000				0			405	405		
63868J 82 6	Nationwide Var Ins Tr Emerging Mkts Eq I	..	07/16/2020	Direct	08/21/2020	Direct	5,800.000	58,000	60,726	58,000				0			2,726	2,726		
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other							2,914,975	2,917,220	2,914,975	0	0	0	0	0	0	2,245	2,245	0	0
Common Stocks - Mutual Funds																				
63868J 75 0	Nationwide Var Ins Tr Columbia Overseas	..	10/09/2020	Direct	11/12/2020	Direct	533.620	5,000	5,267	5,000				0			267	267		
63868J 76 8	Nationwide Var Ins Tr Columbia Overseas	..	10/09/2020	Direct	11/12/2020	Direct	533.620	5,000	5,267	5,000				0			267	267		

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
9499999. Total - Common Stocks - Mutual Funds								10,000	10,534	10,000	0	0	0	0	0	0	534	534	0	0
9799998. Total - Common Stocks								2,924,975	2,927,754	2,924,975	0	0	0	0	0	0	2,779	2,779	0	0
9899999. Total - Preferred and Common Stocks								3,679,750	3,738,665	3,679,750	0	0	0	0	0	0	58,915	58,915	22,232	9,559
9999999. Total - Bonds, Preferred and Common Stocks								384,461,570	357,104,984	357,405,202	0	(1,229,785)	25,814,841	(27,044,626)	0	0	(2,109,887)	(2,109,887)	8,709,653	1,901,471

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											
63866# 10 7	Nationwide Life and Annuity Ins		92657	31-1000740	8bi	NO		2,414,044,515		66,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer							0	2,414,044,515	0	XXX	XXX
Common Stocks - Non-Insurer Which Controls Insurer											
47422# 10 7	Jefferson Natl Financial Corp Com		00000	20-3289512	8biii	YES	99,883,121	180,431,183		8,300.000	100.0
1599999. Total - Common Stocks - Non-Insurer Which Controls Insurer							99,883,121	180,431,183	0	XXX	XXX
Common Stocks - Other Affiliates											
63866@ 10 9	Nationwide Investment Services Corp		00000	73-0988442	8biii	NO	-	1,287,657		5,000.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	1,287,657	0	XXX	XXX
1899999. Total - Common Stocks							99,883,121	2,595,763,355	0	XXX	XXX
1999999. Total - Preferred and Common Stock							99,883,121	2,595,763,355	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: $.....8,234,403,282.

2. Total amount of intangible assets nonadmitted $..... - .

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					
	Jefferson National Securities Corp	Jefferson Natl Financial Corp Com		100.000	100.0
	Jefferson National Life Ins Co	Jefferson Natl Financial Corp Com		1,043,565.000	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																			
Bank of America NA Nt	%	..	12/06/2019.	Direct	09/30/2021.	6,500,000					6,500,000	6,500,000	283,111		4.00	4.00	MAT...		
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						6,500,000	0	0	0	0	6,500,000	6,500,000	283,111	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						6,500,000	0	0	0	0	6,500,000	6,500,000	283,111	0	XXX	XXX	XXX	0	0
Total Bonds																			
7699999. Subtotals - Issuer Obligations						6,500,000	0	0	0	0	6,500,000	6,500,000	283,111	0	XXX	XXX	XXX	0	0
8399999. Subtotals - Bonds						6,500,000	0	0	0	0	6,500,000	6,500,000	283,111	0	XXX	XXX	XXX	0	0
9199999. Total - Short-Term Investments						6,500,000	0	0	0	0	XXX	6,500,000	283,111	0	XXX	XXX	XXX	0	0

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 6,500,000	1B 0	1C 0	1D 0	1E 0	1F 0	1G 0
2A 0	2B 0	2C 0				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

SCHEDULE 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)
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																							
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - D8563#AA2	D-1	Foreign Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/31/2011	05/06/2021		47,506,350	5.85 USD (5.74 EUR)			571,972	6,582,750		6,615,927		(3,360,050)			139,560		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - D8563#AB0	D-1	Foreign Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/31/2011	05/06/2023		12,053,850	5.96 USD (5.78 EUR)			153,488	1,670,250		1,719,515		(852,550)			92,297		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G1745*AG6	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2023		14,920,000	4.44 USD (4.05 GBP)			145,227	1,250,000		1,422,099		(413,000)			112,968		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G1745*AJ0	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2028		29,840,000	4.84 USD (4.48 GBP)			299,984	2,500,000		2,788,721		(826,000)			403,078		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6970*AE6	D-1	Foreign Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		16,000,000	5.59 USD (BP0003M)			526,002	2,430,493		4,408,118		(409,964)			160,164		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6970*AE6	D-1	Foreign Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		9,000,000	5.59 USD (BP0003M)			295,876	1,367,152		2,479,566		(230,605)			90,092		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6970*AE6	D-1	Foreign Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		40,000,000	5.59 USD (BP0003M)			1,315,005	6,076,232		11,020,294		(1,024,910)			400,411		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6970*AE6	D-1	Foreign Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		9,000,000	5.59 USD (BP0003M)			295,876	1,367,152		2,479,566		(230,605)			90,092		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G1745*AM3	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/10/2014	06/15/2029		15,093,000	4.89 USD (4.51 GBP)			211,789	2,790,000		3,426,368		(371,700)			219,502		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - Q7794#AF0	D-1	Foreign Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/11/2014	08/14/2029		20,636,000	4.55 USD (6.28 AUD)			(55,480)	3,709,200		2,725,322		(1,480,600)			303,017		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - L8367#AA1	D-1	Foreign Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/25/2014	07/24/2021		19,082,000	4.17 USD (2.67 EUR)			356,231	1,979,600		2,096,830		(1,404,200)			71,503		100 / QL

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)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - L8367#AB9	D-1	Foreign Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/25/2014	07/24/2024		14,993,000	4.62 USD (3.11 EUR)			290,583	1,555,400		2,040,833		(1,103,300)			141,531		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G0566*AC3	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/27/2014	06/29/2029		15,249,920	5.08 USD (BP0006M)			626,452	3,001,600		5,310,180		(2,266,600)			222,286		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G2479@AA7	D-1	Foreign Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/16/2014	12/16/2024		48,642,000	4.03 USD (3.63 GBP)			536,727	7,632,000		8,835,514		(1,239,000)			484,082		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - Q1297#AE8	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2022		24,624,000	3.55 USD (1.65 EUR)			499,548	1,413,600		1,956,055		(1,905,700)			168,173		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6596#AA4	D-1	Foreign Currency	Morgan Stanley Capital Service	I7331LVCZKQKX5T7XV54	10/08/2014	12/20/2029		19,284,000	4.57 USD (4.07 GBP)			248,844	2,880,000		3,526,604		(495,600)			288,863		100 / QL
Pay Fixed DKK Receive Fixed USD Cross Currency Swap	AFS Bond - K3752#AH1	D-1	Foreign Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/09/2015	08/27/2025		24,858,757	3.94 USD (2.35 DKK)			368,750	(2,226,833)		(2,000,991)		(2,320,855)			268,242		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G2956@AP6	D-1	Foreign Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2015	09/23/2025		15,750,000	3.89 USD (3.43 GBP)			191,010	2,080,000		2,471,578		(413,000)			171,297		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G1696#BH8	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/16/2015	11/19/2022		39,536,000	3.66 USD (1.82 EUR)			714,467	(3,220,000)		(2,634,693)		(3,510,500)			271,400		100 / QL
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	AFS Bond - C7051*AA8	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/20/2015	12/15/2025		26,305,900	4.04 USD (3.86 CAD)			35,352	(1,199,012)		(942,435)		(561,109)			292,898		100 / QL
Pay Fixed CHF Receive Fixed USD Cross Currency Swap	AFS Bond - 249030C*6	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	12/11/2025		24,591,777	3.98 USD (0.86 CHF)			734,953	(3,650,428)		(1,630,093)		(2,378,352)			273,509		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 249030C@4	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	12/11/2025		15,954,000	3.96 USD (2.05 EUR)			267,770	(2,370,000)		(2,063,110)		(1,504,500)			177,440		100 / QL

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)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - F1840#AA0	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/15/2016	03/30/2026		49,230,000	3.43 USD (1.84 EUR)			720,684	(5,742,000)		(5,318,379)		(4,513,500)			563,817		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G9006@AJ5	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2026		11,413,000	3.5 USD (1.69 EUR)			202,522	(958,003)		(672,963)		(1,015,727)			131,899		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G9006@AJ5	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2026		10,000,000	3.5 USD (1.69 EUR)			177,449	(839,397)		(589,646)		(889,973)			115,569		100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	AFS Bond - W2710@AA8	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2026		25,000,000	3.34 USD (2.52 SEK)			224,567	(676,710)		(233,643)		(3,119,316)			301,608		100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	AFS Bond - W2710@AA8	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2026		25,000,000	3.34 USD (2.52 SEK)			224,567	(676,710)		(233,643)		(3,119,316)			301,608		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - D8286#AB6	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/05/2016	10/27/2027		25,166,250	3.22 USD (1.31 EUR)			472,550	(2,319,750)		(1,550,271)		(2,256,750)			328,722		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 24906PC*8	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/05/2016	10/27/2027		8,388,750	3.22 USD (1.31 EUR)			157,517	(773,250)		(516,757)		(752,250)			109,574		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G4273*AK1	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	10/13/2016	01/11/2024		13,649,645	3.34 USD (1.32 EUR)			330,162	(1,478,649)		(1,104,275)		(1,134,849)			118,802		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G1745*AS0	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2031		14,760,000	3.72 USD (2.91 GBP)			100,472	(1,644,000)		(2,081,985)		(495,600)			243,269		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G0566*AD1	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	11/01/2016	12/31/2029		9,522,848	4.11 USD (BP0006M)			167,309	(1,106,653)		(749,877)		276,093			142,886		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G0566*AD1	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	11/01/2016	12/31/2029		9,522,848	4.11 USD (BP0006M)			167,309	(1,106,653)		(749,877)		276,093			142,886		100 / QL

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)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6177#AD5	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	11/01/2016	05/18/2027		21,996,000	3.76 USD (3.02 GBP)			135,469	(2,610,000)		(2,756,924)		(743,400)			277,813		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G1591#AU6	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	11/01/2016	02/20/2025		7,330,200	3.03 USD (2.31 GBP)			39,717	(871,800)		(839,749)		(247,800)			74,596		100 / QL
Pay Floating EUR Receive Fixed USD Cross Currency Swap	AFS Bond - L0175#AD4	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	11/18/2016	12/31/2028		17,991,100	4.32 USD (EUR006M)			573,746	(2,776,100)		(323,331)		(1,705,100)			254,520		100 / QL
Pay Floating EUR Receive Fixed USD Cross Currency Swap	AFS Bond - L0175#AD4	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	11/18/2016	12/31/2028		31,219,850	4.32 USD (EUR006M)			995,619	(4,817,350)		(561,074)		(2,958,850)			441,667		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G7059#AA2	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	03/01/2017	08/05/2024		22,131,000	3.7 USD (2.12 GBP)			323,343	(2,475,000)		(1,642,655)		(743,400)			209,873		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 879360C#0	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	03/29/2017	04/18/2023		10,745,000	3.27 USD (0.92 EUR)			245,455	(1,471,000)		(1,156,569)		(1,003,000)			81,405		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - N8502#AB3	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	03/29/2017	04/18/2024		11,819,000	3.4 USD (1.09 EUR)			264,081	(1,618,600)		(1,170,150)		(1,103,300)			107,329		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - L2289#AB7	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	05/02/2017	05/11/2032		9,982,175	3.68 USD (0.65 JPY)			298,163	(865,283)		667,470		(535,332)			168,275		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - L2289#AB7	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	05/02/2017	05/11/2032		9,982,175	3.68 USD (0.65 JPY)			298,163	(865,283)		667,470		(535,332)			168,275		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - L2289#AA9	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	05/02/2017	05/11/2027		4,991,087	3.36 USD (0.3 JPY)			151,536	(432,641)		166,778		(267,666)			62,943		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - L2289#AA9	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	05/02/2017	05/11/2027		4,991,087	3.36 USD (0.3 JPY)			151,536	(432,641)		166,778		(267,666)			62,943		100 / QL

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)
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - L2289#AA9	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	05/02/2017	05/11/2027		4,991,087	3.36 USD (0.3 JPY)			151,536	(432,641)		166,778		(267,666)			62,943		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - L2289#AA9	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	05/02/2017	05/11/2027		4,991,087	3.36 USD (0.3 JPY)			151,536	(432,641)		166,778		(267,666)			62,943		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 48021PA*9	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2017	06/27/2027		13,515,600	3.95 USD (1.96 EUR)			264,955	(1,143,600)		(710,749)		(1,203,600)			172,164		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 48021PA*9	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2017	06/27/2027		13,515,600	3.95 USD (1.96 EUR)			264,955	(1,143,600)		(710,749)		(1,203,600)			172,164		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G7304*AA9	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027		13,280,000	4.03 USD (2.96 GBP)			152,156	(390,000)		12,250		(413,000)			173,603		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G7304*AA9	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027		29,216,000	4.03 USD (2.96 GBP)			334,742	(858,000)		26,950		(908,600)			381,926		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G7304*AA9	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027		6,640,000	4.03 USD (2.96 GBP)			76,078	(195,000)		6,125		(206,500)			86,801		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 372460D*3	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/18/2017	10/30/2024		17,664,000	3.67 USD (1.4 EUR)			408,257	(660,000)		149,782		(1,504,500)			172,911		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 372460D*3	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/18/2017	10/30/2024		17,664,000	3.67 USD (1.4 EUR)			408,257	(660,000)		149,782		(1,504,500)			172,911		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 372460D@1	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/18/2017	10/30/2027		29,440,000	3.89 USD (1.81 EUR)			628,254	(1,100,000)		266,705		(2,507,500)			384,777		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G2686@AC2	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/27/2017	11/15/2032		47,131,200	3.9 USD (2.69 GBP)			599,862	(2,080,800)		(426,629)		(1,486,800)			812,319		100 / QL

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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)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - N9061@AJ9	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2024		5,827,500	3.93 USD (1.6 EUR)			135,006	(280,500)		(3,359)		(501,500)			57,975		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - N9061@AJ9	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2024		13,986,000	3.93 USD (1.6 EUR)			324,014	(673,200)		(8,061)		(1,203,600)			139,140		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - N9061@AK6	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2027		5,827,500	4.18 USD (2.03 EUR)			124,149	(280,500)		(2,855)		(501,500)			76,864		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - N9061@AK6	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2027		18,648,000	4.18 USD (2.03 EUR)			397,277	(897,600)		(9,135)		(1,604,800)			245,965		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G1737@AB5	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2032		7,140,000	4.23 USD (2.83 GBP)			122,601	305,000		843,918		(206,500)			119,519		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G1737@AB5	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2032		7,140,000	4.23 USD (2.83 GBP)			122,601	305,000		843,918		(206,500)			119,519		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - Q5664#AD6	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2028		20,638,800	4.28 USD (4.42 AUD)			39,328	(904,400)		(1,135,423)		(1,884,400)			287,394		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - Q5664#AE4	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2030		7,371,000	4.36 USD (4.58 AUD)			8,892	(323,000)		(424,638)		(673,000)			115,116		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - Q5664#AE4	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2030		11,056,500	4.36 USD (4.58 AUD)			13,337	(484,500)		(636,957)		(1,009,500)			172,674		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - Q5664#AE4	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2030		5,159,700	4.36 USD (4.58 AUD)			6,224	(226,100)		(297,247)		(471,100)			80,581		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G7996#AD2	D-1	Foreign Currency	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	07/12/2018	10/12/2028		16,342,200	4.27 USD (1.82 EUR)			402,124	(760,200)		440,006		(1,404,200)			228,006		100 / QL

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)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G4133@AE3	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074..	08/08/2018	11/07/2028		7,720,200	4.24 USD (2.75 GBP)			115,697	(481,800)		(53,803)		(247,800)			108,204		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G4133@AE3	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074..	08/08/2018	11/07/2028		5,146,800	4.24 USD (2.75 GBP)			77,131	(321,200)		(35,869)		(165,200)			72,136		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G4133@AE3	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074..	08/08/2018	11/07/2028		25,734,000	4.24 USD (2.75 GBP)			385,656	(1,606,000)		(179,344)		(826,000)			360,679		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - 87124VC@6	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	10/02/2018	02/05/2039		7,196,000	4.54 USD (4.76 AUD)			(17,779)	(498,000)		(485,026)		(673,000)			153,114		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - 87124VC@6	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	10/02/2018	02/05/2039		7,196,000	4.54 USD (4.76 AUD)			(17,779)	(498,000)		(485,026)		(673,000)			153,114		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - 87124VC@6	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	10/02/2018	02/05/2039		7,196,000	4.54 USD (4.76 AUD)			(17,779)	(498,000)		(485,026)		(673,000)			153,114		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6750*AE2	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573..	10/11/2018	01/10/2029		15,852,000	4.39 USD (2.96 GBP)			233,696	(552,000)		342,853		(495,600)			224,641		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6750*AF9	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573..	10/11/2018	01/10/2034		10,568,000	4.66 USD (3.21 GBP)			157,843	(368,000)		204,521		(330,400)			190,778		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6655@AA4	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573..	10/11/2018	01/10/2029		18,508,000	4.26 USD (2.84 GBP)			269,799	(630,000)		402,412		(578,200)			262,280		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - K7802#AW9	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	10/11/2018	11/19/2026		9,095,281	4.3 USD (0.64 JPY)			328,801	(797,213)		546,542		(488,203)			110,346		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - K7802#AW9	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	10/11/2018	11/19/2026		8,904,720	4.3 USD (0.64 JPY)			321,912	(780,511)		535,091		(477,975)			108,034		100 / QL

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)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - N8505#AA2	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074..	10/24/2018	01/24/2029		17,106,000	4.18 USD (1.61 EUR)			430,956	(1,218,000)		174,213		(1,504,500)			242,990		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - N8505#AA2	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074..	10/24/2018	01/24/2029		5,702,000	4.18 USD (1.61 EUR)			143,652	(406,000)		58,071		(501,500)			80,997		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G1746#AB2	D-1	Foreign Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	02/15/2019	03/19/2031		19,227,000	4.17 USD (2.79 GBP)			284,068	(1,278,000)		(411,456)		(619,500)			307,319		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - J3891#AA0	D-1	Foreign Currency	Morgan Stanley Capital Service	I7331LVCZKQKX5T7XV54	11/07/2019	11/15/2029		14,990,386	2.85 USD (0.42 JPY)			361,310	(866,756)		479,390		(782,564)			223,345		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - J3891#AA0	D-1	Foreign Currency	Morgan Stanley Capital Service	I7331LVCZKQKX5T7XV54	11/07/2019	11/15/2029		14,990,386	2.85 USD (0.42 JPY)			361,310	(866,756)		479,390		(782,564)			223,345		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - J3891#AB8	D-1	Foreign Currency	Morgan Stanley Capital Service	I7331LVCZKQKX5T7XV54	11/07/2019	11/15/2034		29,980,773	3.07 USD (0.56 JPY)			745,183	(1,733,513)		1,599,055		(1,565,128)			558,524		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 625688$01	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/27/2019	12/04/2029		13,745,000	5.03 USD (2.87 EUR)			261,831	(1,525,000)		(1,208,117)		(1,253,750)			205,389		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 625688$01	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/27/2019	12/04/2029		8,247,000	5.03 USD (2.87 EUR)			157,098	(915,000)		(724,870)		(752,250)			123,233		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 625688$01	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/27/2019	12/04/2029		5,498,000	5.03 USD (2.87 EUR)			104,732	(610,000)		(483,247)		(501,500)			82,156		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - PPA06RQJ3	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074..	12/10/2019	12/19/2031		14,951,250	4.01 USD (1.97 EUR)			286,366	(1,540,350)		(1,222,075)		(1,354,050)			247,629		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - PPA06RQJ3	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074..	12/10/2019	12/19/2031		7,198,750	4.01 USD (1.97 EUR)			137,880	(741,650)		(588,406)		(651,950)			119,229		100 / QL

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)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - PPA06RQJ3	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074..	12/10/2019	12/19/2031		1,107,500	4.01 USD (1.97 EUR)			21,212	(114,100)		(90,524)		(100,300)			18,343		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - PPA06RQJ3	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074..	12/10/2019	12/19/2031		4,430,000	4.01 USD (1.97 EUR)			84,849	(456,400)		(362,096)		(401,200)			73,372		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - 87124VE*6	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/12/2020	06/16/2040		17,535,180	3.19 USD (3.28 AUD)			(46,899)	(2,469,220)		(2,145,184)		(2,469,220)			386,881		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - D8563#AB0	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032		15,260,700	2.76 USD (1.45 EUR)			32,750	(620,100)		(1,195,696)		(620,100)			262,506		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - D8563#AB0	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032		20,543,250	2.76 USD (1.45 EUR)			44,086	(834,750)		(1,609,590)		(834,750)			353,374		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - D8563#AB0	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032		15,260,700	2.76 USD (1.45 EUR)			32,750	(620,100)		(1,195,696)		(620,100)			262,506		100 / QL
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange											0	0	25,468,830	(36,101,022)	XXX	26,036,175	0	(97,242,477)	0	0	19,218,479	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108											0	0	25,468,830	(36,101,022)	XXX	26,036,175	0	(97,242,477)	0	0	19,218,479	XXX	XXX
Swaps - Hedging Other - Interest Rate																							
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	D-1	Interest Rate	Credit Suisse Intl.	E58DKGMJYYYJLN8C3868...	09/21/2006	03/01/2022		6,750,000	LIBOR03M (5.31 USD)			(298,365)	(402,912)		(402,912)	118,051				36,418		04
1119999999. Total-Swaps-Hedging Other-Interest Rate											0	0	(298,365)	(402,912)	XXX	(402,912)	118,051	0	0	0	36,418	XXX	XXX
1169999999. Total-Swaps-Hedging Other											0	0	(298,365)	(402,912)	XXX	(402,912)	118,051	0	0	0	36,418	XXX	XXX
Total - Swaps																							
1359999999. Total-Swaps-Interest Rate											0	0	(298,365)	(402,912)	XXX	(402,912)	118,051	0	0	0	36,418	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange											0	0	25,468,830	(36,101,022)	XXX	26,036,175	0	(97,242,477)	0	0	19,218,479	XXX	XXX
1409999999. Total-Swaps											0	0	25,170,465	(36,503,933)	XXX	25,633,264	118,051	(97,242,477)	0	0	19,254,898	XXX	XXX
Totals																							
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108											0	0	25,468,830	(36,101,022)	XXX	26,036,175	0	(97,242,477)	0	0	19,218,479	XXX	XXX
1709999999. Total-Hedging Other											0	0	(298,365)	(402,912)	XXX	(402,912)	118,051	0	0	0	36,418	XXX	XXX
1759999999. TOTAL											0	0	25,170,465	(36,503,933)	XXX	25,633,264	118,051	(97,242,477)	0	0	19,254,898	XXX	XXX

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)

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	REPLICATION OF AN INDEX
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	HEDGES THE CURRENCY RISK OF A LIABILITY

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
QL	Qualitative Approach for Assessing Hedge Effectiveness

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																									
S&P 500 Call Spread Options	VAGLB: Equity Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	04/26/2019	03/31/2020	03/31/2020	Maturity	25,606	72,577,590	2834.4	1,655,171				1,655,171		(580,562)			(1,655,171)			03
S&P 500 Call Spread Options	VAGLB: Equity Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	04/26/2019	03/31/2020	03/31/2020	Maturity			2930.03	(0)				(0)		(0)			0			03
S&P 500 Call Spread Options	VAGLB: Equity Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K52	07/30/2019	06/30/2020	06/30/2020	Maturity			3035.17	(0)				(0)		(0)			0			03
S&P 500 Call Spread Options	VAGLB: Equity Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K52	07/30/2019	06/30/2020	06/30/2020	Exercise	23,825	70,087,638	2941.76	1,440,464		2,225,500		1,440,464		(364,108)			785,036			03
S&P 500 Call Spread Options	VAGLB: Equity Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K52	10/28/2019	09/30/2020	09/30/2020	Exercise	23,534	70,053,468	2976.74	1,430,138		9,090,096		1,430,138		(274,347)			7,659,958			03
S&P 500 Call Spread Options	VAGLB: Equity Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K52	10/28/2019	09/30/2020	09/30/2020	Exercise			3071.87	(0)		(6,851,343)		(0)		(0)			(6,851,343)			03
0015999999. Total-Purchased Options-Hedging Other-Call Options and Warrants													4,525,772	0	4,464,253	0	4,525,772	XXX	(1,219,016)	0	0	(61,519)	0	0	XXX
0219999999. Total-Purchased Options-Hedging Other													4,525,772	0	4,464,253	0	4,525,772	XXX	(1,219,016)	0	0	(61,519)	0	0	XXX
Total Purchased Options																									
0439999999. Total-Purchased Options-Call Options and Warrants													4,525,772	0	4,464,253	0	4,525,772	XXX	(1,219,016)	0	0	(61,519)	0	0	XXX
0499999999. Total-Purchased Options													4,525,772	0	4,464,253	0	4,525,772	XXX	(1,219,016)	0	0	(61,519)	0	0	XXX
Total Written Options																									
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																									
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025	08/03/2020	Sale	#N/A	11,257,476	4.6 USD (4.1 GBP)		(1,228)	217,067	56,922			(1,129,418)			217,067			100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025	08/03/2020	Sale	#N/A	12,280,883	4.6 USD (4.1 GBP)			236,800	62,097			(1,232,093)			236,800			100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025	08/03/2020	Sale	#N/A	11,257,476	4.6 USD (4.1 GBP)			217,067	56,922			(1,129,418)			217,067			100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025	08/03/2020	Sale	#N/A	11,257,476	4.6 USD (4.1 GBP)			217,067	56,922			(1,129,418)			217,067			100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/27/2014	06/29/2029	08/17/2020	Sale	#N/A	11,225,275	5.08 USD (BP0006M)			1,460,800							1,460,800			100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA7	09/27/2016	11/15/2026	08/03/2020	Sale	#N/A	19,075,906	3.14 USD (1.2 EUR)			826,350	157,134			40,600			826,350			100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency	D-1	Foreign Currency	Royal Bank of Scotland	B4TYDEB6GKMZO031MB2	10/13/2016	01/11/2024	11/04/2020	Sale	#N/A	4,373,441	3.34 USD (1.32 EUR)			211,500							211,500			100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZO031MB2	11/01/2016	12/31/2029	08/17/2020	Sale	#N/A	7,894,148	4.11 USD (BP0006M)			336,321							336,321			100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZO031MB2	11/01/2016	12/31/2029	08/17/2020	Sale	#N/A	7,894,148	4.11 USD (BP0006M)			336,321							336,321			100 / QL
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange													0	(1,228)	4,059,293	389,997	0	XXX	0	(4,579,747)	0	4,059,293	0	0	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108													0	(1,228)	4,059,293	389,997	0	XXX	0	(4,579,747)	0	4,059,293	0	0	XXX
Total Swaps																									

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
1379999999. Total-Swaps-Foreign Exchange												0	(1,228)	4,059,293	389,997	0	XXX	0	(4,579,747)	0	4,059,293	0	0	XXX
1409999999. Total-Swaps												0	(1,228)	4,059,293	389,997	0	XXX	0	(4,579,747)	0	4,059,293	0	0	XXX
TOTALS																								
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108												0	(1,228)	4,059,293	389,997	0	XXX	0	(4,579,747)	0	4,059,293	0	0	XXX
1709999999. Total-Hedging Other												4,525,772	0	4,464,253	0	4,525,772	XXX	(1,219,016)	0	0	(61,519)	0	0	XXX
1759999999. TOTAL												4,525,772	(1,228)	8,523,546	389,997	4,525,772	XXX	(1,219,016)	(4,579,747)	0	3,997,773	0	0	XXX

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	REPLICATION OF AN INDEX
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	HEDGES THE CURRENCY RISK OF A LIABILITY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
ESH1	33	6,033,380	S&P 500 E-Mini Index Future Mar 2021	VAGLB: Equity Indexed Annuity	N/A	Equity / Index	03/15/2021.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2020.	3,656.5942	3,748.8000	40,590					152,140	152,140	419,922	.01	.50
1539999999. Total-Long Futures-Hedging Other												40,590	0	0	0	0	152,140	152,140	419,922	XXX	XXX
1579999999. Total-Long Futures												40,590	0	0	0	0	152,140	152,140	419,922	XXX	XXX
Short Futures																					
Hedging Other																					
ESH1	9,608	#########	S&P 500 E-Mini Index Future Mar 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	03/15/2021.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2020.	3,661.1327	3,748.8000	(11,990,528)					(42,115,348)	(42,115,348)	122,260,836	.01	.50
FAH1	2,432	#########	S&P 400 E-Mini Index Future Mar 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	03/15/2021.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2020.	2,249.1515	2,303.5000	(1,022,280)					(13,217,558)	(13,217,558)	30,946,956	.01	.100
MFSH1	8,271	#########	MSCI EAFE Mini Index Future Mar 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	03/15/2021.	NYF 5493004R83R1LVX2IL36	12/15/2020.	2,097.4915	2,130.8000	7,022,391					(13,774,719)	(13,774,719)	105,247,645	.01	.50
RTYH1	1,685	#########	Russell 2000 Index Mini Future Mar 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	03/15/2021.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2020.	1,926.2256	1,974.8000	134,422					(4,092,395)	(4,092,395)	21,441,456	.01	.50
																	0				
16029999999. Total-Short Futures-Hedging Other												(5,855,994)	0	0	0	0	(73,200,020)	(73,200,020)	279,896,894	XXX	XXX
1649999999. Total-Short Futures												(5,855,994)	0	0	0	0	(73,200,020)	(73,200,020)	279,896,894	XXX	XXX
Totals																					
1709999999. Total-Hedging Other												(5,815,404)	0	0	0	0	(73,047,881)	(73,047,881)	280,316,816	XXX	XXX
1759999999. TOTAL												(5,815,404)	0	0	0	0	(73,047,881)	(73,047,881)	280,316,816	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America - Life	127,593,600	(127,593,600)	0
Total Net Cash Deposits	127,593,600	(127,593,600)	0

(a)

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	HEDGES THE EQUITY RISK OF AN ASSET

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
QL	Qualitative Approach for Assessing Hedge Effectiveness

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Other																			
ESH0	60	9,818,783	S&P 500 E-Mini Index Future Mar 2020	VAGLB: Equity Indexed Annuity	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019	3,272.9277	03/15/2020	3,178.0875	Sale	(284,521)	(284,521)			01	50
ESH0	933	158,140,448	S&P 500 E-Mini Index Future Mar 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019	3,389.9346	03/15/2020	3,265.0400	Sale	(5,826,331)	(5,826,331)			01	50
ESH1	15	2,747,149	S&P 500 E-Mini Index Future Mar 2021	VAGLB: Equity Indexed Annuity	N/A	Equity / Index	12/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2020	3,662.8657	12/15/2020	3,695.4167	Sale	24,413	24,413			01	50
ESH1	445	82,183,684	S&P 500 E-Mini Index Future Mar 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2020	3,693.6487	12/15/2020	3,662.5610	Sale	(691,702)	(691,702)			01	50
ESM0	38	5,360,132	S&P 500 E-Mini Index Future Jun 2020	VAGLB: Equity Indexed Annuity	N/A	Equity / Index	06/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2020	2,821.1219	06/15/2020	3,010.3000	Sale	359,438	359,438			01	50
ESM0	1,287	151,982,889	S&P 500 E-Mini Index Future Jun 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019	2,361.8165	03/15/2020	2,420.2943	Sale	3,763,049	3,763,049			01	50
ESM0	175	25,636,959	S&P 500 E-Mini Index Future Jun 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	06/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2020	2,929.9382	06/15/2020	2,706.2836	Sale	(1,956,978)	(1,956,978)			01	50
ESU0	2	299,955	S&P 500 E-Mini Index Future Sep 2020	VAGLB: Equity Indexed Annuity	N/A	Equity / Index	06/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2020	2,999.5498	06/15/2020	3,037.0000	Sale	3,745	3,745			01	50
ESU0	103	16,191,876	S&P 500 E-Mini Index Future Sep 2020	VAGLB: Equity Indexed Annuity	N/A	Equity / Index	09/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2020	3,144.0535	09/15/2020	3,365.4071	Sale	1,139,971	1,139,971			01	50
ESZ0	5	831,171	S&P 500 E-Mini Index Future Dec 2020	VAGLB: Equity Indexed Annuity	N/A	Equity / Index	09/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2020	3,324.6824	09/15/2020	3,360.0000	Sale	8,829	8,829			01	50
ESZ0	208	34,681,264	S&P 500 E-Mini Index Future Dec 2020	VAGLB: Equity Indexed Annuity	N/A	Equity / Index	12/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2020	3,334.7369	12/15/2020	3,518.2604	Sale	1,908,644	1,908,644			01	50
ESZ0	418	68,364,065	S&P 500 E-Mini Index Future Dec 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	09/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2020	3,271.0079	09/15/2020	3,316.1687	Sale	943,861	943,861			01	50
ESZ0	497	85,402,268	S&P 500 E-Mini Index Future Dec 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2020	3,436.7110	12/15/2020	3,505.6707	Sale	1,713,649	1,713,649			01	50
FAH0	210	41,260,598	S&P 400 E-Mini Index Future Mar 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019	1,964.7904	03/15/2020	1,816.0659	Sale	(3,123,215)	(3,123,215)			01	100
FAH1	118	26,890,265	S&P 400 E-Mini Index Future Mar 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2020	2,278.8360	12/15/2020	2,250.3389	Sale	(336,266)	(336,266)			01	100
FAM0	175	22,586,188	S&P 400 E-Mini Index Future Jun 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019	1,290.6393	03/15/2020	1,351.5199	Sale	1,065,410	1,065,410			01	100
FAM0	22	3,675,195	S&P 400 E-Mini Index Future Jun 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	06/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2020	1,670.5432	06/15/2020	1,459.4191	Sale	(464,473)	(464,473)			01	100
FAZ0	106	19,158,106	S&P 400 E-Mini Index Future Dec 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	09/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2020	1,807.3684	09/15/2020	1,842.4010	Sale	371,345	371,345			01	100
FAZ0	52	10,733,838	S&P 400 E-Mini Index Future Dec 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2020	2,064.1997	12/15/2020	2,054.5474	Sale	(50,192)	(50,192)			01	100
MFSH0	541	52,012,240	MSCI EAFE Mini Index Future Mar 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	03/15/2020.	NYF 5493004R83R1LVX2IL36..	12/15/2019	1,922.8185	03/15/2020	1,816.6760	Sale	(2,871,154)	(2,871,154)			01	50
MFSH1	279	29,638,967	MSCI EAFE Mini Index Future Mar 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/15/2020.	NYF 5493004R83R1LVX2IL36..	09/15/2020	2,124.6571	12/15/2020	2,098.5239	Sale	(364,558)	(364,558)			01	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
MFSM0	1,121	76,466,980	MSCI EAFE Mini Index Future Jun 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	03/15/2020.	NYF 5493004R83R1LVX2IL36	12/15/2019	1,364.2637	03/15/2020	1,438.4285	Sale	4,156,937	4,156,937			.01	.50
MFSM0	45	3,700,986	MSCI EAFE Mini Index Future Jun 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	06/15/2020.	NYF 5493004R83R1LVX2IL36	03/15/2020	1,644.8828	06/15/2020	1,508.0808	Sale	(307,804)	(307,804)			.01	.50
MFSZ0	188	17,216,805	MSCI EAFE Mini Index Future Dec 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	09/15/2020.	NYF 5493004R83R1LVX2IL36	06/15/2020	1,831.5750	09/15/2020	1,864.0829	Sale	305,575	305,575			.01	.50
MFSZ0	231	22,507,107	MSCI EAFE Mini Index Future Dec 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/15/2020.	NYF 5493004R83R1LVX2IL36	09/15/2020	1,948.6672	12/15/2020	1,978.7176	Sale	347,082	347,082			.01	.50
RTYH0	106	8,240,370	Russell 2000 Index Mini Future Mar 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019	1,554.7868	03/15/2020	1,467.1064	Sale	(464,706)	(464,706)			.01	.50
RTYH1	66	6,438,940	Russell 2000 Index Mini Future Mar 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2020	1,951.1939	12/15/2020	1,926.9467	Sale	(80,016)	(80,016)			.01	.50
RTYM0	60	2,953,800	Russell 2000 Index Mini Future Jun 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019	984.6000	03/15/2020	1,075.7842	Sale	273,552	273,552			.01	.50
RTYZ0	89	6,527,953	Russell 2000 Index Mini Future Dec 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	09/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2020	1,466.9556	09/15/2020	1,496.0793	Sale	129,600	129,600			.01	.50
RTYZ0	14	1,073,425	Russell 2000 Index Mini Future Dec 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2020	1,533.4643	12/15/2020	1,522.0451	Sale	(7,993)	(7,993)			.01	.50
1539999999. Total-Long Futures-Hedging Other														(314,808)	(314,808)	0	0	XXX	XXX
1579999999. Total-Long Futures														(314,808)	(314,808)	0	0	XXX	XXX
Short Futures																			
Hedging Other																			
ESH0	44	6,476,311	S&P 500 E-Mini Index Future Mar 2020	VAGLB: Equity Indexed Annuity	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019	2,943.7776	03/15/2020	3,098.6458	Sale	(340,710)	(340,710)			.01	.50
ESH0	33,369	5,759,182,573	S&P 500 E-Mini Index Future Mar 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019	3,451.8161	03/15/2020	3,132.8911	Sale	532,110,354	532,110,354			.01	.50
ESH1	1,695	310,480,813	S&P 500 E-Mini Index Future Mar 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2020	3,663.4904	12/15/2020	3,685.8240	Sale	(1,892,769)	(1,892,769)			.01	.50
ESM0	12,535	1,554,050,243	S&P 500 E-Mini Index Future Jun 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019	2,479.5377	03/15/2020	2,483.7932	Sale	(2,667,147)	(2,667,147)			.01	.50
ESM0	29,289	3,720,930,284	S&P 500 E-Mini Index Future Jun 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	06/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2020	2,540.8381	06/15/2020	2,845.2207	Sale	(445,753,141)	(445,753,141)			.01	.50
ESU0	4,608	690,390,257	S&P 500 E-Mini Index Future Sep 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	06/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2020	2,996.4855	06/15/2020	3,074.4388	Sale	(17,960,437)	(17,960,437)			.01	.50
ESU0	23,914	3,722,196,045	S&P 500 E-Mini Index Future Sep 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	09/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2020	3,112.9849	09/15/2020	3,298.1574	Sale	(221,410,761)	(221,410,761)			.01	.50
ESZ0	4,713	783,765,204	S&P 500 E-Mini Index Future Dec 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	09/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2020	3,325.9716	09/15/2020	3,325.5618	Sale	96,572	96,572			.01	.50
ESZ0	21,075	3,473,743,695	S&P 500 E-Mini Index Future Dec 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2020	3,296.5539	12/15/2020	3,485.7395	Sale	(199,354,342)	(199,354,342)			.01	.50
FAH0	7,964	1,759,424,223	S&P 400 E-Mini Index Future Mar 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019	2,209.2218	03/15/2020	1,927.9200	Sale	224,028,753	224,028,753			.01	.100
FAH1	2,681	608,642,682	S&P 400 E-Mini Index Future Mar 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2020	2,270.2077	12/15/2020	2,278.3059	Sale	(2,171,140)	(2,171,140)			.01	.100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FAM0	2,831	403,277,531	S&P 400 E-Mini Index Future Jun 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019	1,424.5056	03/15/2020	1,369.4892	Sale	15,575,126	15,575,126			.01	100
FAM0	6,915	982,645,761	S&P 400 E-Mini Index Future Jun 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	06/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2020	1,421.0351	06/15/2020	1,627.1551	Sale	(142,531,994)	(142,531,994)			.01	100
FAU0	922	157,612,084	S&P 400 E-Mini Index Future Sep 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	06/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2020	1,709.4586	06/15/2020	1,777.2161	Sale	(6,247,240)	(6,247,240)			.01	100
FAU0	5,826	1,033,731,468	S&P 400 E-Mini Index Future Sep 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	09/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2020	1,774.3417	09/15/2020	1,857.5816	Sale	(48,495,566)	(48,495,566)			.01	100
FAZ0	1,047	193,508,934	S&P 400 E-Mini Index Future Dec 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	09/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2020	1,848.2229	09/15/2020	1,849.9451	Sale	(180,321)	(180,321)			.01	100
FAZ0	5,010	912,815,723	S&P 400 E-Mini Index Future Dec 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2020	1,821.9875	12/15/2020	2,045.3415	Sale	(111,900,366)	(111,900,366)			.01	100
MFSH0	22,324	2,403,769,601	MSCI EAFE Mini Index Future Mar 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	03/15/2020.	NYF 5493004R83R1LVX2IL36	12/15/2019	2,153.5295	03/15/2020	1,889.3436	Sale	294,884,245	294,884,245			.01	50
MFSH1	1,430	149,964,594	MSCI EAFE Mini Index Future Mar 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/15/2020.	NYF 5493004R83R1LVX2IL36	09/15/2020	2,097.4069	12/15/2020	2,116.9589	Sale	(1,397,968)	(1,397,968)			.01	50
MFSM0	8,037	589,711,648	MSCI EAFE Mini Index Future Jun 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	03/15/2020.	NYF 5493004R83R1LVX2IL36	12/15/2019	1,467.4920	03/15/2020	1,466.3790	Sale	447,238	447,238			.01	50
MFSM0	19,128	1,385,220,569	MSCI EAFE Mini Index Future Jun 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	06/15/2020.	NYF 5493004R83R1LVX2IL36	03/15/2020	1,448.3695	06/15/2020	1,652.5667	Sale	(195,294,250)	(195,294,250)			.01	50
MFSU0	2,260	200,502,244	MSCI EAFE Mini Index Future Sep 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	06/15/2020.	NYF 5493004R83R1LVX2IL36	03/15/2020	1,774.3561	06/15/2020	1,787.4203	Sale	(1,476,247)	(1,476,247)			.01	50
MFSU0	18,234	1,645,851,049	MSCI EAFE Mini Index Future Sep 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	09/15/2020.	NYF 5493004R83R1LVX2IL36	06/15/2020	1,805.2551	09/15/2020	1,866.6515	Sale	(55,975,112)	(55,975,112)			.01	50
MFSZ0	2,449	228,353,598	MSCI EAFE Mini Index Future Dec 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	09/15/2020.	NYF 5493004R83R1LVX2IL36	06/15/2020	1,864.8722	09/15/2020	1,871.8209	Sale	(850,870)	(850,870)			.01	50
MFSZ0	15,109	1,357,075,821	MSCI EAFE Mini Index Future Dec 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/15/2020.	NYF 5493004R83R1LVX2IL36	09/15/2020	1,796.3807	12/15/2020	1,937.6252	Sale	(106,703,127)	(106,703,127)			.01	50
RTYH0	5,430	493,913,368	Russell 2000 Index Mini Future Mar 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019	1,819.2021	03/15/2020	1,562.9232	Sale	69,579,713	69,579,713			.01	50
RTYH1	266	25,550,759	Russell 2000 Index Mini Future Mar 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2020	1,921.1097	12/15/2020	1,961.8837	Sale	(542,294)	(542,294)			.01	50
RTYM0	1,839	101,844,506	Russell 2000 Index Mini Future Jun 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019	1,107.6075	03/15/2020	1,084.6282	Sale	2,112,940	2,112,940			.01	50
RTYM0	4,859	274,122,480	Russell 2000 Index Mini Future Jun 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	06/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2020	1,128.3082	06/15/2020	1,289.4431	Sale	(39,147,716)	(39,147,716)			.01	50
RTYU0	675	45,580,551	Russell 2000 Index Mini Future Sep 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	06/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2020	1,350.5348	06/15/2020	1,418.5642	Sale	(2,295,990)	(2,295,990)			.01	50
RTYU0	4,288	302,267,868	Russell 2000 Index Mini Future Sep 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	09/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2020	1,409.8315	09/15/2020	1,496.1860	Sale	(18,514,419)	(18,514,419)			.01	50
RTYZ0	784	58,775,401	Russell 2000 Index Mini Future Dec 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	09/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2020	1,499.3725	09/15/2020	1,502.7512	Sale	(132,444)	(132,444)			.01	50
RTYZ0	3,502	255,791,370	Russell 2000 Index Mini Future Dec 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2020	1,460.8302	12/15/2020	1,691.4277	Sale	(40,377,623)	(40,377,623)			.01	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
1609999999. Total-Short Futures-Hedging Other														(524,779,055)	(524,779,055)	0	0	XXX	XXX
1649999999. Total-Short Futures														(524,779,055)	(524,779,055)	0	0	XXX	XXX
Totals																			
1709999999. Total-Hedging Other														(525,093,863)	(525,093,863)	0	0	XXX	XXX
1759999999. TOTAL														(525,093,863)	(525,093,863)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	HEDGES THE EQUITY RISK OF AN ASSET

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	0		0	7,197,403	(13,012,808)	7,197,403	280,316,816	280,316,816
Over-the-Counter NAIC 1 Designation												
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y	22,063,871	11,241,030	(2,213,307)	0	20,387,545	(1,499,754)	0	1,026,532	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	3,240,000	3,001,600	(9,307,200)	0	6,826,236	(3,837,734)	0	2,385,689	0
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y			(24,623,420)	0	45,324	(15,410,272)	0	4,251,321	0
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y		8,563,600	(34,756,316)	0	14,364,767	(22,053,346)	0	6,611,627	0
Credit Suisse Intl	E58DKGMJYYYJLN8C3868	Y	Y			(402,912)	0		(402,912)	0	36,418	0
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Y	Y	7,491,000	9,324,200	(2,226,833)	0	9,334,563	(2,000,991)	0	955,590	561,957
Morgan Stanley Capital Service	I7331LVCZKQKX5T7XV54	Y	Y	6,248,000	2,880,000	(3,467,026)	0	6,084,439		0	1,294,077	0
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y			(1,278,000)	0		(411,456)	0	307,319	0
Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	Y	Y			(8,364,149)	0	232,285	(3,636,393)	0	1,442,379	0
Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	Y	Y	390,000		(760,200)	0	440,006		50,006	228,006	0
0299999999. Total NAIC 1 Designation				39,432,871	35,010,430	(87,399,363)	0	57,715,164	(49,252,857)	50,006	18,538,959	561,957
Over-the-Counter NAIC 2 Designation												
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	17,242,000	15,885,000		0	17,170,957		0	715,939	0
0399999999. Total NAIC 2 Designation				17,242,000	15,885,000	0	0	17,170,957	0	0	715,939	0
0999999999. Gross Totals				56,674,871	50,895,430	(87,399,363)	0	82,083,524	(62,265,665)	7,247,409	299,571,713	280,878,772
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					50,895,430	(87,399,363)						

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 by Reporting Entity									
Bank of America Corp - CME	SNZ2OJLFK8MNNCLQOF39..	Cash		Cash	0		0		I
Bank of America Corp - NYF	5493004R83R1LVX2IL36..	Cash		Cash	0		0		I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39..	Security	071813 BQ 1	Baxter Intl Sr Nt	13,100,916	12,000,000	11,890,782	08/15/2026.	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39..	Security	3128MJ 2Z 2	FHLMC Giant Pool #G08791	25,726,436	24,556,022	24,884,916	12/15/2047.	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39..	Security	3128MJ 3M 0	FHLMC Gold Pool #G08803	25,898,636	24,726,359	24,791,887	03/15/2048.	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39..	Security	3128MJ 4X 5	FHLMC Pool #G08837	18,519,742	17,061,119	17,641,802	09/15/2048.	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39..	Security	3132DV 3Z 6	FHLMC Pool #SD8016	8,944,557	8,534,451	8,653,274	10/25/2049.	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39..	Security	3133KG QA 9	FHLMC Pool #RA1349	36,054,834	34,359,927	35,114,890	09/25/2049.	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39..	Security	3133KG U2 2	FHLMC Pool #RA1501	36,202,169	34,522,445	35,000,625	10/25/2049.	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39..	Security	3138WF LC 8	FNMA Pool #AS5722	33,442,503	31,326,170	32,313,142	09/01/2045.	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39..	Security	31418C XN 9	FNMA Pool #MA3384	8,910,885	8,310,524	8,465,208	06/25/2048.	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39..	Security	377373 AH 8	Glaxosmithkline Cap Inc Nt	28,812,726	25,000,001	26,846,107	06/01/2029.	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39..	Security	459200 HP 9	International Bus Machs Corp Sr Nt	6,482,322	6,000,000	6,025,840	08/01/2023.	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39..	Security	459200 HU 8	International Bus Machs Corp Sr Nt	5,491,050	5,000,000	5,049,779	02/12/2024.	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39..	Security	459200 JZ 5	International Bus Machs Corp Sr Nt	10,734,601	9,500,000	9,953,782	05/15/2026.	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39..	Security	478160 CE 2	Johnson & Johnson Sr Nt	5,626,930	5,000,000	5,006,338	03/03/2027.	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39..	Security	68389X BN 4	Oracle Corp Sr Nt	10,840,374	9,500,000	10,043,009	11/15/2027.	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39..	Security	89153V AL 3	Total Capital Intl SA Nt	5,528,135	5,000,000	5,043,868	04/10/2024.	I
BNP Paribas - OTC	R0MUWSFPU8MPRO8K5P83	Cash		Cash	16,110,000		16,110,000		V
Citibank NA - OTC	E57ODZWZ7FF32TWEFA76..	Cash		Cash	7,584,000		7,584,000		V
Credit Suisse Intl - OTC	E58DKGMJYYYJLN8C3868...	Cash		Cash	515,000		515,000		V
Merrill Lynch Capital Services - OTC	ES7IP3U3RHIGC71XBU11....	Cash		Cash	230,000		230,000		V
Royal Bank of Scotland - OTC	RR3QWICWWIPCS8A4S074..	Cash		Cash	3,120,000		3,120,000		V
0199999999. Totals					307,875,816	260,397,018	294,284,249	XXX	XXX
Collateral Pledged to Reporting Entity									
Barclays Bank PLC - OTC	G5GSEF7VJP5I7OUK5573....	Cash		Cash	3,240,000		XXX		V
Deutsche Bank AG - OTC	7LTWFZYICNSX8D621K86....	Cash		Cash	17,242,000		XXX		V
JPMorgan Chase & Co - OTC	7H6GLXDRUGQFU57RNE97.	Cash		Cash	7,491,000		XXX		V
Morgan Stanley Capital Service - OTC	I7331LVCZKQKX5T7XV54....	Cash		Cash	6,248,000		XXX		V
Wells Fargo - OTC	KB1H1DSPRFMYMCUFXT09.	Cash		Cash	390,000		XXX		V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912828 K7 4	U S Treasury Nt	2,057,278	1,910,000	XXX	08/15/2025.	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912828 L5 7	U S Treasury Nt	502,296	488,500	XXX	09/30/2022.	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912828 N3 0	U S Treasury Nt	2,264,695	2,178,000	XXX	12/31/2022.	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912828 P3 8	U S Treasury Nt	1,008,864	976,000	XXX	01/31/2023.	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912828 P8 7	U S Treasury Nt	1,523,251	1,521,000	XXX	02/28/2021.	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912828 Q2 9	U S Treasury Nt	908,874	882,000	XXX	03/31/2023.	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912828 Q3 7	U S Treasury Nt	1,649,349	1,645,000	XXX	03/31/2021.	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912828 V8 0	U S Treasury Nt	3,736,438	3,512,000	XXX	01/31/2024.	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912828 W4 8	U S Treasury Nt	700,476	660,000	XXX	02/29/2024.	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912828 W7 1	U S Treasury Nt	2,808,084	2,643,000	XXX	03/31/2024.	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912828 X7 0	U S Treasury Nt	3,206,264	3,025,000	XXX	04/30/2024.	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912828 XT 2	U S Treasury Nt	1,698,000	1,600,000	XXX	05/31/2024.	V
0299999999. Totals					56,674,871	21,040,500	XXX	XXX	XXX

SCHEDULE DB - PART E

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

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
04012M AP 4	Argent Securities Inc RMBS Ser 2006-M1 C		5.B FM	433,269	601,883	07/25/2036
362334 BQ 6	GSAA Home Equity Tr RMBS Ser 2006-3 CL A1		1.D FM	4,251	4,251	03/25/2036
36829J AA 9	GE Capital Commercial Mortgage RMBS Ser		1.D FM	118,837	118,837	08/25/2036
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			556,357	724,971	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			556,357	724,971	XXX
Totals						
6499999.	Total - Residential Mortgage-Backed Securities			556,357	724,971	XXX
7099999.	Subtotal - Bonds			556,357	724,971	XXX
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY		1.A	100,530,838	100,530,838	
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			100,530,838	100,530,838	XXX
9999999.	Totals			101,087,195	101,255,809	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(31,308,139) Book/Adjusted Carrying Value $.....(31,139,524)
2. Average balance for the year: Fair Value $.....112,639,593 Book/Adjusted Carrying Value $.....112,829,007

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 100,530,838	1B 0	1C 0
	1D 123,088	1E 0
	1F 0	1G 0
2A 0	2B 0	2C 0
3A 0	3B 0	3C 0
4A 0	4B 0	4C 0
5A 0	5B 601,883	5C 0
6 0		

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
American Savings Bank	Honolulu, HI					149,007	XXX
Bank of America	Charlotte, NC					583,118	XXX
Bank of New York Mellon	New York, NY					13,943,682	XXX
JP Morgan Chase	New York, NY					(128,832,484)	XXX
PNC	Pittsburgh, PA					1,158,608	XXX
Wachovia	Charlotte, NC					1,056,958	XXX
The Federal Home Loan Bank of Cincinnati	Cincinnati, OH					250,878	XXX
Fifth Third Bank	Cincinnati, OH					65,520	XXX
0199998. Deposits in.....3 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			41,621	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	(111,583,092)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(111,583,092)	XXX
0599999. Total Cash		XXX	XXX	0	0	(111,583,092)	XXX

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

1. January	(66,199,303)	4. April	(46,914,729)	7. July	(10,087,763)	10. October	(71,904,765)
2. February	(53,262,692)	5. May	(66,027,981)	8. August	(83,164,810)	11. November	(96,316,521)
3. March	(96,762,069)	6. June	(69,512,761)	9. September	(62,472,692)	12. December	(111,583,092)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
38141W 32 3	Goldman Sachs Fin Sq Treas Oblig Fd		12/31/2020	0.026		11,932,412	256	
825252 40 6	S/T Investment Co Treasury Trust (AIM)		12/31/2020	0.010		3,279,777	25	705
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						15,212,189	281	705
Other Cash Equivalents								
	Nationwide Cash Management Co		12/31/2020	0.467		550,620,700		60,371
8799999. Total - Other Cash Equivalents						550,620,700	0	60,371
8899999. Total - Cash Equivalents						565,832,889	281	61,076

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 0	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	For protection of state's ph's			106,029	107,464
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	For protection of state's ph's			50,014	50,691
12. Hawaii HI						
13. Idaho ID	B	Workers compensation			199,956	207,164
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	For protection of state's ph's			110,000	150,426
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Multiple	293,755	323,232	209,851	216,854
33. New York NY						
34. North Carolina NC	B	For protection of state's ph's			399,892	433,211
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	1,500,411	1,520,715		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU	C	For protection of state's ph's			50,000	50,000
54. Puerto Rico PR						
55. US Virgin Islands VI	B	For protection of state's ph's			510,605	557,754
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	1,794,166	1,843,947	1,636,347	1,773,564

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