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ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

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

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

Licensed as Business Type: Life, Accident & Health

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

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

OFFICERS

Name	Title	Name	Title
Barbara Ann Turner	President & Chief Operating Officer	Therese Susan McDonough	Secretary
Doris Lee Paul	Treasurer	Scott Niel Shepherd #	Senior Vice President & Chief Corporate Actuary

OTHER

Christopher James Calabro	Senior Vice President & Chief Marketing Officer	Rocky Coppola	Senior Vice President & Chief Financial Officer
Michael Joseph DeWeirdt	Senior Vice President & Chief Product Officer	Anthony Gerard Esposito	Senior Vice President & Chief Human Resources Officer
Paul Gerard	Senior Vice President & Chief Investment Officer	Kristal Elaine Hambrick	Executive Vice President & Chief Risk Officer
Gary Thomas Huffman	Chairman & Chief Executive Officer	William Charles Price #	Senior Vice President & General Counsel
Michael James Slattery	Senior Vice President & Chief Information Officer	Raymond Donald Spears	Senior Vice President & Chief Underwriting Officer

DIRECTORS OR TRUSTEES

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

State of..... Ohio
County of..... Clermont

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

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

Subscribed and sworn to before me
This 17th 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

Darlene Cook, Notary Public
Expires on February 17, 2025

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	74,927,039	0.8	74,927,039	0	74,927,039	0.8
1.02 All Other Governments	0	0.0	0	0	0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	771,357,541	8.4	771,357,541	0	771,357,541	8.4
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	7,335,331	0.1	7,335,331	0	7,335,331	0.1
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	325,043,587	3.6	325,043,587	0	325,043,587	3.6
1.06 Industrial and Miscellaneous	4,216,535,482	46.2	4,216,535,482	1,750,000	4,218,285,482	46.2
1.07 Hybrid Securities	3,000,000	0.0	3,000,000	0	3,000,000	0.0
1.08 Parent, Subsidiaries and Affiliates	0	0.0	0	0	0	0.0
1.09 SVO Identified Funds	0	0.0	0	0	0	0.0
1.10 Unaffiliated Bank Loans	0	0.0	0	0	0	0.0
1.11 Total Long-Term Bonds	5,398,198,980	59.1	5,398,198,980	1,750,000	5,399,948,980	59.1
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	7,101,234	0.1	7,101,234	0	7,101,234	0.1
2.02 Parent, Subsidiaries and Affiliates	0	0.0	0	0	0	0.0
2.03 Total Preferred Stock	7,101,234	0.1	7,101,234	0	7,101,234	0.1
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	142,362	0.0	142,362	0	142,362	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)	45,270,817	0.5	45,270,817	0	45,270,817	0.5
3.03 Parent, Subsidiaries and Affiliates Publicly Traded	0	0.0	0	0	0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	311,342,361	3.4	311,342,361	0	311,342,361	3.4
3.05 Mutual Funds	0	0.0	0	0	0	0.0
3.06 Unit Investment Trusts	0	0.0	0	0	0	0.0
3.07 Closed-End Funds	0	0.0	0	0	0	0.0
3.08 Total Common Stocks	356,755,540	3.9	356,755,540	0	356,755,540	3.9
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages	0	0.0	0	0	0	0.0
4.02 Residential Mortgages	0	0.0	0	0	0	0.0
4.03 Commercial Mortgages	970,772,716	10.6	970,772,716	0	970,772,716	10.6
4.04 Mezzanine Real Estate Loans	0	0.0	0	0	0	0.0
4.05 Total Valuation Allowance	0	0.0	0	0	0	0.0
4.06 Total Mortgage Loans	970,772,716	10.6	970,772,716	0	970,772,716	10.6
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company	0	0.0	0	0	0	0.0
5.02 Properties Held for Production of Income	24,756,990	0.3	24,756,990	0	24,756,990	0.3
5.03 Properties Held for Sale	0	0.0	0	0	0	0.0
5.04 Total Real Estate	24,756,990	0.3	24,756,990	0	24,756,990	0.3
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	539,279,259	5.9	539,279,259	0	539,279,259	5.9
6.02 Cash Equivalents (Schedule E, Part 2)	109,246,866	1.2	109,246,866	202,698,830	311,945,696	3.4
6.03 Short-Term Investments (Schedule DA)	0	0.0	0	77,527,303	77,527,303	0.8
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	648,526,125	7.1	648,526,125	280,226,133	928,752,258	10.2
7. Contract Loans	836,078,377	9.2	835,945,108	0	835,945,108	9.2
8. Derivatives (Schedule DB)	115,487,706	1.3	115,487,706	0	115,487,706	1.3
9. Other Invested Assets (Schedule BA)	489,175,936	5.4	489,175,936	0	489,175,936	5.4
10. Receivables for Securities	509,695	0.0	509,695	0	509,695	0.0
11. Securities Lending (Schedule DL, Part 1)	281,976,136	3.1	281,976,136	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)	1,200,000	0.0	1,200,000	0	1,200,000	0.0
13. Total Invested Assets	9,130,539,435	100.0	9,130,406,166	281,976,133	9,130,406,163	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		25,758,290
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		15,913
5.	Deduct amounts received on disposals, Part 3, Column 15		15,913
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	1,001,300	
	8.2 Totals, Part 3, Column 9	0	1,001,300
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		24,756,990
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		24,756,990

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		930,631,557
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	132,164,500	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	132,164,500
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	194,097	
	3.2 Totals, Part 3, Column 11	0	194,097
4.	Accrual of discount		6,060
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		92,223,498
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		970,772,716
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		970,772,716
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		970,772,716

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		251,658,666
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	65,965,856	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	170,529,952	236,495,808
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		105,148
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	1,660,759	
	5.2 Totals, Part 3, Column 9	0	1,660,759
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		572,393
8.	Deduct amortization of premium and depreciation		172,054
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		489,175,934
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		489,175,934

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		5,762,192,261
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,017,119,785
3.	Accrual of discount		2,628,276
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	879	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	(21,093,998)	
	4.4 Part 4, Column 11	12,340	(21,080,779)
5.	Total gain (loss) on disposals, Part 4, Column 19		894,232
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		989,240,255
7.	Deduct amortization of premium		6,993,559
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	737,100	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	737,100
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	537,216	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	6,798,661	7,335,877
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		3,134,585
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		5,762,055,769
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		5,762,055,769

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	74,927,037	79,900,248	75,351,672	73,804,149
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	74,927,037	79,900,248	75,351,672	73,804,149
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	771,357,541	824,320,003	770,906,982	772,268,032
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	7,335,331	7,949,792	7,459,278	7,240,000
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	325,043,587	346,659,299	330,269,537	323,171,423
Industrial and Miscellaneous,	8. United States	3,277,346,065	3,600,379,744	3,289,916,898	3,263,221,597
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	130,134,843	140,935,551	130,465,688	128,802,045
and Hybrid Securities (Unaffiliated)	10. Other Countries	812,054,575	867,815,179	813,512,842	810,969,156
	11. Totals	4,219,535,483	4,609,130,474	4,233,895,428	4,202,992,798
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	5,398,198,979	5,867,959,816	5,417,882,897	5,379,476,402
PREFERRED STOCKS	14. United States	7,101,234	8,032,900	7,101,234	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	7,101,234	8,032,900	7,101,234	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	7,101,234	8,032,900	7,101,234	
COMMON STOCKS	20. United States	43,693,671	43,693,671	44,491,378	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	1,718,517	1,718,517	1,439,193	
	22. Other Countries	991	991	87	
	23. Totals	45,413,179	45,413,179	45,930,658	
Parent, Subsidiaries and Affiliates	24. Totals	311,342,361	311,342,361	191,911,975	
	25. Total Common Stocks	356,755,540	356,755,540	237,842,633	
	26. Total Stocks	363,856,774	364,788,440	244,943,867	
	27. Total Bonds and Stocks	5,762,055,753	6,232,748,256	5,662,826,764	

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	19,569,084	32,247,365	14,510,851	8,242,276	357,461	XXX	74,927,037	1.4	92,569,661	1.7	59,977,178	14,949,859
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	19,569,084	32,247,365	14,510,851	8,242,276	357,461	XXX	74,927,037	1.4	92,569,661	1.7	59,977,178	14,949,859
2. **All Other Governments**												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	23,773,147	47,689,692	82,460,475	330,651,305	236,892,782	XXX	721,467,401	13.4	521,406,235	9.6	708,517,284	12,950,117
3.2 NAIC 2	181,383	10,480,862	7,482,792	8,080,000	20,665,104	XXX	46,890,141	0.9	40,097,327	0.7	46,890,140	0
3.3 NAIC 3	0	0	0	3,000,000	0	XXX	3,000,000	0.1	3,000,000	0.1	3,000,000	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	23,954,530	58,170,554	89,943,267	341,731,305	257,557,886	XXX	771,357,542	14.3	564,503,562	10.4	758,407,424	12,950,117
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	279,881	5,096,327	959,123	1,000,000	0	XXX	7,335,331	0.1	7,604,928	0.1	7,335,331	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	279,881	5,096,327	959,123	1,000,000	0	XXX	7,335,331	0.1	7,604,928	0.1	7,335,331	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	48,301,693	234,548,663	36,148,273	6,011,453	33,498	XXX	325,043,580	6.0	389,966,750	7.2	308,617,247	16,426,333
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	48,301,693	234,548,663	36,148,273	6,011,453	33,498	XXX	325,043,580	6.0	389,966,750	7.2	308,617,247	16,426,333

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	255,380,722	727,015,246	577,831,539	182,511,429	230,067,127	XXX	1,972,806,063	36.5	2,381,087,356	43.9	696,830,057	1,275,976,005
6.2 NAIC 2	124,863,891	663,541,152	731,086,917	240,831,019	272,410,804	XXX	2,032,733,783	37.7	1,839,753,877	33.9	1,098,020,648	934,713,135
6.3 NAIC 3	3,660,669	59,804,824	98,310,113	7,873,316	10,495,574	XXX	180,144,496	3.3	112,791,494	2.1	99,836,893	80,307,603
6.4 NAIC 4	454,755	9,440,836	8,785,561	10,058	4,002,600	XXX	22,693,810	0.4	14,441,641	0.3	14,846,192	7,847,618
6.5 NAIC 5	1,549,576	2,953,319	17,071	0	0	XXX	4,519,966	0.1	14,653,506	0.3	0	4,519,966
6.6 NAIC 6	0	1,731,909	825,848	0	1,079,607	XXX	3,637,364	0.1	357,563	0.0	118,285	3,519,080
6.7 Totals	385,909,613	1,464,487,286	1,416,857,049	431,225,822	518,055,712	XXX	4,216,535,482	78.1	4,363,085,437	80.5	1,909,652,075	2,306,883,407
7. **Hybrid Securities**												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	3,000,000	0	0	0	XXX	3,000,000	0.1	3,000,000	0.1	3,000,000	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	3,000,000	0	0	0	XXX	3,000,000	0.1	3,000,000	0.1	3,000,000	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 347,304,527	1,046,597,293	711,910,261	528,416,463	467,350,868	0	3,101,579,412	57.5	XXX	XXX	1,781,277,097	1,320,302,314
11.2 NAIC 2	(d) 125,045,274	677,022,014	738,569,709	248,911,019	293,075,908	0	2,082,623,924	38.6	XXX	XXX	1,147,910,788	934,713,135
11.3 NAIC 3	(d) 3,660,669	59,804,824	98,310,113	10,873,316	10,495,574	0	183,144,496	3.4	XXX	XXX	102,836,893	80,307,603
11.4 NAIC 4	(d) 454,755	9,440,836	8,785,561	10,058	4,002,600	0	22,693,810	0.4	XXX	XXX	14,846,192	7,847,618
11.5 NAIC 5	(d) 1,549,576	2,953,319	17,071	0	0	0	(c) 4,519,966	0.1	XXX	XXX	0	4,519,966
11.6 NAIC 6	(d) 0	1,731,909	825,848	0	1,079,607	0	(c) 3,637,364	0.1	XXX	XXX	118,285	3,519,080
11.7 Totals	478,014,801	1,797,550,195	1,558,418,563	788,210,856	776,004,557	0	(b) 5,398,198,972	100.0	XXX	XXX	3,046,989,255	2,351,209,716
11.8 Line 11.7 as a % of Col. 7	8.9	33.3	28.9	14.6	14.4	0.0	100.0	XXX	XXX	XXX	56.4	43.6
12. **Total Bonds Prior Year**												
12.1 NAIC 1	331,205,986	1,170,017,039	1,062,092,817	476,769,271	352,549,817	0	XXX	XXX	3,392,634,930	62.6	1,880,848,628	1,511,786,305
12.2 NAIC 2	133,962,462	590,523,309	789,677,276	234,188,634	134,499,523	0	XXX	XXX	1,882,851,204	34.7	963,390,093	919,461,111
12.3 NAIC 3	2,007,781	41,083,148	47,893,986	19,306,579	5,500,000	0	XXX	XXX	115,791,494	2.1	78,914,907	36,876,587
12.4 NAIC 4	215,989	1,970,712	4,492,131	3,760,209	4,002,600	0	XXX	XXX	14,441,641	0.3	12,712,709	1,728,931
12.5 NAIC 5	6,139,928	1,506,560	1,578,156	5,428,862	0	0	XXX	XXX	(c) 14,653,506	0.3	6,983,175	7,670,330
12.6 NAIC 6	16,005	69,925	271,633	0	0	0	XXX	XXX	(c) 357,563	0.0	159,883	197,680
12.7 Totals	473,548,151	1,805,170,693	1,906,005,999	739,453,555	496,551,940	0	XXX	XXX	(b) 5,420,730,338	100.0	2,943,009,395	2,477,720,944
12.8 Line 12.7 as a % of Col. 9	8.7	33.3	35.2	13.6	9.2	0.0	XXX	XXX	100.0	XXX	54.3	45.7
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	132,148,168	500,039,453	335,126,410	436,777,769	377,185,300	0	1,781,277,100	33.0	1,880,848,628	34.7	1,781,277,100	XXX
13.2 NAIC 2	42,742,331	266,126,677	404,868,872	167,100,060	267,072,848	0	1,147,910,788	21.3	963,390,093	17.8	1,147,910,788	XXX
13.3 NAIC 3	1,971,536	19,735,162	62,849,895	7,784,727	10,495,574	0	102,836,894	1.9	78,914,907	1.5	102,836,894	XXX
13.4 NAIC 4	132,035	2,659,184	8,042,315	10,058	4,002,600	0	14,846,192	0.3	12,712,709	0.2	14,846,192	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	6,983,175	0.1	0	XXX
13.6 NAIC 6	0	59,712	58,573	0	0	0	118,285	0.0	159,883	0.0	118,285	XXX
13.7 Totals	176,994,070	788,620,188	810,946,065	611,672,614	658,756,322	0	3,046,989,259	56.4	2,943,009,395	54.3	3,046,989,259	XXX
13.8 Line 13.7 as a % of Col. 7	5.8	25.9	26.6	20.1	21.6	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	3.3	14.6	15.0	11.3	12.2	0.0	56.4	XXX	XXX	XXX	56.4	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	215,156,363	546,557,840	376,783,850	91,638,693	90,165,568	0	1,320,302,314	24.5	1,511,786,305	27.9	XXX	1,320,302,314
14.2 NAIC 2	82,302,943	410,895,336	333,700,837	81,810,959	26,003,060	0	934,713,135	17.3	919,461,111	17.0	XXX	934,713,135
14.3 NAIC 3	1,689,133	40,069,662	35,460,219	3,088,589	0	0	80,307,603	1.5	36,876,587	0.7	XXX	80,307,603
14.4 NAIC 4	322,719	6,781,653	743,246	0	0	0	7,847,618	0.1	1,728,931	0.0	XXX	7,847,618
14.5 NAIC 5	1,549,576	2,953,319	17,071	0	0	0	4,519,966	0.1	7,670,330	0.1	XXX	4,519,966
14.6 NAIC 6	0	1,672,197	767,275	0	1,079,607	0	3,519,079	0.1	197,680	0.0	XXX	3,519,079
14.7 Totals	301,020,734	1,008,930,007	747,472,498	176,538,241	117,248,235	0	2,351,209,715	43.6	2,477,720,944	45.7	XXX	2,351,209,715
14.8 Line 14.7 as a % of Col. 7	12.8	42.9	31.8	7.5	5.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	5.6	18.7	13.8	3.3	2.2	0.0	43.6	XXX	XXX	XXX	XXX	43.6

(a) Includes $.....1,361,928,749 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....33,894,253 current year of bonds with Z designations and $.....29,500,000 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $.....1,428,971 current year of bonds with 5GI designations, $.....1,848,085 prior year of bonds with 5GI designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....0; 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	12,239,049	9,665,690	2,651,072	0	0	XXX	24,555,811	0.5	24,966,104	0.5	9,605,951	14,949,859
1.02 Residential Mortgage-Backed Securities	2,072,122	3,504,851	1,027,220	45,734	0	XXX	6,649,927	0.1	9,825,159	0.2	6,649,927	0
1.03 Commercial Mortgage-Backed Securities	5,257,913	19,076,825	10,832,560	8,196,542	357,461	XXX	43,721,301	0.8	57,778,399	1.1	43,721,300	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	19,569,084	32,247,366	14,510,852	8,242,276	357,461	XXX	74,927,039	1.4	92,569,662	1.7	59,977,178	14,949,859
2. **All Other Governments**												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	23,954,529	58,170,554	89,943,267	341,047,991	256,252,885	XXX	769,369,226	14.3	562,100,220	10.4	756,419,110	12,950,117
3.02 Residential Mortgage-Backed Securities	0	0	0	683,314	1,305,000	XXX	1,988,314	0.0	2,403,342	0.0	1,988,314	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	23,954,529	58,170,554	89,943,267	341,731,305	257,557,885	XXX	771,357,540	14.3	564,503,562	10.4	758,407,424	12,950,117
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	279,881	5,096,327	959,123	1,000,000	0	XXX	7,335,331	0.1	7,604,928	0.1	7,335,331	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	279,881	5,096,327	959,123	1,000,000	0	XXX	7,335,331	0.1	7,604,928	0.1	7,335,331	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	4,459,646	14,771,437	13,479,572	560,803	0	XXX	33,271,458	0.6	38,657,263	0.7	19,167,443	14,104,014
5.02 Residential Mortgage-Backed Securities	32,989,379	191,422,405	13,947,329	3,065,651	33,498	XXX	241,458,262	4.5	289,673,475	5.3	239,135,944	2,322,319
5.03 Commercial Mortgage-Backed Securities	4,310,777	12,175,780	8,721,372	2,385,000	0	XXX	27,592,929	0.5	37,852,987	0.7	27,592,929	0
5.04 Other Loan-Backed and Structured Securities	6,541,891	16,179,041	0	0	0	XXX	22,720,932	0.4	23,783,026	0.4	22,720,932	0
5.05 Totals	48,301,693	234,548,663	36,148,273	6,011,454	33,498	XXX	325,043,581	6.0	389,966,751	7.2	308,617,248	16,426,333
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	192,423,790	931,292,813	1,169,819,818	410,059,743	516,316,489	XXX	3,219,912,653	59.6	3,221,804,833	59.4	1,798,110,160	1,421,802,493
6.02 Residential Mortgage-Backed Securities	45,014,060	88,246,096	16,235,728	2,591,183	70,949	XXX	152,158,016	2.8	208,743,484	3.9	35,378,468	116,779,548
6.03 Commercial Mortgage-Backed Securities	10,164,912	72,054,968	10,017,868	4,123,910	0	XXX	96,361,658	1.8	113,292,177	2.1	35,450,949	60,910,710
6.04 Other Loan-Backed and Structured Securities	138,306,852	372,893,408	220,783,636	14,450,985	1,668,275	XXX	748,103,156	13.9	819,244,942	15.1	40,712,498	707,390,657
6.05 Totals	385,909,614	1,464,487,285	1,416,857,050	431,225,821	518,055,713	XXX	4,216,535,483	78.1	4,363,085,436	80.5	1,909,652,075	2,306,883,408
7. **Hybrid Securities**												
7.01 Issuer Obligations	0	3,000,000	0	0	0	XXX	3,000,000	0.1	3,000,000	0.1	3,000,000	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	3,000,000	0	0	0	XXX	3,000,000	0.1	3,000,000	0.1	3,000,000	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	233,356,895	1,021,996,821	1,276,852,852	752,668,537	772,569,374	XXX	4,057,444,479	75.2	XXX	XXX	2,593,637,995	1,463,806,483
11.02 Residential Mortgage-Backed Securities	80,075,561	283,173,352	31,210,277	6,385,882	1,409,447	XXX	402,254,519	7.5	XXX	XXX	283,152,653	119,101,867
11.03 Commercial Mortgage-Backed Securities	19,733,602	103,307,573	29,571,800	14,705,452	357,461	XXX	167,675,888	3.1	XXX	XXX	106,765,178	60,910,710
11.04 Other Loan-Backed and Structured Securities	144,848,743	389,072,449	220,783,636	14,450,985	1,668,275	XXX	770,824,088	14.3	XXX	XXX	63,433,430	707,390,657
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	478,014,801	1,797,550,195	1,558,418,565	788,210,856	776,004,557	0	5,398,198,974	100.0	XXX	XXX	3,046,989,256	2,351,209,717
11.09 Line 11.08 as a % of Col. 7	8.9	33.3	28.9	14.6	14.4	0.0	100.0	XXX	XXX	XXX	56.4	43.6
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	240,430,396	1,040,109,840	1,435,426,844	654,262,057	487,904,211	XXX	XXX	XXX	3,858,133,348	71.2	2,371,928,612	1,486,204,736
12.02 Residential Mortgage-Backed Securities	79,710,240	237,534,847	152,222,755	36,171,029	5,006,589	XXX	XXX	XXX	510,645,460	9.4	355,262,848	155,382,612
12.03 Commercial Mortgage-Backed Securities	27,880,773	101,639,694	57,648,126	20,812,473	942,497	XXX	XXX	XXX	208,923,563	3.9	139,692,973	69,230,590
12.04 Other Loan-Backed and Structured Securities	125,526,739	425,886,312	260,708,277	28,207,997	2,698,643	XXX	XXX	XXX	843,027,968	15.6	76,124,960	766,903,008
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	473,548,148	1,805,170,693	1,906,006,002	739,453,556	496,551,940	0	XXX	XXX	5,420,730,339	100.0	2,943,009,393	2,477,720,946
12.09 Line 12.08 as a % of Col. 9	8.7	33.3	35.2	13.6	9.2	0.0	XXX	XXX	100.0	XXX	54.3	45.7
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	101,625,113	478,263,070	762,016,849	594,743,549	656,989,414	XXX	2,593,637,995	48.0	2,371,928,612	43.8	2,593,637,995	XXX
13.02 Residential Mortgage-Backed Securities	42,330,193	207,268,869	26,200,829	5,943,315	1,409,447	XXX	283,152,653	5.2	355,262,848	6.6	283,152,653	XXX
13.03 Commercial Mortgage-Backed Securities	11,173,951	65,098,293	19,553,932	10,581,542	357,461	XXX	106,765,179	2.0	139,692,973	2.6	106,765,179	XXX
13.04 Other Loan-Backed and Structured Securities	21,864,809	37,989,956	3,174,456	404,208	0	XXX	63,433,429	1.2	76,124,960	1.4	63,433,429	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	176,994,066	788,620,188	810,946,066	611,672,614	658,756,322	0	3,046,989,256	56.4	2,943,009,393	54.3	3,046,989,256	XXX
13.09 Line 13.08 as a % of Col. 7	5.8	25.9	26.6	20.1	21.6	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	3.3	14.6	15.0	11.3	12.2	0.0	56.4	XXX	XXX	XXX	56.4	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	131,731,781	543,733,752	514,836,002	157,924,988	115,579,960	XXX	1,463,806,483	27.1	1,486,204,736	27.4	XXX	1,463,806,483
14.02 Residential Mortgage-Backed Securities	37,745,368	75,904,483	5,009,448	442,567	0	XXX	119,101,866	2.2	155,382,612	2.9	XXX	119,101,866
14.03 Commercial Mortgage-Backed Securities	8,559,652	38,209,280	10,017,868	4,123,910	0	XXX	60,910,710	1.1	69,230,590	1.3	XXX	60,910,710
14.04 Other Loan-Backed and Structured Securities	122,983,934	351,082,492	217,609,179	14,046,777	1,668,275	XXX	707,390,657	13.1	766,903,008	14.1	XXX	707,390,657
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	301,020,735	1,008,930,007	747,472,497	176,538,242	117,248,235	0	2,351,209,716	43.6	2,477,720,946	45.7	XXX	2,351,209,716
14.09 Line 14.08 as a % of Col. 7	12.8	42.9	31.8	7.5	5.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	5.6	18.7	13.8	3.3	2.2	0.0	43.6	XXX	XXX	XXX	XXX	43.6

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	38,049,667	38,049,667	0	0	0
2. Cost of short-term investments acquired	20,000,000	20,000,000	0	0	0
3. Accrual of discount	2,366	2,366	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	57,999,945	57,999,945	0	0	0
7. Deduct amortization of premium	52,088	52,088	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	(0)	(0)	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	(0)	(0)	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)		54,866,835
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	151,449,605	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	104,479,146	255,928,751
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	(81,122,742)	
3.2	Section 2, Column 19	12,436,727	(68,686,015)
4.	SSAP No. 108 Adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		26,946,654
6.	Considerations received/(paid) on terminations, Section 2, Column 15		186,246,968
7.	Amortization:		
7.1	Section 1, Column 19	0	
7.2	Section 2, Column 21	0	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20	0	
8.2	Section 2, Column 23	0	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18	(737,100)	
9.2	Section 2, Column 20	0	(737,100)
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)		82,072,157
11.	Deduct nonadmitted assets		0
12	Statement value at end of current period (Line 10 minus Line 11)		82,072,157

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				(2,044,523)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				(1,821,047)
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
3.11	Section 1, Column 15, current year minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in the valuation margin on open contracts - all other:				
3.13	Section 1, Column 18, current year minus	(3,865,570)			
3.14	Section 1, Column 18, prior year	(2,044,523)	(1,821,047)	(1,821,047)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(3,865,570)			
3.24	Section 1, Column 19, prior year plus	(2,044,523)			
3.25	SSAP No. 108 Adjustments	0	(1,821,047)	(1,821,047)	
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)		(10,053,937)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
4.22	Amount recognized (Section 2, Column 16)	(10,053,937)			
4.23	SSAP No. 108 Adjustments	0	(10,053,937)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(3,865,570)
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(3,865,570)

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	82,072,158	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	(3,865,570)	
3.	Total (Line 1 plus Line 2)		78,206,588
4.	Part D, Section 1, Column 5	115,487,707	
5.	Part D, Section 1, Column 6	(37,281,119)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	82,072,158	
8.	Part B, Section 1, Column 13	(3,865,570)	
9.	Total (Line 7 plus Line 8)		78,206,588
10.	Part D, Section 1, Column 8	115,487,707	
11.	Part D, Section 1, Column 9	(37,281,119)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	88,865	
14.	Part B, Section 1, Column 20	6,568,700	
15.	Part D, Section 1, Column 11	6,657,565	
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	93,683,190	(0)	93,683,191	0
2. Cost of cash equivalents acquired	991,902,766	0	991,902,766	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	976,339,091	0	976,339,091	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	109,246,865	(0)	109,246,866	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	109,246,865	(0)	109,246,866	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for the Production of Income																
RE 1160 Office		Springfield	OH	07/01/1956.	10/14/2011.	46,500	0	46,500	46,500	0	0	0	0	0	2,500	0
RE 1210 Office		Springfield	OH	03/02/1965.	10/14/2011.	250,000	0	250,000	250,000	0	0	0	0	0	15,000	0
RE 1357 Home Office		Blue Ash	OH	12/19/2013.	11/25/2013.	24,587,747	0	19,736,775	19,736,775	744,915	0	0	(744,915)	0	1,675,550	1,466,514
RE 1358 Home Office		Blue Ash	OH	11/20/2014.	12/01/2014.	6,006,834	0	4,723,714	4,723,714	256,384	0	0	(256,384)	0	322,466	340,015
0499999. Total - Properties Held for the Production of Income						30,891,081	0	24,756,989	24,756,989	1,001,300	0	0	(1,001,300)	0	2,015,516	1,806,529
0699999. Totals						30,891,081	0	24,756,989	24,756,989	1,001,300	0	0	(1,001,300)	0	2,015,516	1,806,529

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
RE 1161 Filing & Service Station	Santa Fe	CA	02/10/2020.	Bridgestone Americas, Inc	1	0	1	0	0	0	0	0	1	15,913	0	15,913	15,913	318	0
0199999. Total - Property Disposed					1	0	1	0	0	0	0	0	1	15,913	0	15,913	15,913	318	0
0399999. Totals					1	0	1	0	0	0	0	0	1	15,913	0	15,913	15,913	318	0

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
0024739		CHILLUM	MD		08/18/1997	8.38	728,830	0	0	0	0	0	10,765,000	12/31/2019
0024944		HEMPSTEAD	NY		10/04/2002	7.58	313,726	0	0	0	0	0	2,720,000	12/31/2019
0024953		TROUTVILLE	VA		11/08/2002	7.55	350,932	0	0	0	0	0	3,175,000	12/31/2019
0024957		BOYLSTON	MA		11/26/2002	7.50	671,218	0	0	0	0	0	6,510,000	12/31/2019
0024958		OGDEN	UT		11/26/2002	6.50	1,104,736	0	0	0	0	0	285,000	12/31/2019
0024965		CALUMET CITY	IL		12/19/2002	7.40	461,415	0	0	0	0	0	3,890,000	12/31/2019
0024966		AMARILLO	TX		12/19/2002	6.88	784,723	0	0	0	0	0	7,870,000	12/31/2019
0024970		BEVERLY HILLS	CA		12/23/2002	7.13	1,463,184	0	5,944	0	0	0	5,300,000	12/31/2019
0024971		VISALIA	CA		12/23/2002	7.11	1,534,611	0	116	0	0	0	5,000,000	12/31/2019
0125516		HUNTSVILLE	AL		07/20/2011	5.63	1,514,048	0	0	0	0	0	3,835,000	12/31/2019
0125539		TUSCALOOSA	AL		11/30/2011	5.50	1,250,162	0	0	0	0	0	6,715,000	12/31/2019
0125617		GREENVILLE	AL		05/02/2013	4.50	705,149	0	0	0	0	0	1,910,000	12/31/2019
0125841		BIRMINGHAM	AL		07/08/2016	4.02	4,228,758	0	0	0	0	0	6,540,000	12/31/2019
0325410		TUCSON	AZ		08/29/2008	6.73	1,663,685	0	0	0	38,909	0	11,490,000	12/31/2019
0325424		TUCSON	AZ		10/30/2008	6.70	1,400,039	0	0	0	0	0	8,845,000	12/31/2019
0325559		PHOENIX	AZ		05/22/2012	5.00	477,380	0	0	0	0	0	2,610,000	12/31/2019
0325730		TUCSON	AZ		12/22/2014	4.75	2,226,477	0	0	0	0	0	5,520,000	12/31/2019
0325796		TUCSON	AZ		10/29/2015	4.25	5,493,098	0	0	0	0	0	6,640,000	12/31/2019
0325808		TEMPE	AZ		12/23/2015	4.37	2,149,563	0	0	0	0	0	5,495,000	12/31/2019
0325813		TUCSON	AZ		01/19/2016	4.23	1,711,032	0	0	0	0	0	3,820,000	12/31/2019
0325939		TUSCON	AZ		08/30/2017	4.53	1,043,951	0	0	0	0	0	2,280,000	12/31/2019
0325955		PHOENIX	AZ		11/09/2017	4.38	1,952,006	0	0	0	0	0	4,080,000	12/31/2019
0325987		PHOENIX	AZ		03/29/2018	4.47	3,917,568	0	0	0	0	0	7,370,000	12/31/2019
0326000		ORO VALLEY	AZ		05/23/2018	4.59	3,136,793	0	0	0	0	0	7,235,000	12/31/2019
0326073		MAUMELLE	AR		05/02/2019	4.86	3,052,544	0	0	0	0	0	4,200,000	12/31/2019
0326083		MESA	AZ		06/21/2019	4.63	2,143,687	0	0	0	0	0	3,790,000	12/31/2019
0326088		TUCSON	AZ		07/23/2019	4.70	1,917,002	0	0	0	0	0	2,840,000	12/31/2019
0326122		TUCSON	AZ		12/16/2019	3.90	3,876,690	0	0	0	0	0	12,145,000	12/31/2019
0425874		SPRINGDALE	AR		12/21/2016	3.88	3,065,850	0	0	0	0	0	7,665,000	12/31/2019
0426093		BENTON	AR		07/31/2019	4.28	4,063,796	0	0	0	0	0	5,650,000	12/31/2019
0426094		JONESBORO	AR		07/31/2019	4.28	2,391,016	0	0	0	0	0	4,710,000	12/31/2019
0426095		SPRINGDALE	AR		07/31/2019	4.28	2,787,940	0	0	0	0	0	4,635,000	12/31/2019
0426096		FAYETTEVILLE	AR		07/31/2019	4.28	5,079,737	0	0	0	0	0	9,205,000	12/31/2019
0426097		FORT SMITH	AR		07/31/2019	4.28	2,787,940	0	0	0	0	0	4,355,000	12/31/2019
0524998		SANTA ROSA	CA		05/15/2003	4.63	631,477	0	0	0	0	0	4,460,000	12/31/2019
0525238		ONTARIO	CA		05/25/2006	6.25	94,419	0	0	0	0	0	3,010,000	12/31/2019
0525346		CLOVIS	CA		09/14/2007	6.57	1,154,584	0	0	0	0	0	2,725,000	12/31/2019
0525441		MONTEREY PARK	CA		12/29/2009	6.13	1,729,224	0	0	0	0	0	15,325,000	12/31/2019
0525498		COSTA MESA	CA		04/26/2011	5.68	1,800,256	0	0	0	0	0	6,990,000	12/31/2019
0525530		YUCCA VALLEY	CA		10/18/2011	5.63	1,340,521	0	0	0	0	0	3,615,000	12/31/2019
0525574		BAKERSFIELD	CA		09/25/2012	4.75	962,659	0	0	0	0	0	2,810,000	12/31/2019
0525580		CAMARILLO	CA		10/23/2012	5.00	1,329,305	0	0	0	0	0	9,495,000	12/31/2019
0525588		BERMUDA DUNES	CA		12/03/2012	4.88	418,438	0	0	0	0	0	5,260,000	12/31/2019
0525598		SAN PEDRO	CA		01/29/2013	4.75	1,998,681	0	0	0	0	0	15,140,000	12/31/2019

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
0525639		CARLSBAD	CA		08/01/2013	4.38	2,261,167	0	0	0	0	0	15,155,000	12/31/2019
0525661		SACRAMENTO	CA		11/06/2013	5.64	4,493,159	0	0	0	0	0	9,390,000	12/31/2019
0525690		CARDIFF BY THE SEA	CA		07/15/2014	4.77	2,920,632	0	0	0	0	0	5,605,000	12/31/2019
0525765		DOWNEY	CA		06/10/2015	4.40	4,094,749	0	0	0	0	0	7,490,000	12/31/2019
0525790		SEASIDE	CA		09/11/2015	4.42	2,021,373	0	0	0	0	0	4,940,000	12/31/2019
0525801		BARSTOW	CA		11/20/2015	4.50	2,325,083	0	0	0	0	0	6,100,000	12/31/2019
0525811		HOMEWOOD	CA		01/05/2016	4.75	4,645,927	0	0	0	0	0	16,780,000	12/31/2019
0525884		SCOTTS VALLEY	CA		01/27/2017	4.50	3,182,844	0	0	0	0	0	12,300,000	12/31/2019
0525895		LOS ANGELES	CA		03/22/2017	4.58	1,009,620	0	0	0	0	0	1,645,000	12/31/2019
0525900		ONTARIO	CA		04/06/2017	4.25	7,976,759	0	0	0	0	0	17,935,000	12/31/2019
0525972		CUPERTINO	CA		01/11/2018	4.48	6,572,327	0	0	0	0	0	10,925,000	12/31/2019
0525980		LYNWOOD	CA		03/08/2018	4.40	2,155,269	0	0	0	0	0	2,785,000	12/31/2019
0525988		SAN DIEGO	CA		04/06/2018	4.65	6,463,038	0	0	0	0	0	21,045,000	12/31/2019
0526016		LOS ALAMITOS	CA		07/31/2018	4.87	5,519,374	0	0	0	0	0	25,100,000	12/31/2019
0526021		LEMON GROVE	CA		08/14/2018	4.91	3,427,922	0	0	0	0	0	1,530,000	12/31/2019
0526033		OTAY MESA	CA		11/02/2018	4.79	2,712,877	0	0	0	0	0	4,990,000	12/31/2019
0526054		NEWPORT BEACH	CA		02/25/2019	4.92	3,406,260	0	0	0	0	0	5,180,000	12/31/2019
0526119		BEAUMONT	CA		11/26/2019	4.25	6,966,466	0	0	0	0	0	10,610,000	12/31/2019
0526123		HAYWARD	CA		12/19/2019	3.85	16,473,102	0	0	0	0	0	20,355,000	12/31/2019
0526141		CALEXICO	CA		05/14/2020	4.10	4,820,058	0	0	0	0	0	11,100,000	05/07/2020
0526154		SANTA ANA	CA		09/29/2020	3.75	8,429,387	0	0	0	0	0	20,500,000	07/28/2020
0625177		AURORA	CO		09/30/2005	4.88	1,539,410	0	0	0	0	0	7,510,000	12/31/2019
0625310		COLORADO SPRINGS	CO		03/19/2007	6.32	1,785,568	0	0	0	0	0	6,400,000	12/31/2019
0625990		LAKEWOOD	CO		04/26/2018	4.71	1,972,089	0	0	0	0	0	3,805,000	12/31/2019
0825978		NEWARK	DE		02/15/2018	4.38	3,409,345	0	0	0	0	0	5,590,000	12/31/2019
0R24396		WHITMORE LAKE	MI		08/26/1999	7.25	1,198,363	0	0	0	0	0	8,525,000	12/31/2019
0R24431		WHITMORE LAKE	MI		08/26/1999	7.25	107,735	0	0	0	0	0	767,000	12/31/2019
1025390		PENSACOLA BEACH	FL		04/11/2008	6.38	544,882	0	0	0	0	0	2,025,000	12/31/2019
1025400		ODESSA	FL		06/09/2008	6.27	1,798,851	0	0	0	0	0	5,065,000	12/31/2019
1025520		ORLANDO	FL		08/09/2011	5.75	2,616,804	0	0	0	38,999	0	8,255,000	12/31/2019
1025541		JACKSONVILLE	FL		12/20/2011	5.00	1,393,458	0	0	0	0	0	9,380,000	12/31/2019
1025549		APOPKA	FL		03/28/2012	5.38	536,689	0	0	0	0	0	1,865,000	12/31/2019
1025668		DESTIN	FL		12/16/2013	4.13	610,545	0	0	0	0	0	5,080,000	12/31/2019
1025734		SANFORD	FL		01/06/2015	4.44	1,931,894	0	0	0	0	0	7,085,000	12/31/2019
1025748		NAPLES	FL		04/14/2015	4.38	4,010,287	0	0	0	0	0	8,770,000	12/31/2019
1025772		ROCKLEDGE	FL		06/30/2015	4.16	925,859	0	0	0	0	0	1,960,000	12/31/2019
1025777		JACKSONVILLE	FL		07/16/2015	4.13	1,555,817	0	0	0	0	0	4,850,000	12/31/2019
1025800		TALLAHASSEE	FL		11/19/2015	3.81	1,642,244	0	0	0	0	0	10,340,000	12/31/2019
1025810		HALEAH	FL		01/06/2016	4.38	4,699,812	0	0	0	0	0	12,065,000	12/31/2019
1025854		CAPE CANAVERAL	FL		09/19/2016	4.25	6,115,803	0	0	0	0	0	27,420,000	12/31/2019
1025855		CAPE CANAVERAL	FL		09/19/2016	4.25	152,581	0	0	0	0	0	27,420,000	12/31/2019
1025872		RIVERVIEW	FL		12/19/2016	4.13	1,061,590	0	0	0	0	0	2,155,000	12/31/2019
1025880		NAPLES	FL		01/18/2017	4.54	3,485,736	0	0	0	0	0	3,835,000	12/31/2019
1025920		MIAMI	FL		07/06/2017	4.53	5,583,989	0	0	0	0	0	5,830,000	12/31/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
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1025925		POMPANO BEACH	FL		07/13/2017.	4.58	1,016,842	0	0	0	0	0	1,810,000	12/31/2019
1025934		PANAMA CITY BEACH	FL		08/10/2017.	4.50	1,427,198	0	0	0	0	0	2,470,000	12/31/2019
1025935		WHARTON	NJ		08/11/2017.	3.81	1,071,055	0	0	0	0	0	3,680,000	12/31/2019
1026044		CORAL GABLE	FL		12/19/2018.	4.92	3,199,095	0	0	0	0	0	5,520,000	12/31/2019
1026084		PACE	FL		06/26/2019.	4.70	979,327	0	0	0	0	0	1,445,000	12/31/2019
1026086		NAPLES	FL		06/27/2019.	4.32	3,002,991	0	0	0	0	0	5,660,000	12/31/2019
1026102		NAPLES	FL		09/05/2019.	4.38	1,422,464	0	0	0	0	0	8,770,000	12/31/2019
1026108		LARGO	FL		09/27/2019.	4.15	15,578,133	0	0	0	0	0	34,475,000	12/31/2019
1026138		JACKSONVILLE	FL		04/03/2020.	4.00	2,855,948	0	0	0	0	0	6,100,000	02/11/2020
1026149		SEBRING	FL		09/17/2020.	3.75	991,691	0	0	0	0	0	2,120,000	08/18/2020
1026166		OPA-LOCKA	FL		12/03/2020.	3.00	6,600,000	0	0	0	0	0	11,000,000	11/12/2020
1125701		LAWRENCEVILLE	GA		09/18/2014.	4.70	2,613,691	0	0	0	0	0	7,645,000	12/31/2019
1125929		MACON	GA		07/20/2017.	4.55	958,142	0	0	0	0	0	2,045,000	12/31/2019
1126014		FORT OGLETHORPE	GA		07/31/2018.	5.00	679,683	0	0	0	0	0	2,315,000	12/31/2019
1126020		ROSWELL	GA		08/13/2018.	4.75	4,158,489	0	0	0	0	0	7,295,000	12/31/2019
1126127		MABLETON	GA		12/20/2019.	3.95	3,877,354	0	0	0	0	0	5,330,000	12/31/2019
1325752		MERIDIAN	ID		05/01/2015.	4.25	879,925	0	0	0	0	0	3,210,000	12/31/2019
1326091		CALDWELL	ID		07/30/2019.	4.08	2,415,066	0	0	0	0	0	3,445,000	12/31/2019
1425512		WAUKEGAN	IL		06/30/2011.	6.00	1,277,314	0	0	0	0	0	2,390,000	12/31/2019
1425518		WOODRIVER	IL		07/27/2011.	5.50	501,689	0	0	0	0	0	3,060,000	12/31/2019
1425562		CHICAGO HEIGHTS	IL		06/28/2012.	5.00	2,470,925	0	0	0	0	0	5,820,000	12/31/2019
1425589		BUFFALO GROVE	IL		12/12/2012.	5.00	5,020,120	0	0	0	0	0	10,775,000	12/31/2019
1425821		CHICAGO	IL		03/30/2016.	4.13	977,686	0	0	0	0	0	1,905,000	12/31/2019
1425882		SCHAUMBURG	IL		01/19/2017.	4.13	1,006,985	0	0	0	0	0	1,215,000	12/31/2019
1425919		NAPERVILLE	IL		06/29/2017.	4.52	1,085,634	0	0	0	0	0	1,845,000	12/31/2019
1425921		CHICAGO	IL		07/07/2017.	4.00	1,277,831	0	0	0	0	0	5,240,000	12/31/2019
1425998		WHEELING	IL		05/14/2018.	4.80	2,703,645	0	0	0	0	0	4,565,000	12/31/2019
1426056		WHEELING	IL		03/07/2019.	4.73	947,846	0	0	0	0	0	1,425,000	12/31/2019
1525339		INDIANAPOLIS	IN		08/15/2007.	6.38	697,811	0	0	0	0	0	3,070,000	12/31/2019
1525497		INDIANAPOLIS	IN		04/19/2011.	5.60	1,265,489	0	0	0	0	0	5,630,000	12/31/2019
1525500		CARMEL	IN		04/28/2011.	5.87	1,424,802	0	0	0	0	0	5,980,000	12/31/2019
1525586		FISHERS	IN		11/29/2012.	4.75	920,738	0	0	0	0	0	1,785,000	12/31/2019
1525593		INDIANAPOLIS	IN		12/21/2012.	4.50	1,202,203	0	0	0	0	0	4,900,000	12/31/2019
1525642		WEST LAFAYETTE	IN		08/07/2013.	4.50	989,432	0	0	0	0	0	2,050,000	12/31/2019
1525663		FISHERS	IN		11/13/2013.	5.65	875,180	0	0	0	0	0	1,635,000	12/31/2019
1525684		INDIANAPOLIS	IN		04/29/2014.	4.75	646,460	0	0	0	0	0	1,650,000	12/31/2019
1525791		BROWNSBURG	IN		09/22/2015.	4.29	1,021,466	0	0	0	0	0	3,550,000	12/31/2019
1525829		INDIANAPOLIS	IN		05/04/2016.	3.80	4,180,361	0	0	0	0	0	8,280,000	12/31/2019
1525832		INDIANAPOLIS	IN		06/02/2016.	4.25	792,955	0	0	0	0	0	2,675,000	12/31/2019
1525837		INDIANAPOLIS	IN		06/29/2016.	4.30	2,287,449	0	0	0	0	0	5,350,000	12/31/2019
1525856		FISHERS	IN		09/19/2016.	3.90	8,732,582	0	0	0	0	0	18,560,000	12/31/2019
1525897		INDIANAPOLIS	IN		03/29/2017.	4.51	2,168,965	0	0	0	0	0	3,060,000	12/31/2019
1525910		CARMEL	IN		06/02/2017.	4.98	678,086	0	0	0	0	0	5,980,000	12/31/2019
1525918		FORT WAYNE	IN		06/29/2017.	4.65	3,316,560	0	0	0	0	0	5,675,000	12/31/2019
1525930		BATESVILLE	IN		07/27/2017.	4.81	2,297,365	0	0	0	0	0	5,265,000	12/31/2019

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1525958		FT. WAYNE	IN		11/16/2017	4.54	2,866,480	0	0	0	0	0	8,815,000	12/31/2019
1526163		FISHERS	IN		11/24/2020	3.60	2,400,000	0	0	0	0	0	3,300,000	10/30/2020
1625524		WEST DES MOINES	IA		09/26/2011	5.50	993,298	0	0	0	0	0	2,135,000	12/31/2019
1726064		WITCHITA	KS		04/09/2019	5.10	4,369,227	0	0	0	0	0	5,085,000	12/31/2019
1825386		LOUISVILLE	KY		03/14/2008	6.15	759,144	0	0	0	0	0	2,800,000	12/31/2019
1825479		LOUISVILLE	KY		12/14/2010	5.50	1,189,522	0	0	0	0	0	8,665,000	12/31/2019
1825608		LOUISVILLE	KY		03/19/2013	4.85	1,116,587	0	0	0	0	0	2,750,000	12/31/2019
1825624		LEXINGTON	KY		05/17/2013	4.50	968,662	0	0	0	0	0	4,210,000	12/31/2019
1825635		LOUISVILLE	KY		06/27/2013	4.50	1,124,154	0	0	0	0	0	3,085,000	12/31/2019
1825709		LEXINGTON	KY		10/10/2014	3.99	1,206,728	0	0	0	0	0	6,875,000	12/31/2019
1825793		RICHMOND	KY		10/01/2015	4.36	1,366,493	0	0	0	0	0	3,150,000	12/31/2019
1825866		LEXINGTON	KY		11/21/2016	4.15	4,339,823	0	0	0	0	0	8,185,000	12/31/2019
1825913		CRESTWOOD	KY		06/13/2017	4.52	2,276,180	0	0	0	0	0	3,725,000	12/31/2019
1825956		LOUISVILLE	KY		11/10/2017	4.37	1,951,925	0	0	0	0	0	4,160,000	12/31/2019
1826051		HEBRON	KY		02/20/2019	5.13	1,590,371	0	0	0	0	0	2,350,000	12/31/2019
1925392		LAFAYETTE	LA		05/01/2008	6.10	407,113	0	0	0	0	0	1,655,000	12/31/2019
2025968		LEWISTON	ME		12/20/2017	4.62	1,361,894	0	0	0	0	0	3,650,000	12/31/2019
2125451		GAITHERSBURG	MD		06/10/2010	7.50	1,828,735	0	0	0	0	0	9,695,000	12/31/2019
2125601		BETHESDA	MD		01/30/2013	4.50	2,130,773	0	0	0	0	0	7,575,000	12/31/2019
2125731		FULTON	MD		12/22/2014	4.33	1,103,909	0	0	0	0	0	3,160,000	12/31/2019
2125769		HYATTSVILLE	MD		06/23/2015	4.13	1,327,517	0	0	0	0	0	3,280,000	12/31/2019
2125949		BELTSVILLE	MD		10/13/2017	4.38	6,374,713	0	0	0	0	0	10,355,000	12/31/2019
2126062		ANNAPOLIS	MD		03/29/2019	4.95	1,839,016	0	0	0	0	0	3,075,000	12/31/2019
2325544		KALAMAZOO	MI		02/09/2012	5.00	527,888	0	0	0	0	0	8,990,000	12/31/2019
2325609		CLARKSTON	MI		03/28/2013	4.38	767,074	0	0	0	0	0	2,965,000	12/31/2019
2325619		EAST LANSING	MI		05/07/2013	5.10	1,042,839	0	0	0	0	0	3,035,000	12/31/2019
2325620		SOUTHFIELD	MI		05/07/2013	4.63	2,635,626	0	0	0	0	0	9,605,000	12/31/2019
2325678		INDEPENDENCE TWP	MI		03/07/2014	5.38	2,691,889	0	0	0	0	0	8,055,000	12/31/2019
2325743		SHELBY TOWNSHIP	MI		03/26/2015	4.25	2,224,438	0	0	0	0	0	4,195,000	12/31/2019
2325815		EASTPOINTE	MI		02/01/2016	3.76	2,292,728	0	0	0	0	0	9,355,000	12/31/2019
2325844		NOVI	MI		07/26/2016	4.13	3,857,330	0	0	0	0	0	11,825,000	12/31/2019
2325899		CLINTON TOWNSHIP	MI		04/04/2017	4.67	1,699,269	0	0	0	0	0	3,050,000	12/31/2019
2325954		LAKE ORION	MI		11/09/2017	4.63	902,082	0	0	0	0	0	2,305,000	12/31/2019
2325985		MADISON HEIGHTS	MI		03/29/2018	4.48	3,730,038	0	0	0	0	0	6,215,000	12/31/2019
2326009		SHELBY TOWNSHIP	MI		07/12/2018	4.48	2,408,703	0	0	0	0	0	5,025,000	12/31/2019
2326012		SHELBY TOWNSHIP	MI		07/25/2018	4.90	3,020,307	0	0	0	0	0	6,475,000	12/31/2019
2326032		SOUTHGATE	MI		10/30/2018	4.96	1,255,824	0	0	0	0	0	2,645,000	12/31/2019
2326131		STERLING HEIGHTS	MI		02/28/2020	4.13	2,504,569	0	0	0	0	0	5,290,000	02/26/2020
2326134		ROYAL OAK	MI		03/13/2020	4.13	978,231	0	0	0	0	0	2,900,000	02/10/2020
2425314		VADNAIS HEIGHTS	MN		04/09/2007	6.11	1,163,952	0	0	0	0	0	6,045,000	12/31/2019
2425517		EDEN PRAIRIE	MN		07/21/2011	6.38	2,033,392	0	0	0	0	0	9,210,000	12/31/2019
2425578		ST CLOUD	MN		10/15/2012	4.75	1,377,856	0	0	0	0	0	5,530,000	12/31/2019
2425638		MINNETONKA	MN		07/16/2013	4.13	1,569,308	0	0	0	0	0	13,250,000	12/31/2019
2425766		BLOOMINGTON	MN		06/12/2015	4.08	1,720,631	0	0	0	0	0	3,740,000	12/31/2019

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2425858		VADNAIS HEIGHTS	MN		09/29/2016	3.88	669,978	0	0	0	0	0	6,045,000	12/31/2019
2426159		BROOKLYN PARK	MN		10/29/2020	3.67	14,389,186	0	0	0	0	0	23,240,000	10/01/2020
2525927		OLIVE BRANCH	MS		07/14/2017	4.45	1,151,590	0	0	0	0	0	2,775,000	12/31/2019
2625625		ST LOUIS	MO		05/24/2013	4.63	1,757,084	0	0	0	0	0	4,455,000	12/31/2019
2725476		KALISPELL	MT		11/23/2010	6.25	1,290,232	0	0	0	0	0	7,265,000	12/31/2019
2925245		LAS VEGAS	NV		06/20/2006	6.28	142,307	0	0	0	0	0	3,985,000	12/31/2019
2925798		LAS VEGAS	NV		11/18/2015	4.17	1,976,851	0	0	0	0	0	10,440,000	12/31/2019
2925950		LAS VEGAS	NV		10/24/2017	4.23	3,795,724	0	0	0	0	0	8,245,000	12/31/2019
2925951		LAS VEGAS	NV		10/24/2017	4.23	1,897,862	0	0	0	0	0	5,185,000	12/31/2019
3125306		OAKLAND	NJ		03/01/2007	6.32	396,425	0	0	0	0	0	5,480,000	12/31/2019
3125558		WILLIAMSTOWN	NJ		05/18/2012	5.13	1,161,432	0	0	0	0	0	3,240,000	12/31/2019
3125603		KEARNY	NJ		02/13/2013	5.00	2,100,552	0	0	0	0	0	3,410,000	12/31/2019
3125654		OLD BRIDGE	NJ		10/22/2013	5.13	680,812	0	0	0	0	0	2,370,000	12/31/2019
3125862		WILLINGBORO	NJ		10/12/2016	4.00	1,239,049	0	0	0	0	0	1,770,000	12/31/2019
3125889		BARRINGTON	NJ		02/28/2017	4.50	2,012,410	0	0	0	0	0	7,590,000	12/31/2019
3125996		WILLINGBORO	NJ		05/11/2018	4.38	4,638,686	0	0	0	0	0	9,550,000	12/31/2019
3225788		ALBUQUERQUE	NM		09/03/2015	5.88	3,128,040	0	0	0	0	0	6,530,000	12/31/2019
3325219		CLAY	NY		12/01/2010	6.50	1,032,311	0	0	0	0	0	3,330,000	12/31/2019
3325538		LATHAM	NY		11/28/2011	5.50	1,700,232	0	0	0	0	0	2,715,000	12/31/2019
3325794		WEST ISLIP	NY		10/14/2015	3.74	1,507,080	0	0	0	0	0	7,600,000	12/31/2019
3326070		COMMACK	NY		04/23/2019	4.88	959,277	0	0	0	0	0	995,000	12/31/2019
3326168		HEMPSTEAD	NY		12/18/2020	3.58	900,000	0	0	0	0	0	2,100,000	12/01/2020
3425105		MATTHEWS	NC		11/08/2004	6.23	324,651	0	0	0	0	0	1,675,000	12/31/2019
3425106		WINSTON-SALEM	NC		11/08/2004	6.47	334,078	0	0	0	0	0	1,740,000	12/31/2019
3425482		CARRBORO	NC		12/20/2010	5.15	2,225,472	0	0	0	0	0	11,355,000	12/31/2019
3425529		GREENSBORO	NC		09/29/2011	5.50	430,759	0	0	0	0	0	4,900,000	12/31/2019
3425579		DURHAM	NC		10/19/2012	4.75	1,582,026	0	0	0	0	0	5,285,000	12/31/2019
3425584		INDIAN TRAIL	NC		11/27/2012	4.75	1,936,631	0	0	0	0	0	5,025,000	12/31/2019
3425591		MONROE	NC		12/18/2012	4.50	1,097,808	0	0	0	0	0	2,920,000	12/31/2019
3425594		MOORESVILLE	NC		12/21/2012	4.88	1,617,933	0	0	0	0	0	4,780,000	12/31/2019
3425643		HILLSBOROUGH	NC		08/07/2013	4.59	2,962,156	0	0	0	0	0	7,230,000	12/31/2019
3425751		FAYETTEVILLE	NC		05/01/2015	3.56	798,726	0	0	0	0	0	5,900,000	12/31/2019
3425754		CONCORD	NC		05/07/2015	4.25	3,199,797	0	0	0	0	0	7,140,000	12/31/2019
3425768		KERNERSVILLE	NC		06/18/2015	4.25	2,984,558	0	0	0	0	0	4,780,000	12/31/2019
3425875		RALEIGH	NC		12/22/2016	3.70	651,618	0	0	0	0	0	1,575,000	12/31/2019
3426078		SUNSET BEACH	NC		06/06/2019	4.63	1,201,783	0	0	0	0	0	1,650,000	12/31/2019
3426080		WILMINGTON	NC		06/13/2019	4.75	5,067,108	0	0	0	0	0	5,575,000	12/31/2019
3426081		FAYETTEVILLE	NC		06/20/2019	4.63	956,101	0	0	0	0	0	1,365,000	12/31/2019
3426147		GREENSBORO	NC		08/14/2020	3.75	3,447,503	0	0	0	0	0	6,610,000	07/29/2020
3625201		PLAIN CITY	OH		12/29/2005	5.94	477,445	0	0	0	0	0	3,380,000	12/31/2019
3625445		WADSWORTH	OH		03/09/2010	6.63	874,932	0	0	0	0	0	4,400,000	12/31/2019
3625484		WESTLAKE	OH		12/27/2010	5.50	666,814	0	0	0	0	0	7,605,000	12/31/2019
3625547		LIBERTY TOWNSHIP	OH		02/29/2012	4.83	1,956,258	0	0	0	0	0	7,540,000	12/31/2019
3625566		COLUMBUS	OH		07/13/2012	4.50	647,776	0	0	0	0	0	10,120,000	12/31/2019

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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
3625605		BROADVIEW HEIGHTS	OH		03/14/2013	5.00	2,620,396	0	0	0	0	0	6,335,000	12/31/2019
3625626		WESTLAKE	OH		05/29/2013	4.72	1,233,578	0	0	0	0	0	3,600,000	12/31/2019
3625671		MONTGOMERY	OH		12/26/2013	4.00	21,675,266	0	0	0	0	0	28,135,000	12/31/2019
3625680		HUDSON	OH		03/21/2014	5.06	1,149,578	0	0	0	0	0	3,365,000	12/31/2019
3625688		MASON	OH		06/09/2014	4.73	1,542,773	0	0	0	0	0	4,975,000	12/31/2019
3625764		DAYTON	OH		06/10/2015	4.00	2,751,895	0	0	0	0	0	5,180,000	12/31/2019
3625773		MASON	OH		07/09/2015	4.13	1,638,970	0	0	0	0	0	6,050,000	12/31/2019
3625786		PERRYSBURG	OH		08/27/2015	4.63	1,666,190	0	0	0	0	0	4,960,000	12/31/2019
3625835		DAYTON	OH		06/17/2016	4.00	890,944	0	0	0	0	0	1,245,000	12/31/2019
3625845		WELLINGTON	OH		08/02/2016	4.41	4,484,967	0	0	0	0	0	8,730,000	12/31/2019
3625850		MORAINE	OH		09/09/2016	4.14	1,109,901	0	0	0	0	0	2,560,000	12/31/2019
3625851		SPRINGBORO	OH		09/09/2016	4.14	1,109,901	0	0	0	0	0	3,320,000	12/31/2019
3625883		CINCINNATI	OH		01/19/2017	4.13	1,839,781	0	0	0	0	0	3,700,000	12/31/2019
3625886		MENTOR	OH		02/07/2017	4.13	2,964,764	0	0	0	0	0	5,400,000	12/31/2019
3625909		COLUMBUS	OH		05/16/2017	4.02	833,480	0	0	0	0	0	4,900,000	12/31/2019
3625922		BLUE ASH	OH		07/07/2017	4.14	20,254,699	0	0	0	0	0	38,900,000	12/31/2019
3625933		GAHANNA	OH		08/08/2017	5.25	1,722,952	0	0	0	0	0	8,955,000	12/31/2019
3625961		HILLIARD	OH		11/29/2017	4.30	3,359,008	0	0	0	0	0	5,545,000	12/31/2019
3625986		HILLIARD	OH		03/29/2018	4.50	4,745,192	0	0	0	0	0	6,365,000	12/31/2019
3625992		MENTOR	OH		05/02/2018	4.85	1,842,381	0	0	0	0	0	3,555,000	12/31/2019
3626018		ELYRIA	OH		08/07/2018	4.98	6,792,280	0	0	0	0	0	14,535,000	12/31/2019
3626019		ELYRIA	OH		08/07/2018	4.83	815,000	0	0	0	0	0	14,535,000	12/31/2019
3626024		WORTHINGTON	OH		08/31/2018	5.16	2,701,850	0	0	0	0	0	3,820,000	12/31/2019
3626037		VANDALIA	OH		12/06/2018	4.99	4,047,736	0	0	0	0	0	5,165,000	12/31/2019
3626040		MIAMISBURG	OH		12/13/2018	5.16	4,069,046	0	0	0	0	0	4,745,000	12/31/2019
3626041		LORAIN	OH		12/14/2018	5.01	1,535,950	0	0	0	0	0	4,150,000	12/31/2019
3626045		ONTARIO	OH		12/20/2018	4.95	2,728,658	0	0	0	0	0	9,015,000	12/31/2019
3626059		FAIRBORN	OH		03/21/2019	4.93	672,824	0	0	0	0	0	1,125,000	12/31/2019
3626125		COLUMBUS	OH		12/20/2019	4.00	1,718,180	0	0	0	0	0	6,635,000	12/31/2019
3626132		VANDALIA	OH		03/12/2020	3.81	2,361,253	0	0	0	0	0	3,590,000	01/28/2020
3626139		COLUMBUS	OH		04/14/2020	4.13	980,985	0	0	0	0	0	1,950,000	03/23/2020
3626143		NEW ALBANY	OH		06/03/2020	3.75	1,169,904	0	0	0	0	0	2,100,000	11/06/2019
3626148		SPRINGBORO	OH		09/17/2020	3.75	7,060,121	0	0	0	0	0	11,250,000	08/06/2020
3626155		FRANKLIN	OH		10/07/2020	3.89	3,123,849	0	0	0	0	0	4,860,000	09/17/2020
3725792		TULSA	OK		09/29/2015	4.39	2,442,745	0	0	0	0	0	5,615,000	12/31/2019
3725834		OKLAHOMA CITY	OK		06/15/2016	4.13	670,432	0	0	0	0	0	2,475,000	12/31/2019
3726011		DUNCAN	OK		07/24/2018	5.25	2,852,228	0	0	0	0	0	5,895,000	12/31/2019
3825692		SALEM	OR		07/25/2014	4.00	1,034,301	0	0	0	0	0	5,020,000	12/31/2019
3825787		FLORENCE	OR		08/31/2015	4.00	524,759	0	0	0	0	0	1,620,000	12/31/2019
3825842		TUALATIN	OR		07/14/2016	4.20	2,746,423	0	0	0	0	0	7,650,000	12/31/2019
3825869		SALEM	OR		12/02/2016	4.30	1,395,410	0	0	0	0	0	4,170,000	12/31/2019
3825915		MCMINNVILLE	OR		06/23/2017	4.45	2,324,373	0	0	0	0	0	5,070,000	12/31/2019
3825967		PORTLAND	OR		12/20/2017	4.30	1,278,624	0	0	0	0	0	3,915,000	12/31/2019
3826039		PORTLAND	OR		12/12/2018	4.79	1,816,910	0	0	0	0	0	3,230,000	12/31/2019
3826142		MCMINNVILLE	OR		05/28/2020	3.60	6,633,654	0	0	0	0	0	21,200,000	05/20/2020

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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
3826144		OREGON CITY	OR		06/08/2020	3.75	3,325,913	0	0	0	0	0	5,850,000	05/13/2020
3925776		MERCER	PA		07/15/2015	4.13	1,033,263	0	0	0	0	0	6,515,000	12/31/2019
3925908		ASTON TOWNSHIP	PA		05/12/2017	4.38	1,646,178	0	0	0	0	0	5,550,000	12/31/2019
3925926		DOYLESTOWN	PA		07/14/2017	4.45	1,164,035	0	0	0	0	0	3,700,000	12/31/2019
3925976		CRANBERRY TOWNSHIP	PA		02/01/2018	4.35	5,879,392	0	0	0	0	0	13,395,000	12/31/2019
3926013		PITTSBURGH	PA		07/26/2018	5.00	5,289,044	0	0	0	0	0	8,755,000	12/31/2019
3926079		BLOOMSBURG	PA		06/13/2019	4.88	1,518,395	0	0	0	0	0	2,960,000	12/31/2019
3926101		PITTSBURGH	PA		08/28/2019	4.25	3,121,431	0	0	0	0	0	5,050,000	12/31/2019
4124976		LEXINGTON	SC		01/14/2003	7.25	248,399	0	0	0	0	0	2,910,000	12/31/2019
4125556		ROCK HILL	SC		05/17/2012	5.00	3,248,412	0	0	0	0	0	10,265,000	12/31/2019
4125576		SPARTANBURG	SC		10/05/2012	4.75	1,573,060	0	0	0	0	0	4,315,000	12/31/2019
4125712		ROCK HILL	SC		10/23/2014	4.63	1,242,895	0	0	0	0	0	3,170,000	12/31/2019
4125782		FLORENCE	SC		07/30/2015	4.31	3,792,032	0	0	0	0	0	11,830,000	12/31/2019
4125797		LEXINGTON	SC		11/10/2015	4.27	808,094	0	0	0	0	0	2,040,000	12/31/2019
4125896		PAWLEY'S ISLAND	SC		03/29/2017	4.72	977,240	0	0	0	0	0	2,340,000	12/31/2019
4125979		PAWLEYS ISLAND	SC		02/26/2018	4.33	6,357,034	0	0	0	0	0	8,185,000	12/31/2019
4126140		GREER	SC		04/28/2020	4.00	7,139,877	0	0	0	0	0	14,360,000	03/14/2020
4324986		SEVIERVILLE	TN		03/21/2003	7.00	289,563	0	0	0	0	0	3,210,000	12/31/2019
4325577		CHATTANOOGA	TN		10/09/2012	4.50	1,307,411	0	0	0	0	0	3,925,000	12/31/2019
4325739		NASHVILLE	TN		02/25/2015	3.79	1,178,896	0	0	0	0	0	5,605,000	12/31/2019
4325820		KNOXVILLE	TN		03/23/2016	3.75	405,676	0	0	0	0	0	1,835,000	12/31/2019
4326090		COLUMBIA	TN		07/30/2019	4.52	17,465,411	0	0	0	0	0	21,655,000	12/31/2019
4425277		SAN ANTONIO	TX		11/21/2006	6.58	757,040	0	0	0	0	0	2,325,000	12/31/2018
4425327		AUSTIN	TX		06/11/2007	4.08	1,545,990	0	0	0	0	0	6,090,000	12/31/2019
4425405		HOUSTON	TX		07/10/2008	6.00	630,825	0	0	0	0	0	1,545,000	12/31/2019
4425421		HOUSTON	TX		10/15/2008	5.00	5,602,343	0	0	0	0	0	16,295,000	12/31/2018
4425463		EL PASO	TX		09/16/2010	6.00	885,289	0	0	0	0	0	2,895,000	12/31/2019
4425464		SAN ANTONIO	TX		10/05/2010	6.00	1,186,752	0	0	0	0	0	12,980,000	12/31/2019
4425478		EL PASO	TX		12/06/2010	5.75	1,278,865	0	0	0	0	0	4,680,000	12/31/2019
4425567		FREDERICKSBURG	TX		07/16/2012	4.88	2,234,022	0	0	0	0	0	9,455,000	12/31/2019
4425611		SAN ANTONIO	TX		04/11/2013	4.75	1,002,956	0	0	0	0	0	3,480,000	12/31/2019
4425633		KATY	TX		06/26/2013	4.50	1,472,161	0	0	0	0	0	4,445,000	12/31/2019
4425652		CONROE	TX		09/30/2013	5.04	794,765	0	0	0	0	0	2,635,000	12/31/2019
4425660		EL PASO	TX		10/31/2013	4.40	1,218,020	0	0	0	0	0	1,485,000	12/31/2019
4425667		SAN ANTONIO	TX		12/11/2013	4.85	4,822,740	0	0	0	0	0	13,505,000	12/31/2019
4425670		CARROLLTON	TX		12/23/2013	5.11	2,906,513	0	0	0	0	0	8,090,000	12/31/2019
4425686		GRAND PRAIRIE	TX		05/23/2014	4.89	2,280,141	0	0	0	0	0	5,135,000	12/31/2019
4425713		KERRVILLE	TX		10/27/2014	4.37	3,151,750	0	0	0	0	0	11,945,000	12/31/2019
4425779		AUSTIN	TX		07/27/2015	4.30	851,294	0	0	0	0	0	2,735,000	12/31/2019
4425799		HOUSTON	TX		11/19/2015	4.22	899,046	0	0	0	0	0	2,480,000	12/31/2019
4425804		ALAMO HEIGHTS	TX		12/04/2015	4.20	1,477,005	0	0	0	0	0	12,985,000	12/31/2019
4425833		SAN ANTONIO	TX		06/09/2016	3.68	1,631,191	0	0	0	0	0	8,390,000	12/31/2019
4425840		SAN ANTONIO	TX		07/08/2016	4.00	1,835,760	0	0	0	0	0	2,825,000	12/31/2019
4425847		LAREDO	TX		08/24/2016	4.00	4,017,939	0	0	0	54,077	0	7,730,000	12/31/2019

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4425857		HUMBLE	TX		09/28/2016	4.00	818,260	0	0	0	0	0	1,590,000	12/31/2019
4425868		KINGSVILLE	TX		11/30/2016	3.90	3,210,669	0	0	0	0	0	6,220,000	12/31/2019
4425892		SAN ANTONIO	TX		03/09/2017	4.60	1,043,184	0	0	0	0	0	1,205,000	12/31/2019
4425893		AUSTIN	TX		03/15/2017	4.34	3,094,808	0	0	0	0	0	4,475,000	12/31/2019
4425906		SAN ANTONIO	TX		05/11/2017	4.46	2,585,653	0	0	0	0	0	4,125,000	12/31/2019
4425912		CORPUS CHRISTI	TX		06/09/2017	4.28	1,410,326	0	0	0	0	0	3,580,000	12/31/2019
4425948		LAREDO	TX		10/10/2017	4.32	6,136,449	0	0	0	0	0	12,140,000	12/31/2018
4425973		LEWISVILLE	TX		01/18/2018	4.00	1,024,729	0	0	0	0	0	2,270,000	12/31/2019
4425993		HOUSTON	TX		05/08/2018	4.84	1,473,821	0	0	0	0	0	6,085,000	12/31/2019
4425995		CORPUS CHRISTI	TX		05/10/2018	4.52	3,059,458	0	0	0	0	0	5,795,000	12/31/2019
4426002		HOUSTON	TX		06/20/2018	4.76	2,803,337	0	0	0	0	0	9,010,000	12/31/2019
4426007		PLANO	TX		07/11/2018	4.73	1,796,092	0	0	0	0	0	4,850,000	12/31/2019
4426035		EL PASO	TX		11/29/2018	5.00	7,459,332	0	0	0	0	0	11,735,000	12/31/2019
4426047		SAN ANTONIO	TX		01/24/2019	4.99	3,617,323	0	0	0	0	0	5,075,000	12/31/2019
4426048		SAN ANTONIO	TX		02/14/2019	4.91	4,183,718	0	0	0	0	0	6,475,000	12/31/2019
4426052		SAN ANTONIO	TX		02/21/2019	4.80	1,872,222	0	0	0	0	0	2,715,000	12/31/2019
4426071		DALLAS	TX		04/26/2019	5.05	1,189,312	0	0	0	0	0	3,290,000	12/31/2019
4426105		SAN ANTONIO	TX		09/18/2019	4.13	1,671,222	0	0	0	0	0	2,955,000	12/31/2019
4426107		BOERNE	TX		09/24/2019	4.02	1,808,549	0	0	0	0	0	3,720,000	12/31/2019
4426114		EL PASO	TX		11/05/2019	4.00	5,320,426	0	0	0	0	0	7,760,000	12/31/2019
4426120		AUSTIN	TX		12/10/2019	4.00	2,161,754	0	0	0	0	0	18,470,000	12/31/2019
4426135		SAN ANTONIO	TX		03/23/2020	4.00	1,602,307	0	0	0	0	0	2,870,000	02/19/2020
4426137		SAN MARCOS	TX		04/02/2020	3.70	7,399,343	0	0	0	0	0	12,200,000	03/18/2020
4426145		AUSTIN	TX		06/18/2020	3.94	4,930,944	0	0	0	0	0	11,100,000	02/05/2020
4426157		LEAGUE CITY	TX		10/16/2020	3.75	1,176,306	0	0	0	0	0	2,770,000	09/16/2020
4426164		BEVERLY HILLS	TX		11/25/2020	4.00	3,150,000	0	0	0	0	0	6,630,000	09/21/2020
4525762		MURRAY	UT		05/29/2015	3.65	769,526	0	0	0	0	0	1,990,000	12/31/2019
4526004		ST. GEORGE	UT		06/22/2018	4.22	1,756,529	0	0	0	0	0	10,900,000	12/31/2019
4526113		LINDON	UT		10/28/2019	4.00	974,194	0	0	0	0	0	1,195,000	12/31/2019
4725354		DALE CITY	VA		10/29/2007	6.45	724,501	0	0	0	0	0	2,630,000	12/31/2019
4725492		WOODBRIDGE	VA		04/06/2011	5.50	972,371	0	0	0	0	0	4,310,000	12/31/2019
4725501		CHARLOTTESVILLE	VA		05/05/2011	4.00	3,341,905	0	0	0	0	0	9,520,000	12/31/2019
4725563		RICHMOND	VA		06/28/2012	5.00	2,165,225	0	0	0	0	0	5,490,000	12/31/2019
4725662		WILLIAMSBURG	VA		11/08/2013	5.29	2,809,333	0	0	0	0	0	4,780,000	12/31/2019
4725693		GREAT FALLS	VA		07/29/2014	4.50	3,366,481	0	0	0	0	0	7,795,000	12/31/2019
4725702		RICHMOND	VA		09/18/2014	4.31	2,332,029	0	0	0	0	0	8,605,000	12/31/2019
4725705		RICHMOND	VA		09/30/2014	4.13	573,299	0	0	0	0	0	4,270,000	12/31/2019
4725733		FALLS CHURCH	VA		12/31/2014	4.43	1,910,062	0	0	0	0	0	6,100,000	12/31/2019
4726006		CHESTER	VA		06/28/2018	4.78	4,584,923	0	0	0	0	0	7,600,000	12/31/2019
4726075		HAMPTON	VA		05/03/2019	4.60	3,667,591	0	0	0	0	0	4,935,000	12/31/2019
4825448		SNOHOMISH	WA		05/28/2010	6.63	1,851,369	0	0	0	0	0	19,120,000	12/31/2019
4825710		NEWCASTLE	WA		10/21/2014	4.25	3,967,037	0	0	0	0	0	13,030,000	12/31/2019
4825717		RENTON	WA		11/14/2014	4.60	2,288,805	0	0	0	0	0	5,055,000	12/31/2019
4825760		SPOKANE	WA		05/21/2015	4.25	4,337,839	0	0	0	0	0	22,040,000	12/31/2019

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
4825825		BELLINGHAM	WA		04/28/2016	4.30	1,476,777	0	0	0	0	0	5,265,000	12/31/2019
4825826		VANCOUVER	WA		04/28/2016	4.38	738,794	0	0	0	0	0	1,835,000	12/31/2019
4826118		KIRKLAND	WA		11/21/2019	3.91	1,237,421	0	0	0	0	0	3,515,000	12/31/2019
4926038		BRIDGEPORT	WV		12/10/2018	5.01	3,583,990	0	0	0	0	0	4,865,000	12/31/2019
5025877		MILWAUKEE	WI		12/28/2016	3.90	2,178,892	0	0	0	0	0	5,765,000	12/31/2019
5025947		MENOMONEE FALLS	WI		10/05/2017	4.00	8,285,558	0	0	0	0	0	19,295,000	12/31/2019
5025994		MILWAUKEE	WI		05/10/2018	4.80	9,429,480	0	0	0	0	0	16,135,000	12/31/2019
5325336		MT PLEASANT	SC		08/03/2007	6.14	249,588	0	0	0	0	0	4,620,000	12/31/2019
5325587		TURNERSVILLE	NJ		11/30/2012	4.50	588,970	0	0	0	0	0	2,135,000	12/31/2019
5325613		MANCHESTER	NH		04/17/2013	4.50	1,273,552	0	0	0	0	0	4,430,000	12/31/2019
5325965		LUBBOCK	TX		12/19/2017	4.21	5,801,344	0	0	0	62,112	0	14,280,000	12/31/2019
5326017		MILLEDGEVILLE	GA		08/06/2018	4.70	4,147,550	0	0	0	0	0	11,380,000	12/31/2019
5326116		VIRGINIA BEACH	VA		11/13/2019	3.83	9,938,549	0	0	0	0	0	15,310,000	12/31/2019
5326128		COLUMBIA	SC		12/20/2019	4.40	5,063,604	0	0	0	0	0	9,455,000	12/31/2019
5326151		CARTERSVILLE	GA		09/21/2020	4.00	7,141,386	0	0	0	0	0	15,375,000	08/01/2020
5326167		TEMPLE	TX		12/03/2020	3.59	25,000,000	0	0	0	0	0	66,075,000	10/14/2020
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							966,181,745	0	6,060	0	194,097	0	2,484,227,000	XXX
0899999. Total - Mortgages in Good Standing							966,181,745	0	6,060	0	194,097	0	2,484,227,000	XXX
Restructured Mortgages - Commercial Mortgages - All Other														
0525557		HUNTINGTON BEACH	CA		05/17/2012	5.13	4,590,971	0	0	0	0	0	13,675,000	12/31/2019
1399999. Total - Restructured Mortgages - Commercial Mortgages - All Other							4,590,971	0	0	0	0	0	13,675,000	XXX
1699999. Total - Restructured Mortgages							4,590,971	0	0	0	0	0	13,675,000	XXX
3399999. Totals							970,772,716	0	6,060	0	194,097	0	2,497,902,000	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0526141	CALEXICO	CA		05/14/2020	4.10	4,900,000	0	11,100,000
0526154	SANTA ANA	CA		09/29/2020	3.75	8,500,000	0	20,500,000
1026138	JACKSONVILLE	FL		04/03/2020	4.00	3,000,000	0	6,100,000
1026149	SEBRING	FL		09/17/2020	3.75	1,000,000	0	2,120,000
1026166	OPA-LOCKA	FL		12/03/2020	3.00	6,600,000	0	11,000,000
1526163	FISHERS	IN		11/24/2020	3.60	2,400,000	0	3,300,000
2326131	STERLING HEIGHTS	MI		02/28/2020	4.13	2,600,000	0	5,290,000
2326134	ROYAL OAK	MI		03/13/2020	4.13	1,000,000	0	2,900,000
2426159	BROOKLYN PARK	MN		10/29/2020	3.67	14,430,000	0	23,240,000
3326168	HEMPSTEAD	NY		12/18/2020	3.58	900,000	0	2,100,000
3426147	GREENSBORO	NC		08/14/2020	3.75	3,500,000	0	6,610,000
3626132	VANDALIA	OH		03/12/2020	3.81	2,500,000	0	3,590,000
3626139	COLUMBUS	OH		04/14/2020	4.13	1,000,000	0	1,950,000
3626143	NEW ALBANY	OH		06/03/2020	3.75	1,200,000	0	2,100,000
3626148	SPRINGBORO	OH		09/17/2020	3.75	7,100,000	0	11,250,000
3626155	FRANKLIN	OH		10/07/2020	3.89	3,132,500	0	4,860,000
3826142	MCMINNVILLE	OR		05/28/2020	3.60	6,750,000	0	21,200,000
3826144	OREGON CITY	OR		06/08/2020	3.75	3,360,000	0	5,850,000
4126140	GREER	SC		04/28/2020	4.00	7,500,000	0	14,360,000
4426135	SAN ANTONIO	TX		03/23/2020	4.00	1,650,000	0	2,870,000
4426137	SAN MARCOS	TX		04/02/2020	3.70	7,600,000	0	12,200,000
4426145	AUSTIN	TX		06/18/2020	3.94	5,000,000	0	11,100,000
4426157	LEAGUE CITY	TX		10/16/2020	3.75	1,192,000	0	2,770,000
4426164	BEVERLY HILLS	TX		11/25/2020	4.00	3,150,000	0	6,630,000
5326151	CARTERSVILLE	GA		09/21/2020	4.00	7,200,000	0	15,375,000
5326167	TEMPLE	TX		12/03/2020	3.59	25,000,000	0	66,075,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						132,164,500	0	276,440,000
0899999. Total - Mortgages in Good Standing						132,164,500	0	276,440,000
3399999. Totals						132,164,500	0	276,440,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0125814	BIRMINGHAM	AL		01/29/2016.	12/21/2020.	2,367,514	0	0	0	0	0	0	2,052,199	2,052,199	0	0	0
0326069	TUCSON	AZ		04/22/2019.	10/21/2020.	1,723,122	0	0	0	0	0	0	1,683,426	1,683,426	0	0	0
0525147	TEMECULA	CA		06/15/2005.	12/22/2020.	468,047	0	0	0	0	0	0	430,741	430,741	0	0	0
0525175	HAYWARD	CA		09/30/2005.	10/01/2020.	188,237	0	0	0	0	0	0	19,067	19,067	0	0	0
0525527	GLENDALE	CA		09/28/2011.	12/04/2020.	1,114,853	0	0	0	0	0	0	988,428	988,428	0	0	0
0526066	CARLSBAD	CA		04/16/2019.	11/04/2020.	1,371,558	0	0	0	0	0	0	1,338,467	1,338,467	0	0	0
1025653	TAMPA	FL		10/11/2013.	03/06/2020.	2,591,814	0	0	0	0	0	0	2,533,834	2,533,834	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010.	10/23/2020.	1,359,123	0	0	0	0	0	0	1,193,325	1,193,325	0	0	0
1825723	LEXINGTON	KY		12/16/2014.	05/15/2020.	2,709,647	0	0	0	0	0	0	2,680,598	2,680,598	0	0	0
2225747	SPENCER	MA		04/07/2015.	09/25/2020.	787,627	0	0	0	0	0	0	397,906	397,906	0	0	0
2225971	SPENCER	MA		01/04/2018.	09/25/2020.	952,785	0	0	0	0	0	0	935,525	935,525	0	0	0
2325533	WYOMING	MI		10/26/2011.	09/28/2020.	1,129,706	0	0	0	0	0	0	1,027,223	1,027,223	0	0	0
2325681	LANSING	MI		04/16/2014.	12/15/2020.	2,139,515	0	0	0	0	0	0	1,957,862	1,957,862	0	0	0
3425474	GRAHAM	NC		11/17/2010.	09/05/2020.	1,207,343	0	0	0	0	0	0	1,154,419	1,154,419	0	0	0
3625130	VANDALIA	OH		03/29/2005.	04/01/2020.	106,827	0	0	0	0	0	0	26,764	26,764	0	0	0
3625443	MARYSVILLE	OH		02/18/2010.	05/20/2020.	291,595	0	0	0	0	0	0	100,479	100,479	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010.	11/07/2020.	923,135	0	0	0	0	0	0	846,503	846,503	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011.	05/28/2020.	3,577,472	0	0	0	0	0	0	3,486,394	3,486,394	0	0	0
3925757	LANGHORNE	PA		05/15/2015.	10/27/2020.	630,961	0	0	0	0	0	0	426,804	426,804	0	0	0
4425173	EL PASO	TX		09/28/2005.	10/05/2020.	199,959	0	0	0	0	0	0	20,358	20,358	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010.	07/09/2020.	163,704	0	0	0	0	0	0	23,655	23,655	0	0	0
4625460	BARRE	VT		08/26/2010.	10/29/2020.	534,598	0	0	0	0	0	0	54,560	54,560	0	0	0
4725865	RICHMOND	VA		11/21/2016.	12/07/2020.	1,158,289	0	0	0	0	0	0	982,202	982,202	0	0	0
4726121	NORFOLK	VA		12/10/2019.	06/11/2020.	3,355,000	0	0	0	0	0	0	3,287,742	3,287,742	0	0	0
4825636	VANCOUVER	WA		06/27/2013.	04/02/2020.	956,415	0	0	0	0	0	0	938,665	938,665	0	0	0
5325494	SEDALIA	MO		04/07/2011.	01/16/2020.	492,601	0	0	0	0	0	0	475,352	475,352	0	0	0
0199999. Total - Mortgages Closed by Repayment						32,501,447	0	0	0	0	0	0	29,062,498	29,062,498	0	0	0
Mortgages With Partial Repayments																	
0024739	CHILLUM	MD		08/18/1997.		1,100,143	0	0	0	0	0	0	0	371,313	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002.		460,386	0	0	0	0	0	0	0	146,660	0	0	0
0024953	TROUTVILLE	VA		11/08/2002.		523,045	0	0	0	0	0	0	0	172,113	0	0	0
0024957	BOYLSTON	MA		11/26/2002.		946,935	0	0	0	0	0	0	0	275,717	0	0	0
0024958	OGDEN	UT		11/26/2002.		1,225,529	0	0	0	0	0	0	0	120,793	0	0	0
0024965	CALUMET CITY	IL		12/19/2002.		659,113	0	0	0	0	0	0	0	197,698	0	0	0
0024966	AMARILLO	TX		12/19/2002.		1,123,435	0	0	0	0	0	0	0	338,713	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002.		2,088,425	0	0	0	0	0	0	0	631,185	0	0	0
0024971	VISALIA	CA		12/23/2002.		1,866,995	0	0	0	0	0	0	0	332,500	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011.		1,614,880	0	0	0	0	0	0	0	100,832	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011.		1,421,395	0	0	0	0	0	0	0	171,233	0	0	0
0125617	GREENVILLE	AL		05/02/2013.		796,503	0	0	0	0	0	0	0	91,354	0	0	0
0125814	BIRMINGHAM	AL		01/29/2016.		2,367,514	0	0	0	0	0	0	0	315,315	0	0	0
0125841	BIRMINGHAM	AL		07/08/2016.		4,418,822	0	0	0	0	0	0	0	190,064	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0325410	TUCSON	AZ		08/29/2008		1,896,661	0	0	0	0	0	0	0	271,885	0	0	0
0325424	TUCSON	AZ		10/30/2008		1,586,709	0	0	0	0	0	0	0	186,670	0	0	0
0325559	PHOENIX	AZ		05/22/2012		544,977	0	0	0	0	0	0	0	67,597	0	0	0
0325730	TUCSON	AZ		12/22/2014		2,335,045	0	0	0	0	0	0	0	108,569	0	0	0
0325796	TUCSON	AZ		10/29/2015		5,751,522	0	0	0	0	0	0	0	258,424	0	0	0
0325808	TEMPE	AZ		12/23/2015		2,209,723	0	0	0	0	0	0	0	60,160	0	0	0
0325813	TUCSON	AZ		01/19/2016		1,842,950	0	0	0	0	0	0	0	131,918	0	0	0
0325939	TUSCON	AZ		08/30/2017		1,084,725	0	0	0	0	0	0	0	40,774	0	0	0
0325955	PHOENIX	AZ		11/09/2017		2,073,105	0	0	0	0	0	0	0	121,099	0	0	0
0325987	PHOENIX	AZ		03/29/2018		4,091,626	0	0	0	0	0	0	0	174,057	0	0	0
0326000	ORO VALLEY	AZ		05/23/2018		3,214,673	0	0	0	0	0	0	0	77,880	0	0	0
0326069	TUCSON	AZ		04/22/2019		1,723,122	0	0	0	0	0	0	0	39,696	0	0	0
0326073	MAUMELLE	AR		05/02/2019		3,152,035	0	0	0	0	0	0	0	99,491	0	0	0
0326083	MESA	AZ		06/21/2019		2,215,377	0	0	0	0	0	0	0	71,690	0	0	0
0326088	TUCSON	AZ		07/23/2019		1,979,735	0	0	0	0	0	0	0	62,732	0	0	0
0326122	TUCSON	AZ		12/16/2019		4,000,000	0	0	0	0	0	0	0	123,310	0	0	0
0425874	SPRINGDALE	AR		12/21/2016		3,382,749	0	0	0	0	0	0	0	316,899	0	0	0
0426093	BENTON	AR		07/31/2019		4,242,204	0	0	0	0	0	0	0	178,407	0	0	0
0426094	JONESBORO	AR		07/31/2019		2,495,992	0	0	0	0	0	0	0	104,976	0	0	0
0426095	SPRINGDALE	AR		07/31/2019		2,910,346	0	0	0	0	0	0	0	122,406	0	0	0
0426096	FAYETTEVILLE	AR		07/31/2019		5,302,752	0	0	0	0	0	0	0	223,015	0	0	0
0426097	FORT SMITH	AR		07/31/2019		2,910,346	0	0	0	0	0	0	0	122,406	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		655,380	0	0	0	0	0	0	0	23,903	0	0	0
0525147	TEMECULA	CA		06/15/2005		468,047	0	0	0	0	0	0	0	37,306	0	0	0
0525175	HAYWARD	CA		09/30/2005		188,237	0	0	0	0	0	0	0	169,170	0	0	0
0525238	ONTARIO	CA		05/25/2006		274,762	0	0	0	0	0	0	0	180,343	0	0	0
0525346	CLOVIS	CA		09/14/2007		1,217,109	0	0	0	0	0	0	0	62,524	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		2,090,956	0	0	0	0	0	0	0	361,732	0	0	0
0525498	COSTA MESA	CA		04/26/2011		2,076,315	0	0	0	0	0	0	0	276,059	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,114,853	0	0	0	0	0	0	0	126,426	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		1,526,299	0	0	0	0	0	0	0	185,779	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		4,764,585	0	0	0	0	0	0	0	173,614	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,053,713	0	0	0	0	0	0	0	91,053	0	0	0
0525580	CAMARILLO	CA		10/23/2012		1,486,315	0	0	0	0	0	0	0	157,010	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		694,915	0	0	0	0	0	0	0	276,477	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		2,148,138	0	0	0	0	0	0	0	149,457	0	0	0
0525639	CARLSBAD	CA		08/01/2013		2,391,968	0	0	0	0	0	0	0	130,802	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		4,721,191	0	0	0	0	0	0	0	228,032	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014		3,068,763	0	0	0	0	0	0	0	148,131	0	0	0
0525765	DOWNEY	CA		06/10/2015		4,239,236	0	0	0	0	0	0	0	144,487	0	0	0
0525790	SEASIDE	CA		09/11/2015		2,182,005	0	0	0	0	0	0	0	160,632	0	0	0
0525801	BARSTOW	CA		11/20/2015		2,505,210	0	0	0	0	0	0	0	180,127	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0525811	HOMEWOOD	CA		01/05/2016.		4,850,340	0	0	0	0	0	0	0	204,413	0	0	0
0525884	SCOTTS VALLEY	CA		01/27/2017.		3,270,915	0	0	0	0	0	0	0	88,071	0	0	0
0525895	LOS ANGELES	CA		03/22/2017.		1,050,269	0	0	0	0	0	0	0	40,649	0	0	0
0525900	ONTARIO	CA		04/06/2017.		8,219,764	0	0	0	0	0	0	0	243,005	0	0	0
0525972	CUPERTINO	CA		01/11/2018.		6,821,359	0	0	0	0	0	0	0	249,032	0	0	0
0525980	LYNWOOD	CA		03/08/2018.		2,296,371	0	0	0	0	0	0	0	141,103	0	0	0
0525988	SAN DIEGO	CA		04/06/2018.		6,839,115	0	0	0	0	0	0	0	376,077	0	0	0
0526016	LOS ALAMITOS	CA		07/31/2018.		5,827,179	0	0	0	0	0	0	0	307,804	0	0	0
0526021	LEMON GROVE	CA		08/14/2018.		3,598,365	0	0	0	0	0	0	0	170,444	0	0	0
0526033	OTAY MESA	CA		11/02/2018.		2,859,869	0	0	0	0	0	0	0	146,991	0	0	0
0526054	NEWPORT BEACH	CA		02/25/2019.		3,504,914	0	0	0	0	0	0	0	98,654	0	0	0
0526066	CARLSBAD	CA		04/16/2019.		1,371,558	0	0	0	0	0	0	0	33,091	0	0	0
0526119	BEAUMONT	CA		11/26/2019.		7,200,000	0	0	0	0	0	0	0	233,534	0	0	0
0526123	HAYWARD	CA		12/19/2019.		17,000,000	0	0	0	0	0	0	0	526,898	0	0	0
0526141	CALEXICO	CA		05/14/2020.		0	0	0	0	0	0	0	0	79,942	0	0	0
0526154	SANTA ANA	CA		09/29/2020.		0	0	0	0	0	0	0	0	70,613	0	0	0
0625177	AURORA	CO		09/30/2005.		1,809,139	0	0	0	0	0	0	0	269,729	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007.		2,005,290	0	0	0	0	0	0	0	219,722	0	0	0
0625990	LAKEWOOD	CO		04/26/2018.		2,043,531	0	0	0	0	0	0	0	71,443	0	0	0
0825978	NEWARK	DE		02/15/2018.		3,619,263	0	0	0	0	0	0	0	209,917	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999.		1,466,915	0	0	0	0	0	0	0	268,552	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999.		131,870	0	0	0	0	0	0	0	24,135	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008.		619,945	0	0	0	0	0	0	0	75,063	0	0	0
1025400	ODESSA	FL		06/09/2008.		1,964,050	0	0	0	0	0	0	0	165,199	0	0	0
1025520	ORLANDO	FL		08/09/2011.		2,796,480	0	0	0	0	0	0	0	218,676	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011.		1,448,558	0	0	0	0	0	0	0	55,099	0	0	0
1025549	APOPKA	FL		03/28/2012.		605,984	0	0	0	0	0	0	0	69,295	0	0	0
1025653	TAMPA	FL		10/11/2013.		2,591,814	0	0	0	0	0	0	0	57,980	0	0	0
1025668	DESTIN	FL		12/16/2013.		885,537	0	0	0	0	0	0	0	274,992	0	0	0
1025734	SANFORD	FL		01/06/2015.		2,098,995	0	0	0	0	0	0	0	167,102	0	0	0
1025748	NAPLES	FL		04/14/2015.		4,205,738	0	0	0	0	0	0	0	195,451	0	0	0
1025772	ROCKLEDGE	FL		06/30/2015.		971,121	0	0	0	0	0	0	0	45,262	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015.		1,728,832	0	0	0	0	0	0	0	173,015	0	0	0
1025800	TALLAHASSEE	FL		11/19/2015.		1,934,843	0	0	0	0	0	0	0	292,599	0	0	0
1025810	HALEAH	FL		01/06/2016.		5,059,150	0	0	0	0	0	0	0	359,339	0	0	0
1025854	CAPE CANAVERAL	FL		09/19/2016.		6,423,182	0	0	0	0	0	0	0	307,379	0	0	0
1025855	CAPE CANAVERAL	FL		09/19/2016.		229,730	0	0	0	0	0	0	0	77,149	0	0	0
1025872	RIVERVIEW	FL		12/19/2016.		1,135,642	0	0	0	0	0	0	0	74,052	0	0	0
1025880	NAPLES	FL		01/18/2017.		3,628,627	0	0	0	0	0	0	0	142,891	0	0	0
1025920	MIAMI	FL		07/06/2017.		5,681,367	0	0	0	0	0	0	0	97,378	0	0	0
1025925	POMPANO BEACH	FL		07/13/2017.		1,110,317	0	0	0	0	0	0	0	93,475	0	0	0
1025934	PANAMA CITY BEACH	FL		08/10/2017.		1,483,079	0	0	0	0	0	0	0	55,881	0	0	0
1025935	WHARTON	NJ		08/11/2017.		1,272,922	0	0	0	0	0	0	0	201,867	0	0	0

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1026044	CORAL GABLE	FL		12/19/2018		3,306,273	0	0	0	0	0	0	0	107,178	0	0	0
1026084	PACE	FL		06/26/2019		1,029,699	0	0	0	0	0	0	0	50,372	0	0	0
1026086	NAPLES	FL		06/27/2019		3,178,910	0	0	0	0	0	0	0	175,919	0	0	0
1026102	NAPLES	FL		09/05/2019		1,489,164	0	0	0	0	0	0	0	66,700	0	0	0
1026108	LARGO	FL		09/27/2019		16,112,992	0	0	0	0	0	0	0	534,856	0	0	0
1026138	JACKSONVILLE	FL		04/03/2020		0	0	0	0	0	0	0	0	144,052	0	0	0
1026149	SEBRING	FL		09/17/2020		0	0	0	0	0	0	0	0	8,309	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014		2,676,884	0	0	0	0	0	0	0	63,193	0	0	0
1125929	MACON	GA		07/20/2017		1,019,031	0	0	0	0	0	0	0	60,889	0	0	0
1126014	FORT OGLETHORPE	GA		07/31/2018		750,682	0	0	0	0	0	0	0	70,998	0	0	0
1126020	ROSWELL	GA		08/13/2018		4,328,980	0	0	0	0	0	0	0	170,491	0	0	0
1126127	MABLETON	GA		12/20/2019		4,000,000	0	0	0	0	0	0	0	122,646	0	0	0
1325752	MERIDIAN	ID		05/01/2015		923,268	0	0	0	0	0	0	0	43,343	0	0	0
1326091	CALDWELL	ID		07/30/2019		2,573,579	0	0	0	0	0	0	0	158,513	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,361,278	0	0	0	0	0	0	0	83,963	0	0	0
1425518	WOODRIVER	IL		07/27/2011		647,018	0	0	0	0	0	0	0	145,329	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		2,780,202	0	0	0	0	0	0	0	309,278	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		5,315,419	0	0	0	0	0	0	0	295,299	0	0	0
1425821	CHICAGO	IL		03/30/2016		1,052,060	0	0	0	0	0	0	0	74,374	0	0	0
1425882	SCHAUMBURG	IL		01/19/2017		1,038,689	0	0	0	0	0	0	0	31,704	0	0	0
1425919	NAPERVILLE	IL		06/29/2017		1,128,671	0	0	0	0	0	0	0	43,036	0	0	0
1425921	CHICAGO	IL		07/07/2017		1,441,842	0	0	0	0	0	0	0	164,012	0	0	0
1425998	WHEELING	IL		05/14/2018		2,805,999	0	0	0	0	0	0	0	102,355	0	0	0
1426056	WHEELING	IL		03/07/2019		979,629	0	0	0	0	0	0	0	31,783	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		806,273	0	0	0	0	0	0	0	108,463	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		1,359,123	0	0	0	0	0	0	0	165,798	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		1,460,061	0	0	0	0	0	0	0	194,572	0	0	0
1525500	CARMEL	IN		04/28/2011		1,573,817	0	0	0	0	0	0	0	149,016	0	0	0
1525586	FISHERS	IN		11/29/2012		976,373	0	0	0	0	0	0	0	55,635	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		1,304,290	0	0	0	0	0	0	0	102,087	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,093,822	0	0	0	0	0	0	0	104,390	0	0	0
1525663	FISHERS	IN		11/13/2013		919,698	0	0	0	0	0	0	0	44,518	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014		707,519	0	0	0	0	0	0	0	61,059	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		1,069,730	0	0	0	0	0	0	0	48,263	0	0	0
1525829	INDIANAPOLIS	IN		05/04/2016		4,374,782	0	0	0	0	0	0	0	194,421	0	0	0
1525832	INDIANAPOLIS	IN		06/02/2016		879,752	0	0	0	0	0	0	0	86,796	0	0	0
1525837	INDIANAPOLIS	IN		06/29/2016		2,444,633	0	0	0	0	0	0	0	157,184	0	0	0
1525856	FISHERS	IN		09/19/2016		9,667,766	0	0	0	0	0	0	0	935,184	0	0	0
1525897	INDIANAPOLIS	IN		03/29/2017		2,312,456	0	0	0	0	0	0	0	143,491	0	0	0
1525910	CARMEL	IN		06/02/2017		715,934	0	0	0	0	0	0	0	37,848	0	0	0
1525918	FORT WAYNE	IN		06/29/2017		3,527,915	0	0	0	0	0	0	0	211,354	0	0	0
1525930	BATESVILLE	IN		07/27/2017		2,440,832	0	0	0	0	0	0	0	143,466	0	0	0
1525958	FT. WAYNE	IN		11/16/2017		2,947,337	0	0	0	0	0	0	0	80,856	0	0	0

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1625524	WEST DES MOINES	IA		09/26/2011		1,058,636	0	0	0	0	0	0	0	65,338	0	0	0
1726064	WITCHITA	KS		04/09/2019		4,472,419	0	0	0	0	0	0	0	103,192	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		842,716	0	0	0	0	0	0	0	83,572	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		1,717,710	0	0	0	0	0	0	0	528,188	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,197,885	0	0	0	0	0	0	0	81,298	0	0	0
1825624	LEXINGTON	KY		05/17/2013		1,326,697	0	0	0	0	0	0	0	358,035	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		1,267,685	0	0	0	0	0	0	0	143,531	0	0	0
1825709	LEXINGTON	KY		10/10/2014		1,492,400	0	0	0	0	0	0	0	285,672	0	0	0
1825723	LEXINGTON	KY		12/16/2014		2,709,647	0	0	0	0	0	0	0	29,049	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,430,676	0	0	0	0	0	0	0	64,183	0	0	0
1825866	LEXINGTON	KY		11/21/2016		4,478,975	0	0	0	0	0	0	0	139,152	0	0	0
1825913	CRESTWOOD	KY		06/13/2017		2,422,493	0	0	0	0	0	0	0	146,313	0	0	0
1825956	LOUISVILLE	KY		11/10/2017		2,073,047	0	0	0	0	0	0	0	121,123	0	0	0
1826051	HEBRON	KY		02/20/2019		1,622,270	0	0	0	0	0	0	0	31,899	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		511,157	0	0	0	0	0	0	0	104,044	0	0	0
2025968	LEWISTON	ME		12/20/2017		1,444,949	0	0	0	0	0	0	0	83,055	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		2,151,121	0	0	0	0	0	0	0	322,386	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,259,489	0	0	0	0	0	0	0	128,716	0	0	0
2125731	FULTON	MD		12/22/2014		1,201,033	0	0	0	0	0	0	0	97,124	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,392,589	0	0	0	0	0	0	0	65,073	0	0	0
2125949	BELTSVILLE	MD		10/13/2017		6,586,804	0	0	0	0	0	0	0	212,091	0	0	0
2126062	ANNAPOLIS	MD		03/29/2019		1,925,645	0	0	0	0	0	0	0	86,629	0	0	0
2225747	SPENCER	MA		04/07/2015		787,627	0	0	0	0	0	0	0	389,721	0	0	0
2225971	SPENCER	MA		01/04/2018		952,785	0	0	0	0	0	0	0	17,261	0	0	0
2325533	WYOMING	MI		10/26/2011		1,129,706	0	0	0	0	0	0	0	102,483	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		744,183	0	0	0	0	0	0	0	216,295	0	0	0
2325609	CLARKSTON	MI		03/28/2013		943,833	0	0	0	0	0	0	0	176,760	0	0	0
2325619	EAST LANSING	MI		05/07/2013		1,101,038	0	0	0	0	0	0	0	58,199	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		2,923,034	0	0	0	0	0	0	0	287,407	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		2,806,790	0	0	0	0	0	0	0	114,901	0	0	0
2325681	LANSING	MI		04/16/2014		2,139,515	0	0	0	0	0	0	0	181,654	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		2,309,324	0	0	0	0	0	0	0	84,885	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		2,575,019	0	0	0	0	0	0	0	282,291	0	0	0
2325844	NOVI	MI		07/26/2016		4,139,420	0	0	0	0	0	0	0	282,090	0	0	0
2325899	CLINTON TOWNSHIP	MI		04/04/2017		1,788,310	0	0	0	0	0	0	0	89,042	0	0	0
2325954	LAKE ORION	MI		11/09/2017		936,239	0	0	0	0	0	0	0	34,157	0	0	0
2325985	MADISON HEIGHTS	MI		03/29/2018		3,951,770	0	0	0	0	0	0	0	221,732	0	0	0
2326009	SHELBY TOWNSHIP	MI		07/12/2018		2,603,483	0	0	0	0	0	0	0	194,781	0	0	0
2326012	SHELBY TOWNSHIP	MI		07/25/2018		3,188,350	0	0	0	0	0	0	0	168,043	0	0	0
2326032	SOUTHGATE	MI		10/30/2018		1,351,529	0	0	0	0	0	0	0	95,704	0	0	0
2326131	STERLING HEIGHTS	MI		02/28/2020		0	0	0	0	0	0	0	0	95,431	0	0	0
2326134	ROYAL OAK	MI		03/13/2020		0	0	0	0	0	0	0	0	21,769	0	0	0

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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
2425314	VADNAIS HEIGHTS	MN		04/09/2007.		1,371,654	0	0	0	0	0	0	0	207,702	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011.		2,510,527	0	0	0	0	0	0	0	477,135	0	0	0
2425578	ST CLOUD	MN		10/15/2012.		1,442,913	0	0	0	0	0	0	0	65,058	0	0	0
2425638	MINNETONKA	MN		07/16/2013.		1,868,139	0	0	0	0	0	0	0	298,831	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015.		1,776,945	0	0	0	0	0	0	0	56,314	0	0	0
2425858	VADNAIS HEIGHTS	MN		09/29/2016.		742,189	0	0	0	0	0	0	0	72,211	0	0	0
2426159	BROOKLYN PARK	MN		10/29/2020.		0	0	0	0	0	0	0	0	40,814	0	0	0
2525927	OLIVE BRANCH	MS		07/14/2017.		1,225,276	0	0	0	0	0	0	0	73,686	0	0	0
2625625	ST LOUIS	MO		05/24/2013.		1,948,689	0	0	0	0	0	0	0	191,605	0	0	0
2725476	KALISPELL	MT		11/23/2010.		1,560,323	0	0	0	0	0	0	0	270,091	0	0	0
2925245	LAS VEGAS	NV		06/20/2006.		374,864	0	0	0	0	0	0	0	232,557	0	0	0
2925798	LAS VEGAS	NV		11/18/2015.		2,215,136	0	0	0	0	0	0	0	238,285	0	0	0
2925950	LAS VEGAS	NV		10/24/2017.		3,898,781	0	0	0	0	0	0	0	103,056	0	0	0
2925951	LAS VEGAS	NV		10/24/2017.		1,949,390	0	0	0	0	0	0	0	51,528	0	0	0
3125306	OAKLAND	NJ		03/01/2007.		691,879	0	0	0	0	0	0	0	295,454	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012.		1,308,303	0	0	0	0	0	0	0	146,872	0	0	0
3125603	KEARNY	NJ		02/13/2013.		2,221,882	0	0	0	0	0	0	0	121,329	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013.		730,235	0	0	0	0	0	0	0	49,423	0	0	0
3125862	WILLINGBORO	NJ		10/12/2016.		1,335,986	0	0	0	0	0	0	0	96,937	0	0	0
3125889	BARRINGTON	NJ		02/28/2017.		2,285,154	0	0	0	0	0	0	0	272,744	0	0	0
3125996	WILLINGBORO	NJ		05/11/2018.		5,242,443	0	0	0	0	0	0	0	603,758	0	0	0
3225788	ALBUQUERQUE	NM		09/03/2015.		3,294,998	0	0	0	0	0	0	0	166,958	0	0	0
3325219	CLAY	NY		12/01/2010.		1,192,148	0	0	0	0	0	0	0	159,836	0	0	0
3325538	LATHAM	NY		11/28/2011.		1,809,803	0	0	0	0	0	0	0	109,572	0	0	0
3325794	WEST ISLIP	NY		10/14/2015.		1,781,178	0	0	0	0	0	0	0	274,099	0	0	0
3326070	COMMACK	NY		04/23/2019.		982,508	0	0	0	0	0	0	0	23,231	0	0	0
3425105	MATTHEWS	NC		11/08/2004.		394,019	0	0	0	0	0	0	0	69,367	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004.		405,017	0	0	0	0	0	0	0	70,939	0	0	0
3425474	GRAHAM	NC		11/17/2010.		1,207,343	0	0	0	0	0	0	0	52,924	0	0	0
3425482	CARRBORO	NC		12/20/2010.		2,573,903	0	0	0	0	0	0	0	348,431	0	0	0
3425529	GREENSBORO	NC		09/29/2011.		648,133	0	0	0	0	0	0	0	217,374	0	0	0
3425579	DURHAM	NC		10/19/2012.		1,636,776	0	0	0	0	0	0	0	54,751	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012.		2,164,500	0	0	0	0	0	0	0	227,869	0	0	0
3425591	MONROE	NC		12/18/2012.		1,193,537	0	0	0	0	0	0	0	95,729	0	0	0
3425594	MOORESVILLE	NC		12/21/2012.		2,072,505	0	0	0	0	0	0	0	454,572	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013.		3,114,565	0	0	0	0	0	0	0	152,409	0	0	0
3425751	FAYETTEVILLE	NC		05/01/2015.		1,142,921	0	0	0	0	0	0	0	344,195	0	0	0
3425754	CONCORD	NC		05/07/2015.		3,370,228	0	0	0	0	0	0	0	170,431	0	0	0
3425768	KERNERSVILLE	NC		06/18/2015.		3,129,304	0	0	0	0	0	0	0	144,747	0	0	0
3425875	RALEIGH	NC		12/22/2016.		745,414	0	0	0	0	0	0	0	93,796	0	0	0
3426078	SUNSET BEACH	NC		06/06/2019.		1,258,236	0	0	0	0	0	0	0	56,453	0	0	0
3426080	WILMINGTON	NC		06/13/2019.		5,233,118	0	0	0	0	0	0	0	166,010	0	0	0
3426081	FAYETTEVILLE	NC		06/20/2019.		1,001,012	0	0	0	0	0	0	0	44,911	0	0	0

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3426147	GREENSBORO	NC		08/14/2020		0	0	0	0	0	0	0	0	52,497	0	0	0
3625130	VANDALIA	OH		03/29/2005		106,827	0	0	0	0	0	0	0	80,063	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		555,639	0	0	0	0	0	0	0	78,193	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		291,595	0	0	0	0	0	0	0	191,117	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,043,698	0	0	0	0	0	0	0	168,766	0	0	0
3625484	WESTLAKE	OH		12/27/2010		1,059,091	0	0	0	0	0	0	0	392,277	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		2,135,787	0	0	0	0	0	0	0	179,529	0	0	0
3625566	COLUMBUS	OH		07/13/2012		1,013,838	0	0	0	0	0	0	0	366,062	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		2,770,390	0	0	0	0	0	0	0	149,995	0	0	0
3625626	WESTLAKE	OH		05/29/2013		1,367,527	0	0	0	0	0	0	0	133,950	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		22,481,869	0	0	0	0	0	0	0	806,602	0	0	0
3625680	HUDSON	OH		03/21/2014		1,222,873	0	0	0	0	0	0	0	73,295	0	0	0
3625688	MASON	OH		06/09/2014		1,685,193	0	0	0	0	0	0	0	142,420	0	0	0
3625764	DAYTON	OH		06/10/2015		2,982,958	0	0	0	0	0	0	0	231,063	0	0	0
3625773	MASON	OH		07/09/2015		1,774,217	0	0	0	0	0	0	0	135,248	0	0	0
3625786	PERRYSBURG	OH		08/27/2015		1,840,967	0	0	0	0	0	0	0	174,777	0	0	0
3625835	DAYTON	OH		06/17/2016		965,767	0	0	0	0	0	0	0	74,823	0	0	0
3625845	WELLINGTON	OH		08/02/2016		4,678,057	0	0	0	0	0	0	0	193,090	0	0	0
3625850	MORAINE	OH		09/09/2016		1,158,552	0	0	0	0	0	0	0	48,651	0	0	0
3625851	SPRINGBORO	OH		09/09/2016		1,158,552	0	0	0	0	0	0	0	48,651	0	0	0
3625883	CINCINNATI	OH		01/19/2017		1,966,927	0	0	0	0	0	0	0	127,146	0	0	0
3625886	MENTOR	OH		02/07/2017		3,086,039	0	0	0	0	0	0	0	121,275	0	0	0
3625909	COLUMBUS	OH		05/16/2017		943,502	0	0	0	0	0	0	0	110,022	0	0	0
3625922	BLUE ASH	OH		07/07/2017		20,820,854	0	0	0	0	0	0	0	566,155	0	0	0
3625933	GAHANNA	OH		08/08/2017		1,785,563	0	0	0	0	0	0	0	62,610	0	0	0
3625961	HILLIARD	OH		11/29/2017		3,456,032	0	0	0	0	0	0	0	97,024	0	0	0
3625986	HILLIARD	OH		03/29/2018		4,922,153	0	0	0	0	0	0	0	176,961	0	0	0
3625992	MENTOR	OH		05/02/2018		1,907,724	0	0	0	0	0	0	0	65,344	0	0	0
3626018	ELYRIA	OH		08/07/2018		7,024,949	0	0	0	0	0	0	0	232,669	0	0	0
3626019	ELYRIA	OH		08/07/2018		899,702	0	0	0	0	0	0	0	84,702	0	0	0
3626024	WORTHINGTON	OH		08/31/2018		2,768,881	0	0	0	0	0	0	0	67,031	0	0	0
3626037	VANDALIA	OH		12/06/2018		4,182,352	0	0	0	0	0	0	0	134,617	0	0	0
3626040	MIAMISBURG	OH		12/13/2018		4,181,705	0	0	0	0	0	0	0	112,658	0	0	0
3626041	LORAIN	OH		12/14/2018		1,650,187	0	0	0	0	0	0	0	114,237	0	0	0
3626045	ONTARIO	OH		12/20/2018		2,873,430	0	0	0	0	0	0	0	144,772	0	0	0
3626059	FAIRBORN	OH		03/21/2019		707,690	0	0	0	0	0	0	0	34,866	0	0	0
3626125	COLUMBUS	OH		12/20/2019		1,800,000	0	0	0	0	0	0	0	81,820	0	0	0
3626132	VANDALIA	OH		03/12/2020		0	0	0	0	0	0	0	0	138,747	0	0	0
3626139	COLUMBUS	OH		04/14/2020		0	0	0	0	0	0	0	0	19,015	0	0	0
3626143	NEW ALBANY	OH		06/03/2020		0	0	0	0	0	0	0	0	30,096	0	0	0
3626148	SPRINGBORO	OH		09/17/2020		0	0	0	0	0	0	0	0	39,879	0	0	0
3626155	FRANKLIN	OH		10/07/2020		0	0	0	0	0	0	0	0	8,651	0	0	0

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3725792	TULSA	OK		09/29/2015.		2,518,351	0	0	0	0	0	0	0	75,606	0	0	0
3725834	OKLAHOMA CITY	OK		06/15/2016.		775,076	0	0	0	0	0	0	0	104,644	0	0	0
3726011	DUNCAN	OK		07/24/2018.		3,073,028	0	0	0	0	0	0	0	220,801	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010.		923,135	0	0	0	0	0	0	0	76,632	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011.		3,577,471	0	0	0	0	0	0	0	91,077	0	0	0
3825692	SALEM	OR		07/25/2014.		1,291,064	0	0	0	0	0	0	0	256,763	0	0	0
3825787	FLORENCE	OR		08/31/2015.		623,124	0	0	0	0	0	0	0	98,365	0	0	0
3825842	TUALATIN	OR		07/14/2016.		2,868,740	0	0	0	0	0	0	0	122,318	0	0	0
3825869	SALEM	OR		12/02/2016.		1,491,681	0	0	0	0	0	0	0	96,270	0	0	0
3825915	MCMINNVILLE	OR		06/23/2017.		2,417,132	0	0	0	0	0	0	0	92,758	0	0	0
3825967	PORTLAND	OR		12/20/2017.		1,357,666	0	0	0	0	0	0	0	79,042	0	0	0
3826039	PORTLAND	OR		12/12/2018.		1,914,525	0	0	0	0	0	0	0	97,615	0	0	0
3826142	MCMINNVILLE	OR		05/28/2020.		0	0	0	0	0	0	0	0	116,346	0	0	0
3826144	OREGON CITY	OR		06/08/2020.		0	0	0	0	0	0	0	0	34,087	0	0	0
3925757	LANGHORNE	PA		05/15/2015.		630,961	0	0	0	0	0	0	0	204,157	0	0	0
3925776	MERCER	PA		07/15/2015.		1,118,528	0	0	0	0	0	0	0	85,265	0	0	0
3925908	ASTON TOWNSHIP	PA		05/12/2017.		1,782,994	0	0	0	0	0	0	0	136,816	0	0	0
3925926	DOYLESTOWN	PA		07/14/2017.		1,238,528	0	0	0	0	0	0	0	74,493	0	0	0
3925976	CRANBERRY TOWNSHIP	PA		02/01/2018.		6,033,785	0	0	0	0	0	0	0	154,392	0	0	0
3926013	PITTSBURGH	PA		07/26/2018.		5,471,041	0	0	0	0	0	0	0	181,997	0	0	0
3926079	BLOOMSBURG	PA		06/13/2019.		1,961,887	0	0	0	0	0	0	0	443,492	0	0	0
3926101	PITTSBURGH	PA		08/28/2019.		3,285,145	0	0	0	0	0	0	0	163,714	0	0	0
4124976	LEXINGTON	SC		01/14/2003.		350,581	0	0	0	0	0	0	0	102,182	0	0	0
4125556	ROCK HILL	SC		05/17/2012.		3,509,136	0	0	0	0	0	0	0	260,724	0	0	0
4125576	SPARTANBURG	SC		10/05/2012.		1,711,520	0	0	0	0	0	0	0	138,459	0	0	0
4125712	ROCK HILL	SC		10/23/2014.		1,323,201	0	0	0	0	0	0	0	80,306	0	0	0
4125782	FLORENCE	SC		07/30/2015.		4,101,724	0	0	0	0	0	0	0	309,693	0	0	0
4125797	LEXINGTON	SC		11/10/2015.		871,555	0	0	0	0	0	0	0	63,461	0	0	0
4125896	PAWLEY'S ISLAND	SC		03/29/2017.		1,005,904	0	0	0	0	0	0	0	28,664	0	0	0
4125979	PAWLEYS ISLAND	SC		02/26/2018.		6,599,734	0	0	0	0	0	0	0	242,700	0	0	0
4126140	GREER	SC		04/28/2020.		0	0	0	0	0	0	0	0	360,123	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003.		399,967	0	0	0	0	0	0	0	110,404	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012.		1,465,029	0	0	0	0	0	0	0	157,618	0	0	0
4325739	NASHVILLE	TN		02/25/2015.		1,429,789	0	0	0	0	0	0	0	250,893	0	0	0
4325820	KNOXVILLE	TN		03/23/2016.		473,145	0	0	0	0	0	0	0	67,469	0	0	0
4326090	COLUMBIA	TN		07/30/2019.		17,869,349	0	0	0	0	0	0	0	403,938	0	0	0
4425173	EL PASO	TX		09/28/2005.		199,959	0	0	0	0	0	0	0	179,600	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006.		856,699	0	0	0	0	0	0	0	99,659	0	0	0
4425327	AUSTIN	TX		06/11/2007.		1,649,308	0	0	0	0	0	0	0	103,318	0	0	0
4425405	HOUSTON	TX		07/10/2008.		711,758	0	0	0	0	0	0	0	80,933	0	0	0
4425421	HOUSTON	TX		10/15/2008.		5,917,279	0	0	0	0	0	0	0	314,936	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010.		163,704	0	0	0	0	0	0	0	140,049	0	0	0
4425463	EL PASO	TX		09/16/2010.		994,602	0	0	0	0	0	0	0	109,313	0	0	0

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4425464	SAN ANTONIO	TX		10/05/2010.		1,563,016	0	0	0	0	0	0	0	376,264	0	0	0
4425478	EL PASO	TX		12/06/2010.		1,429,353	0	0	0	0	0	0	0	150,489	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012.		2,434,138	0	0	0	0	0	0	0	200,117	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013.		1,082,896	0	0	0	0	0	0	0	79,940	0	0	0
4425633	KATY	TX		06/26/2013.		1,631,503	0	0	0	0	0	0	0	159,342	0	0	0
4425652	CONROE	TX		09/30/2013.		837,754	0	0	0	0	0	0	0	42,989	0	0	0
4425660	EL PASO	TX		10/31/2013.		1,309,502	0	0	0	0	0	0	0	91,482	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013.		5,168,816	0	0	0	0	0	0	0	346,076	0	0	0
4425670	CARROLLTON	TX		12/23/2013.		3,166,723	0	0	0	0	0	0	0	260,210	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014.		2,396,595	0	0	0	0	0	0	0	116,455	0	0	0
4425713	KERRVILLE	TX		10/27/2014.		3,256,721	0	0	0	0	0	0	0	104,972	0	0	0
4425779	AUSTIN	TX		07/27/2015.		892,098	0	0	0	0	0	0	0	40,804	0	0	0
4425799	HOUSTON	TX		11/19/2015.		969,842	0	0	0	0	0	0	0	70,796	0	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015.		1,592,284	0	0	0	0	0	0	0	115,278	0	0	0
4425833	SAN ANTONIO	TX		06/09/2016.		1,816,693	0	0	0	0	0	0	0	185,501	0	0	0
4425840	SAN ANTONIO	TX		07/08/2016.		2,000,488	0	0	0	0	0	0	0	164,728	0	0	0
4425847	LAREDO	TX		08/24/2016.		4,078,543	0	0	0	0	0	0	0	114,681	0	0	0
4425857	HUMBLE	TX		09/28/2016.		877,443	0	0	0	0	0	0	0	59,183	0	0	0
4425868	KINGSVILLE	TX		11/30/2016.		3,399,072	0	0	0	0	0	0	0	188,403	0	0	0
4425892	SAN ANTONIO	TX		03/09/2017.		1,111,772	0	0	0	0	0	0	0	68,589	0	0	0
4425893	AUSTIN	TX		03/15/2017.		3,188,956	0	0	0	0	0	0	0	94,148	0	0	0
4425906	SAN ANTONIO	TX		05/11/2017.		2,662,284	0	0	0	0	0	0	0	76,631	0	0	0
4425912	CORPUS CHRISTI	TX		06/09/2017.		1,591,918	0	0	0	0	0	0	0	181,592	0	0	0
4425948	LAREDO	TX		10/10/2017.		6,321,295	0	0	0	0	0	0	0	184,846	0	0	0
4425973	LEWISVILLE	TX		01/18/2018.		1,088,866	0	0	0	0	0	0	0	64,137	0	0	0
4425993	HOUSTON	TX		05/08/2018.		1,526,129	0	0	0	0	0	0	0	52,308	0	0	0
4425995	CORPUS CHRISTI	TX		05/10/2018.		3,142,369	0	0	0	0	0	0	0	82,911	0	0	0
4426002	HOUSTON	TX		06/20/2018.		2,962,321	0	0	0	0	0	0	0	158,983	0	0	0
4426007	PLANO	TX		07/11/2018.		1,897,291	0	0	0	0	0	0	0	101,199	0	0	0
4426035	EL PASO	TX		11/29/2018.		7,751,749	0	0	0	0	0	0	0	292,417	0	0	0
4426047	SAN ANTONIO	TX		01/24/2019.		3,705,649	0	0	0	0	0	0	0	88,326	0	0	0
4426048	SAN ANTONIO	TX		02/14/2019.		4,344,762	0	0	0	0	0	0	0	161,044	0	0	0
4426052	SAN ANTONIO	TX		02/21/2019.		1,934,913	0	0	0	0	0	0	0	62,691	0	0	0
4426071	DALLAS	TX		04/26/2019.		1,347,979	0	0	0	0	0	0	0	158,667	0	0	0
4426105	SAN ANTONIO	TX		09/18/2019.		1,735,897	0	0	0	0	0	0	0	64,675	0	0	0
4426107	BOERNE	TX		09/24/2019.		1,904,396	0	0	0	0	0	0	0	95,847	0	0	0
4426114	EL PASO	TX		11/05/2019.		5,450,000	0	0	0	0	0	0	0	129,574	0	0	0
4426120	AUSTIN	TX		12/10/2019.		2,275,000	0	0	0	0	0	0	0	113,246	0	0	0
4426135	SAN ANTONIO	TX		03/23/2020.		0	0	0	0	0	0	0	0	47,693	0	0	0
4426137	SAN MARCOS	TX		04/02/2020.		0	0	0	0	0	0	0	0	200,657	0	0	0
4426145	AUSTIN	TX		06/18/2020.		0	0	0	0	0	0	0	0	69,056	0	0	0
4426157	LEAGUE CITY	TX		10/16/2020.		0	0	0	0	0	0	0	0	15,694	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4525762	MURRAY	UT		05/29/2015		929,478	0	0	0	0	0	0	0	159,952	0	0	0
4526004	ST. GEORGE	UT		06/22/2018		2,201,229	0	0	0	0	0	0	0	444,700	0	0	0
4526113	LINDON	UT		10/28/2019		998,054	0	0	0	0	0	0	0	23,860	0	0	0
4625460	BARRE	VT		08/26/2010		534,598	0	0	0	0	0	0	0	480,038	0	0	0
4725354	DALE CITY	VA		10/29/2007		782,790	0	0	0	0	0	0	0	58,289	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,060,845	0	0	0	0	0	0	0	88,474	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,457,117	0	0	0	0	0	0	0	115,212	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,237,149	0	0	0	0	0	0	0	71,924	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		2,938,547	0	0	0	0	0	0	0	129,215	0	0	0
4725693	GREAT FALLS	VA		07/29/2014		3,540,960	0	0	0	0	0	0	0	174,478	0	0	0
4725702	RICHMOND	VA		09/18/2014		2,442,884	0	0	0	0	0	0	0	110,854	0	0	0
4725705	RICHMOND	VA		09/30/2014		708,541	0	0	0	0	0	0	0	135,242	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014		2,077,267	0	0	0	0	0	0	0	167,205	0	0	0
4725865	RICHMOND	VA		11/21/2016		1,158,289	0	0	0	0	0	0	0	176,087	0	0	0
4726006	CHESTER	VA		06/28/2018		4,747,527	0	0	0	0	0	0	0	162,604	0	0	0
4726075	HAMPTON	VA		05/03/2019		3,790,587	0	0	0	0	0	0	0	122,997	0	0	0
4726121	NORFOLK	VA		12/10/2019		3,355,000	0	0	0	0	0	0	0	67,258	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		2,200,709	0	0	0	0	0	0	0	349,340	0	0	0
4825636	VANCOUVER	WA		06/27/2013		956,415	0	0	0	0	0	0	0	17,750	0	0	0
4825710	NEWCASTLE	WA		10/21/2014		4,100,881	0	0	0	0	0	0	0	133,844	0	0	0
4825717	RENTON	WA		11/14/2014		2,402,710	0	0	0	0	0	0	0	113,905	0	0	0
4825760	SPOKANE	WA		05/21/2015		4,549,837	0	0	0	0	0	0	0	211,998	0	0	0
4825825	BELLINGHAM	WA		04/28/2016		1,564,917	0	0	0	0	0	0	0	88,140	0	0	0
4825826	VANCOUVER	WA		04/28/2016		782,658	0	0	0	0	0	0	0	43,863	0	0	0
4826118	KIRKLAND	WA		11/21/2019		1,350,000	0	0	0	0	0	0	0	112,579	0	0	0
4926038	BRIDGEPORT	WV		12/10/2018		3,739,296	0	0	0	0	0	0	0	155,305	0	0	0
5025877	MILWAUKEE	WI		12/28/2016		2,333,087	0	0	0	0	0	0	0	154,195	0	0	0
5025947	MENOMONEE FALLS	WI		10/05/2017		9,126,764	0	0	0	0	0	0	0	841,205	0	0	0
5025994	MILWAUKEE	WI		05/10/2018		9,914,573	0	0	0	0	0	0	0	485,093	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		427,086	0	0	0	0	0	0	0	177,498	0	0	0
5325494	SEDALIA	MO		04/07/2011		492,602	0	0	0	0	0	0	0	17,249	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		679,735	0	0	0	0	0	0	0	90,765	0	0	0
5325613	MANCHESTER	NH		04/17/2013		1,454,420	0	0	0	0	0	0	0	180,867	0	0	0
5325965	LUBBOCK	TX		12/19/2017		5,941,004	0	0	0	0	0	0	0	201,773	0	0	0
5326017	MILLEDGEVILLE	GA		08/06/2018		4,991,398	0	0	0	0	0	0	0	843,848	0	0	0
5326116	VIRGINIA BEACH	VA		11/13/2019		10,465,000	0	0	0	0	0	0	0	526,451	0	0	0
5326128	COLUMBIA	SC		12/20/2019		5,500,000	0	0	0	0	0	0	0	436,396	0	0	0
5326151	CARTERSVILLE	GA		09/21/2020		0	0	0	0	0	0	0	0	58,614	0	0	0
0299999. Total - Mortgages With Partial Repayments						930,631,556	0	0	0	0	0	0	0	63,161,000	0	0	0
0599999. Total Mortgages						963,133,003	0	0	0	0	0	0	29,062,498	92,223,498	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Mineral Rights - Unaffiliated																			
	BEAVER COUNTY, OK MINERAL RIGHTS		BEAVER COUNTY...	OK	BEAVER COUNTY, OK MINERAL RIGHTS	0.	01/01/1932	0	0	0	0	0	0	0	0	0	111	0	0.000
	HARPER COUNTY, OK MINERAL RIGHTS		HARPER COUNTY...	OK	HARPER COUNTY, OK MINERAL RIGHTS	0.	01/01/1932	0	0	0	0	0	0	0	0	0	0	0	0.000
	NOWATA COUNTY, OK MINERAL RIGHTS		NOWATA COUNTY..	OK	NOWATA COUNTY, OK MINERAL RIGHTS	0.	01/01/1932	0	0	0	0	0	0	0	0	0	31	0	0.000
0599999. Total - Mineral Rights - Unaffiliated									0	0	0	0	0	0	0	0	142	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
46332# 12 4	IRONWOOD MEZZANINE FUND IV-B LP		WILMINGTON	DE	IRONWOOD MEZZANINE MANAGEMENT IV LLC	2.D	01/01/2018	2	5,557,005	5,557,005	5,557,005	(1,257,692)	0	0	0	0	1,139,591	8,269,753	3.540
1799999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Desig Not Assigned - Unaffiliated									5,557,005	5,557,005	5,557,005	(1,257,692)	0	0	0	0	1,139,591	8,269,753	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																			
86773# 10 0	SUNRISE CAPTIVE RE, LLC		CINCINNATI	OH	THE OHIO NATIONAL LIFE INSURANCE CO..	0.	12/312018	0	305,904,350	342,719,979	342,719,979	2,918,451	0	0	0	0	0	0	100.000
099999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliate									305,904,350	342,719,979	342,719,979	2,918,451	0	0	0	0	0	0	XXX
Surplus Debentures - Unaffiliated																			
30958Q AA 9	FARMERS EXCHANGE CAP III 144A				FARMERS EXCHANGE CAP III 144A	2.A FE	03/13/2018	0	5,242,480	6,158,400	5,143,525	0	(81,189)	0	0	0	272,700	0	0.000
309601 AE 2	FARMERS INS EXCH 144A				FARMERS INS EXCH 144A	2.A FE	10/12/2017	0	3,518,025	3,776,920	3,474,860	0	(41,924)	0	0	0	166,145	0	0.000
401378 AB 0	GUARDIAN LIFE INSURANCE 144A				GUARDIAN LIFE INSURANCE 144A	1.D FE	04/18/2018	0	979,936	1,235,828	978,979	0	(390)	0	0	0	45,094	0	0.000
575767 AJ 7	MASS MUTUAL LIFE 144A				MASS MUTUAL LIFE 144A	1.D FE	10/19/2018	0	3,798,480	4,515,105	3,782,164	0	(7,744)	0	0	0	188,125	0	0.000
638671 AJ 6	NATIONWIDE MUTUAL INSURANCE 144A				NATIONWIDE MUTUAL INSURANCE 144A	1.G FE	12/03/2008	0	3,289,504	3,249,415	3,249,870	0	40	0	0	0	101,759	0	0.000
64952G AT 5	NEW YORK LIFE INSURANCE 144A				NEW YORK LIFE INSURANCE 144A	1.C FE	04/08/2020	0	1,987,780	2,392,460	1,988,008	0	228	0	0	0	43,958	0	0.000
668138 AA 8	NORTHWESTERN MUTUAL LIFE 144A				NORTHWESTERN MUTUAL LIFE 144A	1.C FE	01/14/2020	0	10,212,380	11,798,000	10,215,405	0	(5,236)	0	0	0	385,000	0	0.000
668138 AC 4	NORTHWESTERN MUTUAL LIFE 144A				NORTHWESTERN MUTUAL LIFE 144A	1.C FE	09/12/2019	0	6,963,250	8,142,610	6,963,853	0	458	0	0	0	260,799	0	0.000
707567 AA 1	PENN MUTUAL LIFE INSURANCE CO 144A				PENN MUTUAL LIFE INSURANCE CO 144A	1.F FE	12/31/2013	0	7,670,550	8,992,550	7,515,041	0	(24,700)	0	0	0	465,500	0	0.000
878091 BF 3	TEACHERS INSUR & ANNUITY 144A				TEACHERS INSUR & ANNUITY 144A	1.D FE	12/10/2019	0	8,472,800	10,020,880	8,461,028	0	(10,871)	0	0	0	341,600	0	0.000
878091 BG 1	TEACHERS INSUR & ANNUITY 144A				TEACHERS INSUR & ANNUITY 144A	1.D FE	05/04/2020	0	4,993,350	5,448,600	4,993,466	0	116	0	0	0	86,167	0	0.000
905641 AA 4	UNION CENTRAL LIFE 144A				UNION CENTRAL LIFE 144A	1.G FE	12/16/2020	0	8,430,188	11,659,344	9,132,753	0	104,306	0	0	0	410,000	0	0.000
2799999. Total - Surplus Debentures - Unaffiliated									65,558,723	77,390,112	65,898,952	0	(66,906)	0	0	0	2,766,847	0	XXX
Surplus Debentures - Affiliated																			
61411* AB 1	MONTGOMERY RE INC SURPLUS NOTE		BURLINGTON	VT	MONTGOMERY RE, INCORPORATED	2.B FE	06/14/2012	0	75,000,000	75,615,000	75,000,000	0	0	0	0	0	5,156,250	0	100.000
2899999. Total - Surplus Debentures - Affiliated									75,000,000	75,615,000	75,000,000	0	0	0	0	0	5,156,250	0	XXX
4899999. Subtotal - Unaffiliated									71,115,728	82,947,117	71,455,957	(1,257,692)	(66,906)	0	0	0	3,906,580	8,269,753	XXX
4999999. Subtotal - Affiliated									380,904,350	418,334,979	417,719,979	2,918,451	0	0	0	0	5,156,250	0	XXX
5099999. Totals									452,020,078	501,282,096	489,175,936	1,660,759	(66,906)	0	0	0	9,062,830	8,269,753	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	19,167,266	1D	18,215,637	1E	0
1F	7,515,041	1G	12,382,623						
2A	8,618,385	2B	75,000,000	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										
46332# 12 4	IRONWOOD MEZZANINE FUND IV-B LP	WILMINGTON	DE		01/01/2018.	2	0	2,029,952	0	3.540
1799999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated							0	2,029,952	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated										
86773# 10 0	SUNRISE CAPTIVE RE, LLC	CINCINNATI	OH	THE OHIO NATIONAL LIFE INSURANCE CO	12/31/2018.	0	0	168,500,000	0	100.000
2099999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated							0	168,500,000	0	XXX
Surplus Debentures - Unaffiliated										
30958Q AA 9	FARMERS EXCHANGE CAP III 144A			FARMERS EXCHANGE CAP III 144A	03/13/2018.	0	5,224,714	0	0	0.000
309601 AE 2	FARMERS INS EXCH 144A			FARMERS INS EXCH 144A	10/12/2017.	0	3,516,785	0	0	0.000
401378 AB 0	GUARDIAN LIFE INSURANCE 144A			GUARDIAN LIFE INSURANCE 144A	04/18/2018.	0	979,368	0	0	0.000
575767 AJ 7	MASS MUTUAL LIFE 144A			MASS MUTUAL LIFE 144A	10/19/2018.	0	3,789,908	0	0	0.000
638671 AJ 6	NATIONWIDE MUTUAL INSURANCE 144A			NATIONWIDE MUTUAL INSURANCE 144A	12/03/2008.	0	3,249,830	0	0	0.000
64952G AT 5	NEW YORK LIFE INSURANCE 144A			NEW YORK LIFE INSURANCE 144A	04/08/2020.	0	1,987,780	0	0	0.000
668138 AA 8	NORTHWESTERN MUTUAL LIFE 144A			NORTHWESTERN MUTUAL LIFE 144A	01/14/2020.	0	10,220,641	0	0	0.000
668138 AC 4	NORTHWESTERN MUTUAL LIFE 144A			NORTHWESTERN MUTUAL LIFE 144A	09/12/2019.	0	6,963,395	0	0	0.000
707567 AA 1	PENN MUTUAL LIFE INSURANCE CO 144A			PENN MUTUAL LIFE INSURANCE CO 144A	12/31/2013.	0	7,539,740	0	0	0.000
878091 BF 3	TEACHERS INSUR & ANNUITY 144A			TEACHERS INSUR & ANNUITY 144A	12/10/2019.	0	8,471,898	0	0	0.000
878091 BG 1	TEACHERS INSUR & ANNUITY 144A			TEACHERS INSUR & ANNUITY 144A	05/04/2020.	0	4,993,350	0	0	0.000
905641 AA 4	UNION CENTRAL LIFE 144A			UNION CENTRAL LIFE 144A	12/16/2020.	0	9,028,447	0	0	0.000
2799999. Total - Surplus Debentures - Unaffiliated							65,965,856	0	0	XXX
4899999. Subtotal - Unaffiliated							65,965,856	2,029,952	0	XXX
4999999. Subtotal - Affiliated							0	168,500,000	0	XXX
5099999. Totals							65,965,856	170,529,952	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																			
46332# 12 4	IRONWOOD MEZZANINE FUND IV-B LP	WILMINGTON	DE	RETURN OF CAPITAL	01/01/2018.	Various	0	0	0	0	0	0	0	572,393	572,393	0	0	0	0
1799999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income -NAIC Desig Not Assigned - Unaffiliated							0	0	0	0	0	0	0	572,393	572,393	0	0	0	0
4899999. Subtotal - Unaffiliated							0	0	0	0	0	0	0	572,393	572,393	0	0	0	0
5099999. Totals							0	0	0	0	0	0	0	572,393	572,393	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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																					
233244 AD 4	US DEPT OF TRANSPORTATION 144A LEASE FXD		..		1.B	10,219,320	105.110	12,613,200	12,000,000	11,985,870	0	14,280	0	0	6.001	6.210	MON	48,008	720,120	06/30/2004.	12/07/2021.
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		..		1.B	2,963,990	115.455	3,422,071	2,963,990	2,963,990	0	0	0	0	4.730	4.777	MON	6,231	140,197	09/09/2010.	06/15/2030.
912810 EQ 7	US TREAS BOND	SD	..		1.A	10,141,300	115.996	9,326,078	8,040,000	8,435,350	0	(139,048)	0	0	6.250	4.260	FA	188,094	502,500	03/28/2017.	08/15/2023.
912810 EQ 7	US TREAS BOND		..		1.A	107,215	115.996	98,597	85,000	89,180	0	(1,470)	0	0	6.250	4.260	FA	1,989	5,313	03/28/2017.	08/15/2023.
912828 V9 8	US TREASURY NOTES	C	..		1.A	1,073,273	110.523	1,215,753	1,100,000	1,081,421	0	2,778	0	0	2.250	2.550	FA	9,264	24,750	01/12/2018.	02/15/2027.
0199999. U.S. Government - Issuer Obligations						24,505,098	XXX	26,675,699	24,188,990	24,555,811	0	(123,460)	0	0	XXX	XXX	XXX	253,586	1,392,880	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
38373V M3 1	GNMA 2002-87 Z		..	4	1.A	3,286,279	104.725	3,519,534	3,360,744	3,336,500	0	3,714	0	0	5.500	5.725	MON	15,403	184,841	11/08/2002.	11/20/2032.
38373X L2 0	GNMA 2002-55 PE	CF	..	4	1.A	1,174,511	99.978	1,130,786	1,131,037	1,138,479	0	(2,365)	0	0	6.000	5.729	MON	5,655	67,862	12/19/2002.	07/20/2032.
38375C BD 1	GNMA 2012-57 DA	CF	..	4	1.A	930,111	115.088	978,133	849,902	863,280	0	(19,643)	0	0	5.368	4.206	MON	3,802	45,760	08/03/2012.	04/20/2042.
38377G S7 5	GNMA 2010-89 PD	CF	..	4	1.A	1,373,558	105.806	1,375,910	1,300,410	1,311,667	0	(8,913)	0	0	4.000	3.189	MON	4,335	52,016	04/16/2014.	07/20/2040.
0299999. U.S. Government - Residential Mortgage-Backed Securities						6,764,459	XXX	7,004,363	6,642,093	6,649,926	0	(27,207)	0	0	XXX	XXX	XXX	29,195	350,479	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
36194N LU 1	GN AU1239	CF	..	4	1.A	4,654,222	106.961	4,953,422	4,631,067	4,647,100	0	(1,581)	0	0	2.850	2.789	MON	10,999	131,985	04/25/2016.	07/01/2033.
36194S PD 4	GN AU4920 GN AU4920	CF	..	4	1.A	5,395,100	108.262	5,735,114	5,297,428	5,363,099	0	(6,886)	0	0	3.020	2.894	MON	7,110	159,982	08/23/2016.	09/15/2041.
36197J ZL 2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147	CF	..	4	1.A	4,506,022	111.464	4,849,823	4,351,017	4,450,986	0	(13,056)	0	0	3.940	3.636	MON	14,286	171,430	01/26/2017.	03/15/2037.
36230M FL 6	GN 752871	CF	..	4	1.A	4,153,365	101.602	4,057,582	3,993,620	4,108,613	0	(7,030)	0	0	3.850	3.451	MON	12,813	153,754	05/21/2014.	07/15/2036.
38373M 2F 6	GNMA 2008-80 IO		..	4	1.A	264,743	8.716	334,117	0	250,487	0	(1,227)	0	0	1.587	21.540	MON	5,071	60,057	11/17/2009.	04/16/2050.
38376G 2H 2	GNMA 2011-92 C	CF	..	4	1.A	4,388,902	104.223	4,635,632	4,447,801	4,430,608	0	13,804	0	0	3.775	3.950	MON	13,994	170,662	12/31/2013.	04/16/2052.
38376G S2 7	GNMA 2011-67 CA	CF	..	4	1.A	43,577	100.840	43,194	42,835	43,668	0	(14)	0	0	4.086	1.492	MON	146	1,713	12/31/2013.	12/16/2051.
38376G S3 5	GNMA 2011-67 D	CF	..	4	1.A	416,830	100.676	416,867	414,068	417,242	0	(59)	0	0	4.086	2.947	MON	1,410	16,559	12/31/2013.	12/16/2051.
38376G U2 4	GNMA 2011-77 D	CF	..	4	1.A	1,428,740	103.406	1,485,627	1,436,693	1,433,359	0	(386)	0	0	4.149	4.229	MON	4,967	59,813	12/31/2013.	10/16/2045.
38376G ZC 7	GNMA 2010-161 C	CF	..	4	1.A	4,349,656	104.156	4,330,158	4,157,377	4,255,001	0	(30,289)	0	0	3.611	2.900	MON	12,511	157,491	05/01/2017.	10/16/2044.
38378N F3 2	GNMA 2014-50 C	CF	..	4	1.A	7,242,813	107.836	7,548,520	7,000,000	7,103,861	0	(35,419)	0	0	3.400	2.992	MON	19,833	238,000	03/26/2015.	02/16/2047.
38378N KA 0	GNMA 2013-173 VB	CF	..	4	1.A	2,270,083	106.365	2,414,573	2,270,083	2,270,083	0	0	0	0	3.500	3.503	MON	6,621	79,453	03/26/2014.	10/16/2033.
38378X 6B 2	GNMA 2015-5 KV	CF	..	4	1.A	4,968,062	109.825	5,415,557	4,931,078	4,947,195	0	(3,537)	0	0	3.250	3.171	MON	13,355	160,260	07/09/2015.	05/16/2042.
0399999. U.S. Government - Commercial Mortgage-Backed Securities						44,082,115	XXX	46,220,186	42,973,067	43,721,302	0	(85,680)	0	0	XXX	XXX	XXX	123,116	1,561,159	XXX	XXX
0599999. Total - U.S. Government						75,351,672	XXX	79,900,248	73,804,150	74,927,039	0	(236,347)	0	0	XXX	XXX	XXX	405,897	3,304,518	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
01026C AD 3	ALABAMA ECON SETTLEMENT AUTH B		..	1	1.G FE	2,110,000	119.084	2,512,672	2,110,000	2,110,000	0	0	0	0	4.263	4.263	MS	26,485	89,949	11/20/2018.	09/15/2032.
01030L DS 1	ALABAMA ST INCENTIVES FING AUT GENERAL		..	2	1.D FE	4,000,000	109.304	4,372,160	4,000,000	4,000,000	0	0	0	0	3.542	3.542	MS	47,227	132,235	09/13/2019.	09/01/2042.
011770 2D 5	STATE OF ALASKA		..	2	1.D FE	1,000,000	104.633	1,046,330	1,000,000	1,000,000	0	0	0	0	3.858	3.858	FA	16,075	38,580	01/16/2013.	08/01/2037.
022555 XE 1	ALVORD CA UNIF SCH DIST SCHOOL DISTRICT		..	2	1.C FE	4,000,000	102.945	4,117,800	4,000,000	4,000,000	0	0	0	0	2.955	2.955	FA	34,147	0	08/28/2020.	08/01/2042.
040484 GK 7	ARIZONA BOARD OF REGENTS UNIV ARIZONA SY		..		1.D FE	1,300,000	108.251	1,407,263	1,300,000	1,300,000	0	0	0	0	3.036	3.036	JD	3,289	39,468	12/20/2012.	06/01/2024.
040507 NB 7	ARIZONA ST HLTH FACS AUTH BANN		..		1.D FE	1,000,000	116.184	1,161,840	1,000,000	1,000,000	0	0	0	0	4.162	4.162	JJ	20,810	41,620	10/18/2012.	01/01/2030.
040654 YD 1	ARIZONA ST TRANSPRTN BRD HIGHW TRANSPORT		..	1	1.B FE	6,500,000	107.383	6,979,895	6,500,000	6,500,000	0	0	0	0	3.166	3.166	JJ	102,895	79,458	01/10/2020.	07/01/2038.
04300D AD 2	ART INSTITUTE OF CHICAGO		..		1.D FE	2,300,000	113.050	2,600,150	2,300,000	2,300,000	0	0	0	0	3.782	3.782	MS	28,995	86,986	10/11/2012.	03/01/2027.
059231 Y6 1	BALTIMORE MD REVENUE		..	1	1.D FE	4,000,000	103.065	4,122,600	4,000,000	4,000,000	0	0	0	0	2.864	2.864	JJ	9,228	0	11/19/2020.	07/01/2043.
10115C AA 2	BOSTON UNIVERSITY		..	2	1.D FE	3,908,981	140.263	5,568,457	3,970,000	3,915,617	0	1,048	0	0	5.200	5.300	AO	51,610	206,440	12/31/2013.	10/01/2045.

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
114894 ZW 1	BROWARD CNTY FL ARPT SYS REVEN AIRPORT		..	1	1.E FE	7,986,860	104.381	8,350,480	8,000,000	7,987,175	0	303	0	0	3.477	3.487	AO	69,540	239,527	11/07/2019.	10/01/2043.
13034P UH 8	CALIFORNIA ST HSG FIN AGY REV	CF	..	2	1.E FE	1,090,000	108.365	1,181,179	1,090,000	1,090,000	0	0	0	0	3.650	3.650	FA	16,577	39,785	04/08/2015.	08/01/2025.
13034P UJ 4	CALIFORNIA ST HSG FIN AGY REV	CF	..	2	1.E FE	3,000,000	106.939	3,208,170	3,000,000	3,000,000	0	0	0	0	4.050	4.050	FA	50,625	121,500	04/08/2015.	08/01/2030.
16772P CX 2	CHICAGO ILLINOIS TRANSIT AUTH GENERAL		..	1	1.C FE	2,500,000	112.673	2,816,825	2,500,000	2,500,000	0	0	0	0	3.912	3.912	JD	8,150	23,907	08/28/2020.	12/01/2040.
196479 XM 6	COLORADO HSG & FIN AUTH	CF	..	2	1.A FE	1,055,000	105.287	1,110,778	1,055,000	1,055,000	0	0	0	0	3.193	3.193	MN	5,614	33,686	01/16/2015.	11/01/2027.
19647P BQ 5	COLORADO ST HSG FIN AUTH MF HS	CF	..		1.A FE	3,487,397	102.632	3,579,185	3,487,397	3,487,397	0	0	0	0	3.400	3.400	JJ	59,286	19,762	12/05/2016.	11/01/2045.
19647P BS 1	COLORADO ST HSG FIN AUTH MF HS	CF	..	2	1.A FE	3,908,201	109.456	4,277,760	3,908,201	3,908,201	0	0	0	0	3.850	3.850	MON	12,539	150,466	05/12/2017.	07/01/2057.
19954K AQ 4	COLUMBUS OH REGL ARPT AUTH CUS AIRPORT		..	2	1.G FE	2,000,000	101.549	2,030,980	2,000,000	2,000,000	0	0	0	0	4.059	4.059	JD	3,608	81,180	04/18/2019.	12/15/2039.
20281P KL 5	CMWLTH FING AUTH PA		..	1	1.E FE	7,777,641	117.706	9,063,362	7,700,000	7,764,050	0	(3,946)	0	0	4.014	3.929	JD	25,757	309,078	04/12/2017.	06/01/2033.
20281P KT 8	CMWLTH FING AUTH PA		..	1	1.E FE	4,000,000	117.559	4,702,360	4,000,000	4,000,000	0	0	0	0	3.864	3.864	JD	12,880	154,560	01/11/2018.	06/01/2038.
20282E AS 5	CMWLTH FING AUTH PA		..	2	1.E FE	7,971,250	115.335	9,226,800	8,000,000	7,973,501	0	956	0	0	4.000	4.026	JD	26,667	320,000	02/15/2018.	06/01/2039.
207758 KK 8	CONNECTICUT ST SPL TAX OBLIG		..		1.E FE	5,000,000	102.560	5,128,000	5,000,000	5,000,000	0	0	0	0	4.376	4.376	MN	36,467	218,800	10/28/2010.	11/01/2021.
207758 KL 6	CONNECTICUT ST SPL TAX OBLIG		..		1.E FE	3,000,000	105.961	3,178,830	3,000,000	3,000,000	0	0	0	0	4.576	4.576	MN	22,880	137,280	10/28/2010.	11/01/2022.
219764 SF 5	CORONA-NORCO CA UNIF SCH DIST SCHOOL DIS		..	2	1.D FE	5,000,000	107.149	5,357,450	5,000,000	5,000,000	0	0	0	0	3.191	3.191	FA	66,479	122,765	10/03/2019.	08/01/2039.
246412 ED 8	DELAWARE ST SOLID WASTE AUTH		..		1.D FE	2,000,000	100.295	2,005,900	2,000,000	2,000,000	0	0	0	0	5.270	5.270	JD	8,783	105,400	06/11/2010.	06/01/2021.
249174 SQ 7	DENVER SCHOOL DIST NO 1 2012C		..		1.B FE	845,990	123.258	1,232,580	1,000,000	878,824	0	5,398	0	0	3.773	4.930	JD	3,144	37,730	12/31/2013.	12/01/2035.
24917N AR 2	DENVER CO CITY & CNTY HSG AUTH GENERAL		..	1	1.B FE	3,900,000	107.616	4,197,024	3,900,000	3,900,000	0	0	0	0	3.237	3.237	JD	10,520	126,243	10/04/2019.	12/01/2038.
249182 PY 6	DENVER CITY & CNTY CO ARPT REV AIRPORT		..	1	1.E FE	3,290,000	101.097	3,326,091	3,290,000	3,290,000	0	0	0	0	2.867	2.867	MN	16,507	0	10/16/2020.	11/15/2037.
249218 BA 5	DENVER COLORADO PUBLIC SCHOOL DISTRICT C		..		1.C FE	2,500,000	112.662	2,816,550	2,500,000	2,500,000	0	0	0	0	3.598	3.598	JD	3,998	89,950	04/18/2013.	12/15/2027.
249218 BC 1	DENVER COLORADO PUBLIC SCHOOL DISTRICT C		..		1.C FE	1,000,000	121.447	1,214,470	1,000,000	1,000,000	0	0	0	0	4.242	4.242	JD	1,885	42,420	04/18/2013.	12/15/2037.
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A	CF	..		1.B FE	2,111,387	104.076	2,197,447	2,111,387	2,111,387	0	0	0	0	3.875	3.875	MON	3,636	81,838	05/19/2014.	06/15/2045.
283770 LB 9	EL PASO TX INDEP SCH DIST		..	2	1.C FE	5,000,000	112.714	5,635,700	5,000,000	5,000,000	0	0	0	0	4.050	4.050	FA	76,500	202,500	12/13/2017.	08/15/2037.
29270C YT 6	ENERGY NORTHWEST		..		1.C FE	1,000,000	111.604	1,116,040	1,000,000	1,000,000	0	0	0	0	3.403	3.403	JJ	17,015	34,030	08/16/2012.	07/01/2025.
34074H FQ 0	FLORIDA ST HSG FIN CORP MF REV 2013 SERI		..	2	1.A FE	839,878	102.504	968,663	945,000	880,969	0	6,313	0	0	3.450	4.440	AO	8,151	32,603	07/08/2013.	04/01/2029.
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES	CF	..	2	1.A FE	330,000	101.410	334,653	330,000	330,000	0	0	0	0	4.450	4.450	JJ	7,343	14,685	10/19/2011.	01/01/2030.
34074M ND 9	FLORIDA ST HSG FIN CORP REV 2016 Series	CF	..	2	1.A FE	1,190,004	103.200	1,228,084	1,190,004	1,190,004	0	0	0	0	3.125	3.125	MON	3,099	23,874	03/23/2016.	07/01/2037.
353187 EK 9	FRANKLIN CNTY OH HOSP FACS REV MEDICAL		..	2	1.C FE	5,000,000	113.541	5,677,050	5,000,000	5,000,000	0	0	0	0	3.382	3.382	MN	28,183	169,570	10/17/2019.	11/01/2050.
36005F DU 6	FULTON CNTY GA DEV AUTH REVENU HIGHER ED		..	1	1.F FE	5,559,630	98.804	5,513,263	5,580,000	5,560,455	0	658	0	0	3.135	3.158	AO	43,733	174,933	09/09/2019.	10/01/2041.
365298 Z8 4	GARDEN GROVE CA UNIF SCH DIST SCHOOL DIS		..	2	1.D FE	5,000,000	106.088	5,304,400	5,000,000	5,000,000	0	0	0	0	3.237	3.237	FA	67,438	128,131	09/25/2019.	08/01/2040.
372546 AS 0	GEORGE WASHINGTON UNIVERSITY		..		1.E FE	1,000,000	121.886	1,218,860	1,000,000	1,000,000	0	0	0	0	4.363	4.363	MS	12,847	43,630	02/05/2013.	09/15/2043.
373384 J6 4	STATE OF GEORGIA Series E		..	2	1.A FE	2,500,000	107.810	2,695,250	2,500,000	2,500,000	0	0	0	0	4.280	4.280	FA	44,583	107,000	06/28/2013.	02/01/2030.
376087 GL 0	GILROY CA UNIF SCH DIST SCHOOL DISTRICT		..	2	1.D FE	3,000,000	105.544	3,166,320	3,000,000	3,000,000	0	0	0	0	3.214	3.214	FA	40,175	72,583	10/09/2019.	08/01/2039.
376087 GM 8	GILROY CA UNIF SCH DIST SCHOOL DISTRICT		..	2	1.D FE	3,000,000	105.337	3,160,110	3,000,000	3,000,000	0	0	0	0	3.364	3.364	FA	42,050	75,970	10/09/2019.	08/01/2047.
38611T CR 6	GRAND PARKWAY TRANSPRTN CORP T TRANSPORT		..	1	1.F FE	5,000,000	103.565	5,178,250	5,000,000	5,000,000	0	0	0	0	3.356	3.356	AO	41,950	99,748	02/12/2020.	10/01/2052.
38611T DL 8	GRAND PARKWAY TRANSPRTN CORP T		..	1	1.C FE	5,000,000	104.665	5,233,250	5,000,000	5,000,000	0	0	0	0	3.236	3.236	AO	40,450	96,181	02/12/2020.	10/01/2052.
39081H CV 2	GREAT LAKES MI WTR AUTH SEWAGE WATER		..	1	1.E FE	3,500,000	106.741	3,735,935	3,500,000	3,500,000	0	0	0	0	3.056	3.056	JJ	57,937	0	06/05/2020.	07/01/2039.
39081H CW 0	GREAT LAKES MI WTR AUTH SEWAGE WATER		..	2	1.E FE	4,000,000	107.551	4,302,040	4,000,000	4,000,000	0	0	0	0	3.506	3.506	JJ	75,963	0	06/05/2020.	07/01/2044.
40727T DK 7	HAMILTON CNTY OH HLTH CARE FAC MEDICAL		..	1	1.F FE	5,000,000	112.730	5,636,500	5,000,000	5,000,000	0	0	0	0	3.756	3.756	JD	15,650	172,672	12/19/2019.	06/01/2042.
413890 GE 8	HARRIS CNTY-HOUSTON TX SPORTS		..	2	1.F FE	4,903,150	99.943	4,997,150	5,000,000	4,903,401	0	251	0	0	3.710	3.809	MN	42,253	0	10/01/2020.	11/15/2056.
414009 QM 5	HARRIS CNTY TX CULTURAL EDU FA		..	2	1.E FE	5,000,000	102.288	5,114,400	5,000,000	5,000,000	0	0	0	0	3.636	3.636	MN	6,565	0	12/10/2020.	05/15/2050.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
41978C AR 6	HAWAII ST ARPTS SYS CUSTOMER			2	1.F FE	2,125,000	105.827	2,248,824	2,125,000	2,125,000	0	0	0	0	3.894	3.894	JJ	41,374	82,748	07/13/2017.	07/01/2037.
41978C BJ 3	HAWAII ST ARPTS SYS CUSTOMER AIRPORT			2	1.F FE	5,946,000	99.670	5,980,200	6,000,000	5,948,590	0	2,033	0	0	2.970	3.031	JJ	89,100	150,480	09/10/2019.	07/01/2039.
419792 KM 7	STATE OF HAWAII			2	1.C FE	2,000,000	110.031	2,200,620	2,000,000	2,000,000	0	0	0	0	2.902	2.902	AO	14,510	58,040	04/01/2016.	10/01/2028.
419792 ZF 6	STATE OF HAWAII GENERAL OBLIGATION			1	1.C FE	8,500,000	100.934	8,579,390	8,500,000	8,500,000	0	0	0	0	2.293	2.293	FA	75,255	0	08/06/2020.	08/01/2040.
419794 F4 9	HAWAII ST ARPTS SYS REVENUE			1	1.E FE	5,000,000	103.129	5,156,450	5,000,000	5,000,000	0	0	0	0	3.484	3.484	JJ	33,872	0	10/08/2020.	07/01/2050.
421290 6H 5	HAYWARD CA UNIF SCH DIST SCHOOL DISTRICT			2	1.E FE	6,500,000	102.992	6,694,480	6,500,000	6,500,000	0	0	0	0	2.868	2.868	FA	57,480	0	08/27/2020.	08/01/2040.
432275 AJ 4	HILLBOROUGH CNTY FL AVIATION			2	1.G FE	2,785,000	109.028	3,036,430	2,785,000	2,785,000	0	0	0	0	4.151	4.151	AO	28,901	115,605	08/19/2015.	10/01/2026.
434682 AA 8	HOKE CNTY NC LMTD OBLIG TXBL QUALIFIED S				1.E FE	1,000,000	126.235	1,262,350	1,000,000	1,000,000	0	0	0	0	4.914	4.914	JD	4,095	49,140	06/21/2012.	06/01/2032.
438701 2C 7	HONOLULU CITY & CNTY HI WSTWTR			1	1.C FE	2,250,000	101.345	2,280,263	2,250,000	2,250,000	0	0	0	0	2.624	2.624	JJ	328	0	12/16/2020.	07/01/2045.
45204E E5 3	ILLINOIS ST FIN AUTH REVENUE			1	1.C FE	4,500,000	116.677	5,250,465	4,500,000	4,500,000	0	0	0	0	3.951	3.951	AO	44,449	177,795	02/23/2018.	10/01/2040.
452152 6H 9	ILLINOIS ST GOV OBLIGATION GENERAL OBLIG				2.C FE	1,244,613	114.948	1,436,850	1,250,000	1,245,176	0	564	0	0	5.500	5.602	MN	11,458	31,128	05/14/2020.	05/01/2025.
452152 6J 5	ILLINOIS ST GOV OBLIGATION GENERAL OBLIG				2.C FE	2,481,175	118.933	2,973,325	2,500,000	2,482,792	0	1,617	0	0	5.500	5.651	MN	22,917	62,257	05/14/2020.	05/01/2026.
452152 QV 6	ILLINOIS ST GOV OBLIGATION				2.C FE	2,000,000	103.572	2,071,440	2,000,000	2,000,000	0	0	0	0	5.010	5.010	AO	25,050	100,200	04/02/2013.	04/01/2028.
452227 GF 2	ILLINOIS ST SALES TAX REVENUE			1	2.B FE	8,251,075	100.357	8,781,238	8,750,000	8,417,068	0	67,159	0	0	3.000	3.940	JD	11,667	262,500	06/13/2018.	06/15/2025.
462590 MH 0	IOWA ST STUDENT LOAN LIQUIDITY STUDENT L			2	1.C FE	2,000,000	103.308	2,066,160	2,000,000	2,000,000	0	0	0	0	2.989	2.989	JD	4,982	66,090	10/09/2019.	12/01/2039.
472149 BE 2	JACKSONVILLE ELECTRIC AUTHORIT				1.E FE	750,000	102.844	771,330	750,000	750,000	0	0	0	0	5.050	5.050	AO	9,469	37,875	03/19/2010.	10/01/2021.
47659# AA 9	JERSEY CITY, NEW JERSEY CTL				1.D	8,071,200	113.341	9,067,256	8,000,000	8,069,148	0	(2,052)	0	0	3.600	3.566	MON	12,800	244,000	02/10/2020.	09/15/2052.
478718 J5 9	JOHNSON COUNTY SCHOOL DISTRICT 2013B			2	1.C FE	1,988,260	101.972	2,039,440	2,000,000	1,991,672	0	409	0	0	4.050	4.088	MS	27,000	81,000	03/08/2013.	09/01/2035.
490728 C3 4	KENT OH ST UNIV REVENUES HIGHER EDUCATIO			1	1.E FE	8,015,000	105.813	8,480,912	8,015,000	8,015,000	0	0	0	0	3.333	3.333	MN	44,523	201,839	01/16/2020.	05/01/2040.
491034 AP 9	KENTON CNTY KY ARPT BRD SENIOR AIRPORT			2	1.G FE	1,500,000	106.868	1,603,020	1,500,000	1,500,000	0	0	0	0	4.489	4.489	JJ	33,668	67,335	03/06/2019.	01/01/2039.
49130N EW 5	KENTUCKY ST HGR EDU STUDENT LO			2	1.F FE	2,920,000	102.840	3,002,928	2,920,000	2,920,000	0	0	0	0	3.835	3.835	JD	9,332	111,982	04/05/2019.	06/01/2034.
49130T PQ 3	KENTUCKY ST HSG CORP HSG REV 2012 SERIES			2	1.A FE	1,195,000	101.661	1,214,849	1,195,000	1,195,000	0	0	0	0	4.268	4.268	JJ	25,501	51,003	06/06/2012.	01/01/2028.
516391 DU 0	LANSING MICH BRD WTR & LT UTIL POWER			1	1.D FE	9,395,000	110.832	10,412,666	9,395,000	9,395,000	0	0	0	0	3.525	3.524	JJ	165,587	176,626	12/13/2019.	07/01/2041.
517840 2N 3	LAS VEGAS VLY NV WTR DIST			2	1.C FE	2,393,632	101.569	2,371,636	2,335,000	2,338,721	0	(8,756)	0	0	4.138	3.747	JD	8,052	96,622	12/31/2013.	06/01/2022.
519741 FL 1	LAWRENCE CNTY SCH DIST 2012	CF		2	1.E FE	2,975,000	102.800	3,058,300	2,975,000	2,975,000	0	0	0	0	4.000	4.000	JD	9,917	119,000	12/05/2012.	12/01/2035.
524803 BB 8	LEHIGH CNTY AUTH WTR & SWR REV			2	1.C FE	3,008,550	104.252	3,127,560	3,000,000	3,008,240	0	(310)	0	0	3.482	3.449	JD	8,705	21,472	09/04/2020.	12/01/2055.
524803 BC 6	LEHIGH CNTY AUTH WTR & SWR REV			2	1.C FE	3,000,000	103.789	3,113,670	3,000,000	3,000,000	0	0	0	0	3.632	3.632	JD	9,080	22,397	09/03/2020.	12/01/2059.
53945C HK 9	LOS ANGELES CA WSTWTR SYS REVE			1	1.C FE	3,225,000	112.832	3,638,832	3,225,000	3,225,000	0	0	0	0	4.029	4.029	JD	10,828	129,935	05/10/2017.	06/01/2039.
544445 BD 0	LOS ANGELES CA DEPT OF ARPTS A			1	1.C FE	2,000,000	117.387	2,347,740	2,000,000	2,000,000	0	0	0	0	3.887	3.887	MN	9,933	77,740	11/16/2016.	05/15/2038.
544525 NV 6	LOS ANGELES DEP WATER & POWER				1.C FE	2,000,000	102.255	2,045,100	2,000,000	2,000,000	0	0	0	0	5.081	5.081	JJ	50,810	101,620	11/20/2009.	07/01/2021.
544712 2E 1	LOS ANGELES CNTY CALIF MET TRANSN AUTH S				1.B FE	1,500,000	101.593	1,523,895	1,500,000	1,500,000	0	0	0	0	4.280	4.280	JD	5,350	64,200	11/05/2010.	06/01/2021.
544712 2F 8	LOS ANGELES CNTY CALIF MET TRANSN AUTH S				1.B FE	2,150,000	105.781	2,274,292	2,150,000	2,150,000	0	0	0	0	4.530	4.530	JD	8,116	97,395	11/05/2010.	06/01/2022.
54626X BD 9	LOUISIANA ST HSG FIN AGY REV	CF		2	1.B FE	2,031,575	102.349	2,067,450	2,020,000	2,021,318	0	(1,699)	0	0	4.750	4.660	AO	23,988	95,950	12/31/2013.	10/01/2029.
54628C MV 1	LOUISIANA ST LOCAL GOVT ENVRNM WATER			1	1.E FE	3,500,000	101.645	3,557,575	3,500,000	3,500,000	0	0	0	0	2.787	2.787	FA	36,037	0	07/31/2020.	02/01/2040.
57419R L7 8	MARYLAND ST CMNTY DEV ADMIN DE	CF		2	1.C FE	4,020,000	110.936	4,459,627	4,020,000	4,020,000	0	0	0	0	4.416	4.416	MS	59,174	88,762	04/07/2017.	09/01/2037.
57419R L8 6	MARYLAND ST CMNTY DEV ADMIN DE	CF		2	1.C FE	1,565,000	103.201	1,615,096	1,565,000	1,565,000	0	0	0	0	3.242	3.242	MS	16,912	25,369	04/07/2017.	09/01/2048.
57419R M2 8	MARYLAND ST CMNTY DEV ADMIN DE			2	1.A FE	3,075,620	109.926	3,380,907	3,075,620	3,075,620	0	0	0	0	3.750	3.750	MON	9,611	115,336	05/01/2017.	03/01/2059.
57420P GS 9	MARYLAND ST ECON DEV CORP LEASE REVENUE	CF		2	1.B FE	2,985,930	102.528	3,075,840	3,000,000	2,993,672	0	1,055	0	0	3.150	3.193	JD	7,875	94,500	12/19/2012.	06/01/2026.
574218 NU 3	MARYLAND ST HLTH & HGR EDUCTNL FACS AUTH			2	1.F FE	2,365,638	107.461	2,455,484	2,285,000	2,308,200	0	(8,295)	0	0	4.000	3.591	FA	34,529	91,400	03/14/2013.	08/15/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
574300 JN 0	MARYLAND TRANS AUTHORITY BUILD AMERICA B				1.C FE	500,000	110.298	551,490	500,000	500,000	0	0	0	0	5.164	5.164	JJ	12,910	25,820	07/14/2010.	07/01/2025.
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER			2	1.F FE	1,102,750	102.517	1,127,687	1,100,000	1,100,177	0	(339)	0	0	5.500	5.467	JJ	30,250	60,500	07/21/2011.	07/01/2026.
57563R KF 5	MASSACHUSETTS EDL ING AUTH ED LN REV SER			2	1.F FE	640,000	101.991	652,742	640,000	640,000	0	0	0	0	4.900	4.900	JJ	15,680	31,360	06/01/2012.	07/01/2028.
57563R QK 8	MASSACHUSETTS EDL ING AUTH			2	1.C FE	2,500,000	107.610	2,690,250	2,500,000	2,500,000	0	0	0	0	3.775	3.775	JJ	47,188	99,094	05/03/2019.	07/01/2035.
57586N GX 3	MASSACHUSETTS ST HSG FIN AGY			2	1.C FE	640,000	100.157	641,005	640,000	640,000	0	0	0	0	5.100	5.100	JD	2,720	32,640	10/28/2011.	12/01/2030.
57586Y DD 6	MASSACHUSETTS ST HSG FIN AGY 2011 SERIES	CF		2	1.A FE	2,593,523	101.359	2,630,266	2,595,000	2,589,549	0	(454)	0	0	4.750	4.742	JD	10,272	123,263	12/31/2013.	06/01/2035.
57587A P3 6	MASSACHUSETTS ST HSG FIN AGYHS SINGLE FA	CF		2	1.B FE	2,000,000	107.570	2,151,400	2,000,000	2,000,000	0	0	0	0	3.800	3.800	JD	6,333	76,000	05/01/2019.	06/01/2035.
57587G DH 5	MASSACHUSETTS ST HSG FIN AGY H			2	1.C FE	3,250,000	102.213	3,321,923	3,250,000	3,250,000	0	0	0	0	3.265	3.265	JD	4,127	0	12/04/2020.	12/01/2050.
576000 XQ 1	MASSACHUSETTS ST SCH BLDG AUTH EDUCATION			2	1.C FE	7,000,000	107.656	7,535,920	7,000,000	7,000,000	0	0	0	0	3.395	3.395	AO	50,171	214,545	11/07/2019.	10/15/2040.
58506Y AK 8	MEDSTAR HEALTH INC				1.F FE	2,000,000	103.978	2,079,560	2,000,000	2,000,000	0	0	0	0	3.099	3.099	FA	23,415	61,980	01/29/2015.	08/15/2025.
58506Y AM 4	MEDSTAR HEALTH INC				1.F FE	2,000,000	105.213	2,104,260	2,000,000	2,000,000	0	0	0	0	3.399	3.399	FA	25,681	67,980	01/29/2015.	08/15/2027.
592090 GQ 1	MET GOVT NASHVILLE & DAVIDSONC			2	1.D FE	4,040,000	102.378	4,136,071	4,040,000	4,040,000	0	0	0	0	3.169	3.169	FA	4,979	0	12/09/2020.	08/01/2051.
59259Y DK 2	METROPOLITAN TRANS AUTH NY BUILD AMERICA			1	1.G FE	7,770,210	112.941	7,905,870	7,000,000	7,721,416	0	(48,794)	0	0	6.200	4.200	MN	55,456	217,000	07/15/2020.	11/15/2026.
59333H CT 1	MIAMI-DADE CNTY FL PROFESSIONA			1	1.E FE	5,000,000	111.047	5,552,350	5,000,000	5,000,000	0	0	0	0	4.265	4.265	AO	53,313	213,250	08/09/2018.	10/01/2039.
59333N V4 2	MIAMI-DADE CNTY FL SPL OBLIG			1	1.E FE	1,852,065	102.585	1,872,176	1,825,000	1,852,065	0	0	0	0	2.686	2.513	AO	0	0	12/16/2020.	10/01/2035.
59333N V6 7	MIAMI-DADE CNTY FL SPL OBLIG			1	1.E FE	2,000,000	102.251	2,045,020	2,000,000	2,000,000	0	0	0	0	2.786	2.786	AO	0	0	12/10/2020.	10/01/2037.
59333P 3V 8	MIAMI-DADE CNTY FL AVIATION RE			2	1.F FE	3,500,000	112.126	3,924,410	3,500,000	3,500,000	0	0	0	0	4.162	4.162	AO	36,418	145,670	08/16/2018.	10/01/2033.
59333P V8 8	MIAMI-DADE CNTY FL AVIATION RE			2	1.F FE	6,000,000	107.480	6,448,800	6,000,000	6,000,000	0	0	0	0	3.706	3.706	AO	55,590	222,360	08/04/2016.	10/01/2035.
59333P W2 0	MIAMI-DADE CNTY FL AVIATION RE			2	1.F FE	966,690	106.755	1,067,550	1,000,000	969,236	0	930	0	0	3.856	4.077	AO	9,640	38,560	03/06/2018.	10/01/2041.
59334D LS 1	MIAMI DADE CNTY FL WTR & SWR WATER			2	1.D FE	7,000,000	107.972	7,558,040	7,000,000	7,000,000	0	0	0	0	3.490	3.490	AO	61,075	220,549	10/24/2019.	10/01/2042.
59334P JT 5	MIAMI-DADE CNTY FL TRANSIT SAL GENERAL			2	1.C FE	5,903,940	101.154	6,069,240	6,000,000	5,904,890	0	950	0	0	2.600	2.698	JJ	51,133	0	08/27/2020.	07/01/2042.
593490 ME 2	MIAMI FL SPL OBLG			2	1.F FE	4,000,000	113.234	4,529,360	4,000,000	4,000,000	0	0	0	0	4.808	4.808	JJ	96,160	192,320	11/05/2018.	01/01/2039.
594610 7A 9	MICHIGAN STATE			2	1.C FE	2,495,075	101.210	2,530,250	2,500,000	2,499,285	0	529	0	0	4.650	4.673	AO	24,542	116,250	04/14/2011.	04/15/2022.
594654 HF 5	MICHIGAN ST HSG DEV AUTH SF MT SINGLE FA	CF		2	1.C FE	5,000,000	104.523	5,226,150	5,000,000	5,000,000	0	0	0	0	3.330	3.330	JD	13,875	180,838	10/09/2019.	12/01/2039.
59465M W9 2	MICHIGAN ST HSG DEV AUTH MULTIFAMILY HSG	CF		2	1.C FE	3,210,000	107.514	3,451,199	3,210,000	3,210,000	0	0	0	0	3.736	3.736	AO	29,981	119,926	08/12/2016.	10/01/2033.
597495 BV 1	MIDLAND CNTY TX FRESH WTR SPLY WATER			1	1.D FE	5,000,000	107.275	5,363,750	5,000,000	5,000,000	0	0	0	0	3.310	3.310	MS	48,731	125,964	11/21/2019.	09/15/2040.
603827 YB 6	MINNEAPOLIS-SAINT PAUL MN META			1	1.F FE	2,000,000	108.252	2,165,040	2,000,000	2,000,000	0	0	0	0	4.096	4.096	JJ	40,960	81,920	12/07/2016.	01/01/2032.
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E	CF		2	1.A FE	740,000	101.426	750,552	740,000	740,000	0	0	0	0	4.450	4.450	JJ	16,465	32,930	08/26/2011.	07/01/2031.
60416Q GV 0	MINNESOTA ST HSG FIN AGY	CF		2	1.A FE	1,085,698	104.093	1,130,135	1,085,698	1,085,698	0	0	0	0	3.200	3.200	MON	2,895	34,742	05/11/2017.	06/01/2047.
60416Q HR 8	MINNESOTA ST HSG FIN AGY SINGLE FAMILY H	CF		2	1.A FE	1,755,231	103.499	1,816,647	1,755,231	1,755,231	0	0	0	0	3.230	3.230	MON	4,725	37,796	07/17/2019.	08/01/2049.
605360 SE 7	MISSISSIPPI ST HOSP EQUIPMENT			1	2.A FE	3,000,000	107.132	3,213,960	3,000,000	3,000,000	0	0	0	0	3.720	3.720	MS	37,200	111,600	09/16/2016.	09/01/2026.
605580 6J 3	STATE OF MISSISSIPPI				1.C FE	417,992	103.093	432,991	420,000	419,816	0	214	0	0	3.931	3.985	MN	2,752	16,510	10/27/2010.	11/01/2021.
60636Y HM 6	MISSOURI ST HSG 2012 SERIES 1	CF		2	1.B FE	1,080,000	103.121	1,113,707	1,080,000	1,080,000	0	0	0	0	4.156	4.156	JJ	22,442	44,885	10/17/2012.	07/01/2033.
60637B CR 9	MISSOURI HOUSING 2013 SERIES D			2	1.B FE	524,167	103.159	602,997	584,532	540,209	0	2,520	0	0	2.550	3.256	MON	1,242	14,906	12/31/2013.	10/01/2034.
61212L RA 9	MONTANA ST BRD OF RGTS HGR EDU HIGHER ED			2	1.D FE	3,000,000	106.267	3,188,010	3,000,000	3,000,000	0	0	0	0	3.075	3.075	MN	11,788	104,806	09/06/2019.	11/15/2039.
61212R T8 9	MONTANA ST BRD OF HSG 2011 SERIES B	CF		2	1.C FE	1,239,975	100.438	1,245,431	1,240,000	1,240,001	0	0	0	0	4.625	4.625	JD	4,779	57,350	10/14/2011.	12/01/2026.
631294 4D 4	NASHUA NH TXBL-PENNICHUCK CORP				1.C FE	2,730,780	119.588	3,587,640	3,000,000	2,768,110	0	6,139	0	0	4.376	4.973	JJ	60,535	131,280	12/31/2013.	01/15/2042.
63607V AB 2	NATIONAL FIN AUTH NH FEDERAL L			1	1.G FE	4,000,000	103.144	4,125,760	4,000,000	4,000,000	0	0	0	0	3.278	3.278	AO	10,927	0	11/19/2020.	10/01/2037.
63607V AC 0	NATIONAL FIN AUTH NH FEDERAL L			1	1.G FE	6,000,000	102.962	6,177,720	6,000,000	6,000,000	0	0	0	0	3.176	3.176	JAJO	11,116	0	12/04/2020.	01/01/2036.
64469D B5 9	NEW HAMPSHIRE HOUSING	CF		2	1.C FE	1,165,000	107.233	1,249,264	1,165,000	1,165,000	0	0	0	0	4.077	4.077	JJ	23,749	47,497	04/27/2017.	01/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
64469D B6 7	NEW HAMPSHIRE HOUSING	CF..	..	2	1.C FE	1,450,000	102.520	1,486,540	1,450,000	1,450,000	0	0	0	0	3.220	3.220	JJ	23,345	46,690	04/27/2017.	01/01/2040.
64469D US 8	NEW HAMPSHIRE HOUSING 2013 SERIES A	CF..	..	2	1.C FE	864,188	101.780	839,685	825,000	835,762	0	(4,071)	0	0	3.750	3.203	JJ	15,469	30,938	03/14/2013.	07/01/2034.
64577B 8M 9	NEW JERSEY ST ECON DEV AUTH RE GENERAL		..	1	2.A FE	5,000,000	102.877	5,143,850	5,000,000	5,000,000	0	0	0	0	4.097	4.097	JD	9,104	219,645	11/07/2019.	06/15/2037.
646080 MY 4	NEW JERSEY ST HIGHER ED ASSIST 2011-1		..	2	1.F FE	400,756	104.736	397,997	380,000	382,825	0	(2,952)	0	0	5.750	4.908	JD	1,821	21,850	12/31/2013.	12/01/2027.
646080 NC 1	NEW JERSEY ST HIGHER ED ASSIST 2011-1		..	2	1.F FE	755,545	104.545	799,769	765,000	759,142	0	488	0	0	5.750	5.862	JD	3,666	43,988	06/08/2011.	12/01/2029.
646080 SS 1	NEW JERSEY ST HIGHER ED ASSIST		..	2	1.C FE	5,079,100	111.564	5,578,200	5,000,000	5,052,510	0	(7,783)	0	0	4.000	3.800	JD	16,667	200,000	05/16/2017.	12/01/2030.
646080 UN 9	NEW JERSEY ST HIGHER ED ASSIST STUDENT L		..	2	1.B FE	497,030	103.125	515,625	500,000	497,189	0	106	0	0	3.250	3.290	JD	1,354	16,250	06/05/2019.	12/01/2039.
646108 QL 7	NEW JERESEY HOUSING 2015 SERIES E	CF..	..	1	1.D FE	3,000,000	108.682	3,260,460	3,000,000	3,000,000	0	0	0	0	4.272	4.272	MN	21,360	128,160	03/06/2015.	11/01/2030.
646136 6S 5	NEW JERSEY ST TRANSPRTN TRUST GENERAL		..	1	2.A FE	5,000,000	104.014	5,200,700	5,000,000	5,000,000	0	0	0	0	4.131	4.131	JD	9,180	204,829	12/05/2019.	06/15/2042.
647200 5U 4	NEW MEXICO ST MTGE FIN AUTH	CF..	..	2	1.A FE	1,495,455	102.992	1,540,199	1,495,455	1,495,455	0	0	0	0	2.980	2.980	MON	3,714	44,565	05/03/2017.	08/01/2038.
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3	CF..	..	2	1.B FE	1,140,000	102.100	1,163,940	1,140,000	1,140,000	0	0	0	0	3.550	3.550	MS	13,490	40,470	08/15/2012.	09/01/2032.
64763F QD 4	NEW ORLEANS, LOUISIANA		..	2	1.F FE	3,000,000	105.414	3,162,420	3,000,000	3,000,000	0	0	0	0	4.242	4.242	MS	42,420	127,260	10/12/2012.	09/01/2025.
64966Q RW 2	NEW YORK NY GENERAL OBLIGATION		..	1	1.C FE	4,025,000	101.944	4,103,246	4,025,000	4,025,000	0	0	0	0	2.473	2.473	FA	0	0	12/18/2020.	08/01/2037.
64971W G2 0	NYC NY TRANSITIONAL FIN AUTH		..	2	1.A FE	4,000,000	106.266	4,250,640	4,000,000	4,000,000	0	0	0	0	2.960	2.960	FA	49,333	118,400	04/13/2016.	02/01/2028.
64972C FS 7	NY HSG DEV CORP MF HSG REV 2014 Series H	CF..	..	2	1.C FE	5,025,000	106.671	5,333,550	5,000,000	5,009,999	0	(3,261)	0	0	4.320	4.244	MN	36,000	216,000	12/03/2015.	11/01/2035.
64972E RA 9	NEW YORK CITY NY HSG DEV CORP MULTIFAMIL		..	2	1.C FE	3,000,000	100.447	3,013,410	3,000,000	3,000,000	0	0	0	0	3.100	3.100	MN	15,500	18,342	08/13/2020.	11/01/2045.
649883 TM 7	NEW YORK HOUSING 2012 SERIES 172	CF..	..	2	1.B FE	1,750,000	101.923	1,783,653	1,750,000	1,750,000	0	0	0	0	4.203	4.203	AO	18,388	73,553	07/12/2012.	10/01/2027.
64988R FL 1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE		..	2	1.A FE	351,907	102.577	348,762	340,000	342,360	0	(1,313)	0	0	2.625	2.218	AO	2,231	8,925	02/13/2013.	04/01/2041.
64988Y CT 2	NEW YORK ST MTGE AGY HOMEOWNER SINGLE FA	CF..	..	2	1.B FE	2,960,000	103.526	3,064,370	2,960,000	2,960,000	0	0	0	0	3.000	3.000	AO	22,200	90,033	09/12/2019.	10/01/2033.
649902 P3 1	THE DORMITORY AUTH OF STATE NY BUILD AME		..		1.B FE	984,450	100.478	1,004,780	1,000,000	999,766	0	1,882	0	0	4.554	4.750	FA	17,204	45,540	01/24/2011.	02/15/2021.
649902 S7 9	THE DORMITORY AUTH OF STATE NY BUILD AME		..		1.B FE	2,001,000	105.280	2,105,600	2,000,000	2,000,126	0	(100)	0	0	4.750	4.745	MS	27,972	95,000	07/14/2010.	03/15/2022.
64990C 7J 4	NEW YORK ST DORM AUTH REVENUES		..	2	1.D FE	3,000,000	112.329	3,369,870	3,000,000	3,000,000	0	0	0	0	4.071	4.071	JJ	61,065	122,130	05/04/2018.	07/01/2040.
64990G UE 0	NEW YORK ST DORM AUTH REVENUES HIGHER ED		..	2	1.E FE	4,000,000	102.416	4,096,640	4,000,000	4,000,000	0	0	0	0	3.439	3.439	JJ	68,780	100,495	09/20/2019.	07/01/2042.
650009 S6 1	NEW YORK ST THRUWAY AUTH TRANSPORTATION		..	2	1.F FE	4,000,000	104.565	4,182,600	4,000,000	4,000,000	0	0	0	0	3.500	3.500	JJ	70,000	93,722	10/18/2019.	01/01/2042.
650119 AP 5	NEW YORK UNIVERSITY		..		1.D FE	2,000,000	102.833	2,056,660	2,000,000	2,000,000	0	0	0	0	3.271	3.271	JJ	32,710	65,420	04/10/2015.	07/01/2027.
65819W AK 9	NORTH CAROLINA ST ESTRN PWR		..	1	1.G FE	3,000,000	112.555	3,376,650	3,000,000	3,000,000	0	0	0	0	4.058	4.058	JJ	60,870	121,740	07/16/2015.	07/01/2025.
658203 Z2 3	NORTH CAROLINA ST MUNI PWR AGY		..	1	1.F FE	2,000,000	101.956	2,039,120	2,000,000	2,000,000	0	0	0	0	3.340	3.340	JJ	33,400	66,800	07/09/2015.	01/01/2022.
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3		..	2	1.B FE	40,000	100.000	40,000	40,000	40,000	0	0	0	0	4.319	4.319	JJ	864	1,728	07/10/2012.	01/01/2029.
658289 B7 7	NORTH CAROLINA ST UNIVERSITY		..		1.C FE	1,000,000	118.946	1,189,460	1,000,000	1,000,000	0	0	0	0	3.825	3.825	AO	9,563	38,250	02/13/2013.	10/01/2033.
66285W B2 1	N TX TOLLWAY AUTH REVENUE		..	2	1.E FE	3,000,000	103.224	3,096,720	3,000,000	3,000,000	0	0	0	0	3.079	3.079	JJ	16,165	0	10/02/2020.	01/01/2042.
663903 JR 4	NORTHEAST OH REGL SWR DIST WATER		..	2	1.B FE	7,000,000	107.549	7,528,430	7,000,000	7,000,000	0	0	0	0	3.300	3.300	MN	29,517	179,667	01/23/2020.	11/15/2049.
672319 CE 8	OAKLAND CA PENSION OBLG		..		1.C FE	2,953,320	110.603	3,318,090	3,000,000	2,985,473	0	4,501	0	0	4.350	4.527	JD	5,800	130,500	07/13/2012.	12/15/2023.
677561 LN 0	OHIO ST HOSP FAC REVENUE MEDICAL		..	1	1.C FE	3,000,000	114.565	3,436,950	3,000,000	3,000,000	0	0	0	0	3.276	3.276	JJ	49,140	64,428	10/30/2019.	01/01/2042.
67756D FA 9	UNIVERSITY OF DAYTON		..	1	1.F FE	1,765,000	113.615	2,005,305	1,765,000	1,765,000	0	0	0	0	3.900	3.900	JD	5,736	68,835	03/04/2015.	12/01/2027.
67760H NB 3	OHIO ST TURNPIKE COMMISSION TRANSPORTATI		..	2	1.E FE	5,000,000	102.008	5,100,400	5,000,000	5,000,000	0	0	0	0	3.216	3.216	FA	60,747	81,293	01/29/2020.	02/15/2048.
67760H NH 0	OHIO ST TURNPIKE COMMISSION TRANSPORTATI		..	2	1.C FE	5,000,000	102.979	5,148,950	5,000,000	5,000,000	0	0	0	0	3.196	3.196	FA	60,369	80,788	01/29/2020.	02/15/2048.
678553 AS 7	OKLAHOMA CITY ECONOMIC DEV 2013A		..	2	1.C FE	2,000,000	106.366	2,127,320	2,000,000	2,000,000	0	0	0	0	3.804	3.804	MS	25,360	76,080	03/27/2013.	03/01/2027.
678553 AT 5	OKLAHOMA CITY ECONOMIC DEV 2013A		..	2	1.C FE	3,000,000	106.502	3,195,060	3,000,000	3,000,000	0	0	0	0	4.297	4.297	MS	42,970	128,910	03/27/2013.	03/01/2032.
68608W AL 6	OREGON ST UNIV GEN REVENUE		..	1	1.D FE	9,765,000	103.672	10,123,571	9,765,000	9,765,000	0	0	0	0	3.424	3.424	MS	70,586	0	10/09/2020.	03/01/2060.
686343 CM 4	ORLAND IL FIRE PROTECTION DIST		..		1.C FE	1,089,430	103.451	1,225,894	1,185,000	1,160,721	0	11,624	0	0	3.500	4.609	JD	1,843	41,475	12/31/2013.	12/15/2022.

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
686343 CX 0	ORLAND IL FIRE PROTECTION DIST			2	1.C FE	2,665,000	108.645	2,895,389	2,665,000	2,665,000	0	0	0	0	4.950	4.950	JD	5,863	131,918	12/20/2012.	12/15/2032.
707631 AA 5	PENN STATE HEALTH			1	1.E FE	5,000,000	113.953	5,697,650	5,000,000	5,000,000	0	0	0	0	3.806	3.806	MN	31,717	187,128	10/29/2019.	11/01/2049.
709224 2R 9	PENNSYLVANIA ST TURNPIKE COMMI TRANSPORT			2	1.E FE	10,000,000	103.479	10,347,900	10,000,000	10,000,000	0	0	0	0	3.337	3.337	JD	27,808	279,010	01/16/2020.	12/01/2039.
709224 2S 7	PENNSYLVANIA ST TURNPIKE COMMI TRANSPORT			2	1.E FE	7,000,000	103.159	7,221,130	7,000,000	7,000,000	0	0	0	0	3.437	3.437	JD	20,049	201,160	01/16/2020.	12/01/2043.
724581 ME 0	PITTSBURG CA UNIF SCH DIST TXBL ELEC 201	CF			1.D FE	4,548,960	123.758	5,878,505	4,750,000	4,593,274	0	7,442	0	0	4.920	5.257	FA	97,375	233,700	12/31/2013.	08/01/2034.
73358W TZ 7	PORT AUTH OF NY & NJ			2	1.D FE	3,131,000	109.531	3,395,461	3,100,000	3,113,503	0	(3,223)	0	0	4.426	4.300	AO	28,966	137,206	12/02/2014.	10/15/2034.
73358W UG 7	PORT AUTH OF NY & NJ			2	1.D FE	2,700,000	109.320	2,951,640	2,700,000	2,700,000	0	0	0	0	3.771	3.771	AO	21,495	101,817	10/29/2014.	10/15/2027.
735000 SX 0	PORT OF OAKLAND CA			2	1.A FE	23,300	105.278	26,320	25,000	23,511	0	95	0	0	4.500	5.202	MN	188	1,125	09/18/2018.	05/01/2032.
735000 SY 8	PORT OF OAKLAND CA			2	1.E FE	3,238,741	105.552	3,667,932	3,475,000	3,268,010	0	13,138	0	0	4.500	5.202	MN	26,063	156,375	09/18/2018.	05/01/2032.
756872 LE 5	RED RIVER TX EDU FIN CORP EDU HIGHER EDU			1	1.D FE	7,000,000	107.598	7,531,860	7,000,000	7,000,000	0	0	0	0	3.317	3.317	MS	68,367	145,119	01/16/2020.	03/15/2040.
76221T NA 3	RHODE ISLAND ST HSG & MTGE FIN MULTIFAMI			2	1.C FE	3,000,000	100.455	3,013,650	3,000,000	3,000,000	0	0	0	0	2.993	2.993	AO	27,685	0	08/26/2020.	10/01/2038.
762315 QL 6	RHODE ISLAND ST STUDENT LOAN			2	1.C FE	2,120,000	109.510	2,321,612	2,120,000	2,120,000	0	0	0	0	4.250	4.250	JD	7,508	90,100	04/06/2017.	12/01/2033.
762315 RS 0	RHODE ISLAND ST STUDENT LOAN STUDENT LOA			2	1.C FE	1,994,800	106.369	2,127,380	2,000,000	1,994,924	0	124	0	0	4.000	4.020	JD	6,667	40,889	05/22/2020.	12/01/2038.
783186 UJ 6	RUTGERS ST UNIV NJ HIGHER EDUCATION			1	1.E FE	5,000,000	107.424	5,371,200	5,000,000	5,000,000	0	0	0	0	3.270	3.270	MN	27,250	166,679	10/18/2019.	05/01/2043.
791078 BB 3	ST LAWRENCE CNTY NY IDA CDC				1.F FE	115,000	100.858	115,987	115,000	115,000	0	0	0	0	2.752	2.752	JJ	1,582	3,165	12/12/2012.	07/01/2021.
791697 CJ 2	ST LOUIS MO SPL AD BRD SCH DST				1.B FE	1,000,000	120.828	1,208,280	1,000,000	1,000,000	0	0	0	0	4.700	4.700	AO	11,750	47,000	09/21/2011.	04/01/2028.
79467B AN 5	SALES TAX SECURITIZATION CORP			1	1.D FE	3,803,920	105.760	4,230,400	4,000,000	3,836,519	0	11,713	0	0	3.422	3.882	JJ	68,440	136,880	02/15/2018.	01/01/2032.
79467B BN 4	SALES TAX SECURITIZATION CORP			1	1.D FE	4,000,000	109.357	4,374,280	4,000,000	4,000,000	0	0	0	0	3.820	3.820	JJ	76,400	152,800	01/25/2018.	01/01/2048.
79742G AF 8	SAN DIEGO COUNTY CA AIRPORT AUTHORITY SE			2	2.A FE	3,000,000	105.913	3,177,390	3,000,000	3,000,000	0	0	0	0	5.594	5.594	JJ	83,910	167,820	02/06/2014.	07/01/2043.
797669 UP 1	SAN FRANCISCO CA BAY AREA 2012 SER B (R			2	1.B FE	4,000,000	105.464	4,218,560	4,000,000	4,000,000	0	0	0	0	4.087	4.087	JJ	81,740	163,480	09/21/2012.	07/01/2032.
79772E BH 1	SAN FRANCISCO CITY & CNTY CA C			2	1.B FE	1,783,248	109.788	2,025,589	1,845,000	1,792,904	0	3,468	0	0	3.625	3.929	MS	22,294	66,881	02/08/2018.	09/01/2032.
79772E BJ 7	SAN FRANCISCO CITY & CNTY CA C			2	1.B FE	961,670	109.029	1,090,290	1,000,000	965,636	0	1,426	0	0	3.750	4.035	MS	12,500	37,500	02/08/2018.	09/01/2037.
798165 KV 7	SAN JOSE CA MF HSG REVENUE 2011 A-1			2	1.B FE	3,572,215	102.274	3,640,954	3,560,000	3,561,365	0	(1,767)	0	0	4.350	4.297	AO	38,715	154,860	12/31/2013.	10/01/2028.
798186 YW 6	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION	CF		2	1.B FE	1,956,629	106.877	2,356,638	2,205,000	2,077,363	0	19,657	0	0	3.374	4.560	FA	30,999	74,397	12/31/2013.	08/01/2026.
798186 YX 4	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION	CF		2	1.B FE	3,129,300	107.739	3,684,674	3,420,000	3,234,511	0	17,186	0	0	3.924	4.699	FA	55,917	134,201	12/31/2013.	08/01/2029.
798186 YY 2	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION	CF		2	1.B FE	3,750,000	108.514	4,069,275	3,750,000	3,750,000	0	0	0	0	4.469	4.469	FA	69,828	167,588	01/17/2013.	08/01/2034.
799017 KX 5	SAN MATEO CA UNION HS DISTRICT				1.B FE	875,000	106.880	935,200	875,000	875,000	0	0	0	0	3.070	3.070	MS	8,954	26,863	10/25/2012.	09/01/2023.
837123 KU 1	SOUTH CAROLINA ST PORTS AUTH P TRANSPORT			2	1.E FE	5,000,000	104.446	5,222,300	5,000,000	5,000,000	0	0	0	0	3.641	3.641	JJ	91,025	136,032	09/18/2019.	07/01/2051.
837123 LD 8	SOUTH CAROLINA ST PORTS AUTH P TRANSPORT			2	1.E FE	3,000,000	104.507	3,135,210	3,000,000	3,000,000	0	0	0	0	3.875	3.874	JJ	58,125	71,365	11/14/2019.	07/01/2055.
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA	CF		2	1.A FE	1,188,201	104.490	1,196,411	1,145,000	1,164,592	0	(4,135)	0	0	4.000	3.191	JJ	22,900	45,800	06/25/2015.	07/01/2037.
83715A AY 5	SOUTH CAROLINA ST STUDENT LOAN STUDENT L			2	1.F FE	5,000,000	103.563	5,178,150	5,000,000	5,000,000	0	0	0	0	3.593	3.593	JD	14,971	50,402	08/06/2020.	12/01/2039.
83756C MM 4	SOUTH DAKOTA HSG DEV AUTH MTGE			2	1.A FE	770,000	101.594	782,274	770,000	770,000	0	0	0	0	2.700	2.700	MN	3,465	20,790	05/18/2016.	11/01/2036.
838536 JZ 4	S JERSEY NJ TRANSPRTN AUTH TRA TRANSPORT			2	2.A FE	3,080,000	106.240	3,272,192	3,080,000	3,080,000	0	0	0	0	3.936	3.936	MN	20,205	123,586	10/11/2019.	11/01/2035.
843146 3Q 2	SOUTHERN ILLINOIS UNIV 2012B-2				3.B FE	3,000,000	88.898	2,666,940	3,000,000	3,000,000	0	0	0	0	4.400	4.400	AO	33,000	132,000	12/06/2012.	04/01/2035.
85732G WJ 5	STATE PUBLIC SCH BLDG AUTH PA EDUCATION				1.F FE	5,000,000	103.540	5,177,000	5,000,000	5,000,000	0	0	0	0	3.196	3.196	AO	39,950	138,049	10/18/2019.	04/01/2031.
86768M AQ 5	SUNRISE FL SPL ASSMNT				2.B FE	1,000,000	104.546	1,045,460	1,000,000	1,000,000	0	0	0	0	4.800	4.798	MN	8,000	48,000	02/26/2015.	05/01/2025.
875301 FF 5	TAMPA-HILLSBOROUGH CNTY FL EXP			2	1.F FE	1,000,000	103.835	1,038,350	1,000,000	1,000,000	0	0	0	0	3.420	3.420	JJ	17,100	34,200	12/13/2012.	07/01/2023.
875301 FG 3	TAMPA-HILLSBOROUGH CNTY FL EXP			2	1.F FE	1,000,000	103.831	1,038,310	1,000,000	1,000,000	0	0	0	0	3.590	3.590	JJ	17,950	35,900	12/13/2012.	07/01/2024.
882667 AZ 1	TEXAS ST PRIV ACTIVITY BOND SU TRANSPORT			1	2.B FE	12,667,425	114.578	14,322,250	12,500,000	12,665,104	0	(2,315)	0	0	3.922	3.846	JD	1,362	507,953	12/30/2019.	12/31/2049.
882722 VK 4	TEXAS TRANSPORTATION COMMISSIO				1.A FE	4,500,000	107.657	4,844,565	4,500,000	4,500,000	0	0	0	0	3.823	3.823	AO	43,009	172,035	09/22/2010.	04/01/2023.

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
882750	MZ	2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B	CF..	..	2	1.B FE	1,900,023	100.220	1,899,169	1,895,000	1,895,000	0	(811)	0	0	4.450	4.406	JJ	42,164	84,328	12/31/2013.	01/01/2030.
88275F	NX	3	TX DEPT OF HSG & COMM AFFAIRS	CF..	..	2	1.B FE	2,030,000	103.727	2,105,658	2,030,000	2,030,000	0	0	0	0	3.180	3.180	MS	21,518	64,554	01/15/2016.	03/01/2039.
88278P	ZM	9	TEXAS ST UNIV SYS FING REVENUE HIGHER ED		..	2	1.C FE	5,488,900	106.643	5,865,365	5,500,000	5,489,262	0	345	0	0	3.289	3.303	MS	53,264	147,731	10/29/2019.	03/15/2040.
88283K	BL	1	TEXAS ST TRANSPRTN COMMISSION		..	2	1.F FE	9,500,000	100.842	9,579,990	9,500,000	9,500,000	0	0	0	0	3.029	3.029	FA	108,707	127,891	02/21/2020.	08/15/2041.
88880L	AT	0	TOBACCO SETTLEMENT FIN AUTH WV TOBACCO S		..	1	1.G FE	7,000,000	104.044	7,283,080	7,000,000	7,000,000	0	0	0	0	4.006	4.006	JD	23,368	25,705	10/22/2020.	06/01/2040.
914072	4J	9	UNIV OF ARKANSAS AR UNIV REVEN HIGHER ED		..	1	1.C FE	3,000,000	107.753	3,232,590	3,000,000	3,000,000	0	0	0	0	3.350	3.350	MS	33,500	85,704	10/11/2019.	03/01/2038.
914072	4K	6	UNIV OF ARKANSAS AR UNIV REVEN HIGHER ED		..	1	1.C FE	3,000,000	107.017	3,210,510	3,000,000	3,000,000	0	0	0	0	3.450	3.449	MS	34,500	88,263	10/11/2019.	03/01/2042.
914119	3H	3	UNIV OF CINCINNATI OH RECPTS HIGHER EDUC		..	2	1.D FE	5,000,000	100.492	5,024,600	5,000,000	5,000,000	0	0	0	0	3.000	3.000	JD	12,500	105,417	03/04/2020.	06/01/2050.
914119	V7	4	UNIV OF CINCINNATI OH RECPTS HIGHER EDUC		..	2	1.D FE	5,000,000	106.957	5,347,850	5,000,000	5,000,000	0	0	0	0	3.254	3.254	JD	13,558	157,729	11/21/2019.	06/01/2039.
91412G	QL	2	UNIVERSITY OF CALIFORNIA		..	2	1.C FE	4,000,000	107.152	4,286,080	4,000,000	4,000,000	0	0	0	0	4.062	4.062	MN	20,761	162,480	02/28/2013.	05/15/2033.
91412G	XE	0	UNIVERSITY OF CALIFORNIA HIGHER EDUCATIO		..	1	1.C FE	5,054,300	118.919	5,945,950	5,000,000	5,051,108	0	(1,246)	0	0	3.931	3.866	MN	25,115	196,550	02/23/2018.	05/15/2045.
91417K	N3	1	UNIV OF COLORADO CO ENTERPRISE		..	2	1.B FE	2,500,000	109.014	2,725,350	2,500,000	2,500,000	0	0	0	0	3.039	3.039	JD	6,331	75,975	01/16/2015.	06/01/2027.
914437	US	5	UNIV OF MASSACHUSETTS MA BLDG HIGHER EDU		..	2	1.C FE	6,750,000	107.987	7,289,123	6,750,000	6,750,000	0	0	0	0	3.434	3.434	MN	38,633	178,997	01/09/2020.	11/01/2040.
914437	VJ	4	UNIV OF MASSACHUSETTS MA BLDG		..	1	1.C FE	3,000,000	106.441	3,193,230	3,000,000	3,000,000	0	0	0	0	3.013	3.013	MN	15,818	0	10/08/2020.	11/01/2043.
91476P	WW	4	UNIV OK REVENUES		..	2	1.E FE	3,568,669	103.070	3,566,222	3,460,000	3,568,284	0	(385)	0	0	3.256	2.877	JJ	4,381	0	12/16/2020.	07/01/2041.
915183	M5	3	UNIV OF UTAH UT REVENUES HIGHER EDUCATIO		..	1	1.B FE	5,000,000	106.699	5,334,950	5,000,000	5,000,000	0	0	0	0	3.351	3.351	FA	69,813	107,046	11/14/2019.	08/01/2039.
917567	EX	3	UTAH ST TRANSIT AUTH SALES TAX GENERAL		..	1	1.C FE	5,000,000	106.562	5,328,100	5,000,000	5,000,000	0	0	0	0	3.443	3.443	JD	7,651	181,236	11/07/2019.	12/15/2042.
92419R	AQ	5	VERMONT ST HSG FIN AGY PROPERT		..	1	1.C FE	1,375,000	114.254	1,570,993	1,375,000	1,375,000	0	0	0	0	3.800	3.800	MN	8,708	52,250	01/09/2018.	11/01/2037.
92428C	JE	5	VERMONT STUDENT ASSISTANCE COR		..	2	1.F FE	1,037,023	107.006	1,128,913	1,055,000	1,045,904	0	1,469	0	0	3.750	3.927	JD	1,758	39,563	05/29/2014.	06/15/2026.
92812Q	V2	0	VIRGINIA ST HSG AUTH DEV AUTH SERIES D	CF..	..	2	1.B FE	3,500,000	101.892	3,566,220	3,500,000	3,500,000	0	0	0	0	5.051	5.051	JJ	88,393	176,785	11/17/2011.	01/01/2034.
92812U	K5	6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B		..		1.A FE	560,704	104.007	583,172	560,704	560,704	0	0	0	0	2.750	2.756	MON	1,285	15,419	04/25/2013.	04/25/2042.
92812U	Q5	0	VIRGINIA HOUSING DEV AUTH 2015 Series A	CF..	..		1.A FE	2,504,221	105.464	2,641,051	2,504,221	2,504,221	0	0	0	0	3.250	3.250	MON	1,356	74,605	10/29/2015.	06/25/2042.
92812V	MA	1	VIRGINIA ST HSG DEV AUTH	CF..	..		1.A FE	1,630,387	105.171	1,714,694	1,630,387	1,630,387	0	0	0	0	3.125	3.125	MON	849	50,950	05/24/2017.	11/25/2039.
928181	GY	6	VIRGINIA RES AUTH WTR & SEWER		..		1.C FE	1,000,000	118.888	1,188,880	1,000,000	1,000,000	0	0	0	0	3.820	3.820	MN	6,367	38,200	11/07/2012.	11/01/2029.
92818M	D2	3	VIRGINIA RES AUTH INF REV BND SERIES 20		..		1.A FE	44,459	100.259	45,117	45,000	44,853	0	171	0	0	3.830	4.236	MN	287	1,724	08/24/2018.	11/01/2021.
929833	BZ	3	WACO TX EDUCTNL FIN CORP REVEN HIGHER ED		..	1	1.E FE	5,000,000	99.446	4,972,300	5,000,000	5,000,000	0	0	0	0	2.944	2.944	MS	53,564	0	08/07/2020.	03/01/2050.
93265P	BT	5	WALNUT ENERGY CENTER AUTHORITY		..		1.D FE	1,466,713	100.000	1,455,000	1,455,000	1,455,000	0	(1,403)	0	0	5.200	5.100	JJ	37,830	75,660	05/21/2010.	01/01/2021.
93978X	EK	2	WASHINGTON ST HSG FIN COMMN 2011 SERIES	CF..	..	2	1.A FE	771,989	100.743	775,721	770,000	770,079	0	(312)	0	0	4.500	4.458	AO	8,663	34,650	12/31/2013.	10/01/2031.
956704	D7	2	WEST VIRGINIA ST UNIV REVENUES HIGHER ED		..	1	1.D FE	5,000,000	102.364	5,118,200	5,000,000	5,000,000	0	0	0	0	2.956	2.956	AO	36,950	82,522	02/27/2020.	10/01/2044.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations							768,930,711	XXX	822,225,511	770,238,837	769,369,227	0	84,159	0	0	XXX	XXX	XXX	6,766,225	21,696,561	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																							
419818	HM	4	HAWAII HOUSING 2013 SERIES A		..		1.A FE	671,271	103.360	748,528	724,195	683,314	0	1,881	0	0	2.600	3.055	MON	1,569	18,829	12/31/2013.	07/01/2037.
677377	2M	4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES	CF..	..	2	1.A FE	1,305,000	103.139	1,345,964	1,305,000	1,305,000	0	0	0	0	2.720	2.720	MON	2,958	35,759	03/13/2013.	11/01/2041.
1299999.	U.S. States, Territories - Residential Mortgage-Backed Securities							1,976,271	XXX	2,094,492	2,029,195	1,988,314	0	1,881	0	0	XXX	XXX	XXX	4,527	54,588	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)							770,906,982	XXX	824,320,003	772,268,032	771,357,541	0	86,040	0	0	XXX	XXX	XXX	6,770,752	21,751,149	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
004284	B5	3	ACALANES CA UNION HIGH SCH DIS		..		1.C FE	2,645,000	105.805	2,798,542	2,645,000	2,645,000	0	0	0	0	2.781	2.781	FA	30,649	73,557	05/03/2013.	08/01/2023.
213248	BB	2	COOK CNTY IL SALES TAX REV		..	2	1.D FE	1,000,000	108.224	1,082,240	1,000,000	1,000,000	0	0	0	0	5.354	5.354	MN	6,841	53,540	07/12/2013.	11/15/2035.
623040	HH	8	MT SAN ANTONIO CA CMNTY CLG DI 2013 SERI		..		1.C FE	1,000,000	109.719	1,097,190	1,000,000	1,000,000	0	0	0	0	4.103	4.103	FA	17,096	41,030	07/10/2013.	08/01/2023.

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 FN 7	PORTLAND COMMUNITY COLLEGE DIS				1.B FE	2,814,278	114.521	2,971,820	2,595,000	2,690,331	0	(14,252)	0	0	4.810	3.744	JD	10,402	124,820	01/30/2014.	06/01/2027.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						7,459,278	XXX	7,949,792	7,240,000	7,335,331	0	(14,252)	0	0	XXX	XXX	XXX	64,988	292,947	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						7,459,278	XXX	7,949,792	7,240,000	7,335,331	0	(14,252)	0	0	XXX	XXX	XXX	64,988	292,947	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
05914F JL 5	BALTIMORE COUNTY MARYLAND				1.A FE	6,897,792	109.832	7,578,408	6,900,000	6,899,409	0	194	0	0	3.810	3.813	MN	43,815	262,890	11/03/2010.	11/01/2023.
313373 KN 1	FEDERAL HOME LOAN BANK	CF			1.A	4,140,640	120.122	4,804,880	4,000,000	4,060,321	0	(9,978)	0	0	4.375	4.057	AO	30,625	175,000	06/22/2011.	04/28/2026.
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC				1.B	5,758,448	112.334	6,346,664	5,649,816	5,705,053	0	(5,428)	0	0	3.666	3.475	MON	14,959	207,122	12/16/2014.	08/05/2030.
452024 HF 2	ILLINOIS MUNICIPAL ELEC AGENCY				1.E FE	3,000,000	100.307	3,009,210	3,000,000	3,000,000	0	0	0	0	5.599	5.599	FA	69,988	167,970	11/19/2010.	02/01/2021.
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE				1.D FE	8,398,961	126.409	10,617,043	8,398,961	8,398,961	0	0	0	0	8.000	8.002	JJ	309,828	671,917	02/25/2002.	07/15/2028.
658203 V6 8	NORTH CAROLINA ST MUNI PWR AGY #1 CATAWB				1.F FE	1,000,000	110.885	1,108,850	1,000,000	1,000,000	0	0	0	0	3.672	3.672	JJ	18,360	36,720	11/30/2012.	01/01/2028.
677521 HN 9	STATE OF OHIO ULT GO				1.B FE	1,000,000	106.615	1,066,150	1,000,000	1,000,000	0	0	0	0	4.461	4.461	FA	18,588	44,610	11/23/2010.	08/01/2022.
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR				1.C	3,207,708	127.373	4,085,753	3,207,708	3,207,713	0	0	0	0	7.467	7.584	MON	19,960	239,519	05/20/2002.	05/01/2032.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						33,403,549	XXX	38,616,958	33,156,485	33,271,457	0	(15,212)	0	0	XXX	XXX	XXX	526,123	1,805,748	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
313399 EK 9	FHLMC 2348 ZK			4	1.A	319,040	118.799	375,813	316,343	316,317	0	57	0	0	6.000	6.018	MON	1,582	18,981	11/13/2002.	08/15/2031.
31339D 7A 0	FHLMC 2417 KZ			4	1.A	605,384	114.234	706,654	618,604	613,993	0	768	0	0	6.000	6.205	MON	3,093	37,116	09/05/2002.	02/15/2032.
31339G JU 6	FHLMC 2367 ZK			4	1.A	403,248	115.489	463,773	401,573	401,175	0	126	0	0	6.000	6.042	MON	2,008	24,094	09/26/2002.	10/15/2031.
31339M FE 3	FHLMC 2389 ZB			4	1.A	411,845	114.463	498,956	435,908	427,955	0	(3,845)	0	0	6.000	6.429	MON	2,180	26,155	08/01/2002.	12/15/2031.
31339N 5V 4	FHLMC 2403 DZ			4	1.A	335,827	105.439	385,226	365,354	355,072	0	1,180	0	0	5.500	6.147	MON	1,675	20,094	08/19/2002.	01/15/2032.
31339W XR 2	FHLMC 2439 EZ			4	1.A	737,669	113.595	868,232	764,325	754,875	0	(4,183)	0	0	6.000	6.316	MON	3,822	45,859	08/20/2002.	04/15/2032.
3133T2 DL 1	FHLMC REMIC 1642 PJ			4	1.A	118,035	105.461	137,572	130,448	128,895	0	321	0	0	6.000	6.831	MON	652	7,827	02/15/1994.	11/15/2023.
3133TH TM 9	FHLMC 2116 ZA			4	1.A	379,127	113.101	451,872	399,529	395,363	0	614	0	0	6.000	6.375	MON	1,998	23,972	08/07/2002.	01/15/2029.
3133TJ HS 5	FHLMC 2125 JZ			4	1.A	385,462	110.475	444,476	402,333	398,867	0	1,073	0	0	6.000	6.321	MON	2,012	24,140	08/12/2002.	02/15/2029.
31359F AM 0	FNMA REMIC 1993-208 K			4	1.A	75,213	106.307	84,304	79,302	78,619	0	211	0	0	6.500	6.980	MON	430	5,155	02/25/1994.	11/25/2023.
31359G B8 8	FNMA REMIC 1994-30 K	CF		4	1.A	61,240	106.508	68,434	64,252	63,680	0	84	0	0	6.500	6.942	MON	348	4,176	02/28/1994.	02/25/2024.
31359G B8 8	FNMA REMIC 1994-30 K			4	1.A	110,022	106.508	122,946	115,433	114,405	0	151	0	0	6.500	6.942	MON	625	7,503	02/28/1994.	02/25/2024.
3136A1 NZ 4	FANNIE MAE 2011-96 NB	CF		4	1.A	503,103	100.756	492,890	489,191	489,089	0	(1,665)	0	0	4.000	3.544	MON	1,631	19,568	02/07/2014.	09/25/2040.
3136A4 AE 9	FANNIE MAE 2012-22 NY	CF		4	1.A	2,623,864	108.830	2,649,396	2,434,435	2,504,932	0	(17,241)	0	0	3.500	2.773	MON	7,100	85,205	08/27/2012.	03/25/2027.
3136A7 XG 2	FNR 2012-87 CV	CF		4	1.A	10,404,688	102.651	10,265,100	10,000,000	10,057,085	0	(65,149)	0	0	3.000	2.535	MON	25,000	300,000	07/30/2012.	08/25/2032.
3136A8 DP 2	FANNIE MAE 2012-104 V	CF		4	1.A	6,069,618	103.931	5,824,087	5,603,802	5,652,333	0	(42,285)	0	0	3.500	2.490	MON	16,344	196,133	08/06/2012.	02/25/2038.
3136A9 2Q 0	FNR 2012-118 VD	CF		4	1.A	6,904,462	102.800	6,806,388	6,621,000	6,675,726	0	(45,475)	0	0	3.000	2.519	MON	16,553	198,630	10/05/2012.	10/25/2032.
3136A9 2W 7	FNR 2012-118 VB	CF		4	1.A	5,200,000	103.181	5,159,050	5,000,000	5,038,895	0	(32,223)	0	0	3.000	2.552	MON	12,500	150,000	10/15/2012.	10/25/2032.
3136A9 LC 0	FNR 2012-114 VG	CF		4	1.A	4,061,668	103.900	3,933,654	3,786,000	3,821,758	0	(54,608)	0	0	3.500	2.623	MON	11,043	132,510	10/17/2012.	09/25/2029.
3136AA 3R 4	FANNIE MAE 2012-149 LV	CF		4	1.A	4,706,496	106.725	4,876,706	4,569,413	4,587,624	0	(18,984)	0	0	3.000	2.634	MON	11,424	137,082	01/10/2013.	03/25/2036.
3136AA MC 6	FANNIE MAE 2012-139 WV	CF		4	1.A	1,660,146	103.486	1,771,573	1,711,896	1,701,522	0	5,520	0	0	3.000	3.428	MON	4,280	51,357	12/31/2013.	02/25/2036.
3136AB MY 6	FANNIE MAE 2012-148 VB	CF		4	1.A	10,138,828	103.671	10,367,100	10,000,000	10,028,551	0	(29,601)	0	0	3.000	2.785	MON	25,000	300,000	10/15/2015.	12/25/2032.
3136AB P9 8	FANNIE MAE 2013-6 VN	CF		4	1.A	2,995,520	108.142	3,045,279	2,816,000	2,866,531	0	(30,921)	0	0	3.500	2.814	MON	8,213	98,560	01/25/2013.	01/25/2030.
3136AB YJ 6	FANNIE MAE 2013-1 VB	CF		4	1.A	5,227,718	105.189	5,358,328	5,094,000	5,120,372	0	(20,971)	0	0	3.000	2.700	MON	12,735	152,820	01/10/2013.	02/25/2033.
3136AB ZF 3	FANNIE MAE 2013-1 VD	CF		4	1.A	4,123,750	101.414	4,056,560	4,000,000	4,005,946	0	(25,059)	0	0	3.000	2.593	MON	10,000	120,000	01/24/2013.	01/25/2033.
3136AE TT 4	FANNIE MAE 2013-54 BA	CF		4	1.A	1,943,207	106.693	2,003,760	1,878,062	1,900,633	0	(11,297)	0	0	3.000	2.644	MON	4,695	56,342	04/26/2013.	06/25/2043.

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
3136AF BT 0	FANNIE MAE 2013-72 YA	CF..	..	4	1.A	2,818,477	102.266	2,887,758	2,823,771	2,818,143	0	(155)	0	0	3.000	3.016	MON...	1,412	84,713	04/21/2016.	06/25/2033.
3136AF VV 3	FANNIE MAE 2013-66 VM	CF..	..	4	1.A	2,452,933	104.541	2,625,025	2,511,000	2,484,813	0	12,984	0	0	3.000	3.303	MON...	1,256	75,330	07/02/2015.	04/25/2032.
3136AG HV 7	FANNIE MAE 2013-94 CV	CF..	..	4	1.A	3,517,084	103.602	3,666,830	3,539,343	3,529,271	0	1,725	0	0	3.500	3.582	MON...	10,323	123,877	08/14/2013.	07/25/2033.
3136AJ LN 4	FANNIE MAE 2014-21 KW	CF..	..	4	1.A	4,397,899	109.168	4,591,606	4,206,000	4,271,107	0	(36,097)	0	0	4.000	3.452	MON...	14,020	168,240	05/19/2014.	04/25/2041.
3136AJ PY 6	FANNIE MAE 2014-19 VK	CF..	..	4	1.A	3,228,750	105.982	3,179,460	3,000,000	3,051,192	0	(42,722)	0	0	4.500	3.464	MON...	11,250	135,000	04/17/2014.	04/25/2034.
3136AL CF 6	FANNIE MAE 2015-63 VG	CF..	..	4	1.A	2,320,313	108.766	2,447,235	2,250,000	2,275,770	0	(14,044)	0	0	3.500	3.082	MON...	1,313	78,750	07/20/2015.	05/25/2031.
3136AL H3 8	FANNIE MAE 2014-79 LC	CF..	..	4	1.A	1,905,396	109.120	2,131,114	1,953,000	1,925,645	0	5,629	0	0	3.000	3.269	MON...	977	58,590	07/20/2015.	09/25/2044.
3136B0 ML 7	FANNIE MAE 2017-105 VK	CF..	..	4	1.A	6,641,901	102.365	6,657,509	6,503,697	6,577,091	0	(31,698)	0	0	3.500	3.129	MON...	18,969	227,629	12/28/2017.	05/25/2038.
3136B0 ZA 7	FANNIE MAE 2018-2 VJ	CF..	..	2,4	1.A	6,116,884	102.704	6,189,443	6,026,487	6,076,732	0	(19,993)	0	0	3.500	3.244	MON...	17,577	210,927	01/09/2018.	06/25/2038.
3137A0 LY 9	FHR 3698 GL	CF..	..	4	1.A	4,632,449	115.138	5,181,207	4,500,000	4,555,956	0	(15,480)	0	0	4.500	4.195	MON...	16,875	202,500	12/31/2013.	07/15/2030.
3137A2 NL 1	FHR 3756 PC	CF..	..	4	1.A	1,039,389	111.731	1,132,993	1,014,038	1,019,827	0	(4,701)	0	0	4.000	3.692	MON...	3,380	40,562	10/23/2013.	11/15/2040.
3137A8 UG 1	FHR 3837 DB	CF..	..	4	1.A	1,051,486	113.688	1,150,440	1,011,927	1,039,103	0	(1,780)	0	0	4.500	4.212	MON...	3,795	45,537	12/31/2013.	04/15/2041.
3137AB X7 1	FANNIE MAE 3870 MG	CF..	..	4	1.A	4,993,690	113.448	5,672,392	5,000,000	4,993,190	0	(411)	0	0	4.000	4.029	MON...	16,667	200,000	12/31/2013.	06/15/2041.
3137AJ JK 1	FHR 3962 EB	CF..	..	4	1.A	3,227,978	107.617	3,221,198	2,993,199	3,073,609	0	(23,206)	0	0	3.500	2.749	MON...	8,730	104,762	08/27/2012.	11/15/2026.
3137AR HC 3	FHR 4057 DV	CF..	..	4	1.A	10,768,750	104.627	10,462,747	10,000,000	10,125,291	0	(147,198)	0	0	3.500	2.623	MON...	29,167	350,000	08/07/2012.	04/15/2031.
3137AR WS 1	FHR 4073 HC	CF..	..	4	1.A	3,933,329	104.104	3,784,862	3,635,659	3,665,177	0	(41,331)	0	0	3.500	2.508	MON...	10,604	127,248	08/06/2012.	03/15/2035.
3137AV 3T 2	FHR 4122 VN	CF..	..	4	1.A	5,542,667	110.563	5,678,497	5,136,000	5,288,400	0	(59,407)	0	0	3.500	2.741	MON...	14,980	179,760	12/18/2012.	09/15/2029.
3137AX EE 9	FHR 4147 VN	CF..	..	4	1.A	3,699,838	107.023	4,184,583	3,910,000	3,807,515	0	27,110	0	0	3.000	3.588	MON...	9,775	117,300	06/10/2014.	10/15/2029.
3137B2 PC 8	FHR 4212 CB	CF..	..	4	1.A	3,155,625	101.712	3,051,366	3,000,000	3,008,576	0	(35,309)	0	0	4.000	3.182	MON...	10,000	120,000	05/21/2014.	02/15/2039.
3137BJ MX 8	FREDDIE MAC 4468 UB	CF..	..	4	1.A	3,509,733	107.466	3,713,750	3,455,737	3,472,827	0	(21,514)	0	0	3.500	3.287	MON...	5,376	120,951	07/20/2015.	08/15/2044.
3137BN 3M 4	FHR 4550 VB	CF..	..	4	1.A	6,644,673	106.410	6,869,840	6,456,036	6,529,272	0	(58,917)	0	0	3.000	2.580	MON...	8,608	193,681	04/04/2016.	03/15/2038.
3137BN W2 6	FHR 4571 GV	CF..	..	4	1.A	7,908,144	106.802	8,269,668	7,743,000	7,811,657	0	(46,808)	0	0	3.000	2.704	MON...	10,324	232,290	03/31/2016.	06/15/2039.
3137BY CH 1	FREDDIE MAC 4680 YV	CF..	..	4	1.A	4,864,480	108.240	5,104,606	4,716,000	4,785,763	0	(45,526)	0	0	3.500	2.916	MON...	13,755	165,060	10/27/2017.	09/15/2037.
3137F4 MG 4	FHR 4776 CV	CF..	..	4	1.A	5,187,228	104.194	5,330,665	5,116,082	5,145,947	0	(21,083)	0	0	4.000	3.668	MON...	17,054	204,643	06/12/2018.	08/15/2035.
3137F4 R8 7	FREDDIE MAC 4776 QV	CF..	..	4	1.A	10,225,000	102.021	10,202,123	10,000,000	10,083,143	0	(83,344)	0	0	4.000	3.437	MON...	33,333	400,000	04/20/2018.	07/15/2038.
3137FC NZ 3	FREDDIE MAC 4744 TH	CF..	..	4	1.A	9,540,296	106.694	9,970,577	9,345,000	9,449,773	0	(52,455)	0	0	3.500	3.140	MON...	27,256	327,075	01/03/2018.	01/15/2047.
3137FH DK 6	FREDDIE MAC 4821 BU	CF..	..	4	1.A	10,109,375	103.034	10,303,380	10,000,000	10,037,541	0	(42,202)	0	0	4.000	3.682	MON...	33,333	400,000	08/30/2018.	12/15/2044.
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1	CF..	..	4	1.A	1,045,002	100.831	1,036,515	1,027,976	1,028,991	0	(5,360)	0	0	3.500	3.193	MON...	2,998	35,979	07/23/2015.	05/25/2045.
313920 SU 5	FNMA 2001-35 ZG		..	4	1.A	228,021	117.070	276,072	235,818	233,508	0	390	0	0	6.500	6.770	MON...	1,277	15,328	06/18/2002.	08/25/2031.
31392E H6 0	FNMA 2002-69 Z		..	4	1.A	316,202	114.245	378,560	331,358	326,797	0	1,384	0	0	5.500	5.879	MON...	1,519	18,225	09/26/2002.	10/25/2032.
31392K HM 1	FHLMC 2445 0Z		..	4	1.A	431,297	112.355	493,970	439,651	436,268	0	32	0	0	6.500	6.697	MON...	2,381	28,577	07/31/2002.	05/15/2032.
31392M U4 2	FHLMC 2463 Z		..	4	1.A	183,608	114.811	218,512	190,323	189,058	0	463	0	0	6.000	6.283	MON...	508	11,419	08/21/2002.	06/15/2032.
31392M U5 9	FHLMC 2463 ZB		..	4	1.A	443,202	117.957	526,173	446,071	444,587	0	131	0	0	6.500	6.614	MON...	2,416	28,995	08/19/2002.	06/15/2032.
31392P HP 3	FHLMC 2459 LZ		..	4	1.A	733,300	116.478	886,348	760,954	753,815	0	1,498	0	0	6.500	6.790	MON...	4,122	49,462	06/04/2002.	06/15/2032.
31392P RL 1	FHLMC 2484 Z		..	4	1.A	372,812	118.384	480,142	405,579	395,754	0	1,633	0	0	6.000	6.679	MON...	2,028	24,335	07/09/2002.	07/15/2032.
31392R RJ 2	FHLMC 2468 ZA	CF..	..	4	1.A	981,275	117.442	1,195,993	1,018,371	1,007,211	0	(199)	0	0	6.000	6.324	MON...	5,092	61,102	08/21/2002.	07/15/2032.
31392R WT 4	FHLMC 2492 Z		..	4	1.A	333,481	113.126	418,114	369,600	359,026	0	(214)	0	0	5.500	6.261	MON...	1,694	20,328	08/19/2002.	08/15/2032.
31392U EE 0	FHLMC 2504 Z		..	4	1.A	461,633	115.563	553,691	479,126	475,476	0	820	0	0	6.000	6.295	MON...	2,396	28,748	09/04/2002.	09/15/2032.
31392U JL 9	FHLMC 2499 VZ		..	4	1.A	348,262	113.186	401,296	354,546	351,830	0	164	0	0	6.000	6.182	MON...	1,773	21,273	10/01/2002.	09/15/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
31392W JU 5	FHLMC 2509 ZQ			4	1.A	345,231	112.929	408,202	361,469	357,256	0	(432)	0	0	5.500	5.908	MON	1,657	19,881	10/10/2002.	10/15/2032.
31393A VK 0	FNMA 2003-30 HY	CF		4	1.A	124,717	111.916	147,264	131,584	129,466	0	911	0	0	5.500	5.980	MON	603	7,237	09/03/2003.	04/25/2033.
31393C LX 9	FNMA 2003-48 GH	CF		4	1.A	1,595,313	115.648	1,888,622	1,633,078	1,617,610	0	320	0	0	5.500	5.724	MON	7,485	89,819	09/18/2003.	06/25/2033.
31393N 4A 4	FHLMC 2589 GM	CF		4	1.A	434,021	115.599	498,840	431,527	431,512	0	(96)	0	0	5.500	5.499	MON	1,978	23,734	04/24/2003.	03/15/2033.
31397S SJ 4	FANNIE MAE 2011-24 GY	CF		4	1.A	1,849,480	106.952	1,904,908	1,781,087	1,796,030	0	(19,935)	0	0	4.500	3.984	MON	1,336	80,149	12/31/2013.	04/25/2041.
31398N Y2 4	FANNIE MAE 2010-123 PM	CF		4	1.A	1,580,364	106.707	1,777,453	1,665,733	1,642,741	0	5,458	0	0	4.000	4.587	MON	1,110	66,629	07/14/2011.	07/25/2040.
31398Q TQ 0	FREDDIE MAC 3747 HX	CF		4	1.A	3,628,405	103.241	3,544,418	3,433,145	3,461,914	0	(32,080)	0	0	4.500	3.713	MON	12,874	154,492	11/01/2013.	11/15/2039.
31398Q UG 0	FREDDIE MAC 3747 PW	CF		4	1.A	2,587,818	104.450	2,624,238	2,512,445	2,520,729	0	(20,486)	0	0	4.000	3.575	MON	8,375	100,498	12/18/2013.	10/15/2039.
31398R NW 1	FANNIE MAE 2010-59 BP	CF		4	1.A	7,687,666	113.250	8,098,113	7,150,652	7,393,282	0	(31,951)	0	0	5.000	4.188	MON	5,959	357,533	12/31/2013.	06/25/2040.
3140J6 GP 6	FNMA P/T POOL BM2005	CF		4	1.A	4,103,262	107.275	4,279,401	3,989,196	4,022,625	0	(37,732)	0	0	4.000	3.230	MON	13,297	159,568	02/02/2018.	12/01/2047.
3140Q9 UA 9	FANNIE MAE POOL CA2376	CF		4	1.A	3,406,750	106.807	3,622,797	3,391,910	3,405,539	0	(718)	0	0	4.000	3.394	MON	11,306	135,676	10/03/2018.	09/01/2048.
31418C XN 9	FANNIE MAE POOL MA3384	CF		4	1.A	3,321,613	107.224	3,564,353	3,324,210	3,321,281	0	(174)	0	0	4.000	3.860	MON	11,081	132,969	10/05/2018.	06/01/2048.
35563P HF 9	Freddie Mac - SCRT 2018-4 MA			4	1.A	3,599,814	108.524	3,998,970	3,684,877	3,631,099	0	20,843	0	0	3.500	4.008	MON	10,748	128,971	11/08/2018.	11/25/2057.
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1			4	1.A FE	2,364,216	103.863	2,397,743	2,308,557	2,322,319	0	(3,941)	0	0	3.000	2.749	MON	5,771	69,257	07/30/2012.	01/27/2038.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						246,445,712	XXX	254,499,711	239,802,022	241,458,268	0	(1,310,606)	0	0	XXX	XXX	XXX	658,836	8,807,888	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
30293M AJ 3	FRESB 2015-SB6 A10 2015-SB6 A10	CF		4	1.A	2,699,690	107.147	2,892,660	2,699,712	2,695,591	0	(1,674)	0	0	3.220	3.207	MON	7,244	86,931	10/26/2015.	08/25/2035.
3137B3 4W 5	FHR 4215 LV	CF		4	1.A	4,881,560	105.197	5,157,015	4,902,241	4,892,949	0	1,759	0	0	3.500	3.564	MON	14,298	171,579	08/21/2013.	04/15/2033.
3137BK GJ 3	FHLMC MULTIFAMILY STRUCTURED P K151 A2	CF		4	1.A	6,119,742	114.366	6,861,960	6,000,000	6,064,165	0	(12,882)	0	0	3.399	3.193	MON	16,995	203,940	07/08/2015.	10/25/2029.
3137BK GK 0	FHLMC MULTIFAMILY STRUCTURED P K151 A3	CF		4	1.A	4,079,592	118.377	4,735,080	4,000,000	4,051,106	0	(5,703)	0	0	3.511	3.340	MON	11,703	140,440	07/08/2015.	04/25/2030.
3138L4 EQ 2	FANNIE MAE AM3742	CF		4	1.A	4,506,823	109.573	5,272,774	4,812,090	4,717,004	0	21,900	0	0	3.150	3.935	MON	12,632	154,107	08/15/2013.	09/01/2025.
3138L4 J3 8	FANNIE MAE AM3881	CF		4	1.A	2,762,658	111.694	3,132,343	2,804,395	2,787,114	0	2,586	0	0	3.830	4.014	MON	1,193	109,200	09/05/2013.	08/01/2025.
43232E CU 1	HSG FIN AUTH OF HILLSBOROUGH			2	1.A FE	2,385,000	102.527	2,445,269	2,385,000	2,385,000	0	0	0	0	3.600	3.600	JD	7,155	85,860	12/19/2012.	12/01/2032.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						27,435,065	XXX	30,497,101	27,603,438	27,592,929	0	5,986	0	0	XXX	XXX	XXX	71,220	952,057	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
3137F4 N6 5	FREDDIE MAC 4776 DW	CF		4	1.A	4,668,074	101.311	4,614,455	4,554,739	4,579,354	0	(51,366)	0	0	4.000	3.246	MON	15,182	182,190	04/12/2018.	09/15/2044.
3137F4 N6 5	FREDDIE MAC 4776 DW			4	1.A	4,668,074	101.311	4,614,455	4,554,739	4,579,354	0	(51,366)	0	0	4.000	3.246	MON	15,182	182,190	04/12/2018.	09/15/2044.
3137F5 BD 0	FHR 4792 VB	CF		4	1.A	6,552,813	101.387	6,590,177	6,500,000	6,514,440	0	(25,864)	0	0	4.000	3.744	MON	21,667	260,000	09/18/2018.	08/15/2038.
3137FH 5X 7	FHR 4825 AV	CF		4	1.A	7,096,250	103.235	7,226,442	7,000,000	7,047,785	0	(28,121)	0	0	4.000	3.681	MON	23,333	280,000	09/12/2018.	02/15/2037.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						22,985,211	XXX	23,045,529	22,609,478	22,720,933	0	(156,717)	0	0	XXX	XXX	XXX	75,364	904,380	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						330,269,537	XXX	346,659,299	323,171,423	325,043,587	0	(1,476,549)	0	0	XXX	XXX	XXX	1,331,543	12,470,073	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00003# AB 9	A&E TELEVISION NETWORKS LLC				1.G	5,542,315	105.052	5,777,860	5,500,000	5,511,070	0	(6,451)	0	0	3.630	3.503	FA	71,541	199,650	10/07/2015.	08/22/2022.
00038A AB 9	ABB TREASURY CENTER USA 144A				1.G FE	1,025,720	101.668	1,016,680	1,000,000	1,001,766	0	(3,801)	0	0	4.000	3.603	JD	1,778	40,000	12/31/2013.	06/15/2021.
00101J AF 3	ADT CORP				3.C FE	1,924,323	102.812	2,056,240	2,000,000	1,984,747	0	9,343	0	0	3.500	4.015	JJ	32,278	70,000	06/25/2013.	07/15/2022.
00115A AF 6	AEP TRANSMISSION CO LLC			1	1.F FE	2,611,075	124.703	3,117,575	2,500,000	2,604,350	0	(2,426)	0	0	4.000	3.744	JD	8,333	100,000	01/31/2018.	12/01/2046.
00115A AH 2	AEP TRANSMISSION CO LLC			1	1.F FE	2,353,251	121.985	3,049,625	2,500,000	2,360,511	0	2,804	0	0	3.750	4.094	JD	7,813	93,750	05/10/2018.	12/01/2047.
00122@ AA 9	AES SOUTHLAND ENERGY LLC SENIOR SECURED			1	2.C PL	6,000,000	111.599	6,695,929	6,000,000	6,000,000	0	0	0	0	4.500	4.525	FMAN	23,250	270,000	02/28/2019.	02/29/2040.
00139P AA 6	AIG SUNAMERICA GLOBAL FIN IX 144A				1.F FE	6,354,600	150.750	7,537,500	5,000,000	5,763,529	0	(49,585)	0	0	6.900	5.094	MS	101,583	345,000	06/16/2003.	03/15/2032.
00182@ AA 6	AZ ROMULUS MI LANDLORD LLC				1.C	5,520,801	112.399	6,205,320	5,520,801	5,520,801	0	0	0	0	3.497	3.522	MON	536	193,063	12/01/2017.	10/31/2038.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
00184* AA 6	AZ RANDALL OH LANDLORD LLC		..		1.C	5,830,667	113.181	6,599,216	5,830,667	5,830,667	0	0	0	0	3.610	3.637	MON	585	210,487	01/01/2018.	03/31/2039.
00184@ AA 4	AMZN (Euclid OH) CTL Pass-Thru CTL - LEA		..		1.C	1,996,363	118.682	2,369,332	1,996,363	1,996,363	0	0	0	0	4.095	4.129	MON	227	81,739	09/17/2018.	07/31/2039.
00191# AA 3	AMZN (Tucson AZ) CTL Pass-Thru CTL - LEA		..		1.C	2,225,857	118.562	2,639,012	2,225,857	2,225,857	0	0	0	0	4.095	4.130	MON	253	91,149	10/16/2018.	08/31/2039.
00194@ AA 2	APH FINANCE 1 LLC SENIOR SECURED GUARANT		..	1	1.G PL	3,000,000	111.592	3,347,775	3,000,000	3,000,000	0	0	0	0	4.770	4.770	JAJO	33,390	143,100	06/10/2019.	07/07/2029.
00206R BH 4	AT&T INC		..	1	2.B FE	2,272,660	116.816	2,336,320	2,000,000	2,267,676	0	(4,984)	0	0	4.300	3.413	JD	3,822	64,500	07/27/2020.	12/15/2042.
00206R DH 2	AT&T INC		..	1	2.B FE	2,361,760	127.472	2,549,440	2,000,000	2,351,031	0	(10,380)	0	0	5.150	3.923	MS	30,328	103,000	12/17/2019.	03/15/2042.
00206R JG 8	AT&T INC		..	1	2.B FE	1,008,342	129.258	1,292,580	1,000,000	1,008,087	0	(210)	0	0	5.375	5.310	AO	11,347	53,750	06/05/2019.	10/15/2041.
00206R JX 1	AT&T INC		..	1	2.B FE	998,520	106.710	1,067,100	1,000,000	998,637	0	117	0	0	2.300	2.323	JD	1,917	11,692	05/21/2020.	06/01/2027.
00206R KB 7	AT&T INC		..	1	2.B FE	2,987,220	105.044	3,151,320	3,000,000	2,987,310	0	90	0	0	3.850	3.871	JD	9,625	58,713	05/21/2020.	06/01/2060.
00206R KE 1	AT&T INC		..	1	2.B FE	1,998,840	99.153	1,983,060	2,000,000	1,998,845	0	5	0	0	3.300	3.303	FA	26,950	0	07/27/2020.	02/01/2052.
00226@ AA 4	ATC HOLDING LLC SENIOR NOTES		..	1	2.B Z	8,000,000	110.000	8,800,000	8,000,000	8,000,000	0	0	0	0	4.180	4.180	JD	10,218	334,400	12/20/2018.	12/20/2025.
00228# AA 0	AV CINGULAR LLC CTL - CINGULAR WIRELESS		..		2.B	1,826,552	103.054	1,833,462	1,779,123	1,782,229	0	(3,826)	0	0	7.450	7.219	MON	5,891	132,545	04/01/2004.	08/15/2021.
00287Y AQ 2	ABBVIE INC	LS	..	2	2.B FE	998,250	111.495	1,114,950	1,000,000	999,158	0	175	0	0	3.600	3.621	MN	4,700	36,000	05/05/2015.	05/14/2025.
00287Y BX 6	ABBVIE INC		..	1	2.A FE	1,015,416	112.183	1,121,830	1,000,000	1,015,230	0	(185)	0	0	3.200	2.999	MN	3,556	16,000	11/19/2020.	11/21/2029.
00287Y CA 5	ABBVIE INC	LS	..	1	2.A FE	123,010	120.975	146,380	121,000	123,001	0	(9)	0	0	4.050	3.923	MN	545	2,450	11/19/2020.	11/21/2039.
00287Y CA 5	ABBVIE INC		..	1	2.A FE	10,043,105	120.975	11,951,120	9,879,000	10,042,399	0	(705)	0	0	4.050	3.923	MN	44,456	200,050	11/19/2020.	11/21/2039.
00287Y CB 3	ABBVIE INC		..	1	2.A FE	5,083,587	125.784	6,289,200	5,000,000	5,083,389	0	(197)	0	0	4.250	4.149	MN	23,611	106,250	11/19/2020.	11/21/2049.
00287Y CV 9	ABBVIE INC		..	1	2.A FE	3,002,997	110.233	3,306,990	3,000,000	3,002,834	0	(162)	0	0	3.850	3.820	JD	5,133	57,750	11/19/2020.	06/15/2024.
00287Y CX 5	ABBVIE INC	LS	..	1	2.A FE	815,494	111.642	910,999	816,000	815,495	0	2	0	0	3.800	3.817	MS	3,618	0	11/19/2020.	03/15/2025.
00287Y CX 5	ABBVIE INC		..	1	2.A FE	1,183,265	111.642	1,321,841	1,184,000	1,183,267	0	2	0	0	3.800	3.817	MS	5,249	0	11/19/2020.	03/15/2025.
00440E AC 1	ACE INA HOLDINGS INC		..		1.F FE	5,914,700	151.158	7,557,900	5,000,000	5,492,651	0	(39,821)	0	0	8.875	7.314	FA	167,639	443,750	06/10/2002.	08/15/2029.
008252 AM 0	AFFILIATED MANAGERS GROUP INC		..		2.A FE	1,002,340	110.364	1,103,640	1,000,000	1,000,839	0	(247)	0	0	4.250	4.221	FA	16,056	42,500	02/07/2014.	02/15/2024.
00910G A* 4	AMAZON SAN BERNARDINO CA CTL PASS-THRU T		..		1.E	2,738,044	124.333	3,404,290	2,738,044	2,738,044	0	0	0	0	4.533	4.575	MON	7,240	114,117	01/09/2020.	02/10/2041.
00914A AE 2	AIR LEASE CORP	LS	..	1	2.B FE	3,911,811	105.994	4,193,123	3,956,000	3,916,754	0	3,847	0	0	3.250	3.382	AO	32,143	133,927	09/09/2019.	10/01/2029.
00914A AE 2	AIR LEASE CORP		..	1	2.B FE	3,998,829	105.994	4,286,397	4,044,000	4,003,881	0	3,932	0	0	3.250	3.382	AO	32,858	136,906	09/09/2019.	10/01/2029.
00914A AG 7	AIR LEASE CORP		..	1	2.B FE	979,040	102.765	1,027,650	1,000,000	980,780	0	1,740	0	0	3.000	3.246	FA	12,500	16,417	01/07/2020.	02/01/2030.
010392 FF 0	ALABAMA POWER CO		..		1.F FE	1,061,390	136.709	1,367,090	1,000,000	1,052,365	0	(1,487)	0	0	5.200	4.795	JD	4,333	52,000	12/31/2013.	06/01/2041.
018522 E# 5	ALLETE INC		..		1.F	4,000,000	109.222	4,368,880	4,000,000	4,000,000	0	0	0	0	3.200	3.200	JJ	59,022	128,000	07/02/2012.	07/15/2026.
018522 J* 4	ALLETE INC		..		1.F	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	3.740	3.740	MS	11,012	37,400	09/16/2014.	09/15/2029.
018522 L* 1	ALLETE INC FIRST MORTAGE BOND		..	1	1.F	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	4.080	4.080	MS	40,800	122,400	03/01/2019.	03/01/2029.
020002 AP 6	ALLSTATE CORP		..		1.G FE	4,593,510	133.547	6,009,615	4,500,000	4,557,088	0	(3,197)	0	0	6.125	5.975	JD	12,250	275,625	12/27/2002.	12/15/2032.
02005N AV 2	ALLY FINANCIAL INC	LS	..		2.C FE	1,245,680	115.363	1,465,110	1,270,000	1,259,369	0	2,505	0	0	5.125	5.375	MS	16,453	65,088	09/24/2014.	09/30/2024.
02005N AV 2	ALLY FINANCIAL INC		..		2.C FE	225,596	115.363	265,335	230,000	228,075	0	454	0	0	5.125	5.375	MS	2,980	11,788	09/24/2014.	09/30/2024.
02209S AU 7	ALTRIA GROUP INC	LS	..	1	2.B FE	1,028,765	108.003	1,115,671	1,033,000	1,030,448	0	410	0	0	2.625	2.672	MS	7,909	27,116	09/13/2016.	09/16/2026.
02209S AU 7	ALTRIA GROUP INC		..	1	2.B FE	1,560,575	108.003	1,692,407	1,567,000	1,563,128	0	621	0	0	2.625	2.672	MS	11,997	41,134	09/13/2016.	09/16/2026.
02209S BD 4	ALTRIA GROUP INC	LS	..	1	2.B FE	2,016,320	119.991	2,399,820	2,000,000	2,013,781	0	(1,401)	0	0	4.800	4.695	FA	36,533	96,000	02/20/2019.	02/14/2029.
02209S BE 2	ALTRIA GROUP INC		..	1	2.B FE	997,650	131.761	1,317,610	1,000,000	997,775	0	68	0	0	5.800	5.820	FA	22,072	58,000	02/12/2019.	02/14/2039.
02209S BJ 1	ALTRIA GROUP INC	LS	..	1	2.B FE	1,741,567	112.317	1,962,178	1,747,000	1,741,869	0	302	0	0	3.400	3.437	MN	9,075	29,699	05/04/2020.	05/06/2030.
02209S BJ 1	ALTRIA GROUP INC		..	1	2.B FE	2,245,993	112.317	2,530,502	2,253,000	2,246,383	0	390	0	0	3.400	3.437	MN	11,703	38,301	05/04/2020.	05/06/2030.
023765 AA 8	AMERICAN AIRLINES 2016-2 AA		..	1	2.A FE	794,322	97.900	792,501	809,500	798,266	0	1,080	0	0	3.200	3.461	JD	1,151	25,904	12/07/2016.	06/15/2028.

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
023770 AA 8	AMERICAN AIRLINES 2015-1 A		..	1	3.A FE	4,377,990	94.102	4,104,384	4,361,633	4,372,632	0	(1,311)	0	0	3.375	3.317	MN	24,534	147,205	04/21/2016.	05/01/2027.
023770 AB 6	AMERICAN AIRLINES 2015-1 B		..		4.A FE	514,859	83.823	431,570	514,859	514,859	0	0	0	0	3.700	3.698	MN	3,175	19,050	03/02/2015.	05/01/2023.
02377A AA 6	AMERICAN AIRLINES 2014-1 A PT TRUST		..		3.A FE	1,015,575	94.368	958,377	1,015,575	1,015,575	0	0	0	0	3.700	3.700	AO	9,394	37,576	09/02/2014.	10/01/2026.
02377B AB 2	AMERICAN AIRLINES 2015-2 AA		..	1	2.A FE	2,360,575	98.805	2,332,366	2,360,575	2,360,575	0	0	0	0	3.600	3.600	MS	23,370	84,981	09/10/2015.	03/22/2029.
02377L AA 2	AMERICAN AIRLINES 2019-1AA PTT		..	1	2.A FE	2,895,695	98.427	2,850,146	2,895,695	2,895,695	0	0	0	0	3.150	3.149	FA	34,459	91,214	08/01/2019.	08/15/2033.
02380# AA 0	AMERICAN AIRLINES 2012-1B(R) EETC		..		2.C PL	4,211,111	88.996	3,747,708	4,211,111	4,211,111	0	0	0	0	3.530	3.529	AO	37,163	150,717	09/26/2019.	10/01/2024.
02401@ AA 7	AMERICAN ASSETS TRUST LP SNR UNSEC NOTES		..		2.C	5,000,000	101.793	5,089,628	5,000,000	5,000,000	0	0	0	0	4.040	4.040	JAJO	34,228	202,000	10/31/2014.	10/31/2021.
025537 AP 6	AMERICAN ELECTRIC POWER CO		..	1	2.A FE	5,490,595	106.479	5,856,345	5,500,000	5,490,735	0	140	0	0	3.250	3.259	MS	59,583	87,389	03/03/2020.	03/01/2050.
025676 AM 9	AMERICAN EQUITY INVESTMENT		..	1	2.C FE	4,683,765	113.057	5,087,565	4,500,000	4,631,853	0	(18,059)	0	0	5.000	4.455	JD	10,000	225,000	01/22/2018.	06/15/2027.
025816 BJ 7	AMERICAN EXPRESS		..	2	2.C FE	1,000,000	99.500	995,000	1,000,000	1,000,000	0	0	0	0	3.708	5.200	FMAN	4,738	45,808	11/05/2014.	01/01/9999.
025816 BW 8	AMERICAN EXPRESS		..	2	1.G FE	3,996,840	108.334	4,333,360	4,000,000	3,998,291	0	618	0	0	3.700	3.717	FA	60,844	148,000	08/01/2018.	08/03/2023.
025932 AK 0	AMERICAN FINANCIAL GROUP		..	1	2.A FE	6,530,558	109.213	7,317,271	6,700,000	6,578,294	0	18,769	0	0	3.500	3.859	FA	88,589	234,500	10/02/2018.	08/15/2026.
025932 AP 9	AMERICAN FINANCIAL GROUP		..	1	2.A FE	2,958,750	123.912	3,717,360	3,000,000	2,961,142	0	2,392	0	0	5.250	5.430	AO	38,938	78,750	03/26/2020.	04/02/2030.
026609 AC 1	WYETH DEBENTURES		..		1.F FE	14,796,685	114.684	17,116,587	14,925,000	14,900,475	0	10,049	0	0	7.250	7.333	MS	360,687	1,082,063	07/19/2002.	03/01/2023.
02665W BF 7	AMERICAN HONDA FINANCE		..	1	1.G FE	2,971,541	100.730	3,021,900	3,000,000	2,991,814	0	15,202	0	0	1.650	2.171	JJ	23,238	49,500	08/30/2019.	07/12/2021.
02665W CE 9	AMERICAN HONDA FINANCE		..	1	1.G FE	1,994,140	115.335	2,306,700	2,000,000	1,995,622	0	532	0	0	3.500	3.535	FA	26,444	70,000	02/12/2018.	02/15/2028.
02666Q J7 9	AMERICAN HONDA FINANCE 144A		..		1.G FE	2,032,620	102.521	2,050,420	2,000,000	2,003,414	0	(4,643)	0	0	3.800	3.556	MS	21,322	76,000	12/31/2013.	09/20/2021.
03027W AK 8	AMERICAN TOWER TRUST I 144A		..		1.A FE	4,000,000	110.439	4,417,560	4,000,000	4,000,000	0	0	0	0	3.652	3.680	MON	6,492	146,080	03/27/2018.	03/23/2028.
03027X AY 6	AMERICAN TOWER CORP	LS	..	1	2.C FE	1,123,090	113.631	1,136,310	1,000,000	1,122,777	0	(313)	0	0	3.700	3.049	AO	7,811	0	11/18/2020.	10/15/2049.
03027X AY 6	AMERICAN TOWER CORP		..	1	2.C FE	2,807,725	113.631	2,840,775	2,500,000	2,806,944	0	(781)	0	0	3.700	3.049	AO	19,528	0	11/18/2020.	10/15/2049.
03063# AA 2	AMERICOLD REALTY OPERATING PRT GUARANTEE		..	1	2.B FE	4,000,000	112.549	4,501,979	4,000,000	4,000,000	0	0	0	0	4.680	4.680	JJ	89,960	187,200	12/04/2018.	01/08/2026.
03076C AF 3	AMERIPRISE FINANCIAL INC		..	1	1.G FE	2,021,960	110.306	2,206,120	2,000,000	2,007,203	0	(2,421)	0	0	4.000	3.862	AO	16,889	80,000	02/05/2014.	10/15/2023.
031100 L* 9	AMETEK INC SERIES J SNR NOTES		..		2.A	3,000,000	107.837	3,235,125	3,000,000	3,000,000	0	0	0	0	3.730	3.730	MS	28,286	111,900	09/30/2014.	09/30/2024.
031100 P* 5	AMETEK INC SERIES W SENIOR NOTE		..	1	2.A	7,000,000	111.726	7,820,847	7,000,000	7,000,000	0	0	0	0	4.180	4.180	JD	14,630	292,600	12/13/2018.	12/13/2025.
035229 CG 6	ANHEUSER-BUSCH COS INC DEBENTURES		..		2.B FE	5,830,100	137.817	6,890,850	5,000,000	5,449,141	0	(32,543)	0	0	6.800	5.617	JJ	156,778	340,000	12/27/2002.	01/15/2031.
035229 CQ 4	ANHEUSER-BUSCH COS INC DEBENTURES		..		2.B FE	5,106,290	133.974	6,564,726	4,900,000	5,024,093	0	(7,034)	0	0	5.950	5.657	JJ	134,437	291,550	12/27/2002.	01/15/2033.
035240 AM 2	ANHEUSER-BUSCH INBEV		..	1	2.B FE	6,757,359	123.823	7,883,810	6,367,000	6,741,922	0	(16,503)	0	0	4.375	3.830	AO	58,806	278,556	12/09/2019.	04/15/2038.
035240 AM 2	ANHEUSER-BUSCH INBEV	LS	..	1	2.B FE	718,772	123.823	783,800	633,000	715,000	0	(3,573)	0	0	4.375	3.830	AO	5,846	27,694	12/09/2019.	04/15/2038.
036752 AB 9	ANTHEM INC		..	1	2.B FE	6,055,850	115.340	6,920,400	6,000,000	6,040,357	0	(5,280)	0	0	3.650	3.536	JD	18,250	219,000	12/05/2017.	12/01/2027.
037411 AW 5	APACHE CORP		..	2	3.A FE	1,051,450	107.437	1,074,370	1,000,000	1,041,401	0	(1,302)	0	0	5.100	4.768	MS	17,000	51,000	08/25/2011.	09/01/2040.
037411 BE 4	APACHE CORP	LS	..	1	3.A FE	7,897,740	104.248	8,246,017	7,910,000	7,900,681	0	986	0	0	4.375	4.393	AO	73,058	346,063	08/14/2018.	10/15/2028.
037411 BE 4	APACHE CORP		..	1	3.A FE	89,861	104.248	93,823	90,000	89,894	0	11	0	0	4.375	4.393	AO	831	3,938	08/14/2018.	10/15/2028.
037833 AS 9	APPLE INC		..	1	1.B FE	2,097,280	110.155	2,203,100	2,000,000	2,049,729	0	(14,044)	0	0	3.450	2.668	MN	10,542	69,000	06/27/2017.	05/06/2024.
037833 BY 5	APPLE INC INC		..	1	1.B FE	997,800	112.273	1,122,730	1,000,000	998,780	0	215	0	0	3.250	3.276	FA	11,556	32,500	02/16/2016.	02/23/2026.
038413 AA 8	AQUA FINANCE TRUST 2020-AA A		..	4	1.F FE	2,753,500	100.563	2,769,514	2,754,009	2,753,621	0	121	0	0	1.900	1.920	MON	2,035	16,425	08/19/2020.	07/17/2046.
038413 AB 6	AQUA FINANCE TRUST 2020-AA B		..	4	1.G FE	1,749,458	101.964	1,784,370	1,750,000	1,749,496	0	38	0	0	2.790	2.812	MON	1,899	15,326	08/19/2020.	07/17/2046.
03842* BU 9	AQUA PENNSYLVANIA INC		..	1	1.E	8,000,000	112.176	8,974,086	8,000,000	8,000,000	0	0	0	0	3.410	3.410	JJ	136,400	144,736	12/20/2019.	01/01/2053.
039483 AS 1	ARCHER-DANIELS-MIDLAND DEBENTURES		..		1.F FE	6,363,800	141.759	7,087,950	5,000,000	5,724,724	0	(53,671)	0	0	7.000	5.140	FA	145,833	350,000	06/12/2003.	02/01/2031.
039483 BL 5	ARCHER-DANIELS-MIDLAND		..	1	1.F FE	1,921,480	109.151	2,183,020	2,000,000	1,948,509	0	8,307	0	0	2.500	3.002	FA	19,444	50,000	09/20/2017.	08/11/2026.
03968@ AJ 1	ARCTIC SLOPE REGIONAL CORP SENIOR NOTE		..	1	3.B	7,000,000	96.649	6,765,429	7,000,000	7,000,000	0	0	0	0	3.620	3.620	JD	7,039	253,400	12/21/2016.	12/21/2026.

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
042735 BE 9	ARROW ELECTRONICS		..	1	2.C FE	3,069,270	110.033	3,300,990	3,000,000	3,039,044	0	(8,908)	0	0	4.000	3.648	AO	30,000	120,000	06/01/2017.	04/01/2025.
042735 BF 6	ARROW ELECTRONICS	LS	..	1	2.C FE	687,068	112.786	778,223	690,000	687,939	0	250	0	0	3.875	3.924	JJ	12,552	26,738	06/01/2017.	01/12/2028.
042735 BF 6	ARROW ELECTRONICS		..	1	2.C FE	308,683	112.786	349,637	310,000	309,074	0	112	0	0	3.875	3.924	JJ	5,639	12,013	06/01/2017.	01/12/2028.
042735 BG 4	ARROW ELECTRONICS	LS	..	1	2.C FE	399,536	108.257	435,193	402,000	400,633	0	344	0	0	3.250	3.349	MS	4,101	13,065	09/05/2017.	09/08/2024.
042735 BG 4	ARROW ELECTRONICS		..	1	2.C FE	2,582,074	108.257	2,812,517	2,598,000	2,589,164	0	2,223	0	0	3.250	3.349	MS	26,503	84,435	09/05/2017.	09/08/2024.
04317@ AF 5	ARTHUR J GALLAGHER & CO SERIES H		..		2.B PL	4,000,000	106.894	4,275,760	4,000,000	4,000,000	0	0	0	0	4.580	4.580	FA	63,102	183,200	02/27/2014.	02/27/2024.
04317@ BD 9	ARTHUR J GALLAGHER & CO SENIOR NOTES		..	1	2.B PL	5,000,000	105.087	5,254,350	5,000,000	5,000,000	0	0	0	0	4.340	4.340	JD	10,850	217,000	06/13/2018.	06/13/2028.
04621W AC 4	ASSURED GUARANTY	LS	..		2.B FE	2,516,460	114.447	2,861,175	2,500,000	2,506,674	0	(1,711)	0	0	5.000	4.916	JJ	62,500	125,000	06/17/2014.	07/01/2024.
05279# AG 4	AUTOLIV ASP INC SER C GTD SR NT		..		2.B FE	3,000,000	105.600	3,168,000	3,000,000	3,000,000	0	0	0	0	4.590	4.090	AO	26,010	128,825	04/23/2014.	04/23/2024.
05279# AJ 8	AUTOLIV ASP INC SER E GTD SR NT		..		2.B FE	2,500,000	109.080	2,727,000	2,500,000	2,500,000	0	0	0	0	4.940	4.440	AO	23,328	116,104	04/23/2014.	04/23/2029.
053611 AG 4	AVERY DENNISON CORP		..		2.B FE	2,979,383	104.422	3,237,082	3,100,000	3,066,654	0	13,665	0	0	3.350	3.845	AO	21,924	103,850	10/08/2013.	04/15/2023.
05369A AA 9	AVIATION CAPITAL GROUP 144A		..	1	2.C FE	2,860,680	100.194	3,005,820	3,000,000	2,896,838	0	12,865	0	0	3.500	4.082	MN	17,500	105,000	02/01/2018.	11/01/2027.
05369A AH 4	AVIATION CAPITAL GROUP 144A		..	1	2.B FE	2,971,170	110.785	3,323,550	3,000,000	2,973,819	0	2,649	0	0	5.500	5.750	JD	7,333	71,042	07/07/2020.	12/15/2024.
05523U AK 6	BAE SYSTEMS HOLDINGS INC 144A		..		2.B FE	2,991,090	111.301	3,339,030	3,000,000	2,996,245	0	912	0	0	3.800	3.836	AO	26,600	114,000	09/30/2014.	10/07/2024.
05523U AP 5	BAE SYSTEMS HOLDINGS INC 144A		..	1	2.B FE	1,534,395	113.525	1,702,875	1,500,000	1,518,413	0	(3,527)	0	0	3.850	3.565	JD	2,567	57,750	02/12/2016.	12/15/2025.
05526D BJ 3	BAT CAPITAL CORP	LS	..	1	2.B FE	99,000	110.250	109,148	99,000	99,000	0	0	0	0	3.215	3.215	MS	1,017	3,183	09/03/2019.	09/06/2026.
05526D BJ 3	BAT CAPITAL CORP		..	1	2.B FE	2,901,000	110.250	3,198,353	2,901,000	2,901,000	0	0	0	0	3.215	3.215	MS	29,794	93,267	09/03/2019.	09/06/2026.
05526D BT 1	BAT CAPITAL CORP	LS	..	1	2.B FE	2,000,000	104.523	2,090,460	2,000,000	2,000,000	0	0	0	0	3.734	3.734	MS	19,915	0	09/22/2020.	09/25/2040.
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES 20		..		1.F	80,017	103.089	82,489	80,017	80,017	0	21	0	0	7.105	7.094	MN	948	6,241	12/28/2001.	05/01/2026.
05565E AL 9	BMW US CAPITAL LLC 144A		..	1	1.F FE	3,285,080	100.938	3,348,113	3,317,000	3,305,875	0	15,587	0	0	1.850	2.335	MS	18,068	61,365	08/30/2019.	09/15/2021.
05565E AY 1	BMW US CAPITAL LLC 144A		..	1	1.F FE	4,995,850	115.005	5,750,250	5,000,000	4,996,832	0	373	0	0	3.750	3.760	AO	41,146	187,500	04/05/2018.	04/12/2028.
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru CTL		..	1	1.C	3,486,338	110.971	3,868,823	3,486,338	3,486,338	0	0	0	0	3.540	3.566	MON	5,485	123,416	11/21/2017.	11/15/2032.
057224 AZ 0	BAKER HUGHES A GE CO LLC	LS	..		1.G FE	3,163,528	132.375	3,891,825	2,940,000	3,120,868	0	(5,527)	0	0	5.125	4.645	MS	44,365	150,675	09/15/2011.	09/15/2040.
057224 AZ 0	BAKER HUGHES A GE CO LLC		..		1.G FE	1,409,599	132.375	1,734,113	1,310,000	1,390,591	0	(2,463)	0	0	5.125	4.645	MS	19,768	67,138	09/15/2011.	09/15/2040.
05723K AE 0	BAKER HUGHES A GE CO LLC		..	1	1.G FE	7,015,816	112.051	7,935,452	7,082,000	7,033,277	0	6,101	0	0	3.337	3.443	JD	10,503	236,326	02/01/2018.	12/15/2027.
05723K AE 0	BAKER HUGHES A GE CO LLC	LS	..	1	1.G FE	913,745	112.051	1,028,628	918,000	914,881	0	392	0	0	3.337	3.443	JD	1,361	30,634	02/01/2018.	12/15/2027.
058498 AV 8	BALL CORP		..	1	3.A FE	2,003,750	113.117	2,262,340	2,000,000	2,002,582	0	(440)	0	0	4.875	4.846	MS	28,708	97,500	03/07/2018.	03/15/2026.
060505 FQ 2	BANK OF AMERICA CORP	LS	..	2	2.C FE	2,996,250	103.231	3,096,930	3,000,000	2,996,250	0	0	0	0	4.300	4.305	JJ	54,825	65,933	01/27/2020.	01/01/9999.
06051G GF 0	BANK OF AMERICA		..	1	1.G FE	2,924,370	114.879	3,446,370	3,000,000	2,927,791	0	(4,353)	0	0	3.824	3.970	JJ	51,305	114,720	09/28/2018.	01/20/2028.
06051G HA 0	BANK OF AMERICA		..	1	1.G FE	3,000,000	124.998	3,749,940	3,000,000	3,000,000	0	0	0	0	3.946	3.903	JJ	51,956	118,380	01/18/2018.	01/23/2049.
06051G HD 4	BANK OF AMERICA		..	1	1.F FE	1,942,058	113.136	2,262,720	2,000,000	1,945,347	0	(3,113)	0	0	3.419	3.583	JD	2,089	68,380	05/23/2018.	12/20/2028.
06051G HX 0	BANK OF AMERICA		..	1	1.G FE	1,000,000	109.839	1,098,390	1,000,000	1,000,000	0	0	0	0	2.884	2.771	AO	5,528	28,840	10/17/2019.	10/22/2030.
06051G JA 8	BANK OF AMERICA		..	1	1.G FE	2,105,180	126.431	2,528,620	2,000,000	2,103,629	0	(1,551)	0	0	4.083	3.782	MS	22,910	40,830	03/25/2020.	03/20/2051.
064058 AD 2	BANK OF NEW YORK MELLON		..	2	2.A FE	2,992,500	100.112	3,003,360	3,000,000	2,992,500	0	0	0	0	3.659	4.962	MJSD	3,354	130,789	10/13/2015.	01/01/9999.
064058 AJ 9	BANK OF NEW YORK MELLON	LS	..	2	2.A FE	1,130,000	103.840	1,173,392	1,130,000	1,130,000	0	0	0	0	3.700	3.700	MJSD	6,736	0	10/26/2020.	01/01/9999.
064058 AJ 9	BANK OF NEW YORK MELLON		..	2	2.A FE	1,870,000	103.840	1,941,808	1,870,000	1,870,000	0	0	0	0	3.700	3.700	MJSD	11,147	0	10/26/2020.	01/01/9999.
06406H CQ 0	BANK OF NEW YORK MELLON		..	2	1.F FE	2,992,890	116.506	3,495,180	3,000,000	2,996,701	0	602	0	0	3.950	3.975	MN	14,154	118,500	11/13/2013.	11/18/2025.
06406H CX 5	BANK OF NEW YORK MELLON	LS	..		1.F FE	26,906	109.920	29,678	27,000	26,962	0	10	0	0	3.250	3.291	MS	268	878	09/04/2014.	09/11/2024.
06406H CX 5	BANK OF NEW YORK MELLON		..		1.F FE	3,460,949	109.920	3,817,522	3,473,000	3,468,090	0	1,234	0	0	3.250	3.291	MS	34,489	112,873	09/04/2014.	09/11/2024.

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
070101 E@ 5	BASIN ELECTRIC POWER COOP 2011 SERIES A		..		1.F	1,444,961	110.000	1,589,457	1,444,961	1,444,961	0	0	0	0	4.000	4.000	AO	14,450	57,798	10/31/2011.	10/01/2031.
070101 F# 2	BASIN ELECTRIC POWER COOP 2015 SERIES B		..	1	1.F	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	4.100	4.100	JD	9,111	205,000	07/07/2015.	06/15/2034.
07177M AB 9	BAXALTA INC		..	1	2.B FE	581,691	113.040	673,718	596,000	588,245	0	1,540	0	0	4.000	4.323	JD	530	23,840	06/03/2016.	06/23/2025.
07274E AG 8	BAYER US FINANCE LLC 144A		..		2.A FE	2,970,330	109.242	3,277,260	3,000,000	2,987,608	0	3,032	0	0	3.375	3.493	AO	23,344	101,250	10/01/2014.	10/08/2024.
07274N AW 3	BAYER US FINANCE II LLC 144A		..	1	2.A FE	2,457,577	108.198	2,704,950	2,500,000	2,473,904	0	6,784	0	0	3.375	3.692	JJ	38,906	84,375	07/12/2018.	07/15/2024.
07274N BA 0	BAYER US FINANCE II LLC 144A		..	1	2.A FE	4,212,365	126.062	5,042,480	4,000,000	4,191,658	0	(8,736)	0	0	5.500	5.032	JJ	92,278	220,000	07/12/2018.	07/30/2035.
072863 AE 3	BAYLOR SCOTT & WHITE HOLDING		..	1	1.D FE	6,000,000	108.459	6,507,540	6,000,000	6,000,000	0	0	0	0	2.650	2.649	MN	20,317	159,000	04/06/2016.	11/15/2026.
072868 AC 6	BAYLOR UNIVERSITY		..	1	1.E FE	5,000,000	120.903	6,045,150	5,000,000	5,000,000	0	0	0	0	4.019	4.019	MS	66,983	200,950	02/08/2018.	03/01/2038.
07330M AB 3	BRANCH BANKING & TRUST CO	LS	..	2	1.G FE	317,632	112.792	351,911	312,000	315,225	0	(647)	0	0	3.625	3.378	MS	3,299	11,310	01/24/2017.	09/16/2025.
07330M AB 3	BRANCH BANKING & TRUST CO		..	2	1.G FE	191,393	112.792	212,049	188,000	189,943	0	(390)	0	0	3.625	3.378	MS	1,988	6,815	01/24/2017.	09/16/2025.
078167 AZ 6	BELL TELEPHONE CO PENNSYLVANIA DEBENTURE		..		2.A FE	1,117,820	139.738	1,397,380	1,000,000	1,069,287	0	(4,590)	0	0	8.350	7.356	JD	3,711	83,500	06/19/2002.	12/15/2030.
080555 AE 5	BELO CORPORATION DEBENTURES		..		3.C FE	4,300,130	116.902	5,437,112	4,651,000	4,486,173	0	18,684	0	0	7.750	8.480	JD	30,038	360,453	04/01/2002.	06/01/2027.
080555 AE 5	BELO CORPORATION DEBENTURES	LS	..		3.C FE	321,600	116.902	407,988	349,000	336,096	0	1,461	0	0	7.750	8.480	JD	2,254	27,048	04/01/2002.	06/01/2027.
081437 AR 6	BEMIS COMPANY INC		..	1	2.B FE	3,003,375	102.174	3,065,220	3,000,000	3,001,575	0	(1,799)	0	0	4.500	4.407	AO	28,500	67,500	04/23/2020.	10/15/2021.
084423 AS 1	BERKLEY (WR) CORPORATION		..		2.A FE	1,011,460	104.833	1,048,330	1,000,000	1,001,956	0	(1,555)	0	0	4.625	4.456	MS	13,618	46,250	12/31/2013.	03/15/2022.
084664 CV 1	BERSHIRE HATHAWAY FIN		..	1	1.C FE	1,498,800	107.342	1,610,130	1,500,000	1,498,805	0	5	0	0	2.850	2.854	AO	9,025	0	10/05/2020.	10/15/2050.
092113 AQ 2	BLACK HILLS CORP		..	1	2.A FE	1,009,710	121.249	1,212,490	1,000,000	1,008,465	0	(521)	0	0	4.350	4.260	MN	7,250	43,500	08/22/2018.	05/01/2033.
092113 AT 6	BLACK HILLS CORP		..	1	2.A FE	2,491,450	105.185	2,629,625	2,500,000	2,491,858	0	408	0	0	2.500	2.539	JD	2,778	30,903	06/12/2020.	06/15/2030.
09247X AH 4	BLACKROCK INC		..		1.D FE	4,019,830	101.546	4,061,840	4,000,000	4,001,617	0	(4,038)	0	0	4.250	4.146	MN	17,472	170,000	12/31/2013.	05/24/2021.
09256B AJ 6	BLACKSTONE HOLDINGS 144A		..	1	1.E FE	2,984,040	111.543	3,346,290	3,000,000	2,988,681	0	1,481	0	0	3.150	3.213	AO	23,363	94,500	09/27/2017.	10/02/2027.
097023 AD 7	BOEING CO DEBENTURES		..		2.C FE	10,348,064	104.970	10,024,635	9,550,000	9,595,718	0	(69,298)	0	0	8.750	7.944	FA	315,681	835,625	09/24/2001.	08/15/2021.
097023 AG 0	BOEING CO DEBENTURES		..		2.C FE	5,715,240	149.132	5,965,280	4,000,000	4,977,452	0	(63,913)	0	0	8.625	5.594	MN	44,083	345,000	06/12/2003.	11/15/2031.
097023 BY 0	BOEING CO		..	1	2.C FE	3,851,330	102.150	4,086,000	4,000,000	3,866,183	0	5,445	0	0	3.550	3.817	MS	47,333	142,000	03/09/2018.	03/01/2038.
097023 BZ 7	BOEING CO		..	1	2.C FE	927,850	101.001	1,010,010	1,000,000	931,621	0	1,367	0	0	3.625	4.042	MS	12,083	36,250	02/21/2018.	03/01/2048.
097023 CP 8	BOEING CO	LS	..	1	2.C FE	390,386	102.588	401,119	391,000	390,431	0	31	0	0	3.250	3.263	FA	5,295	12,743	07/29/2019.	02/01/2035.
097023 CP 8	BOEING CO		..	1	2.C FE	4,601,764	102.588	4,728,281	4,609,000	4,602,289	0	371	0	0	3.250	3.263	FA	62,414	150,209	07/29/2019.	02/01/2035.
097023 CW 3	BOEING CO		..	1	2.C FE	2,000,000	138.148	2,762,960	2,000,000	2,000,000	0	0	0	0	5.805	5.805	MN	19,350	57,083	04/30/2020.	05/01/2050.
097023 CX 1	BOEING CO		..	1	2.C FE	3,000,000	141.866	4,255,980	3,000,000	3,000,000	0	0	0	0	5.930	5.930	MN	29,650	87,468	04/30/2020.	05/01/2060.
100743 AK 9	BOSTON GAS 144A		..	1	1.G FE	3,500,375	111.146	3,890,110	3,500,000	3,500,671	0	(116)	0	0	3.150	3.146	FA	45,938	110,250	06/18/2019.	08/01/2027.
10112R AU 8	BOSTON PROPERTIES LP	LS	..	2	2.A FE	287,364	106.438	306,541	288,000	287,852	0	67	0	0	3.850	3.876	FA	4,620	11,088	05/31/2012.	02/01/2023.
10112R AU 8	BOSTON PROPERTIES LP		..	2	2.A FE	1,708,216	106.438	1,822,219	1,712,000	1,711,118	0	399	0	0	3.850	3.876	FA	27,463	65,912	05/31/2012.	02/01/2023.
10112R BA 1	BOSTON PROPERTIES LP		..	1	2.A FE	1,992,820	119.709	2,394,180	2,000,000	1,994,075	0	610	0	0	4.500	4.545	JD	7,500	90,000	11/13/2018.	12/01/2028.
10112R BB 9	BOSTON PROPERTIES LP		..	1	2.A FE	2,994,450	111.733	3,351,990	3,000,000	2,995,182	0	483	0	0	3.400	3.422	JD	2,833	102,000	06/12/2019.	06/21/2029.
10240* AA 7	BOWIE ACQUISITIONS LLC		..		2.C PL	3,828,283	106.127	4,062,826	3,828,283	3,828,283	0	0	0	0	3.920	3.919	JD	417	156,322	12/16/2019.	09/30/2038.
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP		..		1.F	2,961,111	116.126	3,438,611	2,961,111	2,961,111	0	0	0	0	6.540	6.540	JD	538	193,657	11/04/2009.	06/30/2024.
10805@ AA 2	BRIDGE INVESTMENT GROUP LLC Senior Secur		..	1	1.G PL	3,000,000	104.557	3,136,699	3,000,000	3,000,000	0	0	0	0	3.900	3.900	JJ	51,675	0	07/22/2020.	07/22/2025.
10805@ AB 0	BRIDGE INVESTMENT GROUP LLC Senior Secur		..	1	1.G PL	1,000,000	105.606	1,056,063	1,000,000	1,000,000	0	0	0	0	4.150	4.150	JJ	18,329	0	07/22/2020.	07/22/2027.
110122 AA 6	BRISTOL-MYERS SQUIBB DEBENTURES		..		1.F FE	146,365	116.370	145,463	125,000	129,238	0	(1,569)	0	0	7.150	5.650	JD	397	8,938	11/30/2004.	06/15/2023.
110122 DA 3	BRISTOL-MYERS SQUIBB		..	1	1.F FE	2,011,987	109.536	2,190,720	2,000,000	2,010,339	0	(1,649)	0	0	4.000	3.791	FA	30,222	40,000	07/17/2020.	08/15/2023.
110122 DE 5	BRISTOL-MYERS SQUIBB		..	1	1.F FE	5,018,173	118.423	5,921,150	5,000,000	5,017,280	0	(893)	0	0	3.900	3.840	FA	70,958	97,500	07/17/2020.	02/20/2028.

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
110122	DE	5	BRISTOL-MYERS SQUIBB	LS	..	1	1.F FE	3,010,904	118.423	3,552,690	3,000,000	3,010,368	0	(536)	0	0	3.900	3.840	FA	42,575	58,500	07/17/2020.	02/20/2028.
11042T	AA	1	BRITISH AIR 18-1 AA PTT 144A		..	1	1.F FE	4,340,796	103.500	4,492,723	4,340,796	4,340,796	0	0	0	0	3.800	3.817	MJSD	5,040	164,950	03/14/2018.	09/20/2031.
11043X	AA	1	BRITISH AIR 19-1 AA PTT 144A		..	1	1.F FE	4,936,928	100.191	4,946,358	4,936,928	4,936,928	0	0	0	0	3.300	3.313	MJSD	7,241	162,919	07/15/2019.	12/15/2032.
118230	AR	2	BUCKEYE PARTNERS LP	LS	..	1	3.B FE	438,808	102.312	451,196	441,000	439,399	0	196	0	0	4.125	4.186	JD	1,516	19,294	11/09/2017.	12/01/2027.
118230	AR	2	BUCKEYE PARTNERS LP		..	1	3.B FE	2,546,282	102.312	2,618,164	2,559,000	2,549,709	0	1,137	0	0	4.125	4.186	JD	8,797	111,956	11/09/2017.	12/01/2027.
124857	AM	5	CBS CORP		..	2	2.B FE	1,995,200	109.682	2,193,640	2,000,000	1,998,049	0	494	0	0	3.700	3.729	FA	27,956	74,000	08/11/2014.	08/15/2024.
1248EP	CE	1	CCO HLDGS LLC/CAP CORP 144A	LS	..	1	3.B FE	1,545,000	106.250	1,593,750	1,500,000	1,541,051	0	(3,949)	0	0	4.500	4.054	FA	25,500	33,188	03/05/2020.	08/15/2030.
12503M	AA	6	CBOE HOLDINGS INC	LS	..	1	1.G FE	6,724	113.855	7,970	7,000	6,791	0	30	0	0	3.650	4.217	JJ	120	256	09/18/2018.	01/12/2027.
12503M	AA	6	CBOE HOLDINGS INC		..	1	1.G FE	1,914,376	113.855	2,269,130	1,993,000	1,933,388	0	8,516	0	0	3.650	4.217	JJ	34,149	72,745	09/18/2018.	01/12/2027.
12527G	AH	6	CF INDUSTRIES INC 144A		..	1	2.C FE	3,501,030	118.539	4,148,865	3,500,000	3,500,930	0	(135)	0	0	4.500	4.495	JD	13,125	157,500	08/16/2018.	12/01/2026.
12542R	F#	2	CHS INC SERIES M		..		2.C	3,000,000	101.160	3,034,807	3,000,000	3,000,000	0	0	0	0	4.520	4.520	JD	8,287	135,600	09/04/2015.	06/09/2021.
125523	BZ	2	CIGNA CORP		..	1	2.B FE	3,025,584	117.282	3,518,460	3,000,000	3,023,717	0	(1,867)	0	0	4.500	4.320	FA	47,250	67,500	07/14/2020.	02/25/2026.
125523	CB	4	CIGNA CORP	LS	..	1	2.B FE	504,256	112.895	564,475	500,000	503,985	0	(270)	0	0	3.400	3.251	MS	5,667	8,500	07/14/2020.	03/01/2027.
125523	CB	4	CIGNA CORP		..	1	2.B FE	1,512,767	112.895	1,693,425	1,500,000	1,511,956	0	(811)	0	0	3.400	3.251	MS	17,000	25,500	07/14/2020.	03/01/2027.
125896	BV	1	CMS ENERGY CORP	LS	..	1	2.C FE	495,000	102.295	506,360	495,000	495,000	0	0	0	0	3.750	3.482	JD	1,856	0	11/19/2020.	12/01/2050.
125896	BV	1	CMS ENERGY CORP		..	1	2.C FE	1,005,000	102.295	1,028,065	1,005,000	1,005,000	0	0	0	0	3.750	3.482	JD	3,769	0	11/19/2020.	12/01/2050.
12592B	AJ	3	CNH INDUSTRIAL CAP LLC	LS	..	1	2.C FE	781,080	109.756	854,999	779,000	780,210	0	(367)	0	0	4.200	4.145	JJ	15,087	32,718	08/13/2018.	01/15/2024.
12592B	AJ	3	CNH INDUSTRIAL CAP LLC		..	1	2.C FE	1,224,260	109.756	1,340,121	1,221,000	1,222,897	0	(575)	0	0	4.200	4.145	JJ	23,647	51,282	08/13/2018.	01/15/2024.
12610#	AA	1	CBRE U.S. CORE PARTNERS LP		..	1	2.B	7,000,000	107.274	7,509,158	7,000,000	7,000,000	0	0	0	0	3.380	3.380	AO	40,091	236,600	10/30/2019.	10/30/2029.
12636Y	AA	0	CRH AMERICA FINANCE INC 144A		..	1	2.A FE	2,978,130	111.589	3,347,670	3,000,000	2,985,246	0	2,043	0	0	3.400	3.487	MN	14,733	102,000	05/02/2017.	05/09/2027.
126408	GW	7	CSX CORP		..	1	2.A FE	2,200,531	131.853	2,445,873	1,855,000	2,189,426	0	(10,644)	0	0	4.750	3.524	MN	7,587	88,113	12/12/2019.	05/30/2042.
126408	GY	3	CSX CORP		..	1	2.A FE	1,949,860	125.131	2,502,620	2,000,000	1,953,130	0	1,168	0	0	4.100	4.260	MS	24,144	82,000	02/15/2018.	03/15/2044.
126408	HF	3	CSX CORP		..	1	2.A FE	8,110,018	120.132	8,588,237	7,149,000	8,104,624	0	(5,155)	0	0	3.800	3.033	MN	45,277	119,662	12/18/2020.	11/01/2046.
126408	HK	2	CSX CORP		..	1	2.A FE	4,983,200	128.672	6,433,600	5,000,000	4,984,109	0	304	0	0	4.300	4.320	MS	71,667	215,000	02/15/2018.	03/01/2048.
126650	CX	6	CVS CORP CTL		..	1	2.B FE	6,916,190	119.102	8,337,140	7,000,000	6,936,201	0	7,344	0	0	4.300	4.449	MS	80,267	301,000	03/06/2018.	03/25/2028.
126650	CY	4	CVS CORP CTL		..	1	2.B FE	5,952,730	126.340	7,580,400	6,000,000	5,957,100	0	1,562	0	0	4.780	4.842	MS	76,480	286,800	03/07/2018.	03/25/2038.
12673P	AE	5	CA INC		..	2	2.C FE	2,993,150	107.198	3,215,940	3,000,000	2,997,898	0	739	0	0	4.500	4.529	FA	51,000	135,000	08/14/2013.	08/15/2023.
127055	AH	4	CABOT CORP		..		2.C FE	1,798,056	103.493	1,862,874	1,800,000	1,799,654	0	215	0	0	3.700	3.713	JJ	30,710	66,600	07/09/2012.	07/15/2022.
127055	AK	7	CABOT CORP		..	1	2.C FE	1,996,980	108.343	2,166,860	2,000,000	1,998,154	0	289	0	0	3.400	3.418	MS	20,022	68,000	09/06/2016.	09/15/2026.
12705Q	AN	5	CABOT CORP		..		2.C FE	1,967,740	108.655	2,173,100	2,000,000	1,995,878	0	2,490	0	0	8.360	8.510	JD	7,431	167,200	10/08/1992.	08/17/2022.
127097	D*	1	CABOT OIL & GAS CORP		..		2.B	2,000,000	100.152	2,003,040	2,000,000	2,000,000	0	0	0	0	5.420	5.420	JJ	49,984	108,400	12/30/2010.	01/15/2021.
133434	AD	2	CAMERON LNG LLC 144A		..	1	1.G FE	5,000,000	112.913	5,645,650	5,000,000	5,000,000	0	0	0	0	3.701	3.701	JJ	85,329	108,974	12/05/2019.	01/15/2039.
134429	BA	6	CAMPBELL SOUP COMPANY		..	1	2.C FE	3,994,600	109.601	4,384,040	4,000,000	3,997,508	0	544	0	0	3.300	3.316	MS	37,400	132,000	03/16/2015.	03/19/2025.
134429	BH	1	CAMPBELL SOUP COMPANY		..	1	2.C FE	2,985,810	133.756	4,012,680	3,000,000	2,986,442	0	238	0	0	4.800	4.830	MS	42,400	144,000	03/12/2018.	03/15/2048.
14040H	BH	7	CAPITAL ONE FINANCIAL CORP		..		3.B FE	1,000,000	99.661	996,610	1,000,000	1,000,000	0	0	0	0	4.025	4.062	MJSD	3,466	48,583	05/11/2015.	01/01/9999.
14040H	BW	4	CAPITAL ONE FINANCIAL CORP	LS	..	2	2.A FE	2,644,753	115.628	3,064,142	2,650,000	2,646,085	0	473	0	0	3.800	3.824	JJ	42,238	100,700	01/25/2018.	01/31/2028.
14040H	BW	4	CAPITAL ONE FINANCIAL CORP		..	2	2.A FE	1,996,040	115.628	2,312,560	2,000,000	1,997,045	0	357	0	0	3.800	3.824	JJ	31,878	76,000	01/25/2018.	01/31/2028.
14040H	CE	3	CAPITAL ONE FINANCIAL CORP		..	2	2.A FE	998,470	114.648	1,146,480	1,000,000	998,595	0	125	0	0	3.650	3.675	MN	5,069	18,250	05/06/2020.	05/11/2027.
14149Y	BJ	6	CARDINAL HEALTH	LS	..	1	2.B FE	3,269,000	112.936	3,691,878	3,269,000	3,269,000	0	0	0	0	3.410	3.410	JD	4,954	111,473	06/01/2017.	06/15/2027.
14149Y	BJ	6	CARDINAL HEALTH		..	1	2.B FE	2,731,000	112.936	3,084,282	2,731,000	2,731,000	0	0	0	0	3.410	3.410	JD	4,139	93,127	06/01/2017.	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
141781 AE 4	CARGILL INC 144A SENIOR NOTES		..		1.F FE	12,563,958	130.287	12,930,985	9,925,000	10,897,213	0	(143,213)	0	0	7.500	5.465	MS	248,125	744,375	06/03/2003.	09/01/2026.
141781 BK 9	CARGILL INC 144A		..	1	1.F FE	6,965,070	113.145	7,920,150	7,000,000	6,969,944	0	3,062	0	0	3.250	3.309	MN	24,014	227,500	05/20/2019.	05/23/2029.
141781 G# 5	CARGILL INC SR NOTE		..		1.F	600,000	114.708	688,249	600,000	600,000	0	0	0	0	7.280	7.280	JD	121	43,680	06/30/1993.	06/30/2023.
149123 BF 7	CATERPILLAR INC		..		1.G FE	5,966,096	133.307	6,565,370	4,925,000	5,384,359	0	(48,826)	0	0	6.625	5.118	JJ	150,452	326,281	06/23/2003.	07/15/2028.
149123 CJ 8	CATERPILLAR INC	LS	..	1	1.F FE	996,010	118.112	1,181,120	1,000,000	996,068	0	58	0	0	3.250	3.271	AO	7,403	16,250	04/06/2020.	04/09/2050.
151895 E@ 4	CENTERPOINT PROPERTIES TRUST		..	1	2.C	5,000,000	100.803	5,040,169	5,000,000	5,000,000	0	0	0	0	3.320	3.320	MN	25,361	166,000	11/06/2019.	11/06/2031.
156686 AJ 6	CENTURYTEL INC SENIOR NOTES SERIES D		..		4.B FE	131,815	111.514	139,393	125,000	127,517	0	(420)	0	0	7.200	6.712	JD	750	9,000	11/30/2004.	12/01/2025.
161175 AY 0	CHARTER COMM OPT LLC	LS	..	1	2.C FE	3,957,842	116.253	4,650,120	4,000,000	3,974,464	0	4,429	0	0	4.908	5.056	JJ	86,163	196,320	12/06/2016.	07/23/2025.
165087 AN 7	VERIZON VIRGINIA INC FORMERLY BELL ATLAN		..		2.A FE	145,833	106.909	133,636	125,000	126,982	0	(1,794)	0	0	7.875	6.272	JJ	4,539	9,844	11/30/2004.	01/15/2022.
166754 AP 6	CHEVRON PHILLIPS CHEM CO 144A		..	1	2.A FE	996,370	112.522	1,125,220	1,000,000	997,715	0	343	0	0	3.400	3.443	JD	2,833	34,000	11/18/2016.	12/01/2026.
166754 AS 0	CHEVRON PHILLIPS CHEM CO 144A	LS	..	1	2.A FE	995,910	114.359	1,143,590	1,000,000	996,853	0	362	0	0	3.700	3.741	JD	3,083	37,000	02/27/2018.	06/01/2028.
166754 AS 0	CHEVRON PHILLIPS CHEM CO 144A		..	1	2.A FE	4,983,770	114.359	5,717,950	5,000,000	4,987,482	0	1,441	0	0	3.700	3.741	JD	15,417	185,000	02/28/2018.	06/01/2028.
166764 BL 3	CHEVRON CORP		..	1	1.C FE	2,003,340	110.974	2,219,480	2,000,000	2,002,130	0	(368)	0	0	2.954	2.932	MN	7,385	59,080	06/27/2017.	05/16/2026.
167885 A@ 1	CHICAGO PARKING METERS INC SENIOR SECURE		..	1	2.C PL	7,000,000	112.285	7,859,972	7,000,000	7,000,000	0	0	0	0	4.930	4.930	MJSD	959	345,100	01/30/2019.	12/30/2025.
171232 AE 1	CHUBB CORP DEBENTURES		..		1.G FE	443,585	146.055	620,734	425,000	436,027	0	(682)	0	0	6.800	6.464	MN	3,693	28,900	10/01/2002.	11/15/2031.
172062 AF 8	CINCINNATI FINANCIAL CORP DEBENTURES		..		2.A FE	14,748,303	131.907	19,687,120	14,925,000	14,836,621	0	8,897	0	0	6.920	7.024	MN	131,970	1,032,810	05/09/2005.	05/15/2028.
17252M AK 6	CINTAS CORPORATION NO 2		..		1.G FE	1,557,255	101.622	1,524,330	1,500,000	1,503,628	0	(8,538)	0	0	4.300	3.706	JD	5,375	64,500	12/31/2013.	06/01/2021.
172967 JM 4	CITIGROUP INC SERIES P		..		3.A FE	2,500,000	109.500	2,737,500	2,500,000	2,500,000	0	0	0	0	5.950	5.950	MN	19,007	148,750	04/20/2015.	01/01/9999.
172967 LS 8	CITIGROUP INC		..	1	1.G FE	7,077,690	113.078	7,915,460	7,000,000	7,056,573	0	(20,679)	0	0	3.520	3.189	AO	43,804	246,400	09/05/2019.	10/27/2028.
172967 ME 8	CITIGROUP INC	LS	..	1	2.A FE	2,000,000	117.628	2,352,560	2,000,000	2,000,000	0	0	0	0	3.980	3.802	MS	22,332	79,600	03/13/2019.	03/20/2030.
172967 MK 4	CITIGROUP INC	LS	..	2	3.A FE	1,000,000	102.946	1,029,460	1,000,000	1,000,000	0	0	0	0	4.700	4.700	JJ	19,714	24,414	01/15/2020.	01/01/9999.
172967 ML 2	CITIGROUP INC		..	1	2.A FE	5,000,000	107.352	5,367,600	5,000,000	5,000,000	0	0	0	0	2.666	2.552	JJ	56,282	66,650	01/22/2020.	01/29/2031.
17308C C5 3	CITIGROUP INC	LS	..	1	1.G FE	315,000	110.160	347,004	315,000	315,000	0	0	0	0	2.976	2.861	MN	1,458	9,374	10/28/2019.	11/05/2030.
17308C C5 3	CITIGROUP INC		..	1	1.G FE	1,685,000	110.160	1,856,196	1,685,000	1,685,000	0	0	0	0	2.976	2.861	MN	7,800	50,146	10/28/2019.	11/05/2030.
18055# AM 4	CLARION LION PROPERITES FUND		..		1.G	4,000,000	109.499	4,379,957	4,000,000	4,000,000	0	0	0	0	4.600	4.600	FA	70,022	184,000	02/14/2014.	02/14/2024.
18055# BB 7	CLARION LION PROPERITES FUND SENIOR NOTE		..	1	1.G	3,000,000	117.128	3,513,844	3,000,000	3,000,000	0	0	0	0	4.390	4.390	FA	54,875	131,700	02/01/2019.	02/01/2030.
184496 AP 2	CLEAN HARBORS INC 144A		..	1	3.C FE	2,020,625	109.543	2,190,860	2,000,000	2,016,829	0	(2,582)	0	0	5.125	4.949	JJ	47,264	106,201	06/19/2019.	07/15/2029.
195674 J# 4	COLONIAL GAS COMPANY SENIOR UNSECURED NO		..	1	1.G	3,000,000	107.533	3,225,990	3,000,000	3,000,000	0	0	0	0	3.130	3.130	AO	22,432	93,900	10/05/2017.	10/05/2027.
195869 AG 7	COLONIAL PIPELINE CO 144A SENIOR NOTES		..		1.G FE	11,033,671	145.263	15,978,930	11,000,000	11,023,890	0	(1,225)	0	0	7.630	7.602	MN	72,273	839,300	04/02/2002.	04/15/2032.
198280 AF 6	COLUMBIA PIPELINE GROUP		..	1	1.G FE	2,935,431	115.092	3,452,760	3,000,000	2,965,105	0	6,945	0	0	4.500	4.796	JD	11,250	135,000	05/12/2016.	06/01/2025.
20030N BN 0	COMCAST CORP	LS	..	2	1.G FE	296,629	111.677	331,681	297,000	296,811	0	37	0	0	3.375	3.390	FA	3,787	10,024	05/19/2015.	08/15/2025.
20030N BN 0	COMCAST CORP		..	2	1.G FE	2,699,621	111.677	3,018,629	2,703,000	2,701,281	0	338	0	0	3.375	3.390	FA	34,463	91,226	05/19/2015.	08/15/2025.
20030N BS 9	COMCAST CORP		..	2	1.G FE	998,120	111.713	1,117,130	1,000,000	998,961	0	183	0	0	3.150	3.172	MS	10,500	31,500	02/16/2016.	03/01/2026.
20030N CJ 8	COMCAST CORP		..	1	1.G FE	2,985,450	122.372	3,671,160	3,000,000	2,986,992	0	523	0	0	3.900	3.935	MS	39,000	117,000	02/01/2018.	03/01/2038.
20030N CT 6	COMCAST CORP	LS	..	1	1.G FE	934,533	120.404	1,125,777	935,000	934,630	0	40	0	0	4.150	4.156	AO	8,192	38,803	10/02/2018.	10/15/2028.
20030N CT 6	COMCAST CORP		..	1	1.G FE	64,968	120.404	78,263	65,000	64,974	0	3	0	0	4.150	4.156	AO	569	2,698	10/02/2018.	10/15/2028.
20030N CY 5	COMCAST CORP		..	1	1.G FE	4,990,500	113.498	5,674,900	5,000,000	4,990,885	0	337	0	0	3.250	3.263	MN	27,083	160,694	10/29/2019.	11/01/2039.
20268J AB 9	COMMONSPIRIT HEALTH		..	1	2.A FE	2,400,000	109.953	2,638,872	2,400,000	2,400,000	0	0	0	0	3.347	3.347	AO	20,082	89,253	08/07/2019.	10/01/2029.
20268J AD 5	COMMONSPIRIT HEALTH		..	1	1.F FE	2,987,010	113.406	3,402,180	3,000,000	2,987,523	0	344	0	0	3.817	3.841	AO	28,628	127,233	09/12/2019.	10/01/2049.

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
205887 CB 6	CONAGRA BRANDS INC		..	1	2.C FE	598,992	117.869	707,214	600,000	599,279	0	131	0	0	4.600	4.628	MN	4,600	27,600	10/15/2018.	11/01/2025.
20605P AH 4	CONCHO RESOURCES INC		..	1	2.C FE	3,454,776	114.313	4,115,268	3,600,000	3,488,983	0	13,936	0	0	3.750	4.281	AO	33,750	135,000	06/29/2018.	10/01/2027.
209111 FC 2	CONSOLIDATED EDISON CO NY INC		..	1	2.A FE	4,287,140	118.154	4,726,160	4,000,000	4,275,996	0	(8,242)	0	0	3.950	3.489	MS	52,667	158,000	01/28/2020.	03/01/2043.
209111 FH 1	CONSOLIDATED EDISON CO NY INC		..	1	1.G FE	969,390	116.856	1,168,560	1,000,000	971,206	0	640	0	0	3.850	4.032	JD	1,711	38,500	02/14/2018.	06/15/2046.
209111 FW 8	CONSOLIDATED EDISON CO NY INC		..	1	1.G FE	6,937,770	115.806	8,106,420	7,000,000	6,938,612	0	738	0	0	3.700	3.743	MN	33,094	264,036	11/05/2019.	11/15/2059.
21036P AS 7	CONSTELLATION BRANDS	LS	..	1	2.C FE	1,699,664	112.930	2,040,645	1,807,000	1,726,842	0	10,766	0	0	3.500	4.306	MN	9,135	63,245	05/18/2018.	05/09/2027.
21036P AS 7	CONSTELLATION BRANDS		..	1	2.C FE	1,122,136	112.930	1,347,255	1,193,000	1,140,079	0	7,108	0	0	3.500	4.306	MN	6,031	41,755	05/18/2018.	05/09/2027.
21036P BB 3	CONSTELLATION BRANDS	LS	..	1	2.C FE	1,671,851	116.214	1,946,585	1,675,000	1,672,750	0	406	0	0	4.400	4.431	MN	9,417	73,700	10/22/2018.	11/15/2025.
21036P BB 3	CONSTELLATION BRANDS		..	1	2.C FE	324,389	116.214	377,696	325,000	324,563	0	79	0	0	4.400	4.431	MN	1,827	14,300	10/22/2018.	11/15/2025.
21036P BC 1	CONSTELLATION BRANDS	LS	..	1	2.C FE	975,262	121.949	1,192,661	978,000	975,772	0	229	0	0	4.650	4.685	MN	5,811	45,477	10/22/2018.	11/15/2028.
21036P BC 1	CONSTELLATION BRANDS		..	1	2.C FE	1,019,138	121.949	1,246,319	1,022,000	1,019,672	0	240	0	0	4.650	4.685	MN	6,072	47,523	10/22/2018.	11/15/2028.
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC		..		2.B FE	3,300,400	101.410	3,297,473	3,251,625	3,274,348	0	(4,674)	0	0	4.000	3.770	AO	22,400	130,065	02/05/2014.	04/29/2026.
21871@ AA 8	CORESITE L.P. SENIOR UNSECURED NOTES		..	1	2.B PL	2,000,000	106.278	2,125,561	2,000,000	2,000,000	0	0	0	0	4.190	4.190	JD	3,724	83,800	06/15/2016.	06/15/2023.
21871@ AB 6	CORESITE L.P. SENIOR NOTE		..	1	2.B PL	3,000,000	107.012	3,210,360	3,000,000	3,000,000	0	0	0	0	3.910	3.906	JD	5,213	117,300	04/20/2017.	04/20/2024.
21871@ AC 4	CORESITE L.P. SERIES A SENIOR NOTE		..	1	2.B PL	2,000,000	110.358	2,207,170	2,000,000	2,000,000	0	0	0	0	4.110	4.107	FA	31,053	109,143	04/17/2019.	04/17/2026.
219350 AW 5	CORNING INC		..		2.A FE	963,100	127.273	1,272,730	1,000,000	968,204	0	830	0	0	4.750	4.995	MS	13,986	47,500	12/31/2013.	03/15/2042.
22279# AE 4	COUSINS PROPERTIES INCORPORATE SENIOR NO		..	1	2.B	10,000,000	111.394	11,139,444	10,000,000	10,000,000	0	0	0	0	3.950	3.950	JJ	192,014	413,653	06/19/2019.	07/06/2029.
224044 CA 3	COX COMMUNICATIONS INC 144A		..	1	2.B FE	1,883,600	105.234	2,104,680	2,000,000	1,955,896	0	16,526	0	0	2.950	3.886	JD	164	59,000	04/20/2016.	06/30/2023.
224044 CG 0	COX COMMUNICATIONS INC 144A		..	1	2.B FE	2,994,930	112.472	3,374,160	3,000,000	2,996,909	0	485	0	0	3.350	3.370	MS	29,592	100,500	09/08/2016.	09/15/2026.
22541L AE 3	CREDIT SUISSE FB USA INC		..		1.F FE	14,576,925	155.258	23,172,257	14,925,000	14,703,077	0	11,916	0	0	7.125	7.318	JJ	490,348	1,063,406	07/19/2002.	07/15/2032.
22822R BD 1	CROWN CASTLE TOWERS LLC 144A		..	1	1.F FE	8,547,978	107.983	9,070,572	8,400,000	8,466,117	0	(22,182)	0	0	3.663	3.381	MON	13,675	307,692	04/15/2019.	05/15/2025.
22822V AU 5	CROWN CASTLE INTL CORP		..	1	2.C FE	1,026,130	105.515	1,055,150	1,000,000	1,026,128	0	(2)	0	0	3.250	3.114	JJ	17,694	0	12/23/2020.	01/15/2051.
22970* AA 8	BGS BNSF CTL - Series 2015-1 PT		..		1.D IF	2,728,019	117.383	3,202,225	2,728,019	2,728,019	0	0	0	0	4.070	4.105	MON	4,935	111,030	03/12/2015.	05/15/2034.
23157# AF 6	CURTISS-WRIGHT CORPORATION		..		2.C	2,700,000	105.294	2,842,938	2,700,000	2,700,000	0	0	0	0	3.700	3.700	FA	34,688	99,900	02/26/2013.	02/26/2023.
23204G AC 4	CUSTOMERS BANCORP INC		..	2	2.B FE	2,993,250	102.187	3,065,610	3,000,000	2,997,841	0	1,375	0	0	3.950	4.000	JD	329	118,500	06/28/2017.	06/30/2022.
23338V AC 0	DTE ELECTRIC CO		..	2	1.E FE	3,994,440	110.548	4,421,920	4,000,000	3,997,695	0	508	0	0	3.375	3.390	MS	45,000	135,000	06/23/2014.	03/01/2025.
23355L AA 4	DXC TECHNOLOGY CO		..	1	2.C FE	1,974,735	105.282	2,105,640	2,000,000	1,990,930	0	5,016	0	0	4.450	4.731	MS	26,206	89,000	08/09/2017.	09/15/2022.
23386# AR 3	DAIRY FARMERS OF AMERICA INC SENIOR NOTE		..	1	2.B FE	4,000,000	112.422	4,496,885	4,000,000	4,000,000	0	0	0	0	4.660	4.656	JJ	90,611	186,400	01/03/2019.	01/03/2026.
23389@ AA 9	DAIRYLAND POWER COOPERATIVE		..		1.G	2,225,000	104.352	2,321,832	2,225,000	2,225,000	0	0	0	0	3.420	3.419	MJSD	211	76,095	03/12/2013.	03/30/2043.
247109 BT 7	DELMARVA PWR & LIGHT CO		..	1	1.F FE	1,866,720	125.045	2,000,720	1,600,000	1,860,273	0	(6,447)	0	0	4.150	3.173	MN	8,484	66,400	02/05/2020.	05/15/2045.
24736@ AA 7	DELTA AIRLINES 2020-1B EETC		..		2.B PL	2,823,723	105.757	2,986,272	2,823,723	2,823,723	0	0	0	0	8.000	8.003	JD	13,177	151,226	04/09/2020.	06/10/2027.
24736X AA 6	DELTA AIRLINES 2015-1 AA		..	1	1.F FE	3,198,168	103.053	3,227,427	3,131,812	3,179,340	0	(5,439)	0	0	3.625	3.306	JJ	47,619	113,528	06/01/2017.	07/30/2027.
24736Y AA 4	DELTA AIRLINES 2015-1 A		..	1	2.A FE	6,349,149	102.798	6,438,955	6,263,696	6,328,345	0	(7,350)	0	0	3.875	3.655	JJ	101,807	242,726	03/16/2018.	07/30/2027.
24737* AA 8	DELTA AIRLINES 2019-1B EETC		..	1	2.B PL	3,573,333	102.693	3,669,557	3,573,333	3,573,333	0	0	0	0	8.000	7.998	AO	52,409	145,316	04/22/2020.	04/25/2023.
249030 AC 1	DENTSPLY INTERNATIONAL		..	2	2.B FE	996,530	101.256	1,012,560	1,000,000	999,739	0	406	0	0	4.125	4.168	FA	15,583	41,250	08/16/2011.	08/15/2021.
250847 H* 4	DETROIT EDISON COMPANY 2011 SERIES D		..		1.E	8,000,000	109.619	8,769,520	8,000,000	8,000,000	0	0	0	0	4.310	4.310	MS	114,933	344,800	09/01/2011.	09/01/2023.
25272K AG 8	DIAMOND 1 FINANCE CORP 144A		..	1	2.C FE	1,999,140	110.631	2,212,620	2,000,000	1,999,686	0	117	0	0	5.450	5.457	JD	4,844	109,000	05/17/2016.	06/15/2023.
25272K AK 9	DIAMOND 1 FINANCE CORP 144A	LS	..	1	2.C FE	1,999,040	122.156	2,443,120	2,000,000	1,999,454	0	82	0	0	6.020	6.026	JD	5,351	120,400	05/17/2016.	06/15/2026.
25389J AQ 9	DIGITAL REALTY TRUST LP		..	1	2.B FE	3,917,139	117.161	4,686,440	4,000,000	3,954,061	0	8,387	0	0	4.750	5.025	AO	47,500	190,000	03/08/2016.	10/01/2025.
25389J AT 3	DIGITAL REALTY TRUST LP		..	1	2.B FE	1,997,040	120.331	2,406,620	2,000,000	1,997,722	0	249	0	0	4.450	4.468	JJ	41,039	89,000	06/14/2018.	07/15/2028.

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
25466A AD 3	DISCOVER BANK		..	1	2.B FE	996,120	...109.376	1,093,760	1,000,000	998,828	0	417	0	0	.....4.200	.....4.248	FA	16,683	42,000	08/05/2013.	08/08/2023.
25466A AJ 0	DISCOVER BANK	LS	..	2	2.B FE	2,747,003	...111.895	3,077,113	2,750,000	2,748,205	0	288	0	0	.....3.450	.....3.463	JJ	40,585	94,875	07/21/2016.	07/27/2026.
25466A AJ 0	DISCOVER BANK		..	2	2.B FE	249,728	...111.895	279,738	250,000	249,837	0	26	0	0	.....3.450	.....3.463	JJ	3,690	8,625	07/21/2016.	07/27/2026.
254687 CK 0	WALT DISNEY COMPANY (THE)		..	1	1.G FE	3,939,165	...100.467	4,018,680	4,000,000	3,993,800	0	49,798	0	0	.....4.500	.....5.806	FA	68,000	180,000	11/26/2019.	02/15/2021.
254687 FR 2	WALT DISNEY COMPANY (THE)	LS	..	1	1.G FE	199,534	...133.645	267,290	200,000	199,545	0	11	0	0	.....4.625	.....4.643	MS	2,518	4,625	03/19/2020.	03/23/2040.
254687 FR 2	WALT DISNEY COMPANY (THE)		..	1	1.G FE	1,795,806	...133.645	2,405,610	1,800,000	1,795,907	0	101	0	0	.....4.625	.....4.643	MS	22,663	41,625	03/19/2020.	03/23/2040.
254687 GA 8	WALT DISNEY COMPANY (THE)	LS	..	1	1.G FE	2,995,710	...127.059	3,811,770	3,000,000	2,995,740	0	30	0	0	.....3.800	.....3.807	MN	15,200	57,000	05/11/2020.	05/13/2060.
25470D AE 9	DISCOVERY COMMUNICATIONS		..		2.C FE	1,993,920	...101.766	2,035,320	2,000,000	1,999,662	0	722	0	0	.....4.375	.....4.413	JD	3,889	87,500	06/13/2011.	06/15/2021.
25470D BC 2	DISCOVERY COMMUNICATIONS	LS	..	1	2.C FE	2,418,859	...110.980	2,774,500	2,500,000	2,442,011	0	13,423	0	0	.....3.900	.....4.561	MN	12,458	97,500	04/03/2019.	11/15/2024.
256677 AG 0	DOLLAR GENERAL CORP		..	1	2.B FE	1,998,660	...114.917	2,298,340	2,000,000	1,998,745	0	85	0	0	.....3.500	.....3.508	AO	17,111	35,000	04/01/2020.	04/03/2030.
257375 AE 5	DOMINION GAS HLDGS LLC	LS	..	2	2.A FE	1,125,767	...107.792	1,214,816	1,127,000	1,126,594	0	134	0	0	.....3.550	.....3.564	MN	6,668	40,009	08/06/2014.	11/01/2023.
257375 AE 5	DOMINION GAS HLDGS LLC		..	2	2.A FE	872,045	...107.792	941,024	873,000	872,685	0	104	0	0	.....3.550	.....3.564	MN	5,165	30,992	08/06/2014.	11/01/2023.
260543 BA 0	DOW CHEMICAL CO		..		2.C FE	5,397,406	...101.692	5,008,331	4,925,000	4,935,180	0	.....(39,640)	0	0	.....9.000	.....8.130	AO	110,813	443,250	10/07/1992.	04/01/2021.
260543 DD 2	DOW CHEMICAL CO	LS	..	1	2.B FE	1,985,200	...112.360	2,247,200	2,000,000	1,985,303	0	103	0	0	.....3.600	.....3.640	MN	25,000	0	08/17/2020.	11/15/2050.
26078J AE 0	DUPONT DE NEMOURS INC		..	1	2.A FE	10,576,953	...135.445	12,190,050	9,000,000	10,514,819	0	.....(60,263)	0	0	.....5.319	.....3.961	MN	61,169	478,710	12/20/2019.	11/15/2038.
263534 CP 2	E I DU PONT DE NEMOURS		..	1	1.G FE	2,989,110	...106.445	3,193,350	3,000,000	2,989,785	0	675	0	0	.....2.300	.....2.340	JJ	43,317	0	05/13/2020.	07/15/2030.
263901 AD 2	DUKE ENERGY INDIANA INC		..	1	1.F FE	3,327,000	...121.553	3,646,590	3,000,000	3,314,908	0	.....(10,206)	0	0	.....4.200	.....3.484	MS	37,100	126,000	10/21/2019.	03/15/2042.
26439R AK 2	ENBRIDGE INC SENIOR NOTES	LS	..		2.B FE	290,643	...120.974	362,922	300,000	294,272	0	331	0	0	.....6.750	.....7.000	FA	7,650	20,250	06/17/2002.	02/15/2032.
26439R AK 2	ENBRIDGE INC SENIOR NOTES		..		2.B FE	678,167	...120.974	846,818	700,000	686,634	0	773	0	0	.....6.750	.....7.000	FA	17,850	47,250	06/17/2002.	02/15/2032.
26442C AR 5	DUKE ENERGY CAROLINAS		..	1	1.F FE	2,937,480	...123.098	3,692,940	3,000,000	2,940,814	0	1,344	0	0	.....3.875	.....4.000	MS	34,229	116,250	07/13/2018.	03/15/2046.
26442R AD 3	DUKE ENERGY PROGRESS INC		..	1	1.F FE	2,050,360	...127.103	2,542,060	2,000,000	2,047,170	0	.....(1,200)	0	0	.....4.150	.....3.994	JD	6,917	83,000	02/26/2018.	12/01/2044.
26443C AQ 6	DUKE UNIVERSITY HEALTH		..	1	1.C FE	6,000,000	...105.235	6,314,100	6,000,000	6,000,000	0	0	0	0	.....3.162	.....3.162	JD	15,810	167,059	01/07/2020.	06/01/2042.
26444G AC 7	DUKE ENERGY FL PROJ FIN		..		1.A FE	999,960	...108.214	1,082,140	1,000,000	1,000,001	0	0	0	0	.....2.538	.....2.538	MS	8,460	25,380	06/15/2016.	09/01/2029.
268648 AN 2	EMC CORP	LS	..	2	3.C FE	167,217	...105.045	182,778	174,000	172,084	0	744	0	0	.....3.375	.....3.857	JD	489	5,873	08/19/2013.	06/01/2023.
268648 AN 2	EMC CORP		..	2	3.C FE	3,676,863	...105.045	4,019,022	3,826,000	3,783,875	0	16,350	0	0	.....3.375	.....3.857	JD	10,761	129,128	08/19/2013.	06/01/2023.
26875P AM 3	EOG RESOURCES INC		..	1	1.G FE	1,999,980	...110.178	2,203,560	2,000,000	2,000,000	0	0	0	0	.....3.150	.....3.150	AO	15,750	63,000	03/12/2015.	04/01/2025.
26884T AD 4	ERAC USA FINANCE COMPANY 144A		..		2.A FE	1,042,150	...102.555	1,025,550	1,000,000	1,003,933	0	.....(6,110)	0	0	.....4.500	.....3.856	FA	16,875	45,000	12/31/2013.	08/16/2021.
26884T AR 3	ERAC USA FINANCE COMPANY 144A		..	1	2.A FE	1,516,590	...111.473	1,672,095	1,500,000	1,510,241	0	.....(1,621)	0	0	.....3.300	.....3.168	JD	4,125	49,500	11/08/2016.	12/01/2026.
26884U A* 0	EPR PROPERTIES SERIES A GTD SENIOR NOTES		..	1	3.A FE	5,000,000	...107.144	5,357,194	5,000,000	5,000,000	0	0	0	0	.....5.600	.....4.350	FA	94,917	222,285	08/22/2016.	08/22/2024.
26884U A@ 8	EPR PROPERTIES SERIES B GTD SENIOR NOTES		..	1	3.A FE	7,500,000	...101.660	7,624,500	7,500,000	7,500,000	0	0	0	0	.....5.810	.....4.560	FA	148,019	349,177	08/22/2016.	08/22/2026.
26885B AA 8	EQT MIDSTREAM PARTNERS	LS	..	2	3.C FE	301,249	...103.178	312,629	303,000	302,290	0	181	0	0	.....4.000	.....4.071	FA	5,050	12,120	07/29/2014.	08/01/2024.
26885B AA 8	EQT MIDSTREAM PARTNERS		..	2	3.C FE	1,687,191	...103.178	1,750,931	1,697,000	1,693,023	0	1,011	0	0	.....4.000	.....4.071	FA	28,283	67,880	07/29/2014.	08/01/2024.
269246 BQ 6	E*TRADE FINANCIAL CORP		..	1	2.A FE	1,997,040	...115.461	2,309,220	2,000,000	1,997,911	0	271	0	0	.....3.800	.....3.818	FA	26,811	76,000	08/15/2017.	08/24/2027.
26986* AA 1	EAGLE SOLAR LLC SENIOR SECURED NOTE		..	1	2.C IF	3,652,792	...105.391	3,849,706	3,652,792	3,652,792	0	0	0	0	.....4.820	.....4.819	JD	489	176,065	11/01/2018.	12/31/2042.
277432 AN 0	EASTMAN CHEMICAL CO		..		2.C FE	3,979,910	...104.492	4,179,680	4,000,000	3,996,350	0	2,146	0	0	.....3.600	.....3.658	FA	54,400	144,000	05/30/2012.	08/15/2022.
278058 AM 4	EATON CORP DEBENTURES		..		2.A FE	7,471,729	...111.642	7,731,209	6,925,000	7,003,008	0	.....(43,775)	0	0	.....8.100	.....7.350	FA	211,905	560,925	12/03/2001.	08/15/2022.
280792 AA 0	ENBRIDGE INC GUAR LEASE REV BD TAX SER 1		..		2.B FE	4,868,284	...110.391	5,059,129	4,582,918	4,691,484	0	.....(10,116)	0	0	.....8.180	.....7.505	MN	62,480	374,883	03/13/2002.	11/01/2028.
28501* BB 0	ELECTRIC TRANSMISSION TEXAS LL SENIOR UN		..	1	2.B	2,000,000	...110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	.....3.550	.....3.550	JD	3,747	71,000	06/12/2019.	06/12/2029.
292480 AH 3	ENABLE MIDSTREAM PARTNER	LS	..	2	2.C FE	995,002	...102.288	1,022,880	1,000,000	997,808	0	597	0	0	.....3.900	.....3.970	MN	4,983	39,000	12/22/2015.	05/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29364D AU 4	ENTERGY ARKANSAS INC		..	1	1.F FE	2,071,820	113.069	2,261,380	2,000,000	2,045,663	0	(8,352)	0	0	3.500	3.005	AO	17,500	70,000	10/03/2017.	04/01/2026.
29364G AJ 2	ENTERGY CORP	LS	..	1	2.B FE	281,366	110.277	310,981	282,000	281,620	0	61	0	0	2.950	2.976	MS	2,773	8,319	08/16/2016.	09/01/2026.
29364G AJ 2	ENTERGY CORP		..	1	2.B FE	716,385	110.277	791,789	718,000	717,033	0	155	0	0	2.950	2.976	MS	7,060	21,181	08/16/2016.	09/01/2026.
29364N AU 2	ENTERGY MISSISSIPPI INC		..	1	1.F FE	4,982,950	109.699	5,484,950	5,000,000	4,987,729	0	1,557	0	0	3.250	3.290	JD	13,542	162,500	11/09/2017.	12/01/2027.
29364W BA 5	ENTERGY LOUISIANA LLC		..	1	1.F FE	2,995,320	124.549	3,736,470	3,000,000	2,995,970	0	252	0	0	4.000	4.014	MS	35,333	120,000	03/20/2018.	03/15/2033.
29364W BD 9	ENTERGY LOUISIANA LLC		..	1	1.F FE	2,992,650	106.768	3,203,040	3,000,000	2,992,788	0	138	0	0	2.900	2.912	MS	25,617	45,675	03/03/2020.	03/15/2051.
29365T AF 1	ENTERGY TEXAS INC		..	1	2.A FE	1,707,193	109.508	1,779,505	1,625,000	1,700,824	0	(6,368)	0	0	3.450	2.681	JD	4,672	56,063	05/15/2020.	12/01/2027.
29366W AA 4	ENTERGY MISSISSIPPI LLC		..	1	1.F FE	3,240,300	121.701	3,651,030	3,000,000	3,234,778	0	(4,972)	0	0	3.850	3.413	JD	9,625	115,500	11/13/2019.	06/01/2049.
29379V AY 9	ENTERPRISE PRODUCTS OPERATING	LS	..	1	2.A FE	861,661	121.211	941,809	777,000	859,194	0	(2,407)	0	0	4.450	3.733	FA	13,062	34,577	12/20/2019.	02/15/2043.
29379V AY 9	ENTERPRISE PRODUCTS OPERATING		..	1	2.A FE	2,243,423	121.211	2,452,099	2,023,000	2,237,000	0	(6,267)	0	0	4.450	3.733	FA	34,009	90,024	12/20/2019.	02/15/2043.
29379V BA 0	ENTERPRISE PRODUCTS OPERATING		..	1	2.A FE	1,741,935	124.243	1,863,645	1,500,000	1,735,366	0	(6,373)	0	0	4.850	3.811	MS	21,421	72,750	12/18/2019.	03/15/2044.
29379V BE 2	ENTERPRISE PRODUCTS OPERATING	LS	..	2	2.A FE	882,649	112.068	981,716	876,000	878,852	0	(665)	0	0	3.750	3.660	FA	12,410	32,850	10/10/2014.	02/15/2025.
29379V BE 2	ENTERPRISE PRODUCTS OPERATING		..	2	2.A FE	124,941	112.068	138,964	124,000	124,404	0	(94)	0	0	3.750	3.660	FA	1,757	4,650	10/10/2014.	02/15/2025.
29379V BN 2	ENTERPRISE PRODUCTS OPERATING		..	2	2.C FE	2,000,000	101.523	2,030,460	2,000,000	2,000,000	0	0	0	0	5.250	4.029	FA	39,375	105,000	08/07/2017.	08/16/2077.
29379V BZ 5	ENTERPRISE PRODUCTS OPERATING		..	1	2.A FE	4,968,000	111.045	5,552,250	5,000,000	4,968,414	0	414	0	0	3.950	3.982	JJ	82,840	107,528	01/06/2020.	01/31/2060.
29379V CA 9	ENTERPRISE PRODUCTS OPERATING	LS	..	1	2.A FE	1,820,926	101.979	1,871,315	1,835,000	1,821,036	0	111	0	0	3.200	3.239	FA	23,488	0	07/30/2020.	02/15/2052.
29379V CA 9	ENTERPRISE PRODUCTS OPERATING		..	1	2.A FE	163,734	101.979	168,265	165,000	163,744	0	10	0	0	3.200	3.239	FA	2,112	0	07/30/2020.	02/15/2052.
30040W AH 1	EVERSOURCE ENERGY	LS	..	1	2.A FE	568,940	114.721	653,910	570,000	568,962	0	22	0	0	3.450	3.460	JJ	9,068	10,106	01/07/2020.	01/15/2050.
30040W AH 1	EVERSOURCE ENERGY		..	1	2.A FE	9,412,460	114.721	10,818,190	9,430,000	9,412,831	0	370	0	0	3.450	3.460	JJ	150,016	167,186	01/07/2020.	01/15/2050.
30161N AN 1	EXELON CORP		..	1	2.B FE	2,507,526	113.207	2,830,175	2,500,000	2,503,737	0	(898)	0	0	3.950	3.907	JD	4,389	98,750	05/13/2016.	06/15/2025.
30212P AJ 4	EXPEDIA INC		..	2	2.C FE	1,988,880	109.227	2,184,540	2,000,000	1,995,377	0	1,149	0	0	4.500	4.570	FA	34,000	90,000	08/13/2014.	08/15/2024.
30212P AP 0	EXPEDIA INC		..	1	2.C FE	2,917,787	107.494	3,224,820	3,000,000	2,933,166	0	7,904	0	0	3.800	4.165	FA	43,067	114,000	04/22/2019.	02/15/2028.
30212P AR 6	EXPEDIA INC	LS	..	1	2.C FE	592,270	104.140	623,799	599,000	592,727	0	457	0	0	3.250	3.384	FA	7,354	9,734	03/27/2020.	02/15/2030.
30212P AR 6	EXPEDIA INC		..	1	2.C FE	2,374,026	104.140	2,500,401	2,401,000	2,375,856	0	1,831	0	0	3.250	3.384	FA	29,479	39,016	03/27/2020.	02/15/2030.
30231G AT 9	EXXON MOBIL CORP		..	1	1.C FE	2,022,980	110.849	2,216,980	2,000,000	2,014,152	0	(2,640)	0	0	3.043	2.888	MS	20,287	60,860	06/29/2017.	03/01/2026.
30231G BF 8	EXXON MOBIL CORP	LS	..	1	1.C FE	1,000,000	124.551	1,245,510	1,000,000	1,000,000	0	0	0	0	4.227	4.227	MS	11,977	21,135	03/17/2020.	03/19/2040.
30231G BF 8	EXXON MOBIL CORP		..	1	1.C FE	500,000	124.551	622,755	500,000	500,000	0	0	0	0	4.227	4.227	MS	5,988	10,568	03/17/2020.	03/19/2040.
30288* AA 8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED N		..	1	2.B FE	4,738,000	116.678	5,528,220	4,738,000	4,738,000	0	0	0	0	4.540	4.541	MS	54,374	215,105	11/29/2016.	03/31/2038.
316773 CV 0	FIFTH THIRD BANCORP		..	2	2.A FE	4,991,000	117.591	5,879,550	5,000,000	4,993,176	0	806	0	0	3.950	3.972	MS	58,701	197,500	03/12/2018.	03/14/2028.
316773 DB 3	FIFTH THIRD BANCORP	LS	..	2	3.A FE	2,000,000	106.600	2,132,000	2,000,000	2,000,000	0	0	0	0	4.500	4.500	MJSD	250	37,500	07/27/2020.	01/01/9999.
31677Q BM 0	FIFTH THIRD BANK	LS	..	2	1.G FE	310,000	114.330	354,423	310,000	310,000	0	0	0	0	3.950	3.947	JJ	5,272	12,245	07/23/2018.	07/28/2025.
31677Q BM 0	FIFTH THIRD BANK		..	2	1.G FE	690,000	114.330	788,877	690,000	690,000	0	0	0	0	3.950	3.947	JJ	11,735	27,255	07/23/2018.	07/28/2025.
319383 AB 1	FIRST BUSEY CORPORATION		..		2.A FE	2,000,000	100.057	2,001,140	2,000,000	2,000,000	0	0	0	0	3.750	3.750	MN	7,500	75,000	05/18/2017.	05/25/2022.
319383 AC 9	FIRST BUSEY CORPORATION		..	2	2.B FE	2,000,000	98.192	1,963,840	2,000,000	2,000,000	0	0	0	0	4.750	4.061	MN	9,500	95,000	05/18/2017.	05/25/2027.
31953* AL 6	BNSF RAILWAY COMPANY SERIES A		..		1.C	193,295	116.530	225,245	193,295	193,295	0	0	0	0	5.960	5.959	MN	1,472	11,520	10/16/2007.	10/15/2027.
31953* AM 4	BNSF RAILWAY COMPANY SERIES B		..		1.C	19,169	116.530	22,338	19,169	19,169	0	0	0	0	5.960	5.959	MN	146	1,142	10/16/2007.	10/15/2027.
31953* AN 2	BNSF RAILWAY COMPANY SERIES C		..		1.C	120,804	116.530	140,772	120,804	120,804	0	0	0	0	5.960	5.959	MN	920	7,212	10/16/2007.	10/15/2027.
31953* AP 7	BNSF RAILWAY COMPANY SERIES D		..		1.C	49,255	116.530	57,397	49,255	49,255	0	0	0	0	5.960	5.959	MN	375	2,936	10/16/2007.	10/15/2027.
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E		..		1.C	65,545	116.530	76,379	65,545	65,545	0	0	0	0	5.960	5.959	MN	499	3,906	10/16/2007.	10/15/2027.
31953* AR 3	BNSF RAILWAY COMPANY SERIES F		..		1.C	232,902	116.530	271,399	232,902	232,902	0	0	0	0	5.960	5.951	MN	1,774	13,829	12/13/2007.	12/13/2027.

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
32055R A@ 6	FIRST INDUSTRIAL LP SERIES A GTED SENIOR			1	2.B FE	3,000,000	112.202	3,366,049	3,000,000	3,000,000	0	0	0	0	4.300	4.300	AO	25,442	129,000	04/20/2017.	04/20/2027.
32055R B# 3	FIRST INDUSTRIAL LP SERIES E GTED SENIOR			1	2.B FE	3,000,000	111.604	3,348,114	3,000,000	3,000,000	0	0	0	0	3.970	3.970	JJ	52,272	119,100	07/23/2019.	07/23/2029.
32055R B* 7	FIRST INDUSTRIAL LP SERIES C GTED SENIOR			1	2.B FE	8,000,000	109.935	8,794,823	8,000,000	8,000,000	0	0	0	0	3.860	3.860	FA	116,658	308,800	02/15/2018.	02/15/2028.
337358 BD 6	FIRST UNION CORP (WACHOVIA) SUB DEBENTUR				2.B FE	11,951,189	140.045	13,899,466	9,925,000	11,258,986	0	(58,660)	0	0	6.550	5.233	AO	137,241	650,088	06/18/2003.	10/15/2035.
337738 AU 2	FISERV INC	LS		1	2.B FE	1,239,913	114.337	1,420,066	1,242,000	1,240,191	0	180	0	0	3.500	3.520	JJ	21,735	44,315	06/10/2019.	07/01/2029.
337738 AU 2	FISERV INC			1	2.B FE	1,755,047	114.337	2,010,044	1,758,000	1,755,440	0	254	0	0	3.500	3.520	JJ	30,765	62,726	06/10/2019.	07/01/2029.
337932 AM 9	FIRSTENERGY CORP			1	3.A FE	2,995,470	96.136	2,884,080	3,000,000	2,995,574	0	104	0	0	3.400	3.408	MS	34,000	54,117	02/18/2020.	03/01/2050.
33972P AA 7	FLNG LIQUEFACTION 2 LLC 144A			1	2.B FE	1,908,800	98.550	1,881,122	1,908,800	1,908,800	0	0	0	0	4.125	4.125	MS	19,903	78,738	07/12/2016.	03/31/2038.
341081 FM 4	FLORIDA PWR & LT CO			1	1.D FE	2,056,040	111.042	2,220,840	2,000,000	2,032,730	0	(6,889)	0	0	3.125	2.729	JD	5,208	62,500	06/27/2017.	12/01/2025.
341081 FQ 5	FLORIDA PWR & LT CO	LS		1	1.D FE	3,978	130.639	5,226	4,000	3,980	0	0	0	0	3.950	3.981	MS	53	158	02/26/2018.	03/01/2048.
341081 FQ 5	FLORIDA PWR & LT CO			1	1.D FE	3,974,422	130.639	5,220,334	3,996,000	3,975,555	0	413	0	0	3.950	3.981	MS	52,614	157,842	02/26/2018.	03/01/2048.
343498 AB 7	FLOWERS FOODS INC	LS		1	2.B FE	99,250	111.585	111,585	100,000	99,511	0	75	0	0	3.500	3.595	AO	875	3,500	05/31/2017.	10/01/2026.
343498 AB 7	FLOWERS FOODS INC			1	2.B FE	2,878,250	111.585	3,235,965	2,900,000	2,885,820	0	2,188	0	0	3.500	3.595	AO	25,375	101,500	05/31/2017.	10/01/2026.
34490@ AB 0	FOOTBALL CLUB TERM NOTES 2020 SENIOR SEC			1	1.F FE	5,000,000	105.305	5,265,260	5,000,000	5,000,000	0	0	0	0	2.680	2.680	OCT	33,128	0	10/02/2020.	10/05/2025.
34490@ AF 1	FOOTBALL CLUB TERM NOTES 2020 SENIOR SEC			1	1.F FE	3,000,000	99.175	2,975,262	3,000,000	3,000,000	0	0	0	0	3.850	3.850	OCT	28,554	0	10/02/2020.	10/05/2040.
345397 WK 5	FORD MOTOR CREDIT	LS			3.A FE	480,470	104.000	504,400	485,000	483,624	0	489	0	0	4.375	4.492	FA	8,546	21,219	08/01/2013.	08/06/2023.
345397 WK 5	FORD MOTOR CREDIT				3.A FE	510,190	104.000	535,600	515,000	513,539	0	519	0	0	4.375	4.492	FA	9,075	22,531	08/01/2013.	08/06/2023.
345397 WW 9	FORD MOTOR CREDIT				3.A FE	3,500,000	102.802	3,598,070	3,500,000	3,500,000	0	0	0	0	3.664	3.664	MS	40,253	128,240	09/03/2014.	09/08/2024.
345397 XU 2	FORD MOTOR CREDIT				3.A FE	2,860,110	105.109	3,153,270	3,000,000	2,891,047	0	18,540	0	0	4.389	5.221	JJ	63,275	131,670	04/22/2019.	01/08/2026.
345397 YT 4	FORD MOTOR CREDIT	LS		2	3.A FE	524,000	102.937	539,390	524,000	524,000	0	0	0	0	3.815	3.815	MN	3,276	19,991	10/30/2017.	11/02/2027.
345397 YT 4	FORD MOTOR CREDIT			2	3.A FE	3,726,000	102.937	3,835,433	3,726,000	3,726,000	0	0	0	0	3.815	3.815	MN	23,296	142,147	10/30/2017.	11/02/2027.
35671D CE 3	FREEPORT-MCMORAN COPPER & GOLD			1	3.B FE	3,000,000	105.062	3,151,860	3,000,000	3,000,000	0	0	0	0	4.125	4.125	MS	41,250	60,844	02/19/2020.	03/01/2028.
361448 AN 3	GATX CAPITAL CORPORATION SENIOR NOTE				2.B FE	2,987,640	105.771	3,173,130	3,000,000	2,997,822	0	1,414	0	0	4.750	4.802	JD	6,333	142,500	06/06/2012.	06/15/2022.
361448 BD 4	GATX CAPITAL CORPORATION			1	2.B FE	7,994,880	110.484	8,838,720	8,000,000	7,996,549	0	1,011	0	0	4.350	4.365	FA	131,467	348,000	11/01/2018.	02/15/2024.
36150J AE 0	GBG LLC 144A			1	1.F FE	5,000,000	111.904	5,595,200	5,000,000	5,000,000	0	0	0	0	4.100	4.135	MON	17,083	35,875	09/22/2020.	09/01/2050.
362338 AQ 8	GTE SOUTHWEST INC 1ST MORTGAGE				3.A FE	3,890,355	112.000	3,920,000	3,500,000	3,743,325	0	(14,052)	0	0	8.500	7.551	MN	38,014	297,500	05/15/2002.	11/15/2031.
369550 BC 1	GENERAL DYNAMICS			1	1.F FE	3,985,200	117.088	4,683,520	4,000,000	3,988,591	0	1,318	0	0	3.750	3.795	MN	19,167	150,000	05/08/2018.	05/15/2028.
370334 BP 8	GENERAL MILLS INC			1	2.B FE	4,451,172	125.204	5,133,364	4,100,000	4,440,702	0	(10,143)	0	0	4.150	3.594	FA	64,279	170,150	12/18/2019.	02/15/2043.
370334 CG 7	GENERAL MILLS INC			1	2.B FE	2,993,940	119.922	3,597,660	3,000,000	2,995,341	0	536	0	0	4.200	4.225	AO	25,900	126,000	04/03/2018.	04/17/2028.
37045X AZ 9	GENERAL MOTORS FINL CO			1	2.C FE	2,082,360	112.246	2,244,920	2,000,000	2,043,762	0	(9,284)	0	0	4.300	3.741	JJ	40,133	86,000	07/21/2016.	07/13/2025.
37045X BK 1	GENERAL MOTORS FINL CO	LS		1	2.C FE	432,885	106.052	460,266	434,000	433,592	0	163	0	0	3.700	3.742	MN	2,319	16,058	05/04/2016.	05/09/2023.
37045X BK 1	GENERAL MOTORS FINL CO			1	2.C FE	1,561,975	106.052	1,660,774	1,566,000	1,564,529	0	588	0	0	3.700	3.742	MN	8,369	57,942	05/04/2016.	05/09/2023.
37045X BT 2	GENERAL MOTORS FINL CO	LS		1	2.C FE	494,349	113.946	554,917	487,000	491,879	0	(743)	0	0	4.350	4.151	JJ	9,651	21,185	06/27/2017.	01/17/2027.
37045X BT 2	GENERAL MOTORS FINL CO			1	2.C FE	1,535,831	113.946	1,724,003	1,513,000	1,528,159	0	(2,307)	0	0	4.350	4.151	JJ	29,983	65,816	06/27/2017.	01/17/2027.
37045X CA 2	GENERAL MOTORS FINL CO	LS		2	3.B FE	689,000	104.250	718,283	689,000	689,000	0	0	0	0	5.750	5.750	MS	10,014	39,618	09/13/2017.	01/01/9999.
37045X CA 2	GENERAL MOTORS FINL CO			2	3.B FE	311,000	104.250	324,218	311,000	311,000	0	0	0	0	5.750	5.750	MS	4,520	17,883	09/13/2017.	01/01/9999.
37045X CG 9	GENERAL MOTORS FINL CO			1	2.C FE	2,780,310	111.268	3,338,040	3,000,000	2,817,202	0	21,389	0	0	3.850	4.887	JJ	56,467	115,500	03/29/2019.	01/05/2028.
373334 KN 0	GEORGIA POWER CO			1	1.G FE	1,993,480	120.572	2,411,440	2,000,000	1,993,639	0	159	0	0	3.700	3.718	JJ	31,039	41,111	01/08/2020.	01/30/2050.
375558 AZ 6	GILEAD SCIENCES INC				2.A FE	2,009,560	110.506	2,210,120	2,000,000	2,004,306	0	(966)	0	0	3.500	3.443	FA	29,167	70,000	11/13/2014.	02/01/2025.
377372 AN 7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	2,499,800	119.208	2,980,200	2,500,000	2,499,845	0	18	0	0	3.875	3.876	MN	12,378	96,875	05/10/2018.	05/15/2028.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38141E	C2	3	GOLDMAN SACHS	LS	..	2	2.A FE	998,920	110.615	1,106,150	1,000,000	999,574	0	111	0	0	3.850	3.863	JJ	18,501	38,500	07/11/2014.	07/08/2024.
38141G	CU	6	GOLDMAN SACHS GROUP INC		..		2.A FE	125,971	144.083	180,104	125,000	125,623	0	(34)	0	0	6.125	6.066	FA	2,892	7,656	11/30/2004.	02/15/2033.
38141G	XG	4	GOLDMAN SACHS GROUP INC	LS	..	1	1.G FE	203,929	107.683	219,673	204,000	203,934	0	6	0	0	2.600	2.604	FA	2,122	2,652	02/05/2020.	02/07/2030.
38141G	XG	4	GOLDMAN SACHS GROUP INC		..	1	1.G FE	2,795,021	107.683	3,010,817	2,796,000	2,795,099	0	78	0	0	2.600	2.604	FA	29,078	36,348	02/05/2020.	02/07/2030.
38148B	AC	2	GOLDMAN SACHS GROUP INC		..	2	3.A FE	2,000,000	109.472	2,189,440	2,000,000	2,000,000	0	0	0	0	5.300	5.301	MN	15,017	106,000	07/20/2016.	12/29/2049.
38173M	AA	0	GOLUB CAPITAL BDC	LS	..	1	2.C FE	402,678	101.860	410,496	403,000	402,699	0	22	0	0	3.375	3.399	AO	3,363	0	09/29/2020.	04/15/2024.
38173M	AA	0	GOLUB CAPITAL BDC		..	1	2.C FE	4,593,322	101.860	4,682,504	4,597,000	4,593,568	0	245	0	0	3.375	3.399	AO	38,356	0	09/29/2020.	04/15/2024.
39121J	A*	1	GREAT RIVER ENERGY 2009B		..		1.G	651,163	102.611	668,165	651,163	651,163	0	0	0	0	5.810	5.810	JJ	18,916	37,833	09/02/2009.	07/01/2021.
39121J	AE	0	GREAT RIVER ENERGY 144A		..		1.G FE	4,972,588	121.309	6,660,260	5,490,326	5,221,556	0	10,737	0	0	6.254	7.239	JJ	171,683	343,365	08/12/2008.	07/01/2038.
39138Q	AA	3	GREAT-WEST LIFECO FIN 18 144A		..	1	1.F FE	7,954,490	117.259	9,380,720	8,000,000	7,963,234	0	4,184	0	0	4.047	4.120	MN	39,571	323,760	11/06/2018.	05/17/2028.
39138Q	AC	9	GREAT-WEST LIFECO FIN 18 144A		..	1	1.F FE	2,999,490	136.702	4,101,060	3,000,000	2,999,540	0	8	0	0	4.581	4.582	MN	16,797	137,430	05/22/2018.	05/17/2048.
40065F	DJ	0	GUAM GOVT WTRWKS AUTH WTR & WS WATER		..	1	2.B FE	5,000,000	101.843	5,092,150	5,000,000	5,000,000	0	0	0	0	3.700	3.700	JJ	64,236	0	08/19/2020.	07/01/2043.
40405T	AA	1	H & P INV PARTNERS-CARMEL INC 144A LEASE		..		1.E FE	967,000	100.562	972,435	967,000	967,000	0	0	0	0	8.700	8.694	FA	31,782	84,129	04/27/2001.	02/15/2021.
404119	BT	5	HCA INC		..	1	2.C FE	3,591,088	118.456	4,084,363	3,448,000	3,555,161	0	(19,034)	0	0	5.250	4.472	JD	8,045	181,020	05/21/2019.	06/15/2026.
404119	BT	5	HCA INC	LS	..	1	2.C FE	589,392	118.456	653,877	552,000	581,131	0	(5,211)	0	0	5.250	4.472	JD	1,288	28,980	05/21/2019.	06/15/2026.
404119	BX	6	HCA INC		..	1	2.C FE	2,984,910	116.076	3,482,280	3,000,000	2,986,874	0	1,271	0	0	4.125	4.187	JD	5,500	123,750	06/05/2019.	06/15/2029.
406216	BG	5	HALLIBURTON CO		..	2	2.A FE	61,826	112.201	69,565	62,000	61,907	0	17	0	0	3.800	3.834	MN	301	2,356	11/05/2015.	11/15/2025.
41242*	BW	1	NBA HARDWOOD FUNDING LL SERIES SS SENIOR		..	1	1.G FE	5,000,000	98.811	4,940,570	5,000,000	5,000,000	0	0	0	0	3.290	3.290	JD	10,967	71,740	06/30/2020.	06/07/2032.
416515	BD	5	HARTFORD FINL SVCS GRP		..	1	2.A FE	5,931,800	132.131	7,927,860	6,000,000	5,935,087	0	1,207	0	0	4.400	4.469	MS	77,733	264,000	03/23/2018.	03/15/2048.
418056	AV	9	HASBRO INC	LS	..	1	2.C FE	401,258	108.986	441,393	405,000	402,300	0	350	0	0	3.500	3.613	MS	4,174	14,175	12/11/2017.	09/15/2027.
418056	AV	9	HASBRO INC		..	1	2.C FE	5,047,922	108.986	5,552,837	5,095,000	5,061,037	0	4,400	0	0	3.500	3.613	MS	52,507	178,325	12/11/2017.	09/15/2027.
418056	AZ	0	HASBRO INC		..	1	2.C FE	996,800	113.362	1,133,620	1,000,000	997,099	0	268	0	0	3.900	3.939	MN	4,550	39,000	11/13/2019.	11/19/2029.
421946	AJ	3	HEALTH CARE REALTY TR		..	2	2.B FE	1,998,340	110.870	2,217,400	2,000,000	1,999,211	0	164	0	0	3.875	3.885	MN	12,917	77,500	04/15/2015.	05/01/2025.
421946	AK	0	HEALTH CARE REALTY TR	LS	..	1	2.B FE	1,983,060	113.395	2,267,900	2,000,000	1,987,595	0	1,515	0	0	3.625	3.726	JJ	33,431	72,500	11/27/2017.	01/15/2028.
42217K	BF	2	HEALTH CARE REIT INC	LS	..	1	2.A FE	632,532	113.354	717,531	633,000	632,772	0	46	0	0	4.000	4.009	JD	2,110	25,320	05/20/2015.	06/01/2025.
42217K	BF	2	HEALTH CARE REIT INC		..	1	2.A FE	366,728	113.354	416,009	367,000	366,868	0	27	0	0	4.000	4.009	JD	1,223	14,680	05/20/2015.	06/01/2025.
42225U	AD	6	HEALTHCARE TRUST OF AMER	LS	..	1	2.B FE	981,442	113.356	1,187,971	1,048,000	999,056	0	7,564	0	0	3.500	4.454	FA	15,283	36,680	08/03/2018.	08/01/2026.
42225U	AD	6	HEALTHCARE TRUST OF AMER		..	1	2.B FE	938,363	113.356	1,135,827	1,002,000	955,205	0	7,232	0	0	3.500	4.454	FA	14,612	35,070	08/03/2018.	08/01/2026.
42225U	AF	1	HEALTHCARE TRUST OF AMER	LS	..	1	2.B FE	1,631,148	113.472	1,838,246	1,620,000	1,627,664	0	(1,057)	0	0	3.750	3.665	JJ	30,375	60,750	06/26/2017.	07/01/2027.
42225U	AF	1	HEALTHCARE TRUST OF AMER		..	1	2.B FE	1,389,497	113.472	1,565,914	1,380,000	1,386,529	0	(900)	0	0	3.750	3.665	JJ	25,875	51,750	06/26/2017.	07/01/2027.
42251#	AU	8	HEB GROCERY COMPANY SENIOR UNSECURED NOT		..	1	1.G	2,000,000	111.668	2,233,356	2,000,000	2,000,000	0	0	0	0	3.540	3.540	MS	17,897	70,800	03/30/2016.	03/30/2031.
427096	B*	2	HERCULES CAPITAL INC SENIOR SECURED NOTE		..	1	2.B Z	2,000,000	112.043	2,240,862	2,000,000	2,000,000	0	0	0	0	4.500	4.500	MS	14,250	0	11/04/2020.	03/04/2026.
431116	AB	8	HIGHMARK INC 144A		..		1.G FE	1,991,920	101.631	2,032,620	2,000,000	1,999,631	0	969	0	0	4.750	4.801	MN	12,139	95,000	05/03/2011.	05/15/2021.
431282	AP	7	HIGHWOODS REALTY LP		..	1	2.B FE	1,973,340	110.680	2,213,600	2,000,000	1,982,379	0	2,477	0	0	3.875	4.038	MS	25,833	77,500	02/13/2017.	03/01/2027.
431282	AS	1	HIGHWOODS REALTY LP	LS	..	1	2.B FE	3,496,062	105.916	3,712,356	3,505,000	3,496,981	0	736	0	0	3.050	3.079	FA	40,385	98,588	09/04/2019.	02/15/2030.
431282	AS	1	HIGHWOODS REALTY LP		..	1	2.B FE	2,488,638	105.916	2,642,604	2,495,000	2,489,292	0	524	0	0	3.050	3.079	FA	28,748	70,179	09/04/2019.	02/15/2030.
437076	AV	4	HOME DEPOT INC		..	2	1.F FE	1,161,080	154.720	1,547,200	1,000,000	1,136,527	0	(4,051)	0	0	5.950	4.866	AO	14,875	59,500	12/31/2013.	04/01/2041.
44107T	AW	6	HOST HOTELS & RESORTS LP		..	1	2.C FE	996,800	109.625	1,096,250	1,000,000	998,203	0	308	0	0	4.500	4.540	FA	18,750	45,000	10/08/2015.	02/01/2026.
443510	AF	9	HUBBELL INC		..		2.A FE	6,787,099	105.651	7,210,681	6,825,000	6,817,182	0	3,891	0	0	3.625	3.688	MN	31,613	247,406	12/31/2013.	11/15/2022.
44644A	AE	7	HUNTINGTON NATIONAL BANK	LS	..	1	1.G FE	38,914	108.317	42,244	39,000	38,951	0	17	0	0	3.550	3.598	AO	327	1,385	08/16/2018.	10/06/2023.

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
44644A	AE	7	HUNTINGTON NATIONAL BANK			1	1.G FE	4,950,086	108.317	5,373,606	4,961,000	4,954,790	0	2,106	0	0	3.550	3.598	AO	41,583	176,116	08/16/2018.	10/06/2023.
448579	AG	7	HYATT HOTELS CORP	LS		1	2.C FE	188,809	109.939	207,785	189,000	188,854	0	16	0	0	4.375	4.387	MS	2,435	8,269	08/07/2018.	09/15/2028.
448579	AG	7	HYATT HOTELS CORP			1	2.C FE	810,181	109.939	891,605	811,000	810,372	0	67	0	0	4.375	4.387	MS	10,447	35,481	08/07/2018.	09/15/2028.
44891A	BG	1	HYUNDAI CAPITAL SERVICES 144A			1	2.A FE	1,993,980	108.813	2,176,260	2,000,000	1,994,678	0	698	0	0	3.000	3.048	FA	23,500	30,000	02/05/2020.	02/10/2027.
44919*	AC	2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2				1.F PL	5,852,805	109.067	6,383,497	5,852,805	5,852,805	0	0	0	0	3.310	3.324	MJSD	538	193,728	10/15/2015.	12/31/2031.
44929@	AN	4	ICRE REIT HOLDINGS SENIOR NOTE			1	2.A	3,000,000	109.847	3,295,405	3,000,000	3,000,000	0	0	0	0	3.660	3.660	JJ	53,680	109,800	07/05/2017.	07/05/2027.
452308	AQ	2	ILLINOIS TOOLWORKS			2	1.F FE	1,970,000	138.420	2,768,400	2,000,000	1,974,373	0	697	0	0	4.875	4.975	MS	28,708	97,500	12/31/2013.	09/15/2041.
457187	AB	8	INGREDION INC	LS		1	2.B FE	625,858	111.320	734,712	660,000	634,098	0	3,884	0	0	3.200	3.963	AO	5,280	21,120	10/30/2018.	10/01/2026.
457187	AB	8	INGREDION INC			1	2.B FE	1,958,176	111.320	2,298,758	2,065,000	1,983,958	0	12,153	0	0	3.200	3.963	AO	16,520	66,080	10/30/2018.	10/01/2026.
457187	AC	6	INGREDION INC	LS		1	2.B FE	2,415,354	110.210	2,667,082	2,420,000	2,415,635	0	282	0	0	2.900	2.922	JD	5,848	38,599	05/08/2020.	06/01/2030.
457187	AC	6	INGREDION INC			1	2.B FE	578,886	110.210	639,218	580,000	578,954	0	67	0	0	2.900	2.922	JD	1,402	9,251	05/08/2020.	06/01/2030.
457187	AD	4	INGREDION INC			1	2.B FE	2,956,530	119.670	3,590,100	3,000,000	2,957,078	0	548	0	0	3.900	3.983	JD	9,750	64,350	05/08/2020.	06/01/2050.
458140	AS	9	INTEL CORP			2	1.E FE	998,510	113.199	1,131,990	1,000,000	999,250	0	148	0	0	3.700	3.718	JJ	15,622	37,000	07/22/2015.	07/29/2025.
458140	BQ	2	INTEL CORP			1	1.E FE	998,050	115.991	1,159,910	1,000,000	998,241	0	191	0	0	3.750	3.782	MS	10,000	18,750	03/20/2020.	03/25/2027.
45866F	AD	6	INTERCONTINENTALEXCHANGE GROUP	LS		1	2.A FE	110,223	113.398	120,202	106,000	108,233	0	(436)	0	0	3.750	3.260	JD	331	3,975	02/24/2016.	12/01/2025.
45866F	AD	6	INTERCONTINENTALEXCHANGE GROUP			1	2.A FE	4,049,137	113.398	4,415,718	3,894,000	3,976,045	0	(16,020)	0	0	3.750	3.260	JD	12,169	146,025	02/24/2016.	12/01/2025.
461070	AC	8	INTERSTATE POWER AND LIGHT				2.A FE	133,343	134.565	168,206	125,000	130,402	0	(276)	0	0	6.450	5.962	AO	1,702	8,063	11/30/2004.	10/15/2033.
46132F	AB	6	INVESCO FINANCE PLC				2.A FE	1,993,440	109.864	2,197,280	2,000,000	1,997,819	0	653	0	0	4.000	4.038	JJ	33,556	80,000	11/06/2013.	01/30/2024.
46284V	AN	1	IRON MOUNTAIN INC 144A	LS		1	3.C FE	1,007,500	104.875	1,048,750	1,000,000	1,007,225	0	(275)	0	0	4.500	4.393	FA	16,625	0	08/11/2020.	02/15/2031.
46625H	JY	7	JP MORGAN CHASE & CO	LS			1.G FE	994,750	112.012	1,120,120	1,000,000	997,823	0	539	0	0	3.875	3.939	MS	11,948	38,750	09/03/2014.	09/10/2024.
46625H	RV	4	JP MORGAN CHASE & CO	LS		1	1.F FE	1,401,080	110.973	1,670,144	1,505,000	1,427,114	0	11,865	0	0	2.950	3.966	AO	11,099	44,398	09/28/2018.	10/01/2026.
46625H	RV	4	JP MORGAN CHASE & CO			1	1.F FE	460,820	110.973	549,316	495,000	469,383	0	3,902	0	0	2.950	3.966	AO	3,651	14,603	09/28/2018.	10/01/2026.
46647P	AN	6	JP MORGAN CHASE & CO			1	1.F FE	5,000,000	126.073	6,303,650	5,000,000	5,000,000	0	0	0	0	3.897	3.855	JJ	85,518	194,850	01/16/2018.	01/23/2049.
46647P	BE	5	JP MORGAN CHASE & CO			1	1.F FE	2,000,000	108.905	2,178,100	2,000,000	2,000,000	0	0	0	0	2.739	2.650	AO	11,565	59,802	09/05/2019.	10/15/2030.
46647P	BV	7	JP MORGAN CHASE & CO	LS		1	1.F FE	70,000	102.944	72,061	70,000	70,000	0	0	0	0	2.525	2.491	MN	206	0	11/12/2020.	11/19/2041.
46647P	BV	7	JP MORGAN CHASE & CO			1	1.F FE	930,000	102.944	957,379	930,000	930,000	0	0	0	0	2.525	2.491	MN	2,740	0	11/12/2020.	11/19/2041.
476556	DC	6	JERSEY CENT PWR & LT CO 144A			1	2.B FE	2,029,420	111.946	2,238,920	2,000,000	2,021,908	0	(4,054)	0	0	4.300	4.047	JJ	39,656	86,000	02/05/2019.	01/15/2026.
47715*	AA	5	JETBLUE AIRWAYS 2013-1 CLASS A EETC				1.E FE	5,074,791	105.010	5,329,020	5,074,791	5,074,791	0	0	0	0	4.420	4.420	MS	72,276	224,306	03/05/2014.	03/05/2023.
477164	AA	5	JETBLUE AIRWAYS CORP SER 1A			1	1.F FE	3,017,500	108.372	3,251,160	3,000,000	3,016,571	0	(929)	0	0	4.000	3.909	MN	15,333	29,333	08/03/2020.	11/15/2032.
48121@	AG	6	JRD Holdings LLC Senior Unsecured Notes			1	2.B PL	5,000,000	100.540	5,027,023	5,000,000	5,000,000	0	0	0	0	2.300	2.300	MN	13,736	0	11/18/2020.	11/18/2027.
48126H	AC	4	JP MORGAN CHASE & CO				2.B FE	3,000,000	109.713	3,291,390	3,000,000	3,000,000	0	0	0	0	6.100	6.100	AO	45,750	183,000	09/18/2014.	01/01/9999.
48128B	AG	6	JPMORGAN CHASE & CO	LS		2	2.B FE	3,000,000	103.375	3,101,250	3,000,000	3,000,000	0	0	0	0	4.600	4.600	FA	57,500	72,067	01/15/2020.	01/01/9999.
48252A	AA	9	KKR GRP FIN CO VI LLC 144A			1	1.F FE	3,000,920	117.246	3,517,380	3,000,000	3,000,790	0	(86)	0	0	3.750	3.746	JJ	56,250	112,500	06/17/2019.	07/01/2029.
48305Q	AA	1	KAISER FOUNDATION HOSPITALS				1.D FE	991,940	103.901	1,039,010	1,000,000	998,828	0	905	0	0	3.500	3.597	AO	8,750	35,000	04/03/2012.	04/01/2022.
48305Q	AE	3	KAISER FOUNDATION HOSPITALS	LS		1	1.D FE	4,415,000	114.884	5,072,129	4,415,000	4,415,000	0	0	0	0	3.266	3.266	MN	24,032	144,594	10/24/2019.	11/01/2049.
48305Q	AE	3	KAISER FOUNDATION HOSPITALS			1	1.D FE	1,585,000	114.884	1,820,911	1,585,000	1,585,000	0	0	0	0	3.266	3.266	MN	8,628	51,910	10/24/2019.	11/01/2049.
485170	BE	3	KANSAS CITY SOUTHERN			1	2.B FE	3,085,800	111.498	3,344,940	3,000,000	3,085,440	0	(360)	0	0	3.500	3.345	MN	17,500	55,125	10/05/2020.	05/01/2050.
486606	J*	8	KAYNE ANDERSON MLP INV CO				1.A FE	774,041	100.606	778,729	774,041	774,041	0	0	0	0	3.200	3.200	JD	1,032	24,769	06/13/2013.	04/16/2021.
486606	K#	2	KAYNE ANDERSON MLP INV CO SER KK SR UNSE				1.A FE	154,808	108.814	168,454	154,808	154,808	0	0	0	0	3.930	3.931	JD	203	6,084	04/30/2014.	07/30/2024.

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
487312 AA 8	KEENAN FT DETRICK ENERGY 144A			1	1.G FE	901,181	120.747	984,644	815,460	887,386	0	(5,313)	0	0	6.093	4.560	MN	6,349	49,686	06/07/2018.	05/15/2033.
487836 BU 1	KELLOGG CO			1	2.B FE	6,425,983	113.190	7,432,055	6,566,000	6,452,177	0	14,081	0	0	3.400	3.757	MN	28,526	223,244	03/14/2019.	11/15/2027.
487836 BU 1	KELLOGG CO	LS		1	2.B FE	1,118,264	113.190	1,340,170	1,184,000	1,130,030	0	6,662	0	0	3.400	3.757	MN	5,144	40,256	03/14/2019.	11/15/2027.
491386 AL 2	AEP KENTUCKY POWER				2.A FE	4,705,000	124.867	6,243,350	5,000,000	4,818,570	0	10,151	0	0	5.625	6.057	JD	23,438	281,250	07/01/2003.	12/01/2032.
491386 E* 5	KENTUCKY POWER COMPANY SENIOR UNSECURED			1	2.A	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	3.350	3.350	MS	40,572	134,000	09/12/2017.	09/12/2027.
491674 BM 8	KENTUCKY UTILITIES	LS		1	1.F FE	176,131	113.329	200,592	177,000	176,141	0	10	0	0	3.300	3.326	JD	487	2,888	05/19/2020.	06/01/2050.
491674 BM 8	KENTUCKY UTILITIES			1	1.F FE	2,311,594	113.329	2,632,633	2,323,000	2,311,721	0	127	0	0	3.300	3.326	JD	6,388	37,904	05/19/2020.	06/01/2050.
49271V AF 7	KEURIG DR PEPPER INC	LS		1	2.B FE	1,050,716	121.849	1,190,465	977,000	1,039,191	0	(7,509)	0	0	4.597	3.580	MN	4,491	44,913	06/11/2019.	05/25/2028.
49271V AF 7	KEURIG DR PEPPER INC			1	2.B FE	7,552,894	121.849	8,557,455	7,023,000	7,470,053	0	(53,978)	0	0	4.597	3.580	MN	32,285	322,847	06/11/2019.	05/25/2028.
49271V AJ 9	KEURIG DR PEPPER INC			1	2.B FE	2,992,290	113.342	3,400,260	3,000,000	2,992,802	0	512	0	0	3.200	3.230	MN	16,000	52,800	04/07/2020.	05/01/2030.
49326E ED 1	KEYCORP	LS			2.A FE	142,078	101.052	131,368	130,000	130,426	0	(1,852)	0	0	5.100	3.627	MS	1,786	6,630	12/31/2013.	03/24/2021.
49326E ED 1	KEYCORP				2.A FE	950,832	101.052	879,152	870,000	872,852	0	(12,394)	0	0	5.100	3.627	MS	11,955	44,370	12/31/2013.	03/24/2021.
49427R AL 6	KILROY REALTY LP			1	2.B FE	2,105,540	112.269	2,245,380	2,000,000	2,055,871	0	(11,225)	0	0	4.375	3.696	AO	21,875	87,500	03/31/2016.	10/01/2025.
494550 BK 1	KINDER MORGAN ENERGY PARTNERS			1	2.B FE	7,135,860	121.283	7,276,980	6,000,000	7,104,810	0	(30,872)	0	0	5.625	4.274	MS	112,500	337,500	01/22/2020.	09/01/2041.
494550 BP 0	KINDER MORGAN ENERGY PARTNERS			1	2.B FE	1,651,075	116.799	1,751,985	1,500,000	1,647,869	0	(3,121)	0	0	5.000	4.295	MS	25,000	62,500	06/30/2020.	03/01/2043.
494550 BU 9	KINDER MORGAN ENERGY PARTNERS	LS		1	2.B FE	148,253	125.809	161,036	128,000	147,744	0	(493)	0	0	5.500	4.416	MS	2,347	7,040	12/16/2019.	03/01/2044.
494550 BU 9	KINDER MORGAN ENERGY PARTNERS			1	2.B FE	2,168,207	125.809	2,355,144	1,872,000	2,160,751	0	(7,207)	0	0	5.500	4.416	MS	34,320	102,960	12/16/2019.	03/01/2044.
494550 BV 7	KINDER MORGAN ENERGY PARTNERS	LS		2	2.B FE	653,900	111.532	730,535	655,000	654,538	0	114	0	0	4.250	4.271	MS	9,279	27,838	09/08/2014.	09/01/2024.
494550 BV 7	KINDER MORGAN ENERGY PARTNERS			2	2.B FE	843,580	111.532	942,445	845,000	844,404	0	148	0	0	4.250	4.271	MS	11,971	35,913	09/08/2014.	09/01/2024.
49456B AP 6	KINDER MORGAN INC			1	2.B FE	6,973,540	117.371	8,215,970	7,000,000	6,979,933	0	2,346	0	0	4.300	4.347	MS	100,333	301,000	02/22/2018.	03/01/2028.
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE				2.A FE	433,030	100.376	433,455	431,832	431,855	0	(83)	0	0	5.737	5.746	MJSD	69	24,774	01/11/2005.	03/30/2021.
500255 AT 1	KOHLS CORPORATION			2	2.C FE	3,734,075	106.990	3,905,135	3,650,000	3,677,319	0	(9,367)	0	0	4.750	4.452	JD	7,706	173,375	02/26/2014.	12/15/2023.
501044 CQ 2	KROGER CO			2	2.A FE	2,981,100	103.156	3,094,680	3,000,000	2,996,136	0	2,681	0	0	3.400	3.496	AO	21,533	102,000	12/31/2013.	04/15/2022.
50540R AL 6	LABORATORY CORP OF AMERICA HLD			2	2.B FE	506,340	104.633	523,165	500,000	501,064	0	(717)	0	0	3.750	3.595	FA	6,667	18,750	08/21/2012.	08/23/2022.
50587K AA 9	LAFARGEHOLCIM FINANCE US 144A			1	2.B FE	3,244,683	110.035	3,576,138	3,250,000	3,246,472	0	548	0	0	3.500	3.521	MS	31,281	113,750	12/07/2017.	09/22/2026.
513075 BL 4	LAMAR MEDIA CORP			1	4.A FE	2,072,350	103.302	2,066,040	2,000,000	2,040,561	0	(11,877)	0	0	5.750	5.032	FA	47,917	115,000	03/22/2018.	02/01/2026.
513272 AC 8	LAMB WESTON HLD 144A			1	3.B FE	1,029,250	111.812	1,118,120	1,000,000	1,027,116	0	(2,134)	0	0	4.875	4.413	MN	6,229	24,781	05/08/2020.	05/15/2028.
521615 AA 2	LEA POWER PARTNERS LLC 144A				3.A FE	635,374	93.591	594,653	635,374	635,374	0	0	0	0	6.595	6.650	MJSD	1,862	41,903	07/17/2007.	06/15/2033.
521865 AY 1	LEAR CORP	LS		1	2.C FE	453,086	112.236	508,429	453,000	453,094	0	(19)	0	0	3.800	3.916	MS	5,069	17,214	12/05/2017.	09/15/2027.
521865 AY 1	LEAR CORP			1	2.C FE	5,490,574	112.236	6,225,731	5,547,000	5,505,556	0	5,216	0	0	3.800	3.916	MS	62,065	210,786	02/14/2018.	09/15/2027.
521865 BB 0	LEAR CORP			1	2.B FE	3,092,994	109.524	3,395,244	3,100,000	3,093,840	0	846	0	0	3.500	3.525	MN	9,343	83,183	02/20/2020.	05/30/2030.
52465# AZ 8	FLUOR CORPORATION CTL - LEGGMASON MTG CE				2.C	3,997,575	102.624	4,102,466	3,997,575	3,997,575	0	0	0	0	7.560	7.680	MON	19,308	282,422	06/29/2001.	06/08/2021.
525015 AC 7	LEHIGH UNIVERSITY			1	1.D FE	8,000,000	96.209	7,696,720	8,000,000	8,000,000	0	0	0	0	2.703	2.703	MN	79,288	0	08/13/2020.	11/15/2050.
526057 CT 9	LENNAR CORP			1	2.C FE	2,011,201	118.687	2,373,740	2,000,000	2,007,869	0	(1,375)	0	0	5.250	5.158	JD	8,750	105,000	06/13/2018.	06/01/2026.
530715 AD 3	LIBERTY MEDIA CORP DEBENTURES				4.B FE	4,189,643	111.856	4,474,240	4,000,000	4,103,657	0	(8,615)	0	0	8.500	8.064	JJ	156,778	340,000	10/31/2005.	07/15/2029.
53079E AV 6	LIBERTY MUTUAL GROUP 144A				2.B FE	3,146,370	101.859	3,055,770	3,000,000	3,009,430	0	(22,121)	0	0	5.000	4.226	JD	12,500	150,000	12/31/2013.	06/01/2021.
53079E BE 3	LIBERTY MUTUAL GROUP 144A			2	2.B FE	5,173,810	108.875	5,443,750	5,000,000	5,058,552	0	(22,404)	0	0	4.250	3.746	JD	9,444	212,500	04/05/2016.	06/15/2023.
534187 BG 3	LINCOLN NATIONAL CORP			1	2.A FE	2,998,920	125.731	3,771,930	3,000,000	2,999,050	0	18	0	0	4.350	4.352	MS	43,500	130,500	02/07/2018.	03/01/2048.
534187 BH 1	LINCOLN NATIONAL CORP	LS		1	2.A FE	825,782	115.780	957,501	827,000	826,068	0	113	0	0	3.800	3.818	JD	2,619	31,426	02/07/2018.	03/01/2028.
534187 BH 1	LINCOLN NATIONAL CORP			1	2.A FE	3,168,328	115.780	3,673,699	3,173,000	3,169,424	0	433	0	0	3.800	3.818	JD	10,048	120,574	02/07/2018.	03/01/2028.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
534187 BJ 7	LINCOLN NATIONAL CORP	LS	..	1	2.A FE	254,735	111.694	284,820	255,000	254,761	0	22	0	0	3.050	3.062	JJ	3,586	7,043	08/12/2019.	01/15/2030.
534187 BJ 7	LINCOLN NATIONAL CORP		..	1	2.A FE	4,740,065	111.694	5,299,880	4,745,000	4,740,555	0	413	0	0	3.050	3.062	JJ	66,733	131,054	08/12/2019.	01/15/2030.
53621@ AB 2	LION INDUSTRIAL PROPERTIES LP SR UNSEC N		..		2.A	4,000,000	111.341	4,453,656	4,000,000	4,000,000	0	0	0	0	4.200	4.200	MS	43,400	168,000	09/28/2015.	09/28/2025.
53621@ AL 0	LION INDUSTRIAL PROPERTIES LP SENIOR GUA		..	1	2.A	4,000,000	110.020	4,400,790	4,000,000	4,000,000	0	0	0	0	3.700	3.700	JJ	67,833	148,000	01/16/2018.	01/16/2028.
53621@ AM 8	LION INDUSTRIAL PROPERTIES LP SR GUARANT		..	1	2.A	3,000,000	115.713	3,471,386	3,000,000	3,000,000	0	0	0	0	4.420	4.420	JJ	57,092	132,600	07/26/2018.	07/26/2028.
539565 AD 3	LOCAL INITIATIVES SUPPOR		..	1	1.D FE	3,000,000	117.687	3,530,610	3,000,000	3,000,000	0	0	0	0	4.649	4.649	MS	46,490	139,470	04/21/2017.	03/01/2037.
539830 AU 3	LOCKHEED MARTIN CORP		..	2	1.G FE	7,548,510	139.279	9,749,530	7,000,000	7,446,577	0	(14,040)	0	0	5.500	4.975	MN	49,194	385,000	12/31/2013.	11/15/2039.
539830 AZ 2	LOCKHEED MARTIN CORP	LS	..		1.G FE	239,483	134.272	315,539	235,000	238,692	0	(104)	0	0	4.850	4.730	MS	3,356	11,398	09/28/2011.	09/15/2041.
539830 AZ 2	LOCKHEED MARTIN CORP		..		1.G FE	1,798,667	134.272	2,369,901	1,765,000	1,792,731	0	(780)	0	0	4.850	4.730	MS	25,205	85,603	09/28/2011.	09/15/2041.
54233* AB 2	LONE STAR TRANSMISSION LLC SERIES B		..		1.F PL	4,000,000	107.130	4,285,188	4,000,000	4,000,000	0	0	0	0	3.520	3.520	JD	6,258	140,800	07/17/2014.	06/15/2024.
54233* AF 3	LONE STAR TRANSMISSION LLC SENIOR NOTE S		..	1	1.G	8,000,000	104.349	8,347,920	8,000,000	8,000,000	0	0	0	0	3.440	3.440	JD	12,231	277,493	12/12/2019.	12/15/2049.
542690 3M 2	LONG ISLAND NY POWER AUTHORITY		..		1.F FE	4,000,000	111.562	4,462,480	4,000,000	4,000,000	0	0	0	0	3.883	3.883	MS	51,773	155,320	12/04/2014.	09/01/2024.
55266C XM 3	MB FINANCIAL BANK NA		..	2	2.A FE	3,000,000	103.109	3,093,270	3,000,000	3,000,000	0	0	0	0	4.000	3.151	JD	10,000	120,000	11/14/2017.	12/01/2027.
55336V AM 2	MPLX LP	LS	..	1	2.B FE	755,032	114.385	875,045	765,000	756,055	0	333	0	0	4.500	4.599	AO	7,268	34,425	02/06/2018.	04/15/2038.
55336V AM 2	MPLX LP		..	1	2.B FE	4,179,818	114.385	4,844,205	4,235,000	4,185,482	0	1,845	0	0	4.500	4.599	AO	40,233	190,575	02/06/2018.	04/15/2038.
55336V AR 1	MPLX LP	LS	..	1	2.B FE	2,486,195	115.078	2,876,950	2,500,000	2,489,696	0	1,211	0	0	4.000	4.067	MS	29,444	100,000	02/06/2018.	03/15/2028.
55336V AR 1	MPLX LP		..	1	2.B FE	2,486,195	115.078	2,876,950	2,500,000	2,489,696	0	1,211	0	0	4.000	4.067	MS	29,444	100,000	02/06/2018.	03/15/2028.
55336V BM 1	MPLX LP		..	1	2.B FE	1,007,631	102.625	1,026,250	1,000,000	1,006,007	0	(1,624)	0	0	5.250	4.937	JJ	24,208	26,250	05/21/2020.	01/15/2025.
55342U AM 6	MPT OPER PARTNERSP/FINL	LS	..	1	3.A FE	143,150	103.437	144,812	140,000	143,123	0	(27)	0	0	3.500	3.152	MS	368	0	12/04/2020.	03/15/2031.
55342U AM 6	MPT OPER PARTNERSP/FINL		..	1	3.A FE	2,413,100	103.437	2,441,113	2,360,000	2,412,647	0	(453)	0	0	3.500	3.152	MS	6,195	0	12/04/2020.	03/15/2031.
55354G AK 6	MSCI INC 144A		..	1	3.B FE	753,750	104.672	785,040	750,000	753,406	0	(344)	0	0	3.625	3.553	MS	9,063	13,367	02/28/2020.	09/01/2030.
56540# AA 3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NO		..	1	2.C PL	4,301,542	103.410	4,448,242	4,301,542	4,301,542	0	0	0	0	4.560	4.559	JJ	95,896	196,150	09/28/2018.	09/30/2025.
570535 AU 8	MARKEL CORP		..	1	2.B FE	5,004,330	112.797	5,639,850	5,000,000	5,003,816	0	(414)	0	0	3.350	3.339	MS	48,389	167,500	09/19/2019.	09/17/2029.
571748 AX 0	MARSH & MCLENNAN COS INC		..	1	2.A FE	1,994,580	111.016	2,220,320	2,000,000	1,997,298	0	590	0	0	3.500	3.535	MS	21,583	70,000	02/12/2016.	03/10/2025.
573284 AQ 9	MARTIN MARIETTA MATERIAL		..	1	2.B FE	2,494,440	112.103	2,802,575	2,500,000	2,496,238	0	515	0	0	3.450	3.476	JD	7,188	86,250	05/18/2017.	06/01/2027.
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A		..		6. Z	197,680	16.000	421,717	2,635,732	197,680	0	0	0	0	7.350	85.453	MS	48,970	0	03/31/2017.	07/01/2026.
57665R AJ 5	MATCH GROUP INC 144A		..	1	3.B FE	1,028,750	109.250	1,092,500	1,000,000	1,023,546	0	(3,195)	0	0	5.625	5.171	FA	21,250	56,250	04/23/2019.	02/15/2029.
579780 AH 0	MCCORMICK & CO		..	2	2.B FE	996,460	100.989	1,009,890	1,000,000	999,773	0	409	0	0	3.900	3.943	JJ	17,983	39,000	07/05/2011.	07/15/2021.
58013M FK 5	MCDONALDS CORPORATION	LS	..	1	2.A FE	3,493,568	117.574	3,795,289	3,228,000	3,488,891	0	(4,676)	0	0	3.625	3.188	MS	39,005	58,508	03/03/2020.	09/01/2049.
58013M FK 5	MCDONALDS CORPORATION		..	1	2.A FE	1,917,782	117.574	2,083,411	1,772,000	1,915,215	0	(2,567)	0	0	3.625	3.188	MS	21,412	32,118	03/03/2020.	09/01/2049.
58013M FQ 2	MCDONALDS CORPORATION	LS	..	1	2.A FE	858,651	117.329	1,014,896	865,000	859,012	0	361	0	0	3.600	3.687	JJ	15,570	8,131	03/25/2020.	07/01/2030.
58013M FQ 2	MCDONALDS CORPORATION		..	1	2.A FE	134,009	117.329	158,394	135,000	134,065	0	56	0	0	3.600	3.687	JJ	2,430	1,269	03/25/2020.	07/01/2030.
58013M FR 0	MCDONALDS CORPORATION	LS	..	1	2.A FE	466,596	128.681	607,374	472,000	466,667	0	72	0	0	4.200	4.268	AO	4,956	10,132	03/25/2020.	04/01/2050.
58013M FR 0	MCDONALDS CORPORATION		..	1	2.A FE	521,954	128.681	679,436	528,000	522,035	0	80	0	0	4.200	4.268	AO	5,544	11,334	03/25/2020.	04/01/2050.
581760 AS 4	MCLAREN HEALTH CARE CORP		..		1.E FE	1,000,000	118.727	1,187,270	1,000,000	1,000,000	0	0	0	0	4.534	4.534	MN	5,793	45,340	03/18/2015.	05/15/2038.
582839 AH 9	MEAD JOHNSON NUTRITION CO		..	1	1.G FE	1,207,363	115.406	1,315,628	1,140,000	1,179,887	0	(7,862)	0	0	4.125	3.303	MN	6,009	47,025	05/03/2017.	11/15/2025.
585055 BS 4	MEDTRONIC INC	LS	..		1.G FE	2,924	112.244	3,367	3,000	2,963	0	8	0	0	3.500	3.819	MS	31	105	09/02/2015.	03/15/2025.
585055 BS 4	MEDTRONIC INC		..		1.G FE	802,193	112.244	923,768	823,000	812,910	0	2,178	0	0	3.500	3.819	MS	8,481	28,805	09/02/2015.	03/15/2025.
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1		..		1.F	128,733	100.059	128,810	128,733	128,733	0	0	0	0	8.360	8.359	JJ	5,381	10,762	01/18/2001.	01/01/2021.
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2		..		1.F	112,643	100.059	112,710	112,643	112,643	0	0	0	0	8.360	8.359	JJ	4,708	9,417	01/18/2001.	01/01/2021.

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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
58526#	BN	8	MEIJER FINANCE INC MEIJER INC SERIES D3				1.F	103,062	100.059	103,123	103,062	103,062	0	0	0	0	8.360	8.359	JJ	4,308	8,616	01/18/2001.	01/01/2021.
58942H	AB	7	MERCY HEALTHCARE SYSTEM			1	1.E FE	10,000,000	110.856	11,085,600	10,000,000	10,000,000	0	0	0	0	3.555	3.554	FA	148,125	355,500	12/12/2017.	08/01/2027.
59048@	AA	6	MESA AIRLINES 2015-1 A				2.B PL	3,068,370	94.009	2,884,535	3,068,370	3,068,370	0	0	0	0	4.750	4.748	JJ	67,206	145,748	12/14/2015.	07/15/2029.
59156R	BT	4	METLIFE INC	LS		2	2.B FE	211,000	115.050	242,756	211,000	211,000	0	0	0	0	5.875	5.875	MS	3,650	12,396	03/20/2018.	01/01/9999.
59156R	BT	4	METLIFE INC			2	2.B FE	4,789,000	115.050	5,509,745	4,789,000	4,789,000	0	0	0	0	5.875	5.875	MS	82,843	281,354	03/20/2018.	01/01/9999.
59156R	CA	4	METLIFE INC	LS		2	2.B FE	6,502,500	105.750	6,873,750	6,500,000	6,502,500	0	0	0	0	3.850	3.849	MS	77,160	0	09/15/2020.	01/01/9999.
59217G	CK	3	MET LIFE GLOB FUNDING I 144A				1.D FE	1,994,680	111.726	2,234,520	2,000,000	1,996,256	0	497	0	0	3.000	3.031	MS	17,000	60,000	09/13/2017.	09/19/2027.
59447#	AK	9	MICHIGAN ELECTRIC TRANSMISSION			1	1.F Z	3,000,000	102.837	3,085,098	3,000,000	3,000,000	0	0	0	0	3.020	3.020	AO	19,378	0	10/14/2020.	10/14/2055.
59523U	AN	7	MID-AMERICA APARTMENTS			1	2.A FE	1,991,600	113.238	2,264,760	2,000,000	1,994,328	0	772	0	0	3.600	3.650	JD	6,000	72,000	05/02/2017.	06/01/2027.
59531#	AB	6	MID-AMERICA APARTMENTS SERIES B				2.A FE	3,000,000	102.271	3,068,142	3,000,000	3,000,000	0	0	0	0	5.400	5.403	FA	54,450	162,000	07/29/2011.	07/29/2021.
595620	AS	4	MIDAMERICAN ENERGY CO			1	1.E FE	4,956,350	122.495	6,124,750	5,000,000	4,958,743	0	849	0	0	3.650	3.698	FA	76,042	182,500	01/29/2018.	08/01/2048.
595620	AV	7	MIDAMERICAN ENERGY CO	LS		1	1.E FE	497,180	115.157	575,785	500,000	497,248	0	56	0	0	3.150	3.179	AO	3,325	15,750	10/01/2019.	04/15/2050.
595620	AV	7	MIDAMERICAN ENERGY CO			1	1.E FE	4,474,620	115.157	5,182,065	4,500,000	4,475,233	0	507	0	0	3.150	3.179	AO	29,925	141,750	10/01/2019.	04/15/2050.
59748T	AB	5	MIDLAND COGEN VENTURE LP 144A				3.C FE	1,466,114	100.013	1,466,304	1,466,114	1,466,114	0	0	0	0	5.250	5.251	MS	22,664	76,971	10/01/2013.	03/15/2025.
60040#	AA	0	MILLENNIUM PIPELINE LLC SENIOR SECURED N				1.G PL	398,531	111.416	444,029	398,531	398,531	0	0	0	0	5.330	5.365	MJSD	59	21,242	08/26/2010.	06/30/2027.
615369	AB	1	MOODYS CORPORATION	LS			2.A FE	384,431	105.657	401,497	380,000	380,874	0	(497)	0	0	4.500	4.355	MS	5,700	17,100	08/16/2012.	09/01/2022.
615369	AB	1	MOODYS CORPORATION				2.A FE	121,399	105.657	126,788	120,000	120,276	0	(157)	0	0	4.500	4.355	MS	1,800	5,400	08/16/2012.	09/01/2022.
615369	AS	4	MOODYS CORPORATION			1	2.A FE	998,870	112.386	1,123,860	1,000,000	999,032	0	162	0	0	3.750	3.775	MS	10,104	18,750	03/20/2020.	03/24/2025.
615369	AT	2	MOODYS CORPORATION			1	2.A FE	1,479,315	111.319	1,669,785	1,500,000	1,479,567	0	252	0	0	3.250	3.323	MN	5,552	24,375	05/12/2020.	05/20/2050.
61744Y	AP	3	MORGAN STANLEY			1	2.A FE	3,000,000	115.953	3,478,590	3,000,000	3,000,000	0	0	0	0	3.772	3.593	JJ	49,350	113,160	01/18/2018.	01/24/2029.
61761J	VL	0	MORGAN STANLEY SENIOR NOTES	LS			2.A FE	718,747	111.387	801,986	720,000	719,468	0	128	0	0	3.700	3.721	AO	5,032	26,640	10/20/2014.	10/23/2024.
61761J	VL	0	MORGAN STANLEY SENIOR NOTES				2.A FE	1,277,773	111.387	1,425,754	1,280,000	1,279,054	0	227	0	0	3.700	3.721	AO	8,946	47,360	10/20/2014.	10/23/2024.
617734	A*	9	MORONGO BAND OF MISSION INDIAN SENIOR SE			1	2.C FE	3,000,000	113.489	3,404,659	3,000,000	3,000,000	0	0	0	0	5.410	5.409	AO	30,206	162,300	10/31/2018.	10/24/2028.
617734	A@	7	MORONGO BAND OF MISSION INDIAN SENIOR SE			1	2.C FE	1,500,000	114.849	1,722,735	1,500,000	1,500,000	0	0	0	0	5.460	5.459	MS	21,158	81,900	03/28/2019.	03/28/2029.
61945C	AC	7	MOSAIC CO			1	2.C FE	2,012,580	109.275	2,185,500	2,000,000	2,004,812	0	(1,665)	0	0	4.250	4.154	MN	10,861	85,000	11/30/2015.	11/15/2023.
61945C	AD	5	MOSAIC CO			1	2.C FE	3,172,980	124.540	3,736,200	3,000,000	3,138,651	0	(7,971)	0	0	5.450	4.946	MN	20,892	163,500	04/05/2016.	11/15/2033.
623115	AC	6	MT SINAI HOSPITAL			1	1.G FE	5,000,000	107.828	5,391,400	5,000,000	5,000,000	0	0	0	0	3.831	3.831	JJ	95,775	191,550	12/14/2017.	07/01/2035.
628530	BD	8	MYLAN INC			2	2.C FE	7,141,150	109.446	7,661,220	7,000,000	7,045,964	0	(16,002)	0	0	4.200	3.939	MN	26,133	294,000	06/03/2014.	11/29/2023.
628530	BK	2	MYLAN INC	LS		1	2.C FE	1,975,388	118.904	2,378,080	2,000,000	1,979,902	0	2,267	0	0	4.550	4.715	AO	19,211	91,000	01/10/2019.	04/15/2028.
62927@	AA	6	NHL US FUNDING LP SR SECURED				2.B PL	3,000,000	108.909	3,267,281	3,000,000	3,000,000	0	0	0	0	4.180	4.202	MJSD	6,618	125,400	09/29/2014.	09/29/2024.
62927@	AC	2	NHL US FUNDING LP TERM NOTES			1	2.B PL	3,065,421	109.205	3,347,591	3,065,421	3,065,421	0	0	0	0	3.980	3.997	MJSD	6,439	122,004	07/12/2018.	07/12/2025.
62957H	AH	8	NABORS INDUSTRIES INC 144A			1	4.C FE	210,469	95.000	197,600	208,000	210,389	0	(80)	0	0	9.000	8.557	FA	1,560	0	12/01/2020.	02/01/2025.
62963#	AK	7	NRP (OPERATING) LLC SERIES J No RJ 9				4.A	675,776	86.734	586,130	675,776	675,776	0	0	0	0	5.030	5.030	JD	2,833	33,992	06/15/2011.	12/01/2026.
631005	BH	7	NARRAGANSETT ELECTRIC 144A			1	1.G FE	1,980,840	115.731	2,314,620	2,000,000	1,984,592	0	1,705	0	0	3.919	4.038	FA	32,658	78,380	10/19/2018.	08/01/2028.
631103	AG	3	NASDAQ INC	LS		1	2.B FE	974,269	114.826	1,148,260	1,000,000	980,242	0	3,086	0	0	3.850	4.253	JD	107	38,500	10/12/2018.	06/30/2026.
631103	AG	3	NASDAQ INC			1	2.B FE	1,607,544	114.826	1,894,629	1,650,000	1,617,399	0	5,092	0	0	3.850	4.253	JD	176	63,525	10/12/2018.	06/30/2026.
63486*	AA	9	NATIONAL BASKETBALL ASSN SENIOR SECURED			1	1.G FE	3,000,000	103.033	3,090,978	3,000,000	3,000,000	0	0	0	0	2.410	2.410	JD	3,013	0	12/16/2020.	12/16/2023.
63486*	AB	7	NATIONAL BASKETBALL ASSN SENIOR SECURED			1	1.G FE	4,000,000	103.937	4,157,498	4,000,000	4,000,000	0	0	0	0	2.510	2.510	JD	4,183	0	12/16/2020.	12/16/2024.
63636#	AB	2	NATIONAL HOCKEY LEAGUE SENIOR SECURED NO			1	2.A PL	3,000,000	102.705	3,081,158	3,000,000	3,000,000	0	0	0	0	3.610	3.611	JD	4,813	108,300	08/10/2017.	08/10/2027.

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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
63730* AB 1	NATIONAL RAILROAD PASSENGER SENIOR SECUR		..	1	1.C FE	3,755,892	112.569	4,227,989	3,755,892	3,755,892	0	0	0	0	3.600	3.600	MN	17,277	135,212	12/06/2016.	11/15/2033.
637432 MQ 5	NATIONAL RURAL UTILITIES COOP		..	2	1.E FE	971,470	102.300	1,023,000	1,000,000	995,577	0	3,803	0	0	3.050	3.456	FA	11,522	30,500	12/31/2013.	02/15/2022.
637432 MV 4	NATIONAL RURAL UTILITIES COOP		..	2	1.E FE	1,998,460	107.947	2,158,940	2,000,000	1,999,510	0	160	0	0	3.400	3.409	MN	8,689	68,000	10/29/2013.	11/15/2023.
637432 NG 6	NATIONAL RURAL UTILITIES COOP		..	1	1.E FE	1,540,650	111.472	1,672,080	1,500,000	1,524,407	0	(4,911)	0	0	3.250	2.869	MN	8,125	48,750	07/21/2017.	11/01/2025.
637432 NP 6	NATIONAL RURAL UTILITIES COOP		..	1	1.E FE	1,994,120	114.982	2,299,640	2,000,000	1,995,624	0	536	0	0	3.400	3.435	FA	27,200	68,000	01/31/2018.	02/07/2028.
64116# AB 9	NETRALITY PROPERTIES LP SERIES B SENIOR		..	1	2.C PL	4,000,000	103.782	4,151,283	4,000,000	4,000,000	0	0	0	0	4.960	4.960	AO	46,844	198,400	04/06/2017.	04/06/2022.
644188 BF 0	NEW ENGLAND POWER CO 144A		..	1	1.G FE	2,899,980	118.259	3,547,770	3,000,000	2,905,479	0	1,930	0	0	3.800	3.992	JD	8,233	114,000	02/09/2018.	12/05/2047.
644239 AY 1	NEW ENGLAND TEL & TEL DEBENTURES		..		2.A FE	5,205,000	139.566	6,978,300	5,000,000	5,113,382	0	(8,733)	0	0	7.875	7.520	MN	50,313	393,750	05/13/2002.	11/15/2029.
64712# AB 7	NEW MEXICO GAS INTERMEDIATE INC SR UNSEC		..		2.B	3,000,000	109.345	3,280,350	3,000,000	3,000,000	0	0	0	0	3.640	3.640	JJ	45,803	109,200	09/02/2014.	07/30/2024.
649840 CQ 6	NY STATE ELECTRIC & GAS 144A		..	1	1.G FE	2,022,540	112.073	2,241,460	2,000,000	2,014,602	0	(2,316)	0	0	3.250	3.109	JD	5,417	65,000	05/31/2017.	12/01/2026.
65339K AA 8	NEXTERA ENERGY CAPITAL		..	2	2.A FE	3,036,170	100.653	3,019,590	3,000,000	3,001,036	0	(5,552)	0	0	4.500	4.310	JD	11,250	135,000	12/31/2013.	06/01/2021.
654740 BL 2	NISSAN MOTOR ACCEPTANCE 144A		..	1	2.C FE	7,001,070	106.776	7,474,320	7,000,000	7,000,616	0	(212)	0	0	3.875	3.872	MS	75,347	271,250	09/25/2018.	09/21/2023.
654740 G* 4	NISSAN MOTOR ACCEPTANCE SENIOR NOTE SERI		..	1	2.C	4,500,000	102.605	4,617,225	4,500,000	4,500,000	0	0	0	0	2.670	2.670	MS	35,044	120,150	09/16/2019.	09/16/2022.
654894 AF 1	NOBLE AFFILIATES INC SENIOR NOTES		..		2.C FE	4,710,768	134.829	6,202,134	4,600,000	4,649,548	0	(5,971)	0	0	8.000	7.779	AO	92,000	368,000	01/04/2002.	04/01/2027.
655844 BQ 0	NORFOLK SOUTHERN CORP		..	1	2.A FE	2,890,575	129.379	3,234,475	2,500,000	2,880,350	0	(9,983)	0	0	4.450	3.506	JD	4,944	111,250	12/19/2019.	06/15/2045.
655844 BR 8	NORFOLK SOUTHERN CORP		..	1	2.A FE	3,801,800	132.764	4,248,448	3,200,000	3,786,688	0	(14,790)	0	0	4.650	3.527	JJ	68,613	148,800	12/19/2019.	01/15/2046.
655844 BY 3	NORFOLK SOUTHERN CORP		..	1	2.A FE	4,977,050	127.271	6,363,550	5,000,000	4,977,154	0	104	0	0	4.150	4.178	FA	70,896	207,500	02/13/2018.	02/28/2048.
655844 CD 8	NORFOLK SOUTHERN CORP		..	1	2.A FE	3,468,115	114.722	4,015,270	3,500,000	3,468,829	0	619	0	0	3.400	3.449	MN	19,833	118,008	10/24/2019.	11/01/2049.
655844 CH 9	NORFOLK SOUTHERN CORP		..	1	2.A FE	3,222,510	109.396	3,281,880	3,000,000	3,222,404	0	(106)	0	0	3.155	2.814	MN	12,094	0	12/18/2020.	05/15/2055.
662352 A* 4	NORTH SHORE LONG ISLAND JEWISH HEALTH CA		..		1.G	2,889,660	110.000	3,178,626	2,889,660	2,889,660	0	0	0	0	4.200	4.200	MN	20,228	121,366	10/08/2014.	05/01/2030.
665228 J* 4	NORTHERN ILLINOIS GAS CO		..	1	1.D Z	4,000,000	100.976	4,039,045	4,000,000	4,000,000	0	0	0	0	2.870	2.870	MN	17,539	0	11/06/2020.	11/06/2060.
665859 AP 9	NORTHERN TRUST CORP		..		1.F FE	4,182,870	115.519	4,620,760	4,000,000	4,105,280	0	(19,933)	0	0	3.950	3.352	AO	26,772	158,000	06/28/2017.	10/30/2025.
665859 AS 3	NORTHERN TRUST CORP		..	2	1.F FE	2,872,130	109.702	3,291,060	3,000,000	2,872,130	0	(9,057)	0	0	3.375	3.157	MN	14,906	101,250	04/25/2018.	05/08/2032.
666807 BG 6	NORTHROP GRUMMAN CORP	LS	..		2.B FE	1,637,329	107.569	1,863,095	1,732,000	1,704,165	0	10,048	0	0	3.250	3.910	FA	23,454	56,290	06/26/2013.	08/01/2023.
666807 BG 6	NORTHROP GRUMMAN CORP		..		2.B FE	253,351	107.569	288,285	268,000	263,693	0	1,555	0	0	3.250	3.910	FA	3,629	8,710	06/26/2013.	08/01/2023.
667274 AB 0	NORTHWELL HEALTHCARE INC		..	1	1.G FE	3,000,000	104.187	3,125,610	3,000,000	3,000,000	0	0	0	0	3.391	3.391	MN	16,955	101,730	09/19/2017.	11/01/2027.
667274 AD 6	NORTHWELL HEALTHCARE INC		..	1	1.G FE	3,000,000	114.647	3,439,410	3,000,000	3,000,000	0	0	0	0	3.809	3.809	MN	19,045	114,270	09/17/2019.	11/01/2049.
66775V AB 1	NORTHWEST PIPELINE LLC		..	1	2.B FE	2,932,064	114.539	3,436,170	3,000,000	2,950,604	0	6,768	0	0	4.000	4.303	AO	30,000	120,000	03/01/2018.	04/01/2027.
67021C AM 9	NSTAR ELECTRIC CO		..	1	1.F FE	2,023,460	112.861	2,257,220	2,000,000	2,016,123	0	(2,353)	0	0	3.200	3.055	MN	8,178	64,000	10/02/2017.	05/15/2027.
670346 AL 9	NUCOR CORP		..	2	2.A FE	3,999,220	105.416	4,216,640	4,000,000	4,000,087	0	(49)	0	0	4.125	4.124	MS	48,583	165,000	12/31/2013.	09/15/2022.
670346 AP 0	NUCOR CORP	LS	..	1	2.A FE	1,016,493	117.735	1,198,542	1,018,000	1,016,845	0	133	0	0	3.950	3.968	MN	6,702	40,211	04/23/2018.	05/01/2028.
670346 AP 0	NUCOR CORP		..	1	2.A FE	980,547	117.735	1,156,158	982,000	980,886	0	129	0	0	3.950	3.968	MN	6,465	38,789	04/23/2018.	05/01/2028.
67103H AH 0	O'REILLY AUTOMOTIVE INC		..	1	2.B FE	2,999,730	117.709	3,531,270	3,000,000	2,999,798	0	20	0	0	3.900	3.901	JD	9,750	117,000	05/09/2019.	06/01/2029.
675232 AB 8	OCEANEERING INTL INC		..	1	4.A FE	2,260,000	89.625	2,016,563	2,250,000	2,257,630	0	(844)	0	0	6.000	5.940	FA	56,250	135,000	02/01/2018.	02/01/2028.
675553 A@ 0	OCHSNER CLINIC FOUNDATION SERIES B SENIO		..	1	1.C FE	2,000,000	117.454	2,349,086	2,000,000	2,000,000	0	0	0	0	4.130	4.130	MN	10,554	32,122	06/25/2020.	05/15/2045.
679574 AH 6	OLD DOMINION ELEC FIRST MORTGAGE		..		1.E FE	12,203	116.999	14,278	12,203	12,203	0	0	0	0	5.676	5.677	JD	58	693	07/23/2003.	12/01/2028.
680223 AJ 3	OLD REPUBLIC INTL CORP	LS	..	1	2.B FE	1,703,136	114.109	1,791,511	1,570,000	1,635,342	0	(16,442)	0	0	4.875	3.649	AO	19,134	76,538	08/11/2016.	10/01/2024.
680223 AJ 3	OLD REPUBLIC INTL CORP		..	1	2.B FE	1,008,864	114.109	1,061,214	930,000	968,706	0	(9,740)	0	0	4.875	3.649	AO	11,334	45,338	08/11/2016.	10/01/2024.
680665 AJ 5	OLIN CORP		..	1	3.C FE	1,977,500	104.739	2,094,780	2,000,000	1,982,982	0	2,071	0	0	5.125	5.277	MS	30,181	102,500	04/06/2018.	09/15/2027.
682441 AB 6	ONEAMERICA FINL PARTNERS 144A	LS	..	1	2.A FE	985,999	108.218	1,060,536	980,000	985,973	0	(25)	0	0	4.250	4.212	AO	11,569	0	09/14/2020.	10/15/2050.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
682441 AB 6	ONEAMERICA FINL PARTNERS 144A		..	1	2.A FE	9,075,211	108.218	9,761,264	9,020,000	9,074,979	0	(232)	0	0	4.250	4.212	AO	106,486	0	09/14/2020.	10/15/2050.
682680 AN 3	ONEOK INC		..	1	2.C FE	4,247,500	122.631	4,905,240	4,000,000	4,213,557	0	(9,507)	0	0	6.000	5.461	JD	10,667	240,000	02/09/2017.	06/15/2035.
682680 AS 2	ONEOK INC		..	1	2.C FE	1,969,840	111.617	2,232,340	2,000,000	1,977,805	0	2,897	0	0	4.000	4.196	JJ	37,333	80,000	03/01/2018.	07/13/2027.
682680 AY 9	ONEOK INC	LS	..	1	2.C FE	154,448	107.243	166,227	155,000	154,515	0	49	0	0	3.400	3.448	MS	1,757	5,504	08/12/2019.	09/01/2029.
682680 AY 9	ONEOK INC		..	1	2.C FE	4,327,402	107.243	4,659,708	4,345,000	4,329,532	0	1,548	0	0	3.400	3.448	MS	49,243	154,296	08/15/2019.	09/01/2029.
682680 BC 6	ONEOK INC		..	1	2.B FE	2,995,560	105.120	3,153,600	3,000,000	2,995,639	0	79	0	0	4.500	4.509	MS	39,750	69,375	03/05/2020.	03/15/2050.
68269B AA 6	ONEMAIN FINANCIAL ISSUANCE TRU 2019-2A A		..	4	1.A FE	4,997,869	108.392	5,419,600	5,000,000	4,998,156	0	229	0	0	3.140	3.166	MON	7,414	157,000	09/16/2019.	10/14/2036.
68389X AU 9	ORACLE CORP	LS	..	2	1.G FE	2,587,114	109.489	2,839,050	2,593,000	2,590,697	0	606	0	0	3.400	3.427	JJ	42,367	88,162	06/30/2014.	07/08/2024.
68389X AU 9	ORACLE CORP		..	2	1.G FE	2,401,536	109.489	2,635,400	2,407,000	2,404,863	0	562	0	0	3.400	3.427	JJ	39,328	81,838	06/30/2014.	07/08/2024.
684181 AA 8	ORANGE COGEN FUNDING CORP 144A		..		1.G FE	991,725	103.554	1,026,971	991,725	991,725	0	0	0	0	8.175	8.258	MJSD	3,603	81,074	04/27/2001.	03/15/2022.
686514 AE 0	ORLANDO HEALTH OBL GRP		..	1	1.F FE	3,000,000	113.515	3,405,450	3,000,000	3,000,000	0	0	0	0	3.777	3.776	AO	28,328	113,310	01/30/2018.	10/01/2028.
68902V AM 9	OTIS WORLDWIDE CORP		..	1	2.B FE	4,007,872	115.907	4,636,280	4,000,000	4,007,777	0	(95)	0	0	3.362	3.351	FA	42,212	0	09/08/2020.	02/15/2050.
690742 AF 8	OWENS CORNING		..	1	2.C FE	1,991,740	110.535	2,210,700	2,000,000	1,995,027	0	789	0	0	3.400	3.449	FA	25,689	68,000	08/03/2016.	08/15/2026.
693475 AQ 8	PNC FINANCIAL SERVICES GROUP		..	2	2.B FE	1,537,500	109.500	1,642,500	1,500,000	1,537,500	0	0	0	0	5.000	4.878	MN	12,500	75,000	05/16/2017.	01/01/9999.
693475 AT 2	PNC FINANCIAL SERVICES GROUP	LS	..	2	1.G FE	1,644,638	111.820	1,842,794	1,648,000	1,645,735	0	316	0	0	3.150	3.174	MN	6,056	51,912	05/16/2017.	05/19/2027.
693475 AT 2	PNC FINANCIAL SERVICES GROUP		..	2	1.G FE	850,262	111.820	952,706	852,000	850,829	0	163	0	0	3.150	3.174	MN	3,131	26,838	05/16/2017.	05/19/2027.
69349L AR 9	PNC BANK NA	LS	..		1.G FE	211,918	118.522	239,414	202,000	210,354	0	(952)	0	0	4.050	3.425	JJ	3,522	8,181	04/26/2019.	07/26/2028.
69349L AR 9	PNC BANK NA		..		1.G FE	837,182	118.522	945,806	798,000	831,001	0	(3,760)	0	0	4.050	3.425	JJ	13,915	32,319	04/26/2019.	07/26/2028.
693506 BP 1	PPG INDUSTRIES		..	1	1.G FE	5,019,650	120.062	6,003,100	5,000,000	5,014,787	0	(1,812)	0	0	3.750	3.702	MS	55,208	187,500	02/23/2018.	03/15/2028.
69352P AL 7	PPL CORPORATION		..	1	2.B FE	4,010,639	110.484	4,419,360	4,000,000	4,005,993	0	(1,102)	0	0	3.100	3.067	MN	15,844	124,000	07/01/2016.	05/15/2026.
69353R EQ 7	PNC BANK NA		..	2	1.F FE	2,044,035	111.131	2,222,620	2,000,000	2,025,966	0	(5,539)	0	0	3.250	2.929	JD	5,417	65,000	08/10/2017.	06/01/2025.
695156 AR 0	PACKAGING CORP OF AMERICA		..		2.B FE	997,160	109.660	1,096,600	1,000,000	998,833	0	290	0	0	3.650	3.684	MS	10,747	36,500	09/02/2014.	09/15/2024.
70109H AL 9	PARKER-HANNIFIN CORP		..	2	2.A FE	1,995,600	109.577	2,191,540	2,000,000	1,998,116	0	447	0	0	3.300	3.326	MN	7,333	66,000	11/18/2014.	11/21/2024.
70339P AA 7	PATTERN ENERGY OP LP/PAT 144A		..	1	3.C FE	2,026,250	105.687	2,113,740	2,000,000	2,024,611	0	(1,639)	0	0	4.500	4.250	FA	38,250	0	07/15/2020.	08/15/2028.
703481 AB 7	PATTERSON-UTI ENERGY INC		..	1	3.A FE	3,117,373	92.416	2,896,317	3,134,000	3,120,980	0	1,560	0	0	3.950	4.018	FA	51,580	123,793	09/13/2018.	02/01/2028.
703481 AB 7	PATTERSON-UTI ENERGY INC	LS	..	1	3.A FE	1,856,100	92.416	1,724,483	1,866,000	1,858,248	0	929	0	0	3.950	4.018	FA	30,711	73,707	09/13/2018.	02/01/2028.
708696 BZ 1	PENNSYLVANIA ELECTRIC CO 144A		..	1	2.B FE	1,996,180	109.632	2,192,640	2,000,000	1,996,694	0	331	0	0	3.600	3.623	JD	6,000	72,000	05/28/2019.	06/01/2029.
709599 AH 7	PENSKE TRUCK LEASING 144A		..		2.B FE	4,966,050	106.670	5,333,500	5,000,000	4,993,677	0	3,892	0	0	4.875	4.962	JJ	115,104	243,750	07/11/2012.	07/11/2022.
709599 AW 4	PENSKE TRUCK LEASING 144A		..	1	2.B FE	1,993,900	111.275	2,225,500	2,000,000	1,996,196	0	576	0	0	3.400	3.436	MN	8,689	68,000	10/26/2016.	11/15/2026.
709599 AZ 7	PENSKE TRUCK LEASING 144A		..	1	2.B FE	1,643,598	112.070	1,849,155	1,650,000	1,645,964	0	870	0	0	3.950	4.014	MS	20,096	65,175	03/05/2018.	03/10/2025.
713448 ET 1	PEPSICO INC	LS	..	1	1.E FE	406,851	120.040	492,164	410,000	406,938	0	87	0	0	3.500	3.554	MS	4,066	7,175	03/17/2020.	03/19/2040.
713448 ET 1	PEPSICO INC		..	1	1.E FE	1,577,789	120.040	1,908,636	1,590,000	1,578,125	0	336	0	0	3.500	3.554	MS	15,767	27,825	03/17/2020.	03/19/2040.
718172 AP 4	PHILIP MORRIS INTERNATIONAL		..		1.F FE	1,401,120	126.771	1,901,565	1,500,000	1,414,816	0	2,239	0	0	4.500	4.935	MS	18,938	67,500	12/31/2013.	03/20/2042.
718172 AU 3	PHILIP MORRIS INTERNATIONAL		..		1.F FE	1,537,425	117.750	1,766,250	1,500,000	1,536,592	0	(833)	0	0	3.875	3.710	FA	20,990	29,063	03/12/2020.	08/21/2042.
718549 AH 1	PHILLIPS 66 PARTNERS LP	LS	..	1	2.C FE	2,295,961	104.179	2,397,159	2,301,000	2,296,734	0	689	0	0	3.150	3.174	JD	3,221	92,414	09/03/2019.	12/15/2029.
718549 AH 1	PHILLIPS 66 PARTNERS LP		..	1	2.C FE	697,469	104.179	728,211	699,000	697,704	0	209	0	0	3.150	3.174	JD	979	28,074	09/03/2019.	12/15/2029.
720186 AL 9	PIEDMONT NATURAL GAS CO		..	1	1.G FE	3,989,920	114.904	4,596,160	4,000,000	3,991,328	0	871	0	0	3.500	3.530	JD	11,667	140,000	05/21/2019.	06/01/2029.
720186 AM 7	PIEDMONT NATURAL GAS CO		..	1	1.G FE	1,489,305	111.745	1,676,175	1,500,000	1,489,445	0	140	0	0	3.350	3.388	JD	4,188	26,521	05/18/2020.	06/01/2050.
72147K AC 2	PILGRIM'S PRIDE CORP 144A		..	1	3.A FE	1,016,250	102.785	1,027,850	1,000,000	1,009,905	0	(4,148)	0	0	5.750	5.267	MS	16,931	57,500	06/03/2019.	03/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
72650R BM 3	PLAINS ALL AMERICAN PIPELINE	LS...	..	1	3.A FE	4,172,680	104.794	4,381,437	4,181,000	4,173,996	0	1,228	0	0	3.550	3.572	JD	6,597	185,120	09/09/2019.	12/15/2029.
72650R BM 3	PLAINS ALL AMERICAN PIPELINE		..	1	3.A FE	1,815,380	104.794	1,906,203	1,819,000	1,815,953	0	534	0	0	3.550	3.572	JD	2,870	80,539	09/09/2019.	12/15/2029.
73020* AK 9	PNG COMPANIES LLC SENIOR SECURED NOTES		..	1	1.F FE	3,000,000	108.672	3,260,146	3,000,000	3,000,000	0	0	0	0	3.380	3.380	JD	3,662	101,400	12/18/2017.	12/18/2027.
73420P AB 9	PORT OF GREATER CINCINNATI SENIOR SERIES		..		5.B GI	1,000,000	100.000	1,000,000	1,000,000	1,000,000	0	0	0	0	0.150	0.150	MAT	5,925	0	01/19/2017.	06/01/2021.
736508 Q# 2	PORTLAND GENERAL ELEC CO FIRST MORTGAGE		..		1.F	2,000,000	102.794	2,055,880	2,000,000	2,000,000	0	0	0	0	3.340	3.340	AO	14,102	64,944	10/25/2019.	10/25/2049.
736508 R* 5	PORTLAND GENERAL ELEC CO FIRST MORTGAGE		..		1.F	4,000,000	102.811	4,112,440	4,000,000	4,000,000	0	0	0	0	3.340	3.340	JJ	61,604	89,067	11/15/2019.	01/15/2050.
737662 B@ 4	POTOMAC EDISON		..	1	2.A	3,000,000	101.506	3,045,180	3,000,000	3,000,000	0	0	0	0	3.430	3.430	JD	4,573	47,448	06/29/2020.	06/15/2051.
737679 C* 9	POTOMAC ELEC PWR CO		..	1	1.F	7,000,000	107.738	7,541,663	7,000,000	7,000,000	0	0	0	0	3.280	3.280	MS	62,502	0	09/23/2020.	09/23/2050.
737679 DD 9	POTOMAC ELEC PWR CO		..		1.F FE	1,495,650	103.358	1,550,370	1,500,000	1,499,382	0	480	0	0	3.050	3.084	AO	11,438	45,750	03/28/2012.	04/01/2022.
741503 AW 6	BOOKING HOLDINGS INC	LS...	..	1	1.G FE	2,531,718	110.701	2,808,484	2,537,000	2,534,549	0	531	0	0	3.650	3.675	MS	27,266	92,601	03/10/2015.	03/15/2025.
741503 AW 6	BOOKING HOLDINGS INC		..	1	1.G FE	2,457,872	110.701	2,726,566	2,463,000	2,460,620	0	516	0	0	3.650	3.675	MS	26,470	89,900	03/10/2015.	03/15/2025.
74151# AK 4	PRICEWATERHOUSECOOPERS LLP SERIES M		..		1.D YE	5,000,000	109.473	5,473,647	5,000,000	5,000,000	0	0	0	0	4.530	4.530	FA	88,713	226,500	02/10/2014.	02/09/2024.
74170* AC 3	PRIME PROPERTY FUND LLC		..		1.F	2,000,000	113.819	2,276,389	2,000,000	2,000,000	0	0	0	0	4.610	4.610	FA	33,038	92,200	08/22/2013.	08/22/2025.
74170* AN 9	PRIME PROPERTY FUND LLC SENIOR UNSECURED		..	1	1.F	2,000,000	107.362	2,147,242	2,000,000	2,000,000	0	0	0	0	3.150	3.150	JJ	30,800	63,000	01/05/2017.	01/05/2027.
74170* AR 0	PRIME PROPERTY FUND LLC SENIOR UNSECURED		..	1	1.F	4,000,000	110.335	4,413,387	4,000,000	4,000,000	0	0	0	0	3.480	3.480	AO	30,933	139,200	10/11/2017.	10/11/2027.
74170* AU 3	PRIME PROPERTY FUND LLC SENIOR UNSECURED		..	1	1.F	2,000,000	120.121	2,402,416	2,000,000	2,000,000	0	0	0	0	4.480	4.480	MN	13,191	89,600	11/08/2018.	11/08/2030.
74170* AZ 2	PRIME PROPERTY FUND LLC SENIOR NOTE SERI		..	1	1.F	3,000,000	107.950	3,238,513	3,000,000	3,000,000	0	0	0	0	3.060	3.060	JD	4,845	91,800	12/12/2019.	12/12/2029.
74256L AU 3	PRINCIPAL LFE GLB FND II 144A		..		1.E FE	3,637,406	111.339	4,008,204	3,600,000	3,621,520	0	(3,745)	0	0	3.000	2.877	AO	21,900	108,000	09/21/2017.	04/18/2026.
74273@ AD 5	PRIT CORE REALTY HLDGS LLC		..	1	2.A	3,000,000	105.457	3,163,706	3,000,000	3,000,000	0	0	0	0	3.070	3.070	FA	35,561	46,050	02/12/2020.	02/12/2030.
74275# AC 3	PRISA II LHC LLC SENIOR UNSECURED NOTES		..	1	2.B IF	6,000,000	99.144	5,948,652	6,000,000	6,000,000	0	0	0	0	3.750	3.750	FA	58,125	0	09/28/2020.	11/17/2032.
74340* AM 6	PROLOGIS TGTD US LOGISTICS FD SERIES 202		..	1	1.G PL	2,000,000	106.079	2,121,573	2,000,000	2,000,000	0	0	0	0	3.040	3.040	JJ	29,556	30,400	01/07/2020.	01/06/2030.
743674 BE 2	PROTECTIVE LIFE CORP 144A		..	1	2.A FE	2,653,498	108.184	2,812,784	2,600,000	2,649,184	0	(4,195)	0	0	3.400	3.151	JJ	40,762	72,439	01/14/2020.	01/15/2030.
743756 AB 4	PROV ST JOSEPH HLTH OBL	LS...	..	1	1.D FE	2,200,000	109.271	2,403,962	2,200,000	2,200,000	0	0	0	0	2.746	2.746	AO	15,103	60,412	09/20/2016.	10/01/2026.
743756 AB 4	PROV ST JOSEPH HLTH OBL		..	1	1.D FE	2,800,000	109.271	3,059,588	2,800,000	2,800,000	0	0	0	0	2.746	2.746	AO	19,222	76,888	09/20/2016.	10/01/2026.
743756 AE 8	PROV ST JOSEPH HLTH OBL		..	1	1.D FE	5,000,000	121.207	6,060,350	5,000,000	5,000,000	0	0	0	0	3.930	3.930	AO	49,125	196,500	01/30/2018.	10/01/2048.
744320 AW 2	PRUDENTIAL FINANCIAL INC	LS...	..	2	2.B FE	500,000	110.938	554,690	500,000	500,000	0	0	0	0	4.500	3.498	MS	6,625	22,500	09/12/2017.	09/15/2047.
744320 AW 2	PRUDENTIAL FINANCIAL INC		..	2	2.B FE	2,500,000	110.938	2,773,450	2,500,000	2,500,000	0	0	0	0	4.500	3.498	MS	33,125	112,500	09/12/2017.	09/15/2047.
744320 BA 9	PRUDENTIAL FINANCIAL INC		..	1	1.G FE	4,664,182	121.510	6,075,500	5,000,000	4,678,466	0	5,500	0	0	3.935	4.327	JD	13,117	196,750	05/04/2018.	12/07/2049.
744448 CM 1	PUBLIC SERVICE CO COLO		..	1	1.F FE	1,853,254	116.989	2,339,780	2,000,000	1,861,907	0	3,089	0	0	3.550	3.984	JD	3,156	71,000	02/14/2018.	06/15/2046.
744542 AC 5	PUBLIC SERVICE CO OF NEW MEX		..	1	2.B FE	5,306,200	108.348	5,417,400	5,000,000	5,164,881	0	(35,036)	0	0	3.850	3.033	FA	80,208	192,500	10/03/2016.	08/01/2025.
744567 BB 3	PUBLIC SERVICE EL & GAS		..		1.E FE	45,481	125.466	40,149	32,000	38,150	0	(272)	0	0	5.000	3.461	JJ	800	1,600	06/30/1951.	07/01/2037.
74460D AC 3	PUBLIC STORAGE		..	1	1.F FE	2,000,000	111.899	2,237,980	2,000,000	2,000,000	0	0	0	0	3.094	3.094	MS	18,220	61,880	09/13/2017.	09/15/2027.
745332 CE 4	PUGET SOUND ENERGY INC		..	2	1.F FE	952,170	123.903	1,239,030	1,000,000	959,111	0	1,129	0	0	4.434	4.745	MN	5,666	44,340	12/31/2013.	11/15/2041.
745867 AW 1	PULTEGROUP INC		..	1	2.C FE	2,028,750	119.179	2,383,580	2,000,000	2,019,655	0	(3,399)	0	0	5.500	5.272	MS	36,667	110,000	03/02/2018.	03/01/2026.
74834L AV 2	QUEST DIAGNOSTICS		..	2	2.B FE	3,552,395	110.736	3,875,760	3,500,000	3,518,852	0	(5,754)	0	0	4.250	4.059	AO	37,188	148,750	06/09/2014.	04/01/2024.
74836H AD 9	QUESTAR PIPELINE COMPANY		..	2	2.A FE	1,850,800	117.177	2,343,540	2,000,000	1,870,588	0	3,283	0	0	4.875	5.395	JD	8,125	97,500	12/31/2013.	12/01/2041.
74986@ AX 9	RREEF AMERICA REIT II INC SENIOR UNSECUR		..	1	1.G	3,000,000	115.464	3,463,923	3,000,000	3,000,000	0	0	0	0	4.140	4.140	FA	41,745	124,200	08/31/2018.	08/31/2029.
74992* AF 2	RXR REALTY LLC SENIOR SECURED NOTES		..	1	2.B Z	6,000,000	105.460	6,327,623	6,000,000	6,000,000	0	0	0	0	5.250	5.253	AO	78,750	65,625	07/16/2020.	07/17/2025.
750731 AA 9	LAS VEGAS RAIDERS LEASE-COLLATERALIZED P		..	1	2.A	6,223,410	109.614	6,821,711	6,223,410	6,223,410	0	0	0	0	3.744	3.773	MON	13,592	187,698	02/20/2020.	02/10/2049.
754730 AE 9	RAYMOND JAMES FINANCIAL	LS...	..	1	2.A FE	1,445,490	114.836	1,722,540	1,500,000	1,460,019	0	6,107	0	0	3.625	4.155	MS	16,010	54,375	07/19/2018.	09/15/2026.

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
75513E AC 5	RAYTHEON TECH CORP	LS...	..	1	2.A FE	2,004,303	110.274	2,217,610	2,011,000	2,004,458	0	154	0	0	3.125	3.142	JJ	38,928	0	05/14/2020.	07/01/2050.
75513E AC 5	RAYTHEON TECH CORP		..	1	2.A FE	3,477,382	110.274	3,847,460	3,489,000	3,477,649	0	268	0	0	3.125	3.142	JJ	67,539	0	05/14/2020.	07/01/2050.
75513E CA 7	RAYTHEON TECH CORP		..	1	1.G FE	2,690,794	130.259	3,399,760	2,610,000	2,690,614	0	(180)	0	0	4.875	4.656	AO	7,422	0	12/10/2020.	10/15/2040.
75513E CA 7	RAYTHEON TECH CORP	LS...	..	1	1.G FE	393,785	130.259	508,010	390,000	393,774	0	(11)	0	0	4.875	4.656	AO	1,109	0	12/10/2020.	10/15/2040.
75513E CB 5	RAYTHEON TECH CORP		..	1	2.A FE	1,529,977	129.031	1,935,465	1,500,000	1,529,912	0	(65)	0	0	4.700	4.549	JD	3,133	35,250	12/10/2020.	12/15/2041.
758203 AA 1	REED ELSEVIER 144A		..		2.A FE	2,737,677	115.931	3,390,982	2,925,000	2,882,039	0	13,468	0	0	6.625	7.216	AO	40,909	193,781	06/20/2002.	10/15/2023.
75820Q AC 6	REED ELSEVIER CAPITAL MTN		..		2.A FE	6,856,713	124.801	8,642,469	6,925,000	6,901,592	0	4,281	0	0	7.500	7.591	MN	66,365	519,375	03/18/2002.	05/15/2025.
75884R AX 1	REGENCY CENTERS LP		..	1	2.A FE	3,993,480	114.121	4,564,840	4,000,000	3,995,073	0	577	0	0	4.125	4.145	MS	48,583	165,000	02/28/2018.	03/15/2028.
75936L AA 2	THE REINVESTMENT FUND		..	1	1.E FE	2,500,000	102.883	2,572,075	2,500,000	2,500,000	0	0	0	0	3.366	3.366	MN	14,025	84,150	04/28/2017.	11/01/2024.
75936L AB 0	THE REINVESTMENT FUND		..	1	1.E FE	3,000,000	103.681	3,110,430	3,000,000	3,000,000	0	0	0	0	3.513	3.513	MN	17,565	105,390	04/28/2017.	11/01/2025.
75970E AA 5	RENASANT CORP		..	2	2.B FE	2,000,000	100.708	2,014,160	2,000,000	2,000,000	0	0	0	0	5.000	2.811	MS	33,333	100,000	08/17/2016.	09/01/2026.
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS		..		5.B GI	495,308	101.611	433,409	426,537	428,971	0	(4,143)	0	0	6.735	4.750	JJ	13,246	26,341	07/10/2003.	07/15/2021.
76169# AG 8	REYES HOLDINGS LLC SERIES 2012A		..		2.A PL	2,000,000	103.882	2,077,649	2,000,000	2,000,000	0	0	0	0	5.130	5.130	JJ	43,035	102,600	08/07/2012.	07/31/2022.
76169# AJ 2	REYES HOLDINGS LLC SENIOR SECURED NOTE		..	1	2.A PL	4,000,000	108.955	4,358,213	4,000,000	4,000,000	0	0	0	0	3.710	3.710	AO	30,504	148,400	10/17/2017.	10/17/2028.
76169# AL 7	REYES HOLDINGS LLC		..	1	2.A PL	3,000,000	112.014	3,360,425	3,000,000	3,000,000	0	0	0	0	4.410	4.410	JD	6,615	132,300	12/13/2018.	12/13/2025.
761713 BG 0	REYNOLDS AMERICAN INC		..	1	2.B FE	1,495,455	113.922	1,708,830	1,500,000	1,497,730	0	452	0	0	4.450	4.488	JD	3,523	66,750	06/09/2015.	06/12/2025.
78147# AC 0	RUMPKE CONSOLIDATED COMPANIES SENIOR SEC		..		2.C IF	2,000,000	93.069	1,861,379	2,000,000	2,000,000	0	0	0	0	2.590	2.590	MS	13,957	0	09/24/2020.	09/24/2032.
78403D AF 7	SBA TOWER TRUST 144A		..		1.F FE	1,500,000	102.815	1,542,225	1,500,000	1,500,000	0	0	0	0	3.598	3.722	MON	2,399	55,675	04/04/2013.	04/15/2023.
78403D AN 0	SBA TOWER TRUST 144A		..	1	1.F FE	1,000,000	106.712	1,067,120	1,000,000	1,000,000	0	0	0	0	2.836	2.836	MON	1,260	28,281	09/10/2019.	01/15/2025.
78403D AR 1	SBA TOWER TRUST 144A		..		1.F FE	2,000,000	101.282	2,025,640	2,000,000	2,000,000	0	0	0	0	2.328	2.328	MON	2,069	19,529	07/09/2020.	01/15/2028.
78409V AQ 7	S&P GLOBAL INC		..	1	1.G FE	4,962,000	116.836	5,841,800	5,000,000	4,962,853	0	785	0	0	3.250	3.290	JD	13,542	164,757	11/19/2019.	12/01/2049.
785592 AS 5	SABINE PASS LIQUEFACTION	LS...	..	1	2.C FE	3,456,938	117.956	3,959,783	3,357,000	3,430,762	0	(11,115)	0	0	5.000	4.558	MS	49,422	167,850	07/17/2018.	03/15/2027.
785592 AS 5	SABINE PASS LIQUEFACTION		..	1	2.C FE	1,691,912	117.956	1,938,017	1,643,000	1,679,101	0	(5,440)	0	0	5.000	4.558	MS	24,189	82,150	07/17/2018.	03/15/2027.
803111 AM 5	SARA LEE CORP		..		2.B FE	17,034,250	126.060	18,909,000	15,000,000	16,191,279	0	(71,345)	0	0	6.125	5.217	MN	153,125	918,750	06/20/2003.	11/01/2032.
806851 AG 6	SCHLUMBERGER HLDGS CORP 144A	LS...	..	1	2.A FE	6,267,923	113.755	7,134,714	6,272,000	6,269,772	0	398	0	0	4.000	4.008	JD	6,969	250,880	12/10/2015.	12/21/2025.
806851 AG 6	SCHLUMBERGER HLDGS CORP 144A		..	1	2.A FE	1,726,877	113.755	1,965,686	1,728,000	1,727,386	0	110	0	0	4.000	4.008	JD	1,920	69,120	12/10/2015.	12/21/2025.
808513 AM 7	CHARLES SCHWAB CORP		..	1	1.F FE	1,538,295	113.443	1,701,645	1,500,000	1,523,587	0	(4,413)	0	0	3.450	3.100	FA	19,838	51,750	07/11/2017.	02/13/2026.
808513 AR 6	CHARLES SCHWAB CORP	LS...	..	2	2.B FE	2,500,000	106.875	2,671,875	2,500,000	2,500,000	0	0	0	0	5.000	5.000	JD	10,417	125,000	10/25/2017.	01/01/9999.
808513 BJ 3	CHARLES SCHWAB CORP	LS...	..	2	2.B FE	1,000,000	105.750	1,057,500	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MJSD	2,222	0	12/08/2020.	01/01/9999.
808513 BJ 3	CHARLES SCHWAB CORP		..	2	2.B FE	1,000,000	105.750	1,057,500	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MJSD	2,222	0	12/08/2020.	01/01/9999.
808626 AE 5	SCIENCE APPLICATIONS INTL		..		2.C FE	9,867,238	135.311	13,531,100	10,000,000	9,916,422	0	4,530	0	0	7.125	7.233	JJ	356,250	712,500	11/08/2002.	07/01/2032.
81373P AA 1	SECURIAN FINANCIAL GROUP 144A		..	1	1.G FE	13,091,800	125.452	16,308,760	13,000,000	13,088,644	0	(1,623)	0	0	4.800	4.755	AO	131,733	624,000	04/15/2019.	04/15/2048.
816851 BA 6	SEMPRA ENERGY		..	1	2.B FE	4,974,500	111.996	5,599,800	5,000,000	4,982,115	0	2,448	0	0	3.250	3.312	JD	7,222	162,500	10/31/2017.	06/15/2027.
816851 BH 1	SEMPRA ENERGY		..	1	2.A FE	4,945,900	115.980	5,799,000	5,000,000	4,951,627	0	1,965	0	0	3.800	3.878	FA	79,167	190,000	01/09/2018.	02/01/2038.
816851 BJ 7	SEMPRA ENERGY		..	1	2.A FE	2,478,750	119.158	2,978,950	2,500,000	2,479,954	0	402	0	0	4.000	4.049	FA	41,667	100,000	01/10/2018.	02/01/2048.
824348 AL 0	SHERWIN-WILLIAMS CO DEBENTURES		..		2.C FE	12,918,592	127.575	16,489,069	12,925,000	12,922,967	0	257	0	0	7.375	7.378	FA	397,174	953,219	03/14/2002.	02/01/2027.
824348 BF 2	SHERWIN-WILLIAMS CO		..	1	2.C FE	1,713,169	114.498	2,003,715	1,750,000	1,726,477	0	4,105	0	0	3.950	4.249	JJ	31,874	69,125	08/09/2017.	01/15/2026.
824348 BM 7	SHERWIN-WILLIAMS CO	LS...	..	1	2.B FE	44,920	110.772	49,847	45,000	44,924	0	4	0	0	3.300	3.309	MN	190	982	03/03/2020.	05/15/2050.
824348 BM 7	SHERWIN-WILLIAMS CO		..	1	2.B FE	2,949,770	110.772	3,273,313	2,955,000	2,950,016	0	246	0	0	3.300	3.309	MN	12,460	64,468	03/03/2020.	05/15/2050.
82669G AS 3	SIGNATURE BANK VAR RT SUB NOTE SUBORDINA		..		2.B FE	5,000,000	100.498	5,024,900	5,000,000	5,000,000	0	0	0	0	5.300	5.300	AO	53,000	265,000	04/19/2016.	04/19/2021.

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
82894* AV 9	J R SIMPLOT COMPANY SENIOR NOTES		..		2.C	5,000,000	105.669	5,283,427	5,000,000	5,000,000	0	0	0	0	3.910	3.910	MN	21,179	195,500	05/22/2012.	05/22/2024.
82967N BA 5	SIRIUS XM RADIO INC 144A	LS	..	1	3.C FE	938,830	106.397	949,061	892,000	936,476	0	(2,354)	0	0	5.000	3.292	FA	18,583	0	10/26/2020.	08/01/2027.
82967N BA 5	SIRIUS XM RADIO INC 144A		..	1	3.C FE	113,670	106.397	114,909	108,000	113,385	0	(285)	0	0	5.000	3.292	FA	2,250	0	10/26/2020.	08/01/2027.
832248 AZ 1	SMITHFIELD FOODS INC 144A		..	1	2.C FE	4,555,275	111.251	5,006,295	4,500,000	4,537,940	0	(5,752)	0	0	4.250	4.084	FA	79,688	191,250	10/20/2017.	02/01/2027.
832248 BB 3	SMITHFIELD FOODS INC 144A		..	1	2.C FE	994,920	119.113	1,191,130	1,000,000	995,632	0	414	0	0	5.200	5.266	AO	13,000	52,000	03/27/2019.	04/01/2029.
833034 AH 4	SNAP-ON INC		..		1.G FE	2,522,150	103.671	2,591,775	2,500,000	2,501,666	0	(2,406)	0	0	6.125	6.021	MS	51,042	153,125	08/14/2009.	09/01/2021.
83416W AB 9	SOLAR STAR FUNDING LLC 144A		..		2.B FE	2,501,603	103.094	2,579,003	2,501,603	2,501,603	0	0	0	0	3.950	3.949	JD	274	98,813	03/04/2015.	06/30/2035.
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A		..		1.F	1,882,353	113.653	2,139,358	1,882,353	1,882,353	0	0	0	0	5.410	5.411	JJ	50,918	101,835	11/19/2009.	01/01/2028.
842587 CY 1	SOUTHERN CO		..	2	2.C FE	2,000,000	103.990	2,079,800	2,000,000	2,000,000	0	0	0	0	5.500	4.329	MS	32,389	110,000	12/05/2016.	03/15/2057.
842587 DF 1	SOUTHERN CO	LS	..	2	2.C FE	300,000	106.022	318,066	300,000	300,000	0	0	0	0	4.000	4.002	JJ	3,433	0	09/15/2020.	01/15/2051.
842587 DF 1	SOUTHERN CO		..	2	2.C FE	200,000	106.022	212,044	200,000	200,000	0	0	0	0	4.000	4.002	JJ	2,289	0	09/15/2020.	01/15/2051.
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU		..		2.B	1,392,857	127.049	1,769,609	1,392,857	1,392,857	0	0	0	0	5.750	5.750	JD	3,560	80,089	07/01/2010.	06/15/2040.
84314# AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU		..		2.B FE	1,038,461	107.409	1,115,403	1,038,461	1,038,461	0	0	0	0	5.000	5.000	JD	2,308	51,923	07/01/2010.	06/15/2025.
84334# AA 5	SOUTHERN MARYLAND ELECTRIC COO FIRST MOR		..	1	2.A	6,680,598	110.000	7,348,658	6,680,598	6,680,598	0	0	0	0	4.000	4.000	AO	55,672	267,224	04/16/2018.	04/16/2048.
844741 BF 4	SOUTHWEST AIR	LS	..	1	2.A FE	2,270,223	102.132	2,316,354	2,268,000	2,270,021	0	(202)	0	0	2.625	2.612	FA	23,318	29,768	02/11/2020.	02/10/2030.
844741 BF 4	SOUTHWEST AIR		..	1	2.A FE	732,717	102.132	747,606	732,000	732,652	0	(65)	0	0	2.625	2.612	FA	7,526	9,608	02/11/2020.	02/10/2030.
84489P AE 8	SOUTHWEST GAS COMPANY SERIES MTNA		..		1.G FE	4,280,524	126.838	5,612,582	4,425,000	4,360,209	0	7,331	0	0	6.760	7.037	AO	74,783	299,130	04/05/2002.	09/24/2027.
845011 AA 3	SOUTHWEST GAS CORP		..	1	1.G FE	2,994,450	114.713	3,441,390	3,000,000	2,995,833	0	493	0	0	3.700	3.722	AO	27,750	111,000	03/12/2018.	04/01/2028.
845743 BN 2	SOUTHWESTERN PUBLIC SERVICE		..	2	1.G FE	1,502,625	129.680	1,945,200	1,500,000	1,502,162	0	(65)	0	0	4.500	4.489	FA	25,500	67,500	08/24/2011.	08/15/2041.
845743 BU 6	SOUTHWESTERN PUBLIC SERVICE		..	1	1.G FE	1,734,915	111.113	1,944,478	1,750,000	1,735,086	0	171	0	0	3.150	3.195	MN	9,188	24,959	05/11/2020.	05/01/2050.
84858D AA 6	SPIRIT AIRLINES 2015-1 A		..	1	2.A FE	3,647,011	95.459	3,454,710	3,619,051	3,642,057	0	(2,051)	0	0	4.100	3.963	AO	37,095	148,381	09/19/2018.	04/01/2028.
84858E AA 4	SPIRIT AIRLINES 2015-1 B		..	1	3.B FE	528,786	96.500	510,278	528,786	528,786	0	0	0	0	4.450	4.446	AO	5,883	23,531	07/28/2015.	04/01/2024.
84858W AA 4	SPIRIT AIRLINES 2017-1AA		..	1	1.E FE	4,344,041	96.955	4,205,457	4,337,535	4,342,723	0	(365)	0	0	3.375	3.352	FA	55,304	146,392	11/14/2017.	02/15/2030.
852891 AC 4	STANCORP FINANCIAL GROUP		..		2.A FE	1,001,870	106.455	1,064,550	1,000,000	1,000,364	0	(212)	0	0	5.000	4.976	FA	18,889	50,000	08/06/2012.	08/15/2022.
854502 AA 9	STANLEY BLACK & DECKER		..	2	2.A FE	1,029,000	139.651	1,396,510	1,000,000	1,023,655	0	(699)	0	0	5.200	5.009	MS	17,333	52,000	08/29/2011.	09/01/2040.
857473 AE 2	STATE STREET BOSTON		..		1.F FE	14,002,136	131.132	14,326,171	10,925,000	12,012,124	0	(168,291)	0	0	7.350	5.229	JD	35,688	802,988	06/23/2003.	06/15/2026.
857477 AQ 6	STATE STREET CORP Jr Subordinated Series		..		2.A FE	2,527,500	99.750	2,493,750	2,500,000	2,499,998	0	(4,570)	0	0	3.814	4.982	MJSD	4,502	155,563	02/02/2016.	12/29/2049.
857477 AT 0	STATE STREET CORP		..		1.F FE	2,090,900	113.570	2,271,400	2,000,000	2,054,461	0	(10,835)	0	0	3.550	2.917	FA	26,231	71,000	06/29/2017.	08/18/2025.
857477 BF 9	STATE STREET CORP		..	2	1.F FE	3,059,070	109.776	3,293,280	3,000,000	3,043,662	0	(15,408)	0	0	3.031	2.438	MN	15,155	90,930	01/21/2020.	11/01/2034.
858119 BF 6	STEEL DYNAMICS INC		..	1	2.C FE	2,015,190	106.669	2,133,380	2,000,000	2,009,678	0	(2,171)	0	0	5.000	4.864	JD	4,444	100,000	04/17/2018.	12/15/2026.
858119 BK 5	STEEL DYNAMICS INC		..	1	2.C FE	997,360	113.361	1,133,610	1,000,000	997,560	0	193	0	0	3.450	3.481	AO	7,283	29,133	12/09/2019.	04/15/2030.
863667 AN 1	STRYKER CORP		..	1	2.A FE	1,986,960	113.263	2,265,260	2,000,000	1,992,658	0	1,265	0	0	3.500	3.578	MS	20,611	70,000	03/03/2016.	03/15/2026.
86468# AA 8	SUEZ WATER RESOURCES LLC SENIOR NOTES		..	1	1.F	1,500,000	108.862	1,632,930	1,500,000	1,500,000	0	0	0	0	3.300	3.300	JD	2,338	49,500	12/14/2017.	12/14/2032.
86468# AC 4	SUEZ WATER RESOURCES LLC SENIOR NOTES		..	1	1.F	1,500,000	108.821	1,632,315	1,500,000	1,500,000	0	0	0	0	3.300	3.300	JJ	21,588	49,500	01/24/2018.	01/24/2033.
86468@ AB 8	SUEZ WATER RESOURCES LLC SENIOR NOTES		..	1	1.F	5,000,000	103.734	5,186,700	5,000,000	5,000,000	0	0	0	0	3.390	3.390	MN	25,896	169,500	11/06/2019.	11/06/2049.
86765B AJ 8	SUNOCO LOGISTICS PARTNER OPERATIONS LP		..		2.C FE	1,013,740	104.316	1,043,160	1,000,000	1,002,209	0	(1,880)	0	0	4.650	4.446	FA	17,567	46,500	12/31/2013.	02/15/2022.
86765B AN 9	SUNOCO LOGISTICS PARTNER		..	2	2.C FE	999,680	108.309	1,083,090	1,000,000	999,880	0	34	0	0	4.250	4.254	AO	10,625	42,500	04/01/2014.	04/01/2024.
86787E BB 2	SUNTRUST BANK		..	1	1.F FE	999,390	115.445	1,154,450	1,000,000	999,567	0	79	0	0	4.050	4.060	MN	6,525	40,500	10/24/2018.	11/03/2025.
86944B AD 5	SUTTER HEALTH		..	1	1.E FE	4,978,850	113.478	5,673,900	5,000,000	4,983,552	0	1,833	0	0	3.695	3.745	FA	69,794	184,750	03/27/2018.	08/15/2028.
87165B AD 5	SYNCHRONY FINANCIAL		..	1	2.C FE	3,126,320	110.527	3,315,810	3,000,000	3,058,834	0	(16,098)	0	0	4.250	3.627	FA	48,167	127,500	08/01/2016.	08/15/2024.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87165B	AG	8	SYNCHRONY FINANCIAL			1	2.C FE	1,240,668	112.566	1,350,792	1,200,000	1,221,371	0	(4,434)	0	0	4.500	4.047	JJ	23,700	54,000	04/19/2016.	07/23/2025.
872287	AF	4	TCI COMMUNICATIONS INC				1.G FE	817,275	134.751	1,246,447	925,000	882,900	0	6,229	0	0	7.875	9.004	FA	27,519	72,844	05/24/1996.	02/15/2026.
87236Y	AF	5	TD AMERITRADE HOLDING CO			1	1.F FE	2,527,415	112.162	2,804,050	2,500,000	2,518,683	0	(2,785)	0	0	3.300	3.162	AO	20,625	82,500	10/03/2017.	04/01/2027.
87264A	AT	2	T-MOBILE USA INC			1	3.B FE	2,040,000	108.053	2,161,060	2,000,000	2,025,857	0	(5,289)	0	0	5.375	5.036	AO	22,694	107,500	03/05/2018.	04/15/2027.
87264A	AW	5	T-MOBILE USA INC 144A			1	2.C FE	1,960,500	122.137	2,442,740	2,000,000	1,961,424	0	924	0	0	4.375	4.526	AO	18,472	45,208	04/02/2020.	04/15/2040.
87264A	AY	1	T-MOBILE USA INC 144A			1	2.C FE	1,991,500	123.526	2,470,520	2,000,000	1,991,617	0	117	0	0	4.500	4.526	AO	19,000	46,500	04/02/2020.	04/15/2050.
87264A	BJ	3	T-MOBILE USA INC 144A			1	2.C FE	997,930	105.132	1,051,320	1,000,000	998,035	0	105	0	0	2.550	2.572	FA	13,246	0	06/18/2020.	02/15/2031.
87265C	AU	4	NORTHROP GRUMM SPACE MEDIUM TERM NOTE				2.B FE	3,232,500	102.054	3,061,620	3,000,000	3,006,708	0	(22,483)	0	0	9.375	8.559	AO	59,375	281,250	03/13/2001.	04/15/2021.
87296*	AA	8	TPG HOLDINGS SENIOR NOTES			1	2.A PL	9,000,000	121.766	10,958,976	9,000,000	9,000,000	0	0	0	0	5.330	5.329	JD	14,658	479,700	05/09/2018.	06/20/2028.
87296*	AB	6	TPG HOLDINGS SERIES B SENIOR NOTE			1	2.A PL	2,000,000	117.786	2,355,729	2,000,000	2,000,000	0	0	0	0	4.750	4.750	JD	2,903	95,000	10/01/2019.	06/20/2028.
87305Q	CE	9	TTX CO 144A			1	1.F FE	3,146,310	109.424	3,282,720	3,000,000	3,065,191	0	(22,354)	0	0	4.125	3.291	AO	30,938	123,750	03/08/2017.	10/01/2023.
87408#	AB	7	TAL INTERNATIONAL CONTAINER SENIOR SECUR				2.C FE	3,200,000	106.253	3,400,091	3,200,000	3,200,000	0	0	0	0	5.410	5.409	AO	29,334	173,120	04/12/2012.	04/30/2024.
87612B	BQ	4	TARGA RESOURCES PARTNERS	LS		1	3.C FE	391,862	108.570	407,138	375,000	391,683	0	(179)	0	0	5.500	4.761	MS	1,719	0	12/01/2020.	03/01/2030.
87612B	BQ	4	TARGA RESOURCES PARTNERS			1	3.C FE	653,103	108.570	678,563	625,000	652,804	0	(298)	0	0	5.500	4.761	MS	2,865	0	12/01/2020.	03/01/2030.
87612E	AK	2	TARGET CORP DEBENTURES				1.G FE	136,864	150.522	188,153	125,000	132,270	0	(422)	0	0	6.350	5.669	MN	1,323	7,938	11/30/2004.	11/01/2032.
88031J	AB	2	TENASKA GEORGIA PARTNERS SENIOR SECURED				2.B FE	3,474,006	116.847	3,826,506	3,274,800	3,357,146	0	(7,184)	0	0	9.500	8.836	FA	129,628	311,106	01/16/2002.	02/01/2030.
88104L	AG	8	TERRAFORM POWER OPERATING 144A			1	3.C FE	1,548,750	107.221	1,608,315	1,500,000	1,544,652	0	(4,098)	0	0	4.750	4.256	JJ	32,854	53,240	02/28/2020.	01/15/2030.
881685	AV	3	TEXACO CAPITAL INC				1.C FE	5,272,459	105.075	5,174,944	4,925,000	4,945,033	0	(28,407)	0	0	8.875	8.230	MS	145,698	437,094	10/22/1992.	09/01/2021.
88315L	AC	2	TEXTAINER MARINE CONTAINERS 2019-1A A			4	1.F FE	1,732,766	101.493	1,759,212	1,733,333	1,732,849	0	52	0	0	3.960	3.999	MON	2,097	68,640	04/17/2019.	04/20/2044.
883203	BY	6	TEXTRON INC			1	2.B FE	2,998,980	110.430	3,312,900	3,000,000	2,999,246	0	92	0	0	3.375	3.379	MS	33,750	101,250	09/11/2017.	03/01/2028.
883203	CC	3	TEXTRON INC	LS		1	2.B FE	998,770	103.120	1,031,200	1,000,000	998,819	0	49	0	0	2.450	2.463	MS	9,936	0	08/03/2020.	03/15/2031.
891027	AF	1	TORCHMARK CORP				2.A FE	151,090	116.069	145,086	125,000	130,131	0	(1,961)	0	0	7.875	5.990	MN	1,258	9,844	11/30/2004.	05/15/2023.
89214P	BD	0	TOWNEBANK/PORTSMOUTH VA			2	2.A FE	5,000,000	102.004	5,100,200	5,000,000	5,000,000	0	0	0	0	4.500	3.751	JJ	94,375	225,000	07/12/2017.	07/30/2027.
89566E	AB	4	TRISTATE GEN AND TRANS ASSN 144A PASS TH				1.G FE	4,236,474	126.178	5,202,643	4,123,250	4,166,938	0	(1,676)	0	0	7.144	6.896	JJ	123,554	294,565	10/21/2003.	07/31/2033.
896517	AA	7	TRINITY HEALTH CORP	LS		1	1.D FE	100,000	109.921	109,921	100,000	100,000	0	0	0	0	3.434	3.434	JD	286	3,272	12/05/2019.	12/01/2048.
896517	AA	7	TRINITY HEALTH CORP			1	1.D FE	4,900,000	109.921	5,386,129	4,900,000	4,900,000	0	0	0	0	3.434	3.434	JD	14,022	160,320	12/05/2019.	12/01/2048.
89832Q	AB	5	TRUIST FIN CORP			2	2.B FE	3,093,750	101.625	3,048,750	3,000,000	3,093,750	0	0	0	0	5.050	4.897	JD	6,733	151,500	01/08/2020.	01/01/9999.
89832Q	AE	9	TRUIST FIN CORP			2	2.B FE	1,000,000	110.251	1,102,510	1,000,000	1,000,000	0	0	0	0	4.950	4.950	JD	4,125	24,750	05/27/2020.	01/01/9999.
898813	AR	1	TUCSON ELECTRIC POWER CO			1	1.G FE	1,982,760	122.533	2,450,660	2,000,000	1,982,886	0	126	0	0	4.000	4.050	JD	3,556	54,667	04/06/2020.	06/15/2050.
902691	A@	3	UGI UTILITIES INC			1	1.F	4,000,000	107.841	4,313,640	4,000,000	4,000,000	0	0	0	0	2.950	2.950	JD	328	118,000	06/30/2016.	06/30/2026.
902691	B#	0	UGI UTILITIES INC			1	1.F	6,000,000	98.661	5,919,660	6,000,000	6,000,000	0	0	0	0	3.120	3.120	AO	39,000	93,600	04/16/2020.	04/16/2050.
902973	AZ	9	US BANCORP			2	2.A FE	3,000,000	112.725	3,381,750	3,000,000	3,000,000	0	0	0	0	5.300	5.300	AO	33,567	159,000	02/02/2017.	01/01/9999.
904311	AA	5	UNDER ARMOUR INC	LS		1	4.A FE	1,652,492	100.812	1,663,398	1,650,000	1,651,395	0	(261)	0	0	3.250	3.231	JD	2,383	53,625	06/15/2016.	06/15/2026.
904764	BC	0	UNILEVER CAPITAL CORP	LS		1	1.E FE	2,885,728	115.920	3,396,456	2,930,000	2,896,462	0	3,993	0	0	3.500	3.682	MS	28,201	102,550	03/19/2018.	03/22/2028.
904764	BC	0	UNILEVER CAPITAL CORP			1	1.E FE	4,993,392	115.920	5,877,144	5,070,000	5,011,967	0	6,909	0	0	3.500	3.682	MS	48,799	177,450	03/19/2018.	03/22/2028.
90539J	AA	7	UNION BANKSHARES CORP			2	2.B FE	2,000,000	101.718	2,034,360	2,000,000	2,000,000	0	0	0	0	5.000	2.809	JD	4,444	100,000	11/30/2016.	12/15/2026.
907818	DZ	8	UNION PACIFIC CORP			1	2.A FE	2,176,098	124.329	2,486,580	2,000,000	2,170,789	0	(4,529)	0	0	4.150	3.608	JJ	38,272	83,000	10/18/2019.	01/15/2045.
907818	EQ	7	UNION PACIFIC CORP	LS		1	2.A FE	265,350	116.808	321,222	275,000	266,341	0	364	0	0	3.600	3.859	MS	2,915	9,900	03/08/2018.	09/15/2037.
907818	EQ	7	UNION PACIFIC CORP			1	2.A FE	6,487,970	116.808	7,855,338	6,725,000	6,512,293	0	8,944	0	0	3.600	3.859	MS	71,285	242,100	03/08/2018.	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
907818 FE 3	UNION PACIFIC CORP		..	1	2.A FE	1,797,735	124.306	1,864,590	1,500,000	1,795,747	0	(1,988)	0	0	3.950	3.069	FA	22,383	29,625	06/30/2020.	08/15/2059.
907818 FK 9	UNION PACIFIC CORP	LS	..	1	2.A FE	999,610	114.005	1,140,050	1,000,000	999,621	0	11	0	0	3.250	3.252	FA	13,181	16,701	01/28/2020.	02/05/2050.
908906 AC 4	UNIONBANCAL CORP		..		1.G FE	2,493,005	104.568	2,614,200	2,500,000	2,498,815	0	776	0	0	3.500	3.534	JD	3,160	87,500	06/12/2012.	06/18/2022.
90931L AA 6	UNITED AIR 2016-1 AA PTT		..	1	1.E FE	840,860	101.570	854,916	841,701	840,978	0	68	0	0	3.100	3.117	JJ	12,611	26,093	06/11/2019.	07/07/2028.
90932J AA 0	UNITED AIR 2019-2 AA PTT	LS	..	1	1.E FE	8,000	96.916	7,753	8,000	8,000	0	0	0	0	2.700	2.694	MN	36	245	09/03/2019.	05/01/2032.
90932J AA 0	UNITED AIR 2019-2 AA PTT		..	1	1.E FE	2,948,926	96.916	2,856,787	2,947,694	2,948,780	0	(84)	0	0	2.700	2.694	MN	13,265	90,199	09/11/2019.	05/01/2032.
90932Q AA 4	UNITED AIR 2014-2 A PTT		..		1.G FE	2,157,894	101.881	2,194,826	2,154,303	2,156,209	0	(256)	0	0	3.750	3.727	MS	26,480	80,786	08/04/2014.	09/03/2026.
90933J AA 9	UNITED AIRLINES 2016-2 B		..	1	3.A FE	1,486,112	96.973	1,441,132	1,486,112	1,486,112	0	0	0	0	3.650	3.650	AO	12,657	54,243	10/23/2017.	10/07/2025.
90964* AG 0	UNITED BOTTLING MANAGEMENT CO SENIOR NOT		..	1	2.A PL	3,000,000	111.933	3,358,004	3,000,000	3,000,000	0	0	0	0	3.990	3.990	JD	3,325	119,700	12/21/2016.	12/21/2026.
911365 BN 3	UNITED RENTALS NORTH AM		..	1	3.C FE	972,500	105.375	1,053,750	1,000,000	974,252	0	1,752	0	0	4.000	4.332	JJ	18,444	15,556	02/28/2020.	07/15/2030.
91159H HK 9	US BANCORP		..	2	1.G FE	2,494,800	110.647	2,766,175	2,500,000	2,497,861	0	533	0	0	3.600	3.625	MS	27,500	90,000	09/08/2014.	09/11/2024.
91159H HM 5	US BANCORP		..	2	1.G FE	2,007,440	111.430	2,228,600	2,000,000	2,004,832	0	(836)	0	0	3.100	3.050	AO	11,022	62,000	09/13/2017.	04/27/2026.
913026 AT 7	UNITED TELEPHONE FLORIDA SERIES HH 1ST		..		2.C FE	4,942,437	114.350	5,296,692	4,632,000	4,730,750	0	(20,122)	0	0	8.375	7.750	JJ	178,879	387,930	07/31/2001.	01/15/2025.
91324P BU 5	UNITEDHEALTH GROUP INC		..	2	1.G FE	944,620	137.090	1,370,900	1,000,000	952,400	0	1,274	0	0	4.625	4.995	MN	5,910	46,250	12/31/2013.	11/15/2041.
91324P CP 5	UNITEDHEALTH GROUP INC	LS	..	1	1.G FE	1,024,217	113.982	1,170,595	1,027,000	1,025,601	0	278	0	0	3.750	3.783	JJ	17,759	38,513	07/20/2015.	07/15/2025.
91324P CP 5	UNITEDHEALTH GROUP INC		..	1	1.G FE	970,363	113.982	1,109,045	973,000	971,675	0	263	0	0	3.750	3.783	JJ	16,825	36,488	07/20/2015.	07/15/2025.
91324P DU 3	UNITEDHEALTH GROUP INC	LS	..	1	1.G FE	350,858	125.375	409,976	327,000	350,347	0	(487)	0	0	3.700	3.308	FA	4,571	12,771	12/06/2019.	08/15/2049.
91324P DU 3	UNITEDHEALTH GROUP INC		..	1	1.G FE	2,868,022	125.375	3,351,274	2,673,000	2,863,849	0	(3,977)	0	0	3.700	3.308	FA	37,363	104,396	12/06/2019.	08/15/2049.
91324P DZ 2	UNITEDHEALTH GROUP INC	LS	..	1	1.G FE	3,399,391	110.720	3,872,986	3,498,000	3,400,654	0	1,263	0	0	2.900	3.044	MN	12,962	49,876	05/13/2020.	05/15/2050.
91324P DZ 2	UNITEDHEALTH GROUP INC		..	1	1.G FE	1,944	110.720	2,214	2,000	1,944	0	1	0	0	2.900	3.044	MN	7	29	05/13/2020.	05/15/2050.
91412N BD 1	UNIVERSITY OF CHICAGO		..	1	1.C FE	4,000,000	104.412	4,176,480	4,000,000	4,000,000	0	0	0	0	2.761	2.761	AO	27,610	59,208	03/10/2020.	04/01/2045.
91529Y AQ 9	UNUM GROUP	LS	..	1	2.C FE	1,219,527	113.351	1,389,683	1,226,000	1,220,214	0	687	0	0	4.500	4.625	MS	16,245	17,471	05/18/2020.	03/15/2025.
91529Y AQ 9	UNUM GROUP		..	1	2.C FE	2,759,353	113.351	3,144,357	2,774,000	2,760,908	0	1,555	0	0	4.500	4.625	MS	36,756	39,530	05/18/2020.	03/15/2025.
91533B AD 2	UPJOHN INC 144A	LS	..	1	2.C FE	732,699	106.141	780,136	735,000	732,806	0	106	0	0	2.700	2.736	JD	496	9,923	06/17/2020.	06/22/2030.
91533B AD 2	UPJOHN INC 144A		..	1	2.C FE	1,261,041	106.141	1,342,684	1,265,000	1,261,224	0	183	0	0	2.700	2.736	JD	854	17,078	06/17/2020.	06/22/2030.
91913Y AU 4	VALERO ENERGY		..	1	2.B FE	3,657,910	109.700	4,058,900	3,700,000	3,674,173	0	4,018	0	0	3.400	3.536	MS	37,041	125,800	09/14/2016.	09/15/2026.
92047W AD 3	VALVOLINE INC 144A		..	1	3.C FE	987,500	106.150	1,061,500	1,000,000	988,318	0	818	0	0	4.250	4.407	AO	8,972	27,153	02/28/2020.	02/15/2030.
92047W AG 6	VALVOLINE INC 144A		..	1	3.C FE	503,750	102.975	514,875	500,000	503,750	0	0	0	0	3.625	3.521	JJ	0	0	12/16/2020.	06/15/2031.
92203# AZ 1	THE VANGUARD GROUP SR UNSEC NOTES		..	1	1.G	10,000,000	97.384	9,738,373	10,000,000	10,000,000	0	0	0	0	3.250	3.250	FA	119,167	0	08/19/2020.	08/22/2060.
92277G AE 7	VENTAS REALTY LP	LS	..	2	2.A FE	398,652	110.229	440,916	400,000	399,397	0	135	0	0	3.500	3.540	FA	5,833	14,000	01/07/2015.	02/01/2025.
92277G AE 7	VENTAS REALTY LP		..	2	2.A FE	1,594,608	110.229	1,763,664	1,600,000	1,597,588	0	540	0	0	3.500	3.540	FA	23,333	56,000	01/07/2015.	02/01/2025.
92277G AM 9	VENTAS REALTY LP		..	1	2.A FE	4,961,650	114.172	5,708,600	5,000,000	4,971,092	0	3,416	0	0	4.000	4.094	MS	66,667	200,000	02/13/2018.	03/01/2028.
92277G AU 1	VENTAS REALTY LP	LS	..	1	2.A FE	398,024	107.626	430,504	400,000	398,242	0	166	0	0	3.000	3.056	JJ	5,533	10,800	08/12/2019.	01/15/2030.
92277G AU 1	VENTAS REALTY LP		..	1	2.A FE	4,577,276	107.626	4,950,796	4,600,000	4,579,787	0	1,907	0	0	3.000	3.056	JJ	63,633	124,200	08/12/2019.	01/15/2030.
92343V FD 1	VERIZON COMMUNICATIONS		..	1	2.A FE	1,000,000	121.313	1,213,130	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MS	11,000	20,222	03/17/2020.	03/22/2050.
92343V FM 1	VERIZON COMMUNICATIONS 144A	LS	..	1	2.A FE	983,367	100.670	992,606	986,000	983,369	0	2	0	0	2.987	2.999	AO	6,954	0	12/23/2020.	10/30/2056.
92343V FM 1	VERIZON COMMUNICATIONS 144A		..	1	2.A FE	2,008,623	100.670	2,027,494	2,014,000	2,008,626	0	4	0	0	2.987	2.999	AO	14,204	0	12/23/2020.	10/30/2056.
92343V FV 1	VERIZON COMMUNICATIONS	LS	..	1	2.A FE	3,286,952	100.694	3,339,013	3,316,000	3,286,996	0	44	0	0	3.000	3.038	MN	11,330	0	11/10/2020.	11/20/2060.
92343V FV 1	VERIZON COMMUNICATIONS		..	1	2.A FE	1,669,248	100.694	1,695,687	1,684,000	1,669,270	0	22	0	0	3.000	3.038	MN	5,754	0	11/10/2020.	11/20/2060.
92553P AM 4	VIACOM INC		..		2.B FE	985,530	102.308	1,023,080	1,000,000	997,594	0	1,591	0	0	3.125	3.296	JD	1,389	31,250	06/07/2012.	06/15/2022.

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
92553P AT 9	VIACOM INC	LS	..	2	2.B FE	1,979	108.924	2,178	2,000	1,994	0	2	0	0	4.250	4.378	MS	28	85	08/12/2013.	09/01/2023.
92553P AT 9	VIACOM INC		..	2	2.B FE	913,475	108.924	1,005,369	923,000	920,062	0	1,021	0	0	4.250	4.378	MS	13,076	39,228	08/12/2013.	09/01/2023.
92553P AX 0	VIACOM INC	LS	..	1	2.B FE	56,124	109.361	59,055	54,000	54,930	0	(291)	0	0	3.875	3.268	AO	523	2,093	08/24/2016.	04/01/2024.
92553P AX 0	VIACOM INC		..	1	2.B FE	983,206	109.361	1,034,555	946,000	962,296	0	(5,094)	0	0	3.875	3.268	AO	9,164	36,658	08/24/2016.	04/01/2024.
927804 GC 2	VIRGINIA ELECTRIC & POWER CO	LS	..	1	1.F FE	3,665,060	118.067	4,335,420	3,672,000	3,665,198	0	130	0	0	3.300	3.310	JD	10,098	119,830	11/20/2019.	12/01/2049.
927804 GC 2	VIRGINIA ELECTRIC & POWER CO		..	1	1.F FE	1,325,490	118.067	1,567,930	1,328,000	1,325,540	0	47	0	0	3.300	3.310	JD	3,652	43,337	11/20/2019.	12/01/2049.
92838@ AA 1	VISTA RIDGE LLC SENIOR SECURED NOTES		..	1	1.F PL	2,995,654	98.824	2,960,428	2,995,654	2,995,654	0	0	0	0	2.570	2.578	MJSD	214	6,416	12/01/2020.	10/14/2049.
928668 BE 1	VOLKSWAGEN GROUP AMERICA 144A		..	1	2.A FE	1,997,900	110.003	2,200,060	2,000,000	1,998,148	0	248	0	0	3.350	3.373	MN	8,933	33,500	05/06/2020.	05/13/2025.
93100P AA 6	WAKE FOREST UNIV BMC		..	1	1.F FE	5,004,200	108.683	5,434,150	5,000,000	5,002,453	0	(454)	0	0	3.093	3.082	JD	12,888	154,650	10/28/2016.	06/01/2026.
939653 A* 2	WASHINGTON REAL ESTATE INV TR SENIOR UNS		..	1	2.B Z	7,000,000	107.501	7,525,065	7,000,000	7,000,000	0	0	0	0	3.440	3.439	JJ	9,364	0	12/17/2020.	12/29/2030.
939653 AM 3	WASHINGTON REAL ESTATE INV TR		..	2	2.B FE	994,380	104.095	1,040,950	1,000,000	998,841	0	615	0	0	3.950	4.018	AO	8,339	39,500	09/12/2012.	10/15/2022.
949746 RN 3	WELLS FARGO & COMPANY SERIES U		..	2	2.B FE	4,000,000	113.625	4,545,000	4,000,000	4,000,000	0	0	0	0	5.875	5.875	JD	10,444	235,000	01/15/2015.	01/01/9999.
94974B FY 1	WELLS FARGO COMPANY	LS	..		2.B FE	945,442	114.691	1,076,948	939,000	942,307	0	(536)	0	0	4.100	4.027	JD	2,994	38,499	06/12/2014.	06/03/2026.
94974B FY 1	WELLS FARGO COMPANY		..		2.B FE	61,418	114.691	69,962	61,000	61,215	0	(35)	0	0	4.100	4.027	JD	195	2,501	06/12/2014.	06/03/2026.
94978# AH 0	CVS HEALTH CORP CTL - PASS THROUGH CERT		..		1.C	2,218,941	113.152	2,510,776	2,218,941	2,218,835	0	(51)	0	0	7.530	7.648	MON	9,747	157,511	09/25/2001.	01/10/2024.
94978# AJ 6	HY-VEE INC CTL		..		2.A	237,854	104.668	248,957	237,854	237,854	0	0	0	0	7.420	7.536	MON	1,275	17,649	09/27/2001.	10/05/2021.
94978# JE 8	ZC AVIATION 2014 CLASS A-1		..		2.C PL	1,052,003	92.003	967,877	1,052,003	1,052,003	0	0	0	0	3.620	3.646	MON	1,693	38,083	10/15/2014.	09/15/2024.
94978# JG 3	ZC AVIATION 2014 CLASS A-1		..		2.C PL	1,081,367	91.862	993,366	1,081,367	1,081,367	0	0	0	0	3.620	3.619	MON	2,175	39,145	12/11/2014.	10/11/2024.
95000U 2A 0	WELLS FARGO & COMPANY		..	2	2.A FE	2,976,000	113.380	3,401,400	3,000,000	2,976,000	0	(2,467)	0	0	3.584	3.512	MN	11,648	107,520	02/07/2018.	05/22/2028.
956708 AA 9	WEST VA HEALTH SYS OBL		..	1	1.F FE	2,000,000	129.830	2,596,600	2,000,000	2,000,000	0	0	0	0	4.924	4.924	JD	8,207	98,480	07/31/2018.	06/01/2048.
956708 AB 7	WEST VA HEALTH SYS OBL		..	1	1.F FE	2,000,000	103.480	2,069,600	2,000,000	2,000,000	0	0	0	0	3.129	3.129	JD	3,651	0	12/04/2020.	06/01/2050.
958667 AC 1	WESTERN MIDSTREAM OPERAT	LS	..	1	3.B FE	1,998,000	111.383	2,227,660	2,000,000	1,998,200	0	200	0	0	4.050	4.062	FA	33,750	44,550	01/09/2020.	02/01/2030.
960402 AS 4	CBS CORP WESTINGHOUSE ELEC CORP		..		2.B FE	437,321	117.333	498,665	425,000	427,809	0	(921)	0	0	7.875	7.596	MS	11,156	33,469	07/11/2002.	09/01/2023.
962166 AU 8	WEYERHAEUSER CO DEBENTURES		..		2.B FE	5,518,250	121.988	6,099,400	5,000,000	5,166,622	0	(33,104)	0	0	7.950	7.020	MS	117,042	397,500	01/03/2003.	03/15/2025.
963320 AT 3	WHIRLPOOL CORP		..	2	2.B FE	6,992,790	111.052	7,773,640	7,000,000	6,996,675	0	696	0	0	3.700	3.712	MN	43,167	259,000	10/30/2014.	05/01/2025.
969133 AK 3	WEYERHAEUSER CO DEBENTURES		..		2.B FE	224,372	127.503	286,882	225,000	224,762	0	33	0	0	7.850	7.874	JJ	8,831	17,663	09/20/2001.	07/01/2026.
96950F AM 6	WILLIAMS PARTNER LP	LS	..	2	2.B FE	1,350,275	110.406	1,491,585	1,351,000	1,350,729	0	75	0	0	4.300	4.307	MS	18,880	58,093	02/28/2014.	03/04/2024.
96950F AM 6	WILLIAMS PARTNER LP		..	2	2.B FE	1,648,115	110.406	1,820,595	1,649,000	1,648,669	0	92	0	0	4.300	4.307	MS	23,045	70,907	02/28/2014.	03/04/2024.
976826 BL 0	WISCONSIN POWER & LIGHT		..	1	1.G FE	1,994,180	110.924	2,218,480	2,000,000	1,995,870	0	540	0	0	3.050	3.084	AO	12,878	61,000	10/02/2017.	10/15/2027.
980745 F@ 7	WOODWARD INC		..		2.C	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	4.270	4.270	MN	14,708	170,800	05/31/2018.	05/30/2025.
98310W AN 8	WYNDHAM WORLDWIDE		..	1	3.C FE	3,006,030	112.312	3,369,360	3,000,000	3,004,187	0	(549)	0	0	5.750	4.475	AO	43,125	172,500	03/16/2017.	04/01/2027.
G8655* AA 2	TPG PARTNER HOLDINGS LP SENIOR UNSECURED		..	1	1.D PL	2,000,000	99.150	1,983,008	2,000,000	2,000,000	0	0	0	0	2.970	2.970	MS	18,480	0	09/09/2020.	09/30/2030.
G8655* AB 0	TPG PARTNER HOLDINGS LP SENIOR UNSECURED		..	1	1.D PL	2,000,000	99.736	1,994,712	2,000,000	2,000,000	0	0	0	0	3.470	3.470	MS	21,591	0	09/09/2020.	09/30/2035.
009088 AA 3	AIR CANADA 2015-2AA		A	1	1.G FE	5,470,049	99.341	5,444,902	5,481,022	5,472,354	0	863	0	0	3.750	3.782	JD	9,135	205,538	03/21/2018.	12/15/2027.
009088 AB 1	AIR CANADA 2015-2A		A	1	2.B FE	1,566,013	93.920	1,470,799	1,566,013	1,566,013	0	0	0	0	4.125	4.125	JD	2,871	64,598	12/01/2015.	12/15/2027.
00908P AB 3	AIR CANADA 2017-1A	LS	A	1	2.B FE	737,000	87.988	648,472	737,000	737,000	0	0	0	0	3.550	3.549	JJ	12,064	26,164	12/07/2017.	01/15/2030.
00908P AB 3	AIR CANADA 2017-1A		A	1	2.B FE	1,507,000	87.988	1,325,979	1,507,000	1,507,000	0	0	0	0	3.550	3.549	JJ	24,669	53,499	12/07/2017.	01/15/2030.
009090 AA 9	AIR CANADA 2015-1A		A	1	1.F FE	4,657,188	98.632	4,540,505	4,603,480	4,640,455	0	(4,482)	0	0	3.600	3.420	MS	48,797	165,725	10/30/2017.	03/15/2027.
009090 AB 7	AIR CANADA 2015-1B		A		2.C FE	624,153	97.536	608,774	624,153	624,153	0	0	0	0	3.875	3.875	MS	7,121	24,186	03/11/2015.	03/15/2023.
01626P AM 8	ALIMENTATION COUCHE-TARD 144A	LS	A	1	2.B FE	319,616	109.438	350,202	320,000	319,647	0	31	0	0	2.950	2.964	JJ	4,091	4,668	01/22/2020.	01/25/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
01626P AM 8	ALIMENTATION COUCHE-TARD 144A		A	1	2.B FE	3,176,184	109.438	3,480,128	3,180,000	3,176,490	0	306	0	0	2.950	2.964	JJ	40,651	46,384	01/22/2020.	01/25/2030.
06368B GS 1	BANK OF MONTREAL	LS	A	2	2.A FE	1,077,000	113.384	1,221,146	1,077,000	1,077,000	0	0	0	0	3.803	3.339	JD	1,820	40,958	12/07/2017.	12/15/2032.
06368B GS 1	BANK OF MONTREAL		A	2	2.A FE	8,826,860	113.384	10,117,254	8,923,000	8,826,860	0	0	0	0	3.803	3.339	JD	15,082	339,342	01/30/2018.	12/15/2032.
064159 KJ 4	BANK OF NOVA SCOTIA	LS	A	2	2.C FE	199,209	100.750	200,493	199,000	196,316	0	(2,806)	0	0	4.650	3.209	AO	2,031	9,254	10/05/2017.	01/01/2099.
064159 KJ 4	BANK OF NOVA SCOTIA		A	2	2.C FE	4,806,041	100.750	4,837,008	4,801,000	4,736,254	0	(67,691)	0	0	4.650	3.209	AO	48,990	223,247	10/05/2017.	01/01/2099.
09784Y AA 6	BONAVISTA ENERGY CORPORATION		A		6. Z	1,671,668	99.980	1,679,564	1,679,900	1,672,197	0	529	0	0	8.000	8.203	FMAN	18,666	33,598	08/11/2020.	08/11/2025.
09784Y AC 2	BONAVISTA ENERGY CORPORATION PIK CONVERT		A		6. Z	1,079,607	140.130	1,206,376	860,898	1,079,607	0	0	0	0	10.000	0.000	FMAN	0	0	11/11/2020.	08/11/2035.
124765 F* 4	CAE INC SERIES G		A	1	2.C PL	3,000,000	110.473	3,314,199	3,000,000	3,000,000	0	0	0	0	4.470	4.470	MS	40,230	134,100	03/13/2019.	03/13/2029.
136385 AV 3	CANADIAN NATL RESOURCES		A	1	2.B FE	2,542,905	110.716	2,767,900	2,500,000	2,523,678	0	(5,621)	0	0	3.900	3.634	FA	40,625	97,500	05/23/2017.	02/01/2025.
136385 AX 9	CANADIAN NATL RESOURCES	LS	A	1	2.B FE	1,826,431	112.318	2,057,666	1,832,000	1,828,189	0	514	0	0	3.850	3.792	JD	5,878	70,532	05/23/2017.	06/01/2027.
136385 AX 9	CANADIAN NATL RESOURCES		A	1	2.B FE	5,203,649	112.318	5,804,594	5,168,000	5,193,655	0	(3,666)	0	0	3.850	3.792	JD	16,581	198,968	01/12/2018.	06/01/2027.
20825U AC 8	CONOCO FUNDING CO GUAR CONOCOPHILLIPS		A		1.G FE	148,355	150.043	187,554	125,000	138,743	0	(893)	0	0	7.250	5.860	AO	1,913	9,063	11/30/2004.	10/15/2031.
22576C D@ 7	CRESCENT POINT ENERGY CORP SENIOR NOTES		A		3.B	3,000,000	102.854	3,085,620	3,000,000	3,000,000	0	0	0	0	4.000	4.000	MN	13,000	120,000	05/22/2012.	05/22/2022.
22576C H# 1	CRESCENT POINT ENERGY CORP SENIOR GUARAN		A		3.B	6,000,000	89.137	5,348,209	6,000,000	6,000,000	0	0	0	0	4.300	4.300	AO	57,333	258,000	04/11/2018.	04/11/2025.
294105 A* 2	EPCOR UTILITIES INC SERIES A		A		1.G	3,000,000	103.067	3,092,010	3,000,000	3,000,000	0	0	0	0	3.740	3.740	JD	4,987	112,200	12/15/2011.	12/15/2021.
36168Q AM 6	GFL ENVIRONMENTAL INC 144A		A	1	3.C FE	1,509,375	102.146	1,532,190	1,500,000	1,509,331	0	(44)	0	0	3.500	3.400	MS	1,458	0	12/15/2020.	09/01/2028.
496902 AQ 0	KINROSS GOLD CORP		A	1	2.C FE	5,482,879	115.867	6,478,124	5,591,000	5,508,048	0	10,583	0	0	4.500	4.765	JJ	116,013	251,595	07/16/2018.	07/15/2027.
496902 AQ 0	KINROSS GOLD CORP	LS	A	1	2.C FE	892,326	115.867	1,053,231	909,000	896,209	0	1,633	0	0	4.500	4.765	JJ	18,862	40,905	07/16/2018.	07/15/2027.
559222 AQ 7	MAGNA INTERNATIONAL INC		A	1	1.G FE	1,003,540	109.640	1,096,400	1,000,000	1,001,329	0	(373)	0	0	3.625	3.582	JD	1,611	36,250	06/12/2014.	06/15/2024.
559222 AR 5	MAGNA INTERNATIONAL INC	LS	A	1	1.G FE	353,942	114.691	394,537	344,000	350,429	0	(1,291)	0	0	4.150	3.696	AO	3,569	14,276	03/02/2018.	10/01/2025.
559222 AR 5	MAGNA INTERNATIONAL INC		A	1	1.G FE	3,761,658	114.691	4,193,103	3,656,000	3,724,324	0	(13,719)	0	0	4.150	3.696	AO	37,931	151,724	03/02/2018.	10/01/2025.
62928@ AA 5	NHL CANADA FUNDING LP TERM NOTES		A	1	2.B PL	934,579	109.205	1,020,606	934,579	934,579	0	0	0	0	3.980	3.997	MJSD	1,963	37,196	07/12/2018.	07/12/2025.
67077M AD 0	NUTRIEN LTD		A	2	2.B FE	1,991,516	108.118	2,162,360	2,000,000	1,994,629	0	1,169	0	0	3.000	3.068	AO	15,000	60,000	04/10/2018.	04/01/2025.
67077M AE 8	NUTRIEN LTD	LS	A	1	2.B FE	198,304	116.354	232,708	200,000	198,780	0	177	0	0	4.000	4.116	JD	356	8,000	04/10/2018.	12/15/2026.
67077M AE 8	NUTRIEN LTD		A	1	2.B FE	3,272,016	116.354	3,839,682	3,300,000	3,279,866	0	2,923	0	0	4.000	4.116	JD	5,867	132,000	04/10/2018.	12/15/2026.
68245X AP 4	1011778 BC / NEW RED FIN 144A		A	1	3.B FE	1,252,188	100.062	1,250,775	1,250,000	1,252,140	0	(48)	0	0	3.500	3.464	FA	6,319	0	12/16/2020.	02/15/2029.
683720 AA 4	OPEN TEXT CORP 144A	LS	A	1	3.B FE	1,010,000	106.564	1,065,640	1,000,000	1,009,054	0	(946)	0	0	4.125	3.978	FA	15,583	20,281	02/05/2020.	02/15/2030.
72605X AG 0	PLACER DOME INC				2.B FE	139,533	100.320	125,400	125,000	125,100	0	(1,365)	0	0	7.310	6.163	JJ	4,213	9,138	11/30/2004.	01/26/2021.
775109 AX 9	ROGERS COMMUNICATIONS INC		A	1	2.A FE	2,263,100	127.398	2,547,960	2,000,000	2,255,242	0	(7,546)	0	0	4.500	3.644	MS	26,500	90,000	12/12/2019.	03/15/2043.
775109 BP 5	ROGERS COMMUNICATIONS INC	LS	A	1	2.A FE	207,745	118.331	248,495	210,000	207,793	0	43	0	0	3.700	3.760	MN	993	7,835	10/28/2019.	11/15/2049.
775109 BP 5	ROGERS COMMUNICATIONS INC		A	1	2.A FE	3,254,665	118.331	3,893,090	3,290,000	3,255,419	0	666	0	0	3.700	3.760	MN	15,554	122,744	10/28/2019.	11/15/2049.
780082 AD 5	ROYAL BANK OF CANADA GMTN		A		1.G FE	4,034,300	118.189	4,727,560	4,000,000	4,019,635	0	(3,390)	0	0	4.650	4.540	JJ	79,567	186,000	03/31/2016.	01/27/2026.
891160 MJ 9	TORONTO-DOMINION BANK	LS	A	2	1.F FE	1,046,676	113.391	1,189,472	1,049,000	1,039,718	0	(6,988)	0	0	3.625	3.334	MS	11,197	38,026	04/26/2019.	09/15/2031.
891160 MJ 9	TORONTO-DOMINION BANK		A	2	1.F FE	9,955,279	113.391	11,283,538	9,951,000	9,875,050	0	(84,032)	0	0	3.625	3.334	MS	106,213	360,724	04/26/2019.	09/15/2031.
89153U AF 8	TOTAL CAPITAL CANADA LTD		A		1.D FE	998,190	106.195	1,061,950	1,000,000	999,513	0	183	0	0	2.750	2.770	JJ	12,681	27,500	01/10/2013.	07/15/2023.
89352H AK 5	TRANS-CANADA PIPELINES		A		2.A FE	1,490,565	108.124	1,621,860	1,500,000	1,497,012	0	998	0	0	3.750	3.826	AO	11,719	56,250	10/02/2013.	10/16/2023.
89352H AM 1	TRANS-CANADA PIPELINES		A	1	2.A FE	5,308,840	122.305	6,115,250	5,000,000	5,266,704	0	(15,427)	0	0	4.625	4.089	MS	77,083	231,250	03/01/2018.	03/01/2034.
89352H AX 7	TRANS-CANADA PIPELINES		A	1	2.A FE	5,704,650	125.125	6,256,250	5,000,000	5,674,698	0	(28,352)	0	0	4.750	3.670	MN	30,347	237,500	12/09/2019.	05/15/2038.
89356B AC 2	TRANSCANADA TRUST	LS	A	2	2.C FE	3,000,000	106.250	3,187,500	3,000,000	3,000,000	0	0	0	0	5.300	1.447	MS	46,817	159,000	02/27/2017.	03/15/2077.

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
952845 AE 5	WEST FRASER TIMBER CO 144A		A	1	2.C FE	5,043,750	104.601	5,230,050	5,000,000	5,030,907	0	(8,062)	0	0	4.350	4.159	AO	45,917	217,500	08/21/2019.	10/15/2024.
98462Y AD 2	YAMANA GOLD INC		A	1	2.C FE	1,317,144	109.452	1,322,180	1,208,000	1,313,724	0	(3,420)	0	0	4.625	3.166	JD	2,483	27,935	11/02/2020.	12/15/2027.
C0445# AM 8	ARC RESOURCES LTD SENIOR UNSEC NOTES SER		A		2.C	1,600,000	107.268	1,716,288	1,600,000	1,600,000	0	0	0	0	3.810	3.810	FA	21,675	60,960	08/23/2012.	08/23/2024.
C4931* AU 7	KEYERA PARTNERSHIP SERIES P		A		2.C	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	4.750	4.750	MN	16,229	142,500	11/20/2013.	11/20/2025.
00772B AR 2	AERCAP HOLDINGS NV		D	1	2.C FE	2,316,051	102.854	2,341,986	2,277,000	2,285,172	0	(8,265)	0	0	3.950	3.564	FA	37,476	89,942	01/23/2017.	02/01/2022.
00774M AH 8	AERCAP IRELAND CAP/GLOBA		D	1	2.C FE	2,996,280	102.999	3,089,970	3,000,000	2,998,693	0	1,310	0	0	4.450	4.497	JD	5,563	133,500	01/09/2019.	12/16/2021.
00774M AL 9	AERCAP IRELAND CAP/GLOBA		D	1	2.C FE	3,998,210	112.311	4,492,440	4,000,000	3,998,608	0	235	0	0	4.450	4.457	AO	43,511	178,000	03/28/2019.	04/03/2026.
00802# AA 4	AEROSTAR AIRPORT HLDG LLC		C		3.B FE	1,760,859	101.050	1,779,348	1,760,859	1,760,859	0	0	0	0	5.750	5.750	MS	27,844	101,249	03/22/2013.	03/22/2035.
00913R AD 8	AIR LIQUIDE FINANCE 144A		D	1	1.G FE	4,794,350	109.004	5,450,200	5,000,000	4,860,919	0	21,923	0	0	2.500	3.032	MS	32,639	125,000	11/14/2017.	09/27/2026.
00928Q AR 2	AIRCASTLE LTD		D	1	2.C FE	4,991,550	106.011	5,300,550	5,000,000	4,995,161	0	1,636	0	0	4.400	4.438	MS	58,667	220,000	09/20/2018.	09/25/2023.
00928Q AS 0	AIRCASTLE LTD	LS	D	1	2.C FE	1,990,300	105.416	2,108,320	2,000,000	1,992,210	0	1,242	0	0	4.250	4.331	JD	3,778	85,000	06/10/2019.	06/15/2026.
034863 AT 7	ANGLO AMERICAN CAPITAL 144A		D	1	2.B FE	1,930,960	114.852	2,297,040	2,000,000	1,948,763	0	6,456	0	0	4.000	4.724	MS	24,444	80,000	02/15/2018.	09/11/2027.
034863 AT 7	ANGLO AMERICAN CAPITAL 144A	LS	D	1	2.B FE	1,852,920	114.852	2,297,040	2,000,000	1,886,372	0	14,005	0	0	4.000	4.724	MS	24,444	80,000	07/11/2018.	09/11/2027.
034863 AU 4	ANGLO AMERICAN CAPITAL 144A	LS	D	1	2.B FE	572,390	117.518	675,729	575,000	573,006	0	230	0	0	4.500	4.557	MS	7,619	25,875	03/13/2018.	03/15/2028.
034863 AU 4	ANGLO AMERICAN CAPITAL 144A		D	1	2.B FE	1,418,531	117.518	1,674,632	1,425,000	1,420,059	0	569	0	0	4.500	4.557	MS	18,881	64,125	03/13/2018.	03/15/2028.
05070F A* 1	AUCKLAND INTERNATIONAL AIRPORT LIMITED S		D		1.G FE	4,000,000	100.381	4,015,247	4,000,000	4,000,000	0	0	0	0	4.420	4.420	FA	66,791	176,800	02/15/2011.	02/15/2021.
05070F B* 0	AUCKLAND INTERNATIONAL AIRPORT LTD SENIO		D		1.G FE	2,000,000	110.290	2,205,805	2,000,000	2,000,000	0	0	0	0	3.610	3.610	MN	7,220	72,200	11/25/2014.	11/25/2026.
05256L AB 9	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SE		D	1	2.B FE	7,000,000	113.730	7,961,071	7,000,000	7,000,000	0	0	0	0	4.820	4.818	MS	85,287	337,400	09/27/2018.	09/30/2030.
05256L AC 7	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SE		D	1	2.B FE	1,500,000	113.942	1,709,131	1,500,000	1,500,000	0	0	0	0	4.850	4.849	MS	18,390	72,750	03/27/2019.	09/30/2030.
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14		C		2.C FE	6,433,000	100.208	6,446,381	6,433,000	6,433,000	0	0	0	0	6.750	6.806	MJSD	1,206	434,228	08/02/2013.	06/30/2035.
05401A AL 5	AVOLON HOLDINGS FNDG LTD 144A		D	1	2.C FE	3,999,000	107.813	4,312,520	4,000,000	3,999,000	0	0	0	0	4.250	4.256	AO	17,944	0	11/16/2020.	04/15/2026.
054536 AA 5	AXA SUB NOTES		D		2.A FE	17,035,190	155.853	22,952,471	14,727,000	16,071,965	0	(89,540)	0	0	8.600	7.291	JD	56,290	1,266,522	02/25/2002.	12/15/2030.
054536 AA 5	AXA SUB NOTES	LS	D		2.A FE	233,038	155.853	308,589	198,000	218,257	0	(1,358)	0	0	8.600	7.291	JD	757	17,028	11/08/2001.	12/15/2030.
05523R AB 3	BAE SYSTEMS PLC 144A		D		2.B FE	5,081,820	103.237	5,161,850	5,000,000	5,009,568	0	(11,949)	0	0	4.750	4.495	AO	52,778	237,500	12/31/2013.	10/11/2021.
05523R AE 7	BAE SYSTEMS PLC 144A	LS	D	1	2.B FE	1,837,715	104.654	1,951,797	1,865,000	1,837,882	0	167	0	0	3.000	3.075	MS	16,474	0	09/08/2020.	09/15/2050.
05523R AE 7	BAE SYSTEMS PLC 144A		D	1	2.B FE	133,025	104.654	141,283	135,000	133,037	0	12	0	0	3.000	3.075	MS	1,193	0	09/08/2020.	09/15/2050.
055262 A# 6	BASF SE		D		1.G FE	5,000,000	110.867	5,543,333	5,000,000	5,000,000	0	0	0	0	3.890	3.890	JD	10,806	194,500	12/11/2013.	12/11/2025.
05541V AF 3	BG ENERGY CAPITAL PLC 144A		D		1.E FE	1,025,440	131.723	1,317,230	1,000,000	1,022,036	0	(597)	0	0	5.125	4.954	AO	11,247	51,250	12/31/2013.	10/15/2041.
055451 AQ 1	BHP FINANCE USA	LS	D		1.F FE	1,581,753	102.884	1,701,701	1,654,000	1,642,573	0	9,609	0	0	2.875	3.495	FA	16,775	47,553	12/31/2013.	02/24/2022.
055451 AQ 1	BHP FINANCE USA		D		1.F FE	330,887	102.884	355,979	346,000	343,610	0	2,010	0	0	2.875	3.495	FA	3,509	9,948	12/31/2013.	02/24/2022.
05565E G@ 8	BMW US CAPITAL LLC SERIES G		D		1.F	7,000,000	110.000	7,700,000	7,000,000	7,000,000	0	0	0	0	3.880	3.880	FA	104,113	271,600	02/13/2014.	02/13/2024.
05565Q CP 1	BP CAPITAL MARKETS PLC	LS	D		1.G FE	1,000,000	109.834	1,098,340	1,000,000	1,000,000	0	0	0	0	3.814	3.814	FA	14,938	38,140	02/05/2014.	02/10/2024.
05565Q DF 2	BP CAPITAL MARKETS PLC		D	1	1.G FE	2,977,890	108.307	3,249,210	3,000,000	2,981,961	0	2,674	0	0	3.017	3.127	JJ	41,484	90,510	06/20/2019.	01/16/2027.
05607M AA 5	HEATHROW FUNDING LTD 144A		D		2.A FE	3,574,050	102.092	3,573,220	3,500,000	3,506,275	0	(11,313)	0	0	4.875	4.534	JJ	78,677	170,625	12/31/2013.	07/15/2021.
10373Q AL 4	BP CAP MARKETS AMERICA	LS	D	1	1.F FE	506,415	105.516	567,676	538,000	520,399	0	6,970	0	0	2.750	4.224	MN	2,096	14,795	12/14/2018.	05/10/2023.
10373Q AL 4	BP CAP MARKETS AMERICA		D	1	1.F FE	1,376,169	105.516	1,542,644	1,462,000	1,414,170	0	18,941	0	0	2.750	4.224	MN	5,696	40,205	12/14/2018.	05/10/2023.
12622N AB 8	CNPC HK OVERSEAS CAPITAL 144A		D		1.F FE	984,190	101.016	1,010,160	1,000,000	999,372	0	1,905	0	0	4.500	4.700	AO	7,875	45,000	04/21/2011.	04/28/2021.
12656* AG 7	CSLB HOLDINGS INC GUARANTEED SNR NOTES		C		1.G	2,000,000	104.079	2,081,582	2,000,000	2,000,000	0	0	0	0	3.200	3.200	MS	16,889	64,000	03/27/2013.	03/26/2023.
12656* AJ 1	CSLB HOLDINGS INC GUARANTEED SNR NOTES		D		1.G	3,000,000	109.306	3,279,190	3,000,000	3,000,000	0	0	0	0	3.630	3.630	AO	25,108	108,900	10/08/2015.	10/08/2025.
12656* AT 9	CSLB HOLDINGS INC Guaranteed Senior Note		D	1	1.G	4,000,000	102.838	4,113,535	4,000,000	4,000,000	0	0	0	0	2.830	2.830	MN	10,691	56,600	05/27/2020.	05/27/2035.

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
151290	BV	4	CEMEX SAB DE CV 144A		D		3.C FE	2,000,000	110.176	2,203,520	2,000,000	2,000,000	0	0	0	0	5.450	5.450	MN	12,717	109,000	11/12/2019.	11/19/2029.
184494	A#	9	CLEANAWAY WASTE MGMT LTD SENIOR NOTES		D	1	2.B	5,000,000	103.153	5,157,667	5,000,000	5,000,000	0	0	0	0	3.030	3.030	FA	58,917	75,750	02/11/2020.	02/11/2032.
19123#	AA	6	COCA-COLA SOUTHWEST BEV LLC SERIES A SEN		D	1	1.F FE	7,000,000	110.712	7,749,819	7,000,000	7,000,000	0	0	0	0	3.490	3.490	JD	2,036	244,300	03/01/2018.	12/28/2029.
200447	A*	1	COMISION FEDERAL DE ELECTRICID SENIOR NO		D	1	2.B	7,200,000	106.823	7,691,263	7,200,000	7,200,000	0	0	0	0	4.390	4.389	MS	80,776	316,080	09/29/2016.	09/29/2036.
200447	A@	9	COMISION FEDERAL DE ELECTRICID SENIOR NO		D	1	2.B	3,600,000	110.000	3,960,000	3,600,000	3,600,000	0	0	0	0	5.460	5.459	JD	2,730	196,560	06/26/2018.	06/26/2038.
21685W	BT	3	RABOBANK NEDERLAND		D		1.D FE	1,993,440	100.070	2,001,400	2,000,000	1,999,978	0	792	0	0	4.500	4.541	JJ	42,500	90,000	03/03/2011.	01/11/2021.
21867*	AB	4	CORE LABORATORIES (US) INTS SERIES 2011B		D		2.C	5,761,400	105.572	6,334,328	6,000,000	5,902,207	0	32,599	0	0	4.110	4.750	MS	62,335	246,600	04/14/2016.	09/30/2023.
21987B	AW	8	CODELCO INC 144A		D	1	1.G FE	6,870,190	111.791	7,825,370	7,000,000	6,906,158	0	12,300	0	0	3.625	3.858	FA	105,729	253,750	02/02/2018.	08/01/2027.
21987B	AZ	1	CODELCO INC 144A		D	1	1.G FE	4,992,300	108.316	5,415,800	5,000,000	4,993,147	0	677	0	0	3.000	3.018	MS	37,917	150,000	09/23/2019.	09/30/2029.
251525	AN	1	DEUTSCHE BANK AG		D	2	4.A FE	4,002,600	106.968	4,278,720	4,000,000	4,002,600	0	0	0	0	7.500	7.495	APR	200,833	300,000	11/18/2014.	01/01/9999.
26824K	AA	2	EADS FINANCE B.V. 144A		D		1.F FE	1,918,920	105.038	2,100,760	2,000,000	1,973,826	0	10,840	0	0	2.700	3.298	AO	11,100	54,000	07/21/2015.	04/17/2023.
29287@	AA	9	ENGINE LEASE FINANCE CORP SENIOR NOTE		D	1	2.B PL	3,000,000	106.548	3,196,454	3,000,000	3,000,000	0	0	0	0	4.480	4.480	MN	12,693	134,400	11/27/2018.	11/27/2026.
302154	AX	7	EXPORT-IMPORT BANK OF KOREA		D		1.C FE	7,041,300	100.249	7,017,430	7,000,000	7,000,527	0	(6,851)	0	0	4.000	3.899	JJ	118,222	280,000	12/31/2013.	01/29/2021.
35177P	AW	7	FRANCE TELECOM		D		2.A FE	5,537,275	102.536	5,639,480	5,500,000	5,503,994	0	(5,548)	0	0	4.125	4.018	MS	67,432	226,875	12/31/2013.	09/14/2021.
423012	AF	0	HEINEKEN NV		D	1	2.A FE	3,544,850	113.896	3,986,360	3,500,000	3,531,079	0	(3,978)	0	0	3.500	3.354	JJ	51,722	122,500	05/17/2017.	01/29/2028.
44920U	AM	0	HYUNDAI CAPITAL SERVICES 144A		D		2.A FE	1,995,400	106.363	2,127,260	2,000,000	1,997,894	0	914	0	0	3.750	3.801	MS	24,167	75,000	02/26/2018.	03/05/2023.
45262B	AB	9	IMPERIAL BRANDS FIN PLC 144A		D	1	2.B FE	3,963,720	110.824	4,432,960	4,000,000	3,970,417	0	4,711	0	0	3.500	3.648	JJ	60,278	140,000	07/23/2019.	07/26/2026.
45326Y	A*	8	INCITEC PIVOT LTD		D	1	2.B	4,000,000	112.050	4,482,000	4,000,000	4,000,000	0	0	0	0	4.030	4.030	AO	27,314	161,200	10/30/2019.	10/30/2028.
493859	B*	2	KIER GROUP PLC SERIES D		D		4.A	5,000,000	90.755	4,537,726	5,000,000	5,000,000	0	0	0	0	4.830	4.830	JD	7,379	241,500	12/20/2012.	12/20/2022.
494386	AB	1	KIMBERLY-CLARK DE MEXICO 144A		D	1	2.A FE	10,353,735	108.122	10,812,200	10,000,000	10,155,114	0	(44,555)	0	0	3.800	3.294	AO	87,611	380,000	11/02/2016.	04/08/2024.
494386	AC	9	KIMBERLY-CLARK DE MEXICO 144A		D		2.A FE	2,979,820	107.946	3,238,380	3,000,000	2,990,722	0	2,033	0	0	3.250	3.330	MS	29,521	97,500	03/06/2015.	03/12/2025.
500631	AS	5	KOREA ELECTRIC POWER CO 144A		C		1.C FE	124,699	134.712	168,390	125,000	124,813	0	10	0	0	5.125	5.141	AO	1,210	6,406	11/30/2004.	04/23/2034.
50064Y	AC	7	KOREA HYDRO & NUCLEAR POWER 144A		D		1.C FE	2,927,730	102.245	3,067,350	3,000,000	2,995,177	0	8,722	0	0	4.750	5.060	JJ	66,500	142,500	07/06/2011.	07/13/2021.
539439	AQ	2	LLOYDS BANKING GROUP PLC		D	2	1.G FE	4,989,673	112.947	5,641,703	4,995,000	4,989,673	0	0	0	0	3.574	3.428	MN	26,778	178,521	12/05/2017.	11/07/2028.
539439	AQ	2	LLOYDS BANKING GROUP PLC	LS	D	2	1.G FE	1,002,317	112.947	1,135,117	1,005,000	1,002,317	0	0	0	0	3.574	3.428	MN	5,388	35,919	12/05/2017.	11/07/2028.
68620Y	AA	0	ORIGIN ENERGY FINANCE 144A		D		2.B FE	1,047,940	103.532	1,035,320	1,000,000	1,005,642	0	(6,934)	0	0	5.450	4.706	AO	11,657	54,500	12/31/2013.	10/14/2021.
705011	AA	2	PEARSON FUNDING FOUR PLC 144A	LS	D		2.C FE	335,854	102.653	346,967	338,000	337,661	0	241	0	0	3.750	3.827	MN	1,866	12,675	05/01/2012.	05/08/2022.
705011	AA	2	PEARSON FUNDING FOUR PLC 144A		D		2.C FE	1,651,446	102.653	1,706,093	1,662,000	1,660,331	0	1,183	0	0	3.750	3.827	MN	9,176	62,325	05/01/2012.	05/08/2022.
71654Q	BH	4	PETROLEOS MEXICANOS	LS	D		3.B FE	999,785	105.186	1,051,860	1,000,000	999,943	0	16	0	0	4.875	4.877	JJ	22,073	48,750	10/24/2014.	01/18/2024.
71654Q	CK	6	PETROLEOS MEXICANOS		D		3.B FE	2,998,663	98.801	2,964,030	3,000,000	2,998,740	0	77	0	0	5.350	5.357	FA	61,971	160,500	12/21/2018.	02/12/2028.
74435K	AA	3	PRUDENTIAL PLC		D		1.F FE	2,971,740	113.450	3,403,500	3,000,000	2,973,481	0	1,741	0	0	3.125	3.236	AO	20,052	46,875	04/08/2020.	04/14/2030.
75625Q	AB	5	RECKITT BENCKISER TRSY SRV PLC 144A		D	1	1.G FE	3,218,442	107.758	3,405,153	3,160,000	3,184,521	0	(9,352)	0	0	3.625	3.296	MS	31,819	114,550	03/09/2017.	09/21/2023.
75625Q	AE	9	RECKITT BENCKISER TRSY SRV PLC 144A	LS	D		1.G FE	260,217	111.868	291,975	261,000	260,466	0	73	0	0	3.000	3.035	JD	109	7,830	06/21/2017.	06/26/2027.
75625Q	AE	9	RECKITT BENCKISER TRSY SRV PLC 144A		D		1.G FE	4,724,783	111.868	5,301,425	4,739,000	4,729,302	0	1,334	0	0	3.000	3.035	JD	1,975	142,170	06/21/2017.	06/26/2027.
78440P	AC	2	SK TELECOM 144A		D		1.G FE	1,000,880	131.653	1,316,530	1,000,000	1,000,420	0	(50)	0	0	6.625	6.617	JJ	29,628	66,250	07/17/2007.	07/20/2027.
78467K	A#	4	SSE PLC SENIOR NOTES		D		2.A	4,000,000	104.292	4,171,680	4,000,000	4,000,000	0	0	0	0	3.890	3.890	AO	32,417	155,600	04/16/2012.	04/16/2022.
80105N	AG	0	SANOFI-AVENTIS	LS	D		1.E FE	732,228	100.880	731,380	725,000	725,212	0	(866)	0	0	4.000	3.876	MS	7,411	29,000	06/10/2011.	03/29/2021.
80105N	AG	0	SANOFI-AVENTIS		D		1.E FE	1,287,712	100.880	1,286,220	1,275,000	1,275,373	0	(1,524)	0	0	4.000	3.876	MS	13,033	51,000	06/10/2011.	03/29/2021.
80413T	AG	4	SAUDI INTERNATIONAL BOND 144A		D		1.F FE	3,962,920	111.857	4,474,280	4,000,000	3,976,025	0	5,012	0	0	4.000	4.154	AO	32,889	160,000	04/10/2018.	04/17/2025.

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
80687P	AA	4	SCHNIEIDER ELECTRIC SA 144A		D		1.G FE	1,541,478	104.363	1,608,234	1,541,000	1,541,104	0	(58)	0	0	2.950	2.946	MS	11,870	45,460	01/07/2013.	09/27/2022.
81727T	AA	6	SENSATA TECH UK FIN CO 144A		D	1	3.C FE	1,046,250	104.125	1,041,250	1,000,000	1,031,846	0	(9,332)	0	0	6.250	5.118	FA	23,611	62,500	05/31/2019.	02/15/2026.
822582	AX	0	SHELL INTERNATIONAL FINANCE		D		1.D FE	1,995,800	108.037	2,160,740	2,000,000	1,998,761	0	446	0	0	3.400	3.425	FA	26,256	68,000	08/07/2013.	08/12/2023.
822582	BT	8	SHELL INTERNATIONAL FINANCE		D	1	1.D FE	996,720	110.735	1,107,350	1,000,000	998,126	0	319	0	0	2.875	2.913	MN	4,073	28,750	05/05/2016.	05/10/2026.
822582	BX	9	SHELL INTERNATIONAL FINANCE	LS	D	1	1.D FE	3,149,703	109.857	3,495,650	3,182,000	3,162,593	0	3,128	0	0	2.500	2.616	MS	24,086	79,550	09/07/2016.	09/12/2026.
822582	BX	9	SHELL INTERNATIONAL FINANCE		D	1	1.D FE	314,772	109.857	349,345	318,000	316,061	0	313	0	0	2.500	2.616	MS	2,407	7,950	09/07/2016.	09/12/2026.
82929R	AC	0	SING TELECOMMUNICATIONS 144A		D		1.F FE	4,917,250	152.651	7,632,550	5,000,000	4,948,483	0	2,963	0	0	7.375	7.515	JD	30,729	368,750	06/06/2002.	12/01/2031.
83363R	AA	5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI		C		2.A FE	78,411	116.210	88,610	76,250	76,879	0	(90)	0	0	6.223	5.953	JD	211	4,745	11/30/2004.	12/15/2026.
83368R	AA	0	SOCIETE GENERALE 144A		D		1.F FE	2,999,670	101.374	3,041,220	3,000,000	2,999,997	0	36	0	0	5.200	5.201	AO	31,633	156,000	04/12/2011.	04/15/2021.
853250	AA	6	STANDARD CHARTERED BANK 144A		D		2.B FE	15,567,850	146.172	21,816,171	14,925,000	15,316,084	0	(23,913)	0	0	8.000	7.631	MN	102,817	1,194,000	11/28/2001.	05/30/2031.
85771P	AN	2	STATOIL ASA		C		1.D FE	999,270	109.982	1,099,820	1,000,000	999,732	0	78	0	0	3.700	3.709	MS	12,333	37,000	11/05/2013.	03/01/2024.
865622	AZ	7	SUMITOMO MITSUI BANKING		D		1.E FE	999,490	105.303	1,053,030	1,000,000	999,883	0	55	0	0	3.000	3.006	JJ	13,583	30,000	01/11/2013.	01/18/2023.
87124V	AF	6	SYDNEY AIRPORT FINANCE 144A		D	1	2.A FE	3,110,240	109.887	3,296,610	3,000,000	3,087,158	0	(15,775)	0	0	3.625	3.001	AO	19,031	108,750	10/02/2019.	04/28/2026.
87164K	AA	2	SYNGENTA AG		D		2.C FE	1,918,500	101.788	2,035,760	2,000,000	1,986,160	0	10,758	0	0	3.125	3.703	MS	16,146	62,500	12/31/2013.	03/28/2022.
87164K	AB	0	SYNGENTA AG		D		2.C FE	1,856,100	99.926	1,998,520	2,000,000	1,876,226	0	3,285	0	0	4.375	4.845	MS	22,604	87,500	12/31/2013.	03/28/2042.
87164K	AH	7	SYNGENTA AG 144A		D	1	2.C FE	2,000,000	105.004	2,100,080	2,000,000	2,000,000	0	0	0	0	4.441	4.441	AO	16,530	88,820	04/17/2018.	04/24/2023.
87656X	A#	8	TATE & LYLE INTL FINANCE		D		2.B	6,000,000	110.127	6,607,596	6,000,000	6,000,000	0	0	0	0	4.060	4.060	AO	41,953	243,600	10/29/2015.	10/29/2025.
87656X	C*	0	TATE & LYLE INTL FINANCE		D	1	2.B IF	2,000,000	102.790	2,055,793	2,000,000	2,000,000	0	0	0	0	2.910	2.910	FA	23,442	0	08/06/2020.	08/06/2030.
87656X	C@	8	TATE & LYLE INTL FINANCE		D	1	2.B IF	3,000,000	103.073	3,092,204	3,000,000	3,000,000	0	0	0	0	3.010	3.010	FA	36,371	0	08/06/2020.	08/06/2032.
87938W	AP	8	TELEFONICA EMISIONES SAU		D		2.C FE	998,745	100.561	1,005,610	1,000,000	999,980	0	157	0	0	5.462	5.478	FA	20,483	54,620	02/08/2011.	02/16/2021.
87946F	A@	9	TELEPERFORMANCE S.A. SR UNSECURED NOTES		D		2.C	3,000,000	108.842	3,265,260	3,000,000	3,000,000	0	0	0	0	3.980	3.980	JD	7,297	119,400	12/09/2014.	12/09/2024.
87969N	AC	9	TELSTRA CORP LTD 144A		D		1.G FE	2,484,450	103.396	2,584,900	2,500,000	2,498,563	0	1,777	0	0	4.800	4.876	AO	26,333	120,000	04/08/2011.	10/12/2021.
88166J	AA	1	TEVA PHARMACEUTICAL INDUSTRIES		D		3.C FE	1,364,510	101.477	1,370,954	1,351,000	1,352,401	0	(1,587)	0	0	3.650	3.526	MN	6,986	49,312	04/03/2012.	11/10/2021.
88167A	AE	1	TEVA PHARMACEUTICALS NE	LS	D	1	3.C FE	4,792,260	96.313	4,815,650	5,000,000	4,868,730	0	20,026	0	0	3.150	3.658	AO	39,375	157,500	01/09/2017.	10/01/2026.
89153V	AG	4	TOTAL CAPITAL INTL SA		D		1.D FE	997,450	109.621	1,096,210	1,000,000	999,146	0	261	0	0	3.700	3.730	JJ	17,061	37,000	08/05/2013.	01/15/2024.
89366L	AE	4	TRANSELEC SA 144A		D	1	2.B FE	1,977,140	113.107	2,262,140	2,000,000	1,984,054	0	1,654	0	0	3.875	3.992	JJ	36,382	77,500	07/07/2016.	01/12/2029.
89382P	AA	3	TRANSOCEAN PONTUS LTD 144A		D	1	5.A FE	782,925	95.311	743,426	780,000	781,883	0	(450)	0	0	6.125	6.018	FA	19,906	47,775	07/13/2018.	08/01/2025.
89675*	AP	2	TRITON CONTAINER INVEST LLC SERIES A-2		D		2.C FE	2,000,000	103.893	2,077,853	2,000,000	2,000,000	0	0	0	0	6.600	6.600	AO	22,367	132,000	04/30/2010.	04/30/2022.
90351D	AF	4	UBS AG STAMFORD CT 144A		D		1.G FE	5,259,800	115.741	5,787,050	5,000,000	5,171,063	0	(29,101)	0	0	4.125	3.412	AO	43,542	206,250	10/27/2017.	04/15/2026.
92979@	AC	6	WACKER CHEMICAL CORP SERIES C		D		2.C	4,000,000	106.702	4,268,080	4,000,000	4,000,000	0	0	0	0	4.180	4.180	AO	31,582	167,200	04/23/2013.	04/23/2023.
980888	AF	8	WOOLWORTHS LIMITED 144A		D		2.B FE	1,999,530	101.132	2,022,640	2,000,000	1,999,984	0	57	0	0	4.550	4.553	AO	19,969	91,000	04/06/2011.	04/12/2021.
A2002*	AD	5	BOREALIS AG SERIES B		D	1	2.A	2,940,533	105.898	3,176,940	3,000,000	2,973,243	0	16,477	0	0	4.460	5.075	JJ	63,555	133,800	12/20/2018.	07/10/2022.
A3158#	AB	5	HOFER FINANCIAL SERVICES GmbH SENIOR NOT		D	1	1.G PL	9,000,000	102.774	9,249,679	9,000,000	9,000,000	0	0	0	0	3.080	3.080	JJ	120,120	277,200	07/25/2017.	07/25/2022.
A3158#	AH	2	HOFER FINANCIAL SERVICES GmbH SENIOR NOT		D	1	1.G PL	5,000,000	106.542	5,327,109	5,000,000	5,000,000	0	0	0	0	3.790	3.790	MS	50,007	189,500	09/26/2018.	09/26/2023.
D6574*	AB	5	CLAAS KGAA MBH SENIOR UNSECURED NOTES		D		3.A	6,000,000	104.075	6,244,500	6,000,000	6,000,000	0	0	0	0	3.980	3.980	FA	90,213	238,800	08/15/2012.	08/15/2022.
F9120#	AA	4	TELEPERFORMANCE SE SERIES C SENIOR NOTE		D	1	2.C	3,000,000	107.238	3,217,140	3,000,000	3,000,000	0	0	0	0	3.920	3.920	JD	5,553	117,600	12/14/2016.	12/14/2023.
G0754#	AD	9	BABCOCK INTL GROUP PLC		D		2.B	4,000,000	101.086	4,043,440	4,000,000	4,000,000	0	0	0	0	5.640	5.640	MS	65,173	225,600	03/17/2011.	03/17/2021.
G1108#	AE	8	THE BRITISH LAND COMPANY PLC		D		1.F	7,000,000	102.321	7,162,441	7,000,000	7,000,000	0	0	0	0	4.635	4.635	MS	108,150	324,450	09/01/2011.	09/01/2021.
G2044@	BB	0	COMPASS GROUP PLC SENIOR NOTES		D		1.G	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	4.290	3.541	AO	32,175	114,700	12/04/2014.	12/04/2024.
G2242#	AA	1	COATS GROUP FINANCE CO LTD SENIOR NOTES		D	1	2.C	5,000,000	106.416	5,320,781	5,000,000	5,000,000	0	0	0	0	3.880	3.880	JD	13,472	194,000	12/06/2017.	12/06/2024.

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
G2615@ AB 0	DCC TREASURY IRELAND 2013 LMTD SERIES B		D		2.B	6,000,000	107.538	6,452,280	6,000,000	6,000,000	0	0	0	0	4.040	4.040	AO	44,440	242,400	04/25/2013.	04/25/2023.
G2616# AS 0	DCC TREASURY 2014 LTD SENIOR UNSECURED N		D	1	2.B	3,500,000	110.000	3,850,000	3,500,000	3,500,000	0	0	0	0	4.550	4.550	AO	38,485	159,250	04/04/2019.	04/04/2026.
G2765* AB 0	DIONYSUS AVIATION DES ACT CO GTED SERIES		D	1	2.A PL	6,000,000	103.072	6,184,348	6,000,000	6,000,000	0	0	0	0	4.060	4.060	JJ	109,620	243,600	07/19/2017.	07/19/2025.
G2765* AE 4	DIONYSUS AVIATION DES ACT CO GTED SERIES		D	1	2.A PL	5,000,000	106.158	5,307,890	5,000,000	5,000,000	0	0	0	0	4.750	4.750	AO	44,861	237,500	10/23/2018.	10/23/2025.
G2765* AK 0	DIONYSUS AVIATION DES ACT CO GTED SERIES		D	1	2.A PL	4,000,000	109.030	4,361,207	4,000,000	4,000,000	0	0	0	0	4.640	4.640	JJ	89,191	185,600	01/08/2019.	01/08/2024.
G3469# AB 3	FIRSTGROUP PLC SENIOR UNSECURED NOTES		D	1	2.C	8,000,000	99.513	7,961,012	8,000,000	8,000,000	0	0	0	0	4.170	4.170	MS	87,107	333,600	03/27/2018.	03/27/2025.
G4622# AA 7	HOWARD DE WALDEN ESTATES LTD SENIOR NOTE		D		1.G	4,000,000	105.739	4,229,543	4,000,000	4,000,000	0	0	0	0	4.990	4.990	JJ	91,483	199,600	08/25/2010.	07/16/2022.
G5963# AH 6	MEGGITT PLC SENIOR NOTE, SERIES B		D	1	2.C	3,000,000	107.436	3,223,080	3,000,000	3,000,000	0	0	0	0	3.600	3.600	JJ	52,500	108,000	07/06/2016.	07/06/2026.
G7114* AB 7	PLACES FOR PEOPLE TREASURY PLC		D	1	2.A YE	10,000,000	110.000	11,000,000	10,000,000	10,000,000	0	0	0	0	3.420	3.420	JD	23,750	342,000	06/06/2016.	06/08/2026.
G7332# AB 9	RRPF ENGINE LEASING LIMITED AND RRPF ENG		D		2.C FE	2,000,000	99.538	1,990,752	2,000,000	2,000,000	0	0	0	0	3.990	3.991	FA	31,033	79,800	10/30/2013.	10/30/2023.
G7332# AF 0	RRPF ENGINE LEASING LIMITED SENIOR SECUR		D		2.C FE	4,000,000	101.072	4,042,873	4,000,000	4,000,000	0	0	0	0	2.770	2.771	FA	43,089	110,800	04/13/2015.	04/13/2022.
G7334@ AA 1	RRPF ENGINE LEASING LIMITED SENIOR SECUR		D	1	2.C FE	2,000,000	94.907	1,898,146	2,000,000	2,000,000	0	0	0	0	4.030	4.031	FA	31,344	80,600	06/13/2018.	06/13/2028.
G7815@ AH 4	SAP IRELAND US-FINANCIAL		D		1.F	10,000,000	109.332	10,933,200	10,000,000	10,000,000	0	0	0	0	3.330	3.330	MN	42,550	333,000	11/15/2012.	11/15/2024.
G9224* AF 1	UNITED DRUG FINANCE LIMITED SERIES A		D		2.C	3,000,000	108.535	3,256,050	3,000,000	3,000,000	0	0	0	0	4.480	4.480	MS	35,840	134,400	09/25/2013.	09/25/2023.
G9284# AY 3	VITOL FINANCE LTD SERIES K		D		2.B	4,000,000	102.944	4,117,760	4,000,000	4,000,000	0	0	0	0	5.740	5.740	JJ	97,580	229,600	07/28/2011.	07/28/2021.
G9338# AB 9	VESUVIUS HOLDINGS LTD SERIES B		C		2.B PL	5,000,000	108.630	5,431,513	5,000,000	5,000,000	0	0	0	0	4.610	4.610	JD	17,928	230,500	12/03/2013.	12/03/2023.
H4777* AA 3	SBM DEEP PANUKE SA SNR SEC NOTES		D		3.A PL	930,000	100.750	936,977	930,000	930,000	0	0	0	0	3.500	3.501	JD	1,447	32,550	10/02/2014.	12/15/2021.
K2162@ AA 4	DANISH CROWN A/S SERIES A		D		2.C	4,000,000	104.304	4,172,157	4,000,000	4,000,000	0	0	0	0	4.940	4.940	JD	9,880	197,600	06/13/2012.	06/13/2022.
K2162@ AB 2	DANISH CROWN A/S SERIES B		D		2.C	1,000,000	109.665	1,096,653	1,000,000	1,000,000	0	0	0	0	5.090	5.090	JD	2,545	50,900	06/13/2012.	06/13/2024.
K7802# AY 5	ROYAL GREENLAND A/S SENIOR NOTE		D	1	1.G	2,000,000	116.771	2,335,410	2,000,000	2,000,000	0	0	0	0	4.370	4.370	MN	10,197	87,400	11/19/2018.	11/19/2028.
N1492@ AE 6	BOSKALIS FINANCE BV SNR NOTES		D		2.B	3,000,000	107.275	3,218,250	3,000,000	3,000,000	0	0	0	0	3.660	3.660	JJ	48,495	109,800	07/22/2013.	07/22/2023.
N4281@ BW 4	KONINKLIJKE VOPAK N.V. SENIOR NOTES SERI		D		2.B	2,700,000	110.000	2,970,000	2,700,000	2,700,000	0	0	0	0	4.140	4.140	JD	3,726	111,780	12/19/2012.	06/19/2027.
N4282* AE 6	KONINKLIJKE FRIESLANDCAMPINA SENIOR NOTE		D		2.B	6,000,000	105.473	6,328,380	6,000,000	6,000,000	0	0	0	0	4.010	4.010	FA	80,868	240,600	08/30/2012.	08/30/2022.
N9061@ AB 6	VTTI B.V. SENIOR UNSECURED NOTE		D	1	2.C	2,000,000	111.875	2,237,504	2,000,000	2,000,000	0	0	0	0	4.870	4.870	JD	4,329	97,400	12/15/2015.	12/15/2025.
N9061@ AG 5	VTTI B.V.		D	1	2.C	2,000,000	108.210	2,164,202	2,000,000	2,000,000	0	0	0	0	4.050	4.050	JD	3,600	81,000	12/13/2017.	12/15/2027.
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO		D		3.C PL	5,600,000	94.356	5,283,924	5,600,000	5,600,000	0	0	0	0	7.000	7.062	MJSD	1,089	392,000	11/30/2010.	11/30/2033.
Q0458* AB 5	AQUASURE PTY LTD SERIES 2014A		D		1.G FE	7,000,000	109.238	7,646,651	7,000,000	7,000,000	0	0	0	0	4.480	4.481	JJ	147,218	313,600	02/27/2014.	02/27/2024.
Q0458* AF 6	AQUASURE PTY LTD SERIES 2018A		D	1	1.G FE	1,924,478	116.585	2,243,647	1,924,478	1,924,478	0	0	0	0	4.320	4.319	JJ	39,028	83,137	01/15/2019.	01/12/2034.
Q0697# AA 4	AUSGRID FINANCE PTY LTD SENIOR SECURED N		D	1	2.A FE	8,000,000	108.015	8,641,213	8,000,000	8,000,000	0	0	0	0	3.500	3.500	AO	70,000	280,000	09/06/2017.	10/01/2027.
Q0697# AB 2	AUSGRID FINANCE PTY LTD SENIOR SECURED N		D	1	2.A FE	2,000,000	108.933	2,178,665	2,000,000	2,000,000	0	0	0	0	3.600	3.600	AO	18,000	72,000	09/06/2017.	10/01/2029.
Q0832* AB 2	AUSTRALIA PACIFIC AIRPORTS PTY SR SECURE		D		2.A	4,000,000	102.790	4,111,600	4,000,000	4,000,000	0	0	0	0	4.670	4.470	MS	55,002	179,956	09/15/2011.	09/15/2021.
Q1297# AF 5	CSL FINANCE PTY LIMITED		B		1.G	9,038,400	104.350	8,972,848	8,598,800	8,598,800	0	0	0	737,100	1.930	1.930	NOV	22,734	148,840	11/12/2014.	11/12/2024.
Q1629# AA 5	BRISBANE AIRPORT CORP PTY LTD SERIES A		D		2.B	1,500,000	102.491	1,537,365	1,500,000	1,500,000	0	0	0	0	5.240	5.240	JJ	36,462	78,600	04/20/2011.	07/14/2021.
Q1629# AE 7	BRISBANE AIRPORT CORP PTY LTD		D		2.B	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	4.040	4.040	FA	57,907	161,600	08/22/2012.	08/22/2024.
Q1842# AC 2	BROOKFIELD WA RAIL PTY LTD SERIES C		C		2.B	7,000,000	107.730	7,541,100	7,000,000	7,000,000	0	0	0	0	4.230	4.230	MS	77,315	296,100	03/27/2013.	03/27/2023.
Q1842# AG 3	BROOKFIELD WA RAIL PTY LTD SERIES B		C		2.B	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	4.640	4.640	JJ	85,067	185,600	07/16/2014.	07/16/2024.
Q1842# AH 1	BROOKFIELD WA RAIL PTY LTD SERIES C		C		2.B	1,000,000	106.711	1,067,112	1,000,000	1,000,000	0	0	0	0	4.790	4.790	JJ	21,954	47,900	07/16/2014.	07/16/2026.
Q2107# AH 9	CONTACT ENERGY LTD SR NOTES SERIES B		D		2.B	3,500,000	109.638	3,837,330	3,500,000	3,500,000	0	0	0	0	4.090	4.090	JD	4,772	143,150	09/19/2013.	12/19/2023.
Q3079# AC 2	DBCT FINANCE PTY LIMITED SERIES A		D		2.C YE	2,500,000	108.103	2,702,575	2,500,000	2,500,000	0	0	0	0	3.840	3.840	MS	29,067	96,000	09/12/2012.	09/12/2024.
Q3629# AL 7	ETSA UTILITIES FINANCE PTY LTD SERIES B		D	1	1.G	4,000,000	106.886	4,275,445	4,000,000	4,000,000	0	0	0	0	3.060	3.060	FA	47,940	122,400	08/10/2016.	08/10/2026.

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
Q3629# AP 8	ETSA UTILITIES FINANCE PTY LTD SERIES 20		D	1	1.G	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	3.560	3.560	FA	44,500	106,800	08/01/2019.	08/01/2029.
Q3920# AG 4	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A		D		1.G FE	2,000,000	108.873	2,177,469	2,000,000	2,000,000	0	0	0	0	3.400	3.400	MS	18,133	68,000	09/25/2014.	09/25/2026.
Q3920# AJ 8	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A		D	1	1.G FE	3,000,000	110.468	3,314,050	3,000,000	3,000,000	0	0	0	0	3.630	3.630	FA	42,350	108,900	08/11/2015.	08/11/2027.
Q3946* AE 3	FOXTEL MANAGEMENT PTY LIMITED SER E GT S		D		2.C PL	1,000,000	103.613	1,036,133	1,000,000	1,000,000	0	0	0	0	4.270	4.270	JJ	18,503	42,700	07/25/2012.	07/25/2022.
Q3946* AF 0	FOXTEL MANAGEMENT PTY LIMITED SER F GT S		D		2.C PL	2,000,000	107.692	2,153,837	2,000,000	2,000,000	0	0	0	0	4.420	4.420	JJ	38,307	88,400	07/25/2012.	07/25/2024.
Q5664# AA 2	LONSDALE FINANCE PTY LIMITED SENIOR SECU		D	1	2.B FE	4,000,000	113.060	4,522,399	4,000,000	4,000,000	0	0	0	0	4.190	4.190	AO	41,900	167,600	10/02/2018.	10/01/2028.
Q5664# AH 7	LONSDALE FINANCE PTY LIMITED SENIOR SECU		D	1	2.B FE	8,000,000	111.056	8,884,454	8,000,000	8,000,000	0	0	0	0	3.850	3.851	AO	77,000	308,000	07/09/2019.	07/09/2031.
Q5995* AB 4	MERIDIAN FINCO PTY LTD GUARANTEED SR NOT		C		2.A FE	4,000,000	111.060	4,442,387	4,000,000	4,000,000	0	0	0	0	3.920	3.920	MS	45,298	156,800	09/17/2014.	09/17/2026.
Q6568@ AA 9	NETWORK FINANCE COMPANY PTY		D	1	2.A	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	3.500	3.500	AO	42,778	175,000	02/14/2018.	02/14/2028.
Q6634@ AB 7	NEWCASTLE COAL INFRASTRUCTURE GROUP PTY		D		2.C FE	5,000,000	105.338	5,266,924	5,000,000	5,000,000	0	0	0	0	4.720	4.720	JD	11,144	236,000	12/13/2012.	12/14/2022.
Q7160# AL 3	ORICA FINANCE LIMITED GUARANTEED SENIOR		D	1	2.B FE	2,000,000	112.444	2,248,871	2,000,000	2,000,000	0	0	0	0	4.330	4.330	MN	13,952	86,600	05/03/2017.	05/03/2027.
Q7160# AP 4	ORICA FINANCE LIMITED		D	1	2.B	3,000,000	107.068	3,212,043	3,000,000	3,000,000	0	0	0	0	3.400	3.400	AO	18,983	34,000	06/24/2020.	10/24/2030.
Q7397# AM 6	PRATT FINANCE PTY LTD GUAR SERIES A		D		2.B PL	3,000,000	109.271	3,278,136	3,000,000	3,000,000	0	0	0	0	5.320	5.320	JJ	74,480	159,600	07/13/2011.	07/13/2023.
Q7450@ AA 8	PERTH AIRPORT PTY LTD PERTH AIRPORT DEV		D		2.B FE	4,000,000	105.020	4,200,800	4,000,000	4,000,000	0	0	0	0	4.470	4.470	JJ	76,983	178,800	07/26/2012.	07/26/2022.
Q7450@ AJ 9	PERTH AIRPORT PTY LTD PERTH AIRPORT DEV		D	1	2.B YE	6,000,000	101.353	6,081,172	6,000,000	6,000,000	0	0	0	0	3.450	3.450	MS	67,275	207,000	09/04/2019.	09/04/2029.
Q9194* AE 9	TRANSURBAN QUEENSLAND FINANCE SENIOR SEC		D	1	2.B FE	4,000,000	107.908	4,316,307	4,000,000	4,000,000	0	0	0	0	3.450	3.450	JD	4,217	138,000	12/20/2016.	12/20/2026.
Q9194* AL 3	TRANSURBAN QUEENSLAND FINANCE SENIOR SEC		D	1	2.B FE	3,000,000	111.297	3,338,900	3,000,000	3,000,000	0	0	0	0	3.960	3.960	MN	15,180	118,800	05/15/2019.	05/15/2029.
Q9194@ AA 5	TRANSPOWER NEW ZEALAND LTD		D		1.D	10,000,000	102.318	10,231,800	10,000,000	10,000,000	0	0	0	0	3.430	3.430	AO	74,317	343,000	10/13/2011.	10/13/2021.
Q9194@ AF 4	TRANSPOWER NEW ZEALAND LTD SR UNSECD NT		D		1.D	4,723,218	104.681	4,919,994	4,700,000	4,705,894	0	(2,866)	0	0	3.600	3.533	JD	7,520	169,200	04/07/2014.	12/15/2022.
Q9389# AF 7	VECTOR LIMITED SENIOR NOTES		D	1	2.B FE	4,000,000	108.026	4,321,031	4,000,000	4,000,000	0	0	0	0	3.490	3.490	AO	25,593	139,600	10/25/2017.	10/25/2027.
Q9749# AF 2	WES TRAC PTY LTD SERIES A		D		2.B PL	1,000,000	108.603	1,086,026	1,000,000	1,000,000	0	0	0	0	5.190	5.190	JD	3,460	51,900	06/07/2011.	06/07/2023.
W1004@ AA 5	AKELIUS RESIDENTIAL PROPTY AB SERIES A S		D	1	2.B FE	10,000,000	114.590	11,459,027	10,000,000	10,000,000	0	0	0	0	5.110	5.110	JJ	245,564	511,000	01/08/2019.	01/08/2026.
W2469* AC 9	ELEKTA AB SERIES B		D		2.C PL	1,000,000	101.105	1,011,050	1,000,000	1,000,000	0	0	0	0	5.110	5.110	MN	8,091	51,100	05/04/2011.	05/04/2021.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						3,233,949,191	XXX	3,586,341,534	3,201,241,148	3,219,912,646	0	(1,623,757)	0	737,100	XXX	XXX	XXX	33,085,262	125,684,475	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		..	4	1.D FM	828,270	102.619	888,559	865,882	849,672	0	7,884	0	0	3.500	3.989	MON	2,525	30,295	08/21/2013.	07/25/2043.
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5		..	4	1.D FM	3,034,399	100.481	3,678,806	3,661,196	3,034,399	0	0	0	0	4.763	6.883	MON	14,533	177,688	12/08/2004.	10/25/2034.
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4		..	4	1.D FM	2,076,441	103.956	2,289,517	2,202,390	2,076,441	0	0	0	0	5.750	6.624	MON	10,553	123,024	11/03/2004.	08/25/2034.
08161B AY 9	BENCHMARK MORTGAGE TRUST 2018-B3 A5		..	4	1.D FM	4,634,683	117.627	5,293,215	4,500,000	4,600,957	0	(12,764)	0	0	4.025	3.678	MON	15,094	181,125	03/23/2018.	04/10/2051.
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A		..	4	1.D FM	1,012,054	103.222	1,027,603	995,527	996,044	0	(6,360)	0	0	3.000	2.774	MON	2,489	29,862	04/17/2013.	04/25/2043.
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3		..	4	1.D FM	1,164,461	102.465	1,177,980	1,149,642	1,149,933	0	(4,743)	0	0	3.000	2.822	MON	2,874	34,489	05/08/2013.	05/25/2043.
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2		..	4	1.D FM	2,297,786	98.033	2,713,488	2,767,933	2,541,237	0	(19,686)	0	0	5.500	7.777	MON	12,686	152,087	01/05/2005.	02/25/2035.
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A		..	4	1.D FM	4,138,734	101.452	4,650,761	4,584,199	4,138,734	0	0	0	0	5.500	6.803	MON	21,011	252,080	02/24/2005.	03/25/2035.
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A		..	4	4.B FM	15,178	90.711	16,908	18,639	17,641	0	372	0	0	5.500	8.153	MON	85	1,025	03/07/2006.	11/25/2035.
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17		..	4	4.B FM	98,344	85.421	96,367	112,814	105,246	0	(432)	0	0	5.500	7.448	MON	517	6,201	10/28/2010.	10/25/2035.
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8		..	4	2.B FM	564,224	83.535	599,096	717,179	586,052	0	23,495	76,487	0	5.500	16.465	MON	3,287	39,407	07/21/2005.	06/25/2035.
16159G AC 3	Chase Mortgage Finance Corpora 2019-ATR2		..	4	1.D FM	985,080	102.835	1,001,738	974,121	977,491	0	(6,570)	0	0	3.500	2.910	MON	2,841	33,575	07/29/2019.	07/25/2049.
16164A AC 9	Chase Mortgage Finance Corpora 2016-2 M2		..	4	1.D FM	1,918,582	104.487	1,954,225	1,870,304	1,876,875	0	(21,659)	0	0	3.750	3.202	MON	5,845	65,489	07/19/2016.	02/25/2044.
16412X AJ 4	CHENIERE CORP CHRISTI HD		..	1	2.C FE	1,015,962	111.474	1,114,740	1,000,000	1,015,658	0	(304)	0	0	3.700	3.483	MN	4,728	18,500	10/27/2020.	11/15/2029.
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		..	4	1.D FM	10,602	100.524	11,163	11,104	10,602	0	0	0	0	5.625	6.171	MON	52	625	02/08/2006.	09/25/2035.

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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
172973	5F	2	CITICORP MORTGAGE SECURITIES 2006-1 2A1			4	1.D FM	5,466	101.077	5,634	5,574	5,555	0	5	0	0	5.000	5.254	MON	23	279	06/14/2010.	02/25/2021.
17312D	AC	2	CITICORP MORTGAGE SECURITIES 2007-8 1A3			4	1.D FM	136,703	102.877	141,342	137,390	136,805	0	14	0	0	6.000	6.088	MON	687	8,228	04/15/2011.	09/25/2037.
17321L	AA	7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A			4	1.D FM	632,273	103.870	670,412	645,434	642,028	0	4,258	0	0	3.500	3.784	MON	1,883	22,590	11/01/2013.	10/25/2043.
17323M	AA	3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1			4	1.D FM	445,098	102.249	449,067	439,189	440,697	0	(401)	0	0	3.500	3.309	MON	1,281	15,372	03/31/2015.	06/25/2058.
17328B	AA	2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1			4	1.D FM	560,310	102.004	571,850	560,615	559,984	0	(251)	0	0	2.720	2.687	MON	1,271	15,249	08/23/2019.	07/25/2049.
225458	AY	4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A			4	1.D FM	649,971	100.364	663,682	661,275	649,971	0	0	0	0	5.500	5.707	MON	3,031	36,370	03/04/2005.	02/25/2035.
2254W0	KD	6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1			4	1.D FM	19,934	104.480	20,369	19,495	19,471	0	36	0	0	5.250	4.991	MON	85	85	11/10/2010.	03/31/2022.
29977J	AB	2	EVERBANK MTGE LOAN TRUST 2013-1 A2			4	1.D FM	690,878	102.540	704,241	686,796	686,295	0	(1,934)	0	0	2.500	2.415	MON	1,431	17,170	03/26/2013.	03/25/2043.
29977K	AA	1	EVERBANK MTGE LOAN TRUST 2013-2 A			4	1.D FM	1,355,806	103.070	1,411,353	1,369,315	1,364,207	0	4,789	0	0	3.000	3.150	MON	3,423	41,080	03/22/2016.	06/25/2043.
3140FX	ED	0	FNMA BF0131	CF		4	1.A	4,177,681	110.493	4,491,124	4,064,634	4,175,042	0	(330)	0	0	3.500	2.858	MON	11,855	142,262	11/02/2017.	08/01/2056.
3140Q8	WM	3	FANNIE MAE POOL CA1551	CF		4	1.A	3,935,934	106.982	4,140,878	3,870,617	3,932,883	0	(1,575)	0	0	4.000	2.439	MON	12,902	154,825	04/24/2018.	04/01/2048.
33767C	AD	9	FIRSTKEY MORTGAGE TRUST 2015-1 A3			4	1.D FM	503,651	102.372	505,798	494,078	494,449	0	(4,924)	0	0	3.500	3.157	MON	1,441	17,269	03/02/2015.	03/25/2045.
33850T	AC	2	FLAGSTAR MORTGAGE TRUST 2018-1 A3			4	1.D FM	1,473,903	101.244	1,505,648	1,487,148	1,482,139	0	2,877	0	0	3.500	3.740	MON	4,338	52,050	02/09/2018.	03/25/2048.
33850T	AE	8	FLAGSTAR MORTGAGE TRUST 2018-1 A5			4	1.D FM	480,010	100.088	479,010	478,589	477,602	0	(668)	0	0	3.500	3.331	MON	1,396	16,751	02/09/2018.	03/25/2048.
33851F	AA	5	FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1			4	1.D FM	1,858,576	105.604	1,981,791	1,876,632	1,866,997	0	3,682	0	0	4.000	4.269	MON	6,255	75,065	10/24/2018.	10/25/2048.
33851K	AC	0	FLAGSTAR MORTGAGE TRUST 2020-2 A2			4	1.D FM	2,177,824	103.325	2,188,680	2,118,248	2,173,844	0	(3,980)	0	0	3.000	2.267	MON	5,296	21,182	08/13/2020.	08/25/2050.
36242D	RF	2	GSR MORTGAGE LOAN TRUST 2004-15F			4	1.D FM	23,299	99.525	22,568	22,675	22,675	0	0	0	0	5.500	5.132	MON	0	1,248	09/15/2011.	12/25/2020.
36256B	AC	4	GS MORTGAGE-BACKED SECURITIES 2018-RPL1	$		4	1.D FM	5,046,218	107.078	5,480,008	5,117,772	5,070,665	0	13,541	0	0	3.750	4.055	MON	15,993	191,916	11/20/2018.	10/25/2057.
36258F	AA	7	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A			4	1.D FM	2,450,303	102.117	2,454,242	2,403,363	2,427,935	0	(22,368)	0	0	3.500	2.444	MON	7,010	77,108	01/16/2020.	05/01/2050.
36258F	AH	2	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A			4	1.D FM	3,097,859	104.614	3,138,420	3,000,000	3,066,457	0	(31,401)	0	0	3.500	2.323	MON	8,750	96,250	01/16/2020.	05/01/2050.
36259V	AB	9	GS MORTGAGE-BACKED SECURITIES 2020-PJ4 A			4	1.D FM	2,240,963	103.228	2,244,901	2,174,702	2,237,349	0	(3,614)	0	0	3.000	2.063	MON	5,437	16,310	09/18/2020.	01/25/2051.
45254N	FL	6	IMPAC CMB TRUST 2003-9F A1			4	1.D FM	113,850	96.951	128,347	132,383	128,346	0	(2,317)	0	0	1.148	2.341	MON	17	2,211	10/30/2009.	07/25/2033.
45254T	PL	2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5			4	1.D FM	1,773,479	102.446	1,968,427	1,921,429	1,773,479	0	0	0	0	5.900	6.762	MON	9,447	82,486	05/19/2004.	08/25/2034.
45254T	PM	0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6			4	1.D FM	4,120	101.324	4,246	4,191	4,148	0	(21)	0	0	5.740	5.940	MON	20	181	04/14/2011.	08/25/2034.
46591D	AC	3	JP MORGAN MORTGAGE TRUST 2019-INV1 A3			4	1.D FM	627,267	105.571	648,893	614,651	618,450	0	(4,461)	0	0	4.000	3.033	MON	2,049	24,346	05/16/2019.	10/25/2049.
46591X	AC	9	JP MORGAN MORTGAGE TRUST 2020-7 A3			4	1.D FM	2,706,968	103.258	2,712,925	2,627,327	2,702,261	0	(4,707)	0	0	3.000	1.970	MON	6,568	19,705	09/18/2020.	01/25/2051.
465964	AC	8	JP MORGAN MORTGAGE TRUST 2018-LTV1 A3			4	1.D FM	2,432,335	102.007	2,460,011	2,411,610	2,410,027	0	(9,101)	0	0	4.500	4.047	MON	9,044	105,915	11/28/2018.	04/25/2049.
46639G	AL	0	JP MORGAN MTGE TRUST 2013-1 1A2			4	1.D FM	405,198	101.672	402,770	396,146	397,295	0	(2,483)	0	0	3.000	2.714	MON	990	11,867	03/26/2013.	03/01/2043.
46640B	AC	8	JP MORGAN MORTGAGE TRUST 2013-2 A2			4	1.D FM	304,172	102.214	316,444	309,590	308,255	0	1,297	0	0	3.500	3.740	MON	903	10,833	07/03/2013.	05/25/2043.
46641A	AA	3	JP MORGAN TAXABLE HFA TRUST 2013-2 A			4	1.A FE	676,289	102.790	684,884	666,294	668,133	0	(1,926)	0	0	4.000	3.810	MON	2,221	26,652	11/15/2013.	08/26/2036.
46641X	AA	3	JP MORGAN TAXABLE HFA TRUST 2014-1 A			4	1.A FE	620,299	104.440	621,429	595,011	600,561	0	(7,886)	0	0	4.000	3.408	MON	1,983	23,800	06/11/2014.	11/27/2038.
46641Y	AJ	2	JP MORGAN MORTGAGE TRUST 2014-2 2A2			4	1.D FM	966,525	102.523	954,232	930,749	940,673	0	(1,259)	0	0	3.500	3.005	MON	2,715	32,576	06/25/2014.	06/25/2029.
46647S	AE	0	JP MORGAN MORTGAGE TRUST 2017-3 1A3			4	1.D FM	779,764	102.378	781,994	763,830	766,173	0	(8,245)	0	0	3.500	2.929	MON	2,228	26,690	08/09/2017.	08/25/2047.
46648H	AN	3	JP MORGAN MORTGAGE TRUST 2017-2 A13			4	1.D FM	2,029,133	102.381	2,062,462	2,014,497	2,015,657	0	(7,538)	0	0	3.500	3.307	MON	5,876	70,480	05/22/2017.	05/25/2047.
46649Y	AC	9	JP MORGAN MORTGAGE TRUST 2018-9 A3			4	1.D FM	495,181	103.474	516,256	498,923	497,035	0	555	0	0	4.000	4.217	MON	1,663	19,515	09/20/2018.	02/25/2049.
46650P	AC	4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3			4	1.D FM	602,766	102.974	618,469	600,607	599,945	0	(1,181)	0	0	4.000	3.762	MON	2,002	23,490	02/20/2019.	06/25/2049.
46651B	AC	4	JP MORGAN MORTGAGE TRUST 2019-6 A3			4	1.D FM	967,498	102.619	977,562	952,613	956,472	0	(9,387)	0	0	3.500	2.584	MON	2,778	32,625	08/16/2019.	12/25/2049.
46651Y	AH	3	JP MORGAN MORTGAGE TRUST 2019-9 A5			4	1.D FM	3,082,697	104.780	3,143,400	3,000,000	3,056,726	0	(25,331)	0	0	3.500	2.657	MON	8,750	105,000	11/22/2019.	05/25/2050.
59980C	AF	0	MILL CITY MORTGAGE TRUST 2017-3 M2			4	1.D FM	3,388,436	108.334	3,762,243	3,472,818	3,427,370	0	2,837	0	0	3.250	3.690	MON	9,406	112,867	09/21/2017.	02/25/2058.

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
59980T AB 2	MILL CITY MORTGAGE TRUST 2016-1 M1			4	1.D FM	2,272,360	104.325	2,362,961	2,265,000	2,264,196	0	(760)	0	0	3.150	3.076	MON	5,946	71,348	08/15/2016.	04/25/2057.
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3			4	1.D FM	1,433,218	101.957	1,454,675	1,426,753	1,425,771	0	(3,855)	0	0	3.500	3.378	MON	4,161	49,936	12/01/2016.	10/25/2045.
693652 AB 5	PSMC 2020-2 A2			4	1.D FM	3,924,256	102.323	3,909,137	3,820,389	3,892,317	0	(31,939)	0	0	3.000	1.227	MON	9,551	57,306	06/26/2020.	05/25/2050.
693684 AM 4	PSMC 2020-1 A12			4	1.D FM	10,430,335	104.080	10,408,000	10,000,000	10,270,407	0	(159,928)	0	0	3.500	1.702	MON	29,167	320,833	01/24/2020.	01/25/2050.
69371V AA 5	PSMC TRUST 2018-1A A1			4	1.D FM	2,500,095	102.207	2,588,027	2,532,142	2,521,443	0	14,985	0	0	3.500	3.863	MON	7,385	88,625	03/08/2018.	02/25/2048.
69374J AA 9	PSMC TRUST 2018-3 A1			4	1.D FM	458,659	101.508	466,669	459,736	458,520	0	(37)	0	0	4.000	4.017	MON	1,532	18,390	09/10/2018.	08/25/2048.
69374K AA 6	PSMC TRUST 2018-4 A1			4	1.D FM	447,948	100.762	456,713	453,260	451,522	0	1,085	0	0	4.000	4.426	MON	1,511	18,130	10/09/2018.	11/25/2048.
69374X AA 8	PSMC 2019-2 A1			4	1.D FM	943,058	103.096	953,191	924,566	924,566	0	(17,680)	0	0	3.500	1.592	MON	2,697	32,360	10/08/2019.	10/25/2049.
69375B AM 9	PSMC 2019-3 A12			4	1.D FM	4,090,044	104.064	4,162,560	4,000,000	4,053,611	0	(35,911)	0	0	3.500	2.672	MON	11,667	140,000	10/28/2019.	11/25/2049.
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2			4	4.B FM	23,993	94.050	23,738	25,239	25,085	0	75	0	0	5.500	6.148	MON	116	810	05/20/2010.	10/25/2021.
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2			4	1.D FM	1,932,829	101.840	1,934,762	1,899,805	1,931,323	0	1,775	0	0	3.000	2.020	MON	4,750	56,994	04/08/2013.	05/25/2043.
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2			4	1.D FM	535,811	101.811	541,953	532,313	531,957	0	(1,821)	0	0	3.000	2.906	MON	1,331	15,967	05/16/2013.	06/25/2043.
81745X AA 5	SEQUOIA MORTGAGE TRUST 2017-4 A1			4	1.D FM	789,715	101.669	785,107	772,219	775,630	0	(7,806)	0	0	3.500	2.938	MON	2,252	27,028	06/07/2017.	07/25/2047.
81746H AB 7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2			4	1.D FM	1,212,099	101.931	1,217,871	1,194,800	1,199,561	0	(1,332)	0	0	3.500	3.153	MON	3,485	41,788	09/20/2017.	10/25/2047.
81746Q AA 9	SEQUOIA MORTGAGE TRUST 2018-2 A1			4	1.D FM	2,696,794	102.598	2,747,538	2,677,965	2,678,103	0	(11,151)	0	0	3.500	3.258	MON	7,811	93,723	01/16/2018.	02/25/2048.
81746R AU 3	SEQUOIA MORTGAGE TRUST 2016-2 A19			4	1.D FM	1,218,103	102.185	1,219,752	1,193,670	1,197,487	0	(12,461)	0	0	3.500	3.059	MON	3,482	41,765	10/04/2016.	08/25/2046.
81746Y AA 2	SEQUOIA MORTGAGE TRUST 2019-2 A1			4	1.D FM	1,505,314	102.302	1,511,160	1,477,156	1,484,756	0	(12,950)	0	0	4.000	3.066	MON	4,924	58,968	05/17/2019.	05/25/2049.
81747C AA 9	SEQUOIA MORTGAGE TRUST 2019-CH2 A1			4	1.D FM	1,468,413	102.850	1,467,710	1,427,040	1,439,049	0	(22,081)	0	0	4.500	2.969	MON	5,351	64,220	07/16/2019.	08/25/2049.
81747D AA 7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1			4	1.D FM	2,046,926	102.823	2,071,061	2,014,200	2,020,621	0	(8,386)	0	0	4.000	3.517	MON	6,714	80,568	02/08/2018.	02/25/2048.
81747M AA 7	SEQUOIA MORTGAGE TRUST 2019-CH1 A1			4	1.D FM	434,208	102.581	437,120	426,122	427,173	0	(2,414)	0	0	4.500	3.563	MON	1,598	19,176	02/21/2019.	03/25/2049.
81748B AB 8	SEQUOIA MORTGAGE TRUST 2019-3 A2			4	1.D FM	2,141,944	102.453	2,156,412	2,104,782	2,116,320	0	(22,201)	0	0	3.500	2.554	MON	6,139	73,667	08/07/2019.	09/25/2049.
81748J AA 3	SEQUOIA MORTGAGE TRUST 2019-4 A1			4	1.D FM	460,608	102.034	460,338	451,162	454,160	0	(5,928)	0	0	3.500	2.238	MON	1,316	15,791	10/08/2019.	11/25/2049.
81748K AA 0	SEQUOIA MORTGAGE TRUST 2020-2 A1			4	1.D FM	372,790	103.538	376,680	363,808	368,540	0	(4,250)	0	0	3.500	2.062	MON	1,061	10,611	02/13/2020.	03/25/2050.
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1			4	1.D FM	750,241	103.315	775,476	750,593	748,811	0	592	0	0	6.500	6.544	MON	4,066	48,801	11/21/2002.	03/25/2032.
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5			4	1.D FM	813,176	100.656	1,204,046	1,196,199	813,176	0	0	0	0	6.120	10.300	MON	6,101	67,947	08/27/2003.	08/25/2033.
89172P AC 3	TOWD POINT MORTGAGE TRUST 2016-2 M1			4	1.D FM	2,821,289	106.257	3,187,710	3,000,000	2,907,068	0	35,516	0	0	3.000	3.944	MON	7,500	90,000	02/15/2017.	08/25/2055.
89172Y AD 2	TOWD POINT MORTGAGE TRUST 2016-3 M2			4	1.D FM	3,463,223	109.319	3,826,165	3,500,000	3,474,544	0	3,016	0	0	4.000	4.144	MON	11,667	140,000	02/09/2017.	04/25/2056.
89173F AC 4	TOWD POINT MORTGAGE TRUST 2017-1 M1			4	1.D FM	5,079,688	109.606	5,480,300	5,000,000	5,041,648	0	(17,357)	0	0	3.750	3.488	MON	15,625	187,500	10/06/2017.	10/25/2056.
92536B AB 1	VERUS SECURITIZATION TRUST 2017-1A A2			4	1.D FM	377,172	100.562	379,298	377,179	376,466	0	(4)	0	0	3.158	3.125	MON	993	11,911	02/16/2017.	01/25/2047.
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1			4	1.D FM	149,559	97.870	286,276	292,507	185,780	0	36,411	110,849	0	2.749	40.770	MON	670	10,684	08/25/2009.	10/25/2033.
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1			4	1.D FM	638,553	99.316	937,697	944,156	730,255	0	(22,861)	0	0	3.344	7.941	MON	2,631	35,531	08/27/2009.	02/25/2034.
949831 AA 9	WELLS FARGO MRTG BACKED SEC 2019-3 A1			4	1.D FM	991,169	103.201	1,008,711	977,423	981,978	0	(7,664)	0	0	3.500	2.713	MON	2,851	34,210	09/10/2019.	07/25/2049.
94989U AS 0	WELLS FARGO MORTGAGE BACKED 2018-1 A17			4	1.D FM	2,721,523	102.154	2,913,529	2,852,095	2,803,227	0	60,287	0	0	3.500	5.045	MON	8,319	99,823	10/16/2018.	07/25/2047.
95002F AE 4	WELLS FARGO MORTGAGE BACKED 2019-4 A5			4	1.D FM	9,229,995	104.679	9,421,110	9,000,000	9,132,526	0	(96,115)	0	0	3.500	2.479	MON	26,250	315,000	11/19/2019.	09/25/2049.
95002J AA 4	WELLS FARGO MRTG BACKED SEC 2019-2 A1			4	1.D FM	779,303	102.015	781,093	765,664	767,669	0	(11,248)	0	0	4.000	2.988	MON	2,552	30,627	05/13/2019.	04/25/2049.
95002T AA 2	WELLS FARGO MORTGAGE BACKED SE 2020-3 A1			4	1.D FM	2,225,931	103.279	2,225,882	2,155,213	2,221,123	0	(4,807)	0	0	3.000	2.233	MON	5,388	26,940	07/15/2020.	06/25/2050.
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1			4	1.D FM	380,530	103.575	381,267	368,107	369,293	0	(5,749)	0	0	3.858	3.341	MON	1,184	14,152	06/19/2014.	06/27/2044.
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4			4	1.D FM	930,338	103.093	938,439	910,283	911,298	0	(9,990)	0	0	3.500	3.116	MON	2,655	31,860	02/05/2015.	01/20/2045.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						152,424,647	XXX	160,010,312	153,508,686	152,158,018	0	(549,109)	187,336	0	XXX	XXX	XXX	483,967	5,438,360	XXX	XXX

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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
05490T AC 6	BBCCRE TRUST 2015-GTP B			4	1.D FM	5,429,297	104.388	5,219,400	5,000,000	5,230,547	0	(113,576)	0	0	4.216	3.092	MON	14,639	210,800	09/28/2016.	08/10/2033.
05523E AA 4	BANC OF AMERICA MERRILL LYNCH 2016-FR14			4	1.D FM	6,545,000	99.960	6,997,165	7,000,000	6,882,222	0	52,942	0	0	2.232	3.585	MON	13,020	194,673	06/21/2016.	02/27/2048.
12591R AY 6	COMM MORTGAGE TRUST 2014-CCRE A-SB			4	1.D FM	2,044,606	104.481	2,074,092	1,985,138	1,995,376	0	(5,696)	0	0	3.595	3.192	MON	5,947	71,366	02/10/2014.	02/10/2047.
12649A AC 3	CREDIT SUISSE MORTGAGE TRUST 2014-USA A2			4	1.D FM	5,335,938	101.786	5,089,300	5,000,000	5,159,621	0	(32,439)	0	0	3.953	3.207	MON	16,471	197,650	02/17/2015.	09/15/2037.
23305J AG 7	DBUBS MORTGAGE TRUST 2017-BRBK C			4	1.D FM	2,961,102	106.861	3,123,547	2,923,000	2,943,646	0	(8,637)	0	0	3.530	3.328	MON	8,598	104,902	10/12/2017.	10/10/2034.
23306N AG 7	DBWF 2015-LCM MORTGAGE TRUST 2015-LCM			4	2.B FM	4,826,357	90.965	4,548,250	5,000,000	4,902,640	0	15,040	0	0	3.421	3.829	MON	9,978	173,907	06/17/2015.	06/10/2034.
30291J AJ 2	FREMF MORTGAGE TRUST 2013-K29 B			4	1.D FM	2,917,969	105.668	3,170,040	3,000,000	2,967,456	0	10,437	0	0	3.476	4.464	MON	8,689	106,090	11/09/2015.	05/25/2046.
30291J AJ 2	FREMF MORTGAGE TRUST 2013-K29 B	CF		4	1.D FM	2,624,016	105.668	3,170,040	3,000,000	2,889,342	0	41,794	0	0	3.476	4.464	MON	8,689	106,090	07/17/2013.	05/25/2046.
36198E AD 7	GS MORTGAGE SECURITIES TRUST 2013-GC13 A			4	1.D FM	2,524,917	105.368	2,634,200	2,500,000	2,505,146	0	(2,683)	0	0	3.871	3.765	MON	5,645	96,775	07/17/2013.	07/10/2046.
36198F AD 4	GS MORTGAGE SECURITIES TRUST 2013-GC14 A			4	1.D FM	5,049,797	104.409	5,220,450	5,000,000	5,010,475	0	(5,329)	0	0	3.955	3.851	MON	16,479	197,750	08/14/2013.	08/10/2046.
36254X AA 2	GS MORTGAGE SECURITIES TRUST 2017-FARM A			4	1.D FM	1,031,778	110.516	1,105,160	1,000,000	1,023,052	0	(3,897)	0	0	3.541	3.181	MON	2,951	35,996	12/18/2017.	01/10/2043.
44217N AC 0	HOUSTON GALLERIA MALL TRUST 2015-A A1			4	1.D FM	6,051,563	102.899	6,173,940	6,000,000	6,022,678	0	(5,479)	0	0	3.087	3.000	MON	15,433	185,196	03/26/2015.	03/05/2037.
46640L AD 4	JPMBB COMM MORTG SEC TRUST 2013-C14 A4	CF		4	1.D FM	5,149,980	107.942	5,397,100	5,000,000	5,038,201	0	(17,041)	0	0	4.133	3.780	MON	17,220	206,635	08/02/2013.	08/15/2046.
46640N AD 0	JPMBB COMMERCIAL MRTG SEC 2013-C15 A4	CF		4	1.D FM	706,592	108.501	753,948	694,876	697,817	0	(1,415)	0	0	4.096	3.897	MON	2,372	30,721	12/31/2013.	11/15/2045.
46643A BD 4	JPMBB COMMERCIAL MORTGAGE SEC. 2014-C23	CF		4	1.D FM	5,049,985	107.878	5,393,900	5,000,000	5,009,307	0	(12,771)	0	0	3.670	3.539	MON	15,290	183,480	09/17/2014.	09/15/2047.
61690G AE 1	MORGAN STANLEY BAML TRUST 2014-C14 A4			4	1.D FM	1,387,713	106.785	1,467,270	1,374,041	1,375,207	0	(3,765)	0	0	3.787	3.656	MON	4,336	52,035	01/31/2014.	01/15/2047.
61691B AG 6	MORGAN STANLEY CAPITAL BARCLAY 2016-MART			4	1.D FM	5,599,978	99.220	5,556,320	5,600,000	5,596,051	0	(2,298)	0	0	2.480	2.475	MON	11,572	138,869	09/15/2016.	09/13/2031.
61762M BV 2	MORGAN STANLEY BAML TRUST 2013-C10 A3	CF		4	1.D FM	2,815,194	106.389	2,886,041	2,712,725	2,737,436	0	(12,842)	0	0	3.967	3.486	MON	8,967	117,663	02/06/2014.	07/15/2046.
61762T AE 6	MORGAN STANLEY BAML TRUST 2013-C11 A4			4	1.D FM	4,633,376	107.460	4,835,700	4,500,000	4,533,120	0	(15,269)	0	0	4.152	3.801	MON	8,304	190,139	08/01/2013.	08/15/2046.
68245H AC 8	ONE MARKET PLAZA TRUST 2017-1MKT B			4	1.D FM	1,029,996	103.751	1,037,510	1,000,000	1,013,684	0	(4,397)	0	0	3.845	3.372	MON	3,204	38,453	02/15/2017.	02/10/2032.
68245H AE 4	ONE MARKET PLAZA TRUST 2017-1MKT C			4	1.D FM	3,089,997	103.092	3,092,760	3,000,000	3,041,110	0	(13,201)	0	0	4.016	3.542	MON	10,041	120,489	02/15/2017.	02/10/2032.
78413M AE 8	SFAVE COMMERCIAL MTGE SEC TR 2015-5AVE A			4	1.D FM	4,159,556	96.050	3,842,000	4,000,000	4,123,910	0	(6,633)	0	0	4.144	3.884	MON	13,813	165,760	02/03/2015.	01/05/2035.
903442 AC 5	US 2018-USDC 2018 USDC B			4	1.D FM	4,119,866	104.286	4,171,440	4,000,000	4,092,176	0	(11,258)	0	0	4.277	3.926	MON	14,257	171,080	05/31/2018.	08/10/2050.
91830C AG 3	VNO MORTGAGE TRUST 2012-6AVE B			4	1.D FM	5,087,500	103.510	5,175,500	5,000,000	5,022,576	0	(14,520)	0	0	3.298	3.004	MON	7,328	164,885	04/06/2016.	11/15/2022.
92938C AD 9	WFRBS COMM MORTG TRUST 2013-C15 A4	CF		4	1.D FM	4,119,692	108.116	4,324,640	4,000,000	4,030,487	0	(13,612)	0	0	4.153	3.801	MON	13,843	166,120	08/06/2013.	08/15/2046.
94988Q AG 6	WELLS FARGO COMM MTG TRUST 2013-LC12 A4			4	1.D FM	2,574,810	107.561	2,689,025	2,500,000	2,518,378	0	(8,575)	0	0	4.218	3.864	MON	4,687	105,450	07/17/2013.	07/15/2046.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						96,866,575	XXX	99,148,738	95,789,780	96,361,661	0	(195,120)	0	0	XXX	XXX	XXX	261,773	3,532,974	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00090T AA 5	ABPCI DIRECT LENDING FUND ABS 2020-1A A				1.F FE	4,500,000	100.000	4,500,000	4,500,000	4,500,000	0	0	0	0	3.199	3.208	JAJO	800	0	12/16/2020.	12/20/2030.
00180A AC 3	AMSR TRUST 2020-SFR1 C			4	1.D FE	1,499,931	102.947	1,544,205	1,500,000	1,499,669	0	(262)	0	0	2.419	2.407	MON	3,024	26,206	03/04/2020.	04/17/2025.
00213R AB 9	ARL FIRST LLC 2012-1A A2			4	1.F FE	1,498,821	103.658	1,554,870	1,500,000	1,499,267	0	59	0	0	3.810	3.850	MON	2,540	57,150	12/06/2012.	12/15/2042.
00214M AB 9	ARL SECOND LLC 2014-1A A2			4	1.F FE	1,998,867	100.488	2,009,760	2,000,000	1,999,552	0	118	0	0	3.970	4.010	MON	3,529	79,400	06/18/2014.	06/15/2044.
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1			4	1.D FM	611,393	106.164	859,707	809,792	714,487	0	4,834	0	0	4.980	7.539	MON	3,361	40,328	10/20/2008.	10/25/2033.
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A			4	1.A FE	2,689,544	107.609	2,894,309	2,689,653	2,686,651	0	(1,720)	0	0	3.467	3.470	MON	7,771	93,251	02/26/2015.	04/17/2045.
03065G AF 7	AMERICREDIT AUTOMOBILE REC 2017-2 C			4	1.A FE	3,273,301	101.015	3,307,230	3,273,999	3,273,797	0	100	0	0	2.970	2.993	MON	3,511	97,238	05/09/2017.	03/20/2023.
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A			4	1.D FM	1,847,946	100.979	1,986,817	1,967,555	1,876,539	0	28,593	0	0	4.979	6.959	MON	8,164	98,325	11/03/2003.	01/25/2034.
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5			4	1.D FM	240,028	100.990	261,705	259,139	257,048	0	1,177	0	0	7.300	8.104	MON	1,576	19,022	12/20/1999.	02/25/2028.
03236T AB 2	AXIS EQUIPMENT FINANCE REC 2018-1A B			4	1.C FE	8,031,231	101.520	8,154,082	8,031,995	8,031,829	0	632	0	0	3.590	3.620	MON	8,811	288,349	02/16/2018.	04/22/2024.
03237P AB 9	AXIS EQUIPMENT FINANCE RECEIVA 2020-1A B			4	1.C FE	2,471,636	102.062	2,522,958	2,471,985	2,471,678	0	41	0	0	2.500	2.517	MON	1,888	30,900	06/09/2020.	03/20/2026.

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
03237P AC 7	AXIS EQUIPMENT FINANCE RECEIVA 2020-1A C			4	1.F FE	1,964,952	102.863	2,021,678	1,965,408	1,965,015	0	64	0	0	3.060	3.086	MON	1,838	30,071	06/09/2020.	04/20/2026.
03789X AD 0	APPLEBEES/IHOP FUNDING LLC 2019-1A A2I			4	2.B FE	4,987,500	99.181	4,946,652	4,987,500	4,987,500	0	0	0	0	4.194	4.214	MJSD	15,107	209,176	05/28/2019.	06/07/2049.
038370 AA 0	AQUA FINANCE TRUST 2019A A			4	1.F FE	1,248,538	102.582	1,280,974	1,248,732	1,248,598	0	40	0	0	3.140	3.167	MON	1,743	39,210	09/16/2019.	07/16/2040.
038370 AB 8	AQUA FINANCE TRUST 2019-A B			4	1.G FE	4,999,564	104.276	5,213,800	5,000,000	4,999,641	0	39	0	0	3.470	3.496	MON	7,711	173,500	09/16/2019.	07/16/2040.
03837P AA 5	AQUA FINANCE TRUST 2017-A A			4	1.C FE	3,099,082	103.021	3,193,099	3,099,464	3,099,236	0	47	0	0	3.720	3.751	MON	5,124	115,300	11/17/2017.	11/15/2035.
038779 AB 0	ARBYS FUNDING LLC 2020-1A A2			4	2.C FE	997,500	102.875	1,026,178	997,500	997,500	0	0	0	0	3.237	3.250	JAJO	5,471	8,072	07/23/2020.	07/30/2050.
04365J AE 9	ASCENTIUM EQUIPMENT RECEIVABLE 2017-1A C			4	1.E FE	2,299,406	101.104	2,325,392	2,300,000	2,299,766	0	97	0	0	3.110	3.135	MON	4,173	71,530	04/26/2017.	01/10/2023.
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4			4	1.D FM	240,182	101.094	243,401	240,767	240,045	0	(15)	0	0	4.625	4.638	MON	928	11,191	12/31/2013.	06/25/2035.
05369D AB 1	AVID AUTOMOBILE RECEIVABLES 2019-1 B			4	1.G FE	1,999,723	102.599	2,051,980	2,000,000	1,999,801	0	67	0	0	2.820	2.840	MON	2,507	56,400	10/16/2019.	07/15/2026.
05377R CV 4	AESOP FUNDING II LLC 2017-2A B			4	1.F FE	4,997,745	103.472	5,173,600	5,000,000	4,999,010	0	428	0	0	3.330	3.363	MON	5,088	166,500	12/05/2017.	03/20/2024.
05377R CY 8	AESOP FUNDING II LLC 2018-1A A			4	1.A FE	4,998,763	105.558	5,277,900	5,000,000	4,999,236	0	186	0	0	3.700	3.733	MON	5,653	185,000	04/24/2018.	09/20/2024.
05377R DC 5	AESOP FUNDING II LLC 2018-2A A			4	1.A FE	4,998,734	108.555	5,427,750	5,000,000	4,999,134	0	192	0	0	4.000	4.038	MON	6,111	200,000	10/17/2018.	03/20/2025.
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A			4	1.F FE	323,228	101.614	328,513	323,295	323,283	0	3	0	0	3.010	3.032	MON	730	9,731	09/18/2013.	12/04/2028.
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A			4	1.F FE	957,394	101.594	972,731	957,471	957,450	0	6	0	0	2.880	2.898	MON	2,221	27,575	01/22/2015.	05/02/2030.
05607B AA 9	BXG RECEIVABLES NOTE TRUST 2017-A A			4	1.F FE	642,359	102.903	661,023	642,374	642,355	0	(3)	0	0	2.950	2.968	MON	1,527	18,950	05/24/2017.	10/04/2032.
05607B AB 7	BXG RECEIVABLES NOTE TRUST 2017-A B			4	2.C FE	1,034,086	100.558	1,039,917	1,034,147	1,034,092	0	(3)	0	0	3.590	3.617	MON	2,991	37,126	05/24/2017.	10/04/2032.
05607U AB 5	BXG RECEIVABLES NOTE TRUST 2018-A B			4	1.F FE	1,539,193	105.154	1,618,787	1,539,444	1,539,246	0	16	0	0	3.950	3.986	MON	4,898	60,808	10/16/2018.	02/02/2034.
05607U AC 3	BXG RECEIVABLES NOTE TRUST 2018-A C			4	2.C FE	1,477,225	103.295	1,526,207	1,477,523	1,477,289	0	20	0	0	4.440	4.485	MON	5,285	65,602	10/16/2018.	02/02/2034.
05608T AB 7	BXG RECEIVABLES NOTE TRUST 2020-A B			4	1.G FE	4,715,140	100.695	4,748,634	4,715,858	4,715,155	0	15	0	0	2.490	2.507	MON	979	26,094	10/01/2020.	02/28/2036.
05608T AC 5	BXG RECEIVABLES NOTE TRUST 2020-A C			4	2.B FE	2,357,875	100.795	2,376,666	2,357,921	2,357,870	0	(4)	0	0	4.220	4.256	MON	829	22,112	10/01/2020.	02/28/2036.
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A			4	1.G FE	2,645,870	95.803	2,534,834	2,645,881	2,645,835	0	(8)	0	0	4.213	4.249	MON	4,954	111,471	11/04/2016.	12/16/2041.
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B			4	2.C FE	1,140,582	88.593	1,010,514	1,140,625	1,140,584	0	(1)	0	0	5.682	5.748	MON	2,880	64,810	11/04/2016.	12/16/2041.
09261W AL 8	BLACKROCK DLF IX 2020-1 E			4	3.B Z	375,174	100.000	375,174	375,174	375,174	0	0	0	0	4.718	4.644	JAJO	492	0	12/21/2020.	07/21/2030.
09261W AN 4	BLACKROCK DLF IX 2020-1 W			4	4.B FE	1,961,454	100.010	1,961,650	1,961,454	1,961,454	0	0	0	0	2.500	2.506	JAJO	11,442	0	12/21/2020.	07/21/2030.
09261W AQ 7	BLACKROCK DLF IX 2020-1	@			6. Z	569,595	101.290	576,943	569,595	569,595	0	0	0	0	0.000	0.000	N/A	0	0	09/17/2020.	07/21/2030.
09748R AA 6	BOJANGLES ISSUER, LLC 2020-1A A2			4	2.B FE	6,000,000	102.727	6,163,620	6,000,000	6,000,000	0	0	0	0	3.832	3.849	JAJO	54,287	0	09/29/2020.	10/20/2050.
124860 CB 1	C-BASS LLC 1999-3 A			4	5.B FM	71,766	81.550	59,625	73,114	59,625	(5,254)	(419)	0	0	14.300	14.903	MON	871	4,483	07/15/1999.	01/01/2029.
12489W GE 8	C-BASS 2002-CB6 M2F			4	1.D FM	514,983	99.735	795,910	798,025	514,983	0	0	182,858	0	5.820	17.293	MON	3,870	30,600	12/13/2002.	01/25/2033.
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C			4	1.F FE	678,571	100.000	678,571	678,571	678,571	0	0	0	0	4.750	4.795	MON	1,880	32,232	07/06/2012.	07/11/2022.
12508V AC 7	CCG RECEIVABLES TRUST 2018-1 B			4	1.A FE	1,999,814	100.941	2,018,820	2,000,000	1,999,916	0	49	0	0	3.090	3.112	MON	2,918	61,800	02/05/2018.	06/16/2025.
12509K AC 0	CCG RECEIVABLES TRUST 2018-2 B			4	1.C FE	2,999,750	102.660	3,079,800	3,000,000	2,999,844	0	45	0	0	3.480	3.507	MON	4,930	104,400	08/21/2018.	12/15/2025.
12510G AD 4	CCG RECEIVABLES TRUST 2019-1 C			4	2.A FE	999,957	103.906	1,039,060	1,000,000	999,956	0	(1)	0	0	3.570	3.597	MON	1,686	35,700	04/09/2019.	09/14/2026.
12510H AE 0	CAPITAL AUTOMOTIVE REIT 2020-1A A5			4	1.E FE	1,998,355	105.218	2,103,483	1,999,167	1,998,504	0	149	0	0	3.480	3.515	MON	3,092	62,227	01/15/2020.	02/15/2050.
12563L AL 1	CLI FUNDING LLC 2019-1A A			4	1.F FE	6,145,946	102.268	6,285,390	6,145,999	6,145,900	0	(10)	0	0	3.710	3.738	MON	8,234	228,017	05/07/2019.	05/18/2044.
12563L AN 7	CLI FUNDING LLC 2020-1A A			4	1.F FE	4,340,499	101.364	4,401,732	4,342,500	4,340,557	0	58	0	0	2.080	2.097	MON	3,513	22,832	08/27/2020.	09/18/2045.
12563L AS 6	CLI FUNDING LLC 2020-3A A			4	1.F FE	3,403,048	101.152	3,442,961	3,403,750	3,403,064	0	16	0	0	2.070	2.084	MON	2,740	11,743	10/02/2020.	10/18/2045.
12563L AT 4	CLI FUNDING LLC 2020-3A B			4	2.B FE	2,041,396	101.060	2,063,898	2,042,250	2,041,414	0	18	0	0	3.300	3.333	MON	2,621	11,232	10/02/2020.	10/18/2045.
12701# AA 1	CRG ISSUER			4	1.G PL	3,404,060	102.398	3,485,691	3,404,060	3,404,060	0	0	0	0	4.700	4.727	JAJO	35,998	159,991	07/19/2017.	01/10/2024.
12701# AB 9	CRG 2018-1 A SENIOR NOTES			4	1.G PL	2,042,436	111.311	2,273,453	2,042,436	2,042,436	0	0	0	0	5.300	5.136	JAJO	22,853	108,249	06/25/2018.	01/15/2024.
14314P AG 1	CARMAX AUTO OWNER TRUST 2017-2 D			4	1.F FE	4,998,323	101.203	5,060,150	5,000,000	4,999,426	0	334	0	0	3.390	3.421	MON	7,533	169,500	04/12/2017.	10/16/2023.

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
14315E AF 7	CARMAX AUTO OWNER TRUST 2018-4 C			4	1.F FE	2,249,515	105.685	2,377,913	2,250,000	2,249,643	0	36	0	0	3.850	3.884	MON	3,850	86,625	10/17/2018.	07/15/2024.
14855M AA 6	Castlelake Aircraft Securitiza 2019-1A A			4	2.B FE	2,869,571	95.600	2,743,315	2,869,576	2,869,544	0	(10)	0	0	3.967	3.999	MON	5,059	113,836	04/11/2019.	04/15/2039.
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2			4	2.B FE	2,895,000	97.743	2,829,660	2,895,000	2,895,000	0	0	0	0	5.216	5.249	JAJO	27,684	151,003	05/04/2017.	04/25/2047.
194204 AB 9	COLLEGE AVE STUDENT LOANS 2017-A A2			4	1.F FE	1,091,151	106.960	1,167,589	1,091,613	1,091,335	0	57	0	0	3.750	3.789	MON	682	40,936	07/11/2017.	11/26/2046.
19421U AB 0	COLLEGE AVE STUDENT LOANS 2019-A A2			4	1.C FE	2,375,868	104.844	2,491,868	2,376,738	2,375,990	0	76	0	0	3.280	3.308	MON	1,299	77,957	06/26/2019.	12/28/2048.
19423D AB 6	COLLEGE AVE STUDENT LOANS 2018-A A2			4	1.F FE	2,353,863	106.218	2,501,346	2,354,917	2,354,088	0	84	0	0	4.130	4.173	MON	1,621	97,258	06/12/2018.	12/26/2047.
20267T AA 0	COMMONBOND STUDENT LOAN TRUST 2016-A A1			4	1.A FE	1,009,414	102.915	1,038,886	1,009,460	1,009,425	0	6	0	0	3.320	3.343	MON	559	33,514	04/15/2016.	05/25/2040.
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1			4	1.A FE	542,613	101.810	552,585	542,761	542,678	0	16	0	0	2.730	2.750	MON	247	14,817	10/13/2016.	10/25/2040.
20267V AC 1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B			4	1.B FE	1,508,747	104.056	1,570,025	1,508,827	1,508,770	0	10	0	0	3.470	3.495	MON	873	52,356	06/02/2017.	05/25/2041.
20268M AA 4	COMMONBOND STUDENT LOAN TRUST 2018-BGS A			4	1.A FE	1,535,182	104.281	1,611,985	1,545,809	1,537,592	0	1,252	0	0	3.560	3.810	MON	917	55,031	12/14/2018.	09/25/2045.
20269D AC 9	COMMONBOND STUDENT LOAN TRUST 2018-AGS B			4	1.B FE	2,556,304	102.418	2,619,237	2,557,399	2,556,760	0	152	0	0	3.580	3.614	MON	1,526	91,555	03/09/2018.	02/25/2044.
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9			4	1.D FM	116,226	63.047	177,547	281,611	116,226	0	0	0	0	2.062	25.263	MON	484	5,533	11/10/1995.	03/15/2027.
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7			4	1.D FM	65,522	56.797	91,427	160,972	65,522	0	0	0	0	6.619	38.365	MON	888	10,367	02/28/1996.	03/15/2027.
21873A AJ 6	COLONY AMERICAN FINANCE LTD 2020-4 C				1.G FE	1,999,962	101.144	2,022,880	2,000,000	1,999,953	0	(8)	0	0	2.250	2.249	MON	3,750	0	12/09/2020.	12/15/2052.
21873A AL 1	COLONY AMERICAN FINANCE LTD 2020-4 D				2.B FE	999,975	101.360	1,013,600	1,000,000	999,970	0	(4)	0	0	2.712	2.715	MON	2,260	0	12/09/2020.	12/15/2052.
22534U AC 6	CREDIT ACCEPTANCE AUTO LOAN TR 2017-3A B			4	1.A FE	548,716	100.166	549,774	548,863	548,829	0	37	0	0	3.210	3.239	MON	783	17,619	10/17/2017.	08/17/2026.
23343D AE 9	DT AUTO OWNER TRUST 2018-2 C			4	1.A FE	840,810	100.362	843,958	840,914	840,880	0	18	0	0	3.670	3.702	MON	1,372	30,861	06/05/2018.	03/15/2024.
24703N AB 5	DELL EQUIPMENT FINANCE TRUST 2020-1 A2			4	1.A FE	1,999,764	101.194	2,023,880	2,000,000	1,999,863	0	99	0	0	2.260	2.278	MON	1,130	29,254	04/21/2020.	06/22/2022.
252722 AB 9	DIAMOND RESORTS OWNER TRUST 2019-1A B			4	1.F FE	303,816	102.634	311,872	303,868	303,823	0	6	0	0	3.530	3.560	MON	328	10,726	08/13/2019.	02/20/2032.
252722 AC 7	DIAMOND RESORTS OWNER TRUST 2019-1A C			4	2.B FE	911,391	99.646	908,376	911,604	911,424	0	25	0	0	4.020	4.060	MON	1,120	36,646	08/13/2019.	02/20/2032.
252724 AB 5	DIAMOND RESORTS OWNER TRUST 2018-1 B			4	1.F FE	1,847,099	104.142	1,923,729	1,847,217	1,847,106	0	1	0	0	4.190	4.227	MON	2,365	77,398	08/14/2018.	01/21/2031.
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A			4	1.F FE	487,206	101.888	496,530	487,329	487,258	0	6	0	0	3.270	3.296	MON	487	15,936	10/06/2017.	10/22/2029.
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B			4	2.B FE	365,438	100.872	368,684	365,497	365,458	0	3	0	0	4.110	4.148	MON	459	15,022	10/06/2017.	10/22/2029.
25755T AK 6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II			4	2.A FE	4,887,500	109.063	5,330,454	4,887,500	4,887,500	0	0	0	0	4.328	4.350	JAJO	38,781	211,531	04/18/2018.	07/25/2048.
25755T AL 4	DOMINOS PIZZA MASTER ISSUER 2019-1A			4	2.A FE	4,950,000	106.568	5,275,116	4,950,000	4,950,000	0	0	0	0	3.668	3.684	JAJO	33,287	169,462	11/06/2019.	10/25/2049.
26208C AN 8	DRIVE AUTO RECEIVABLES TRUST 2017-AA D			4	1.D FE	1,635,946	101.396	1,658,820	1,635,982	1,635,901	0	36	0	0	4.160	4.196	MON	3,025	68,057	01/24/2017.	05/15/2024.
26208E AG 9	DRIVE AUTO RECEIVABLES TRUST 2017-1 D			4	1.B FE	1,604,024	101.208	1,623,452	1,604,075	1,604,006	0	17	0	0	3.840	3.871	MON	2,738	61,596	06/21/2017.	03/15/2023.
26208L AE 8	DRIVEN BRANDS FUNDING, LLC 2019-2A A2			4	2.C FE	3,465,000	105.398	3,652,041	3,465,000	3,465,000	0	0	0	0	3.981	4.000	JAJO	27,205	137,942	09/10/2019.	10/20/2049.
26208M AF 3	DRIVE AUTO RECEIVABLES TRUST 2018-5 C			4	1.E FE	3,999,108	102.338	4,093,520	4,000,000	3,999,610	0	107	0	0	3.990	4.030	MON	7,093	159,600	11/15/2018.	01/15/2025.
26208V AF 3	DRIVE AUTO RECEIVABLES TRUST 2020-2 C			4	1.F FE	1,999,938	103.317	2,066,340	2,000,000	1,999,941	0	3	0	0	2.280	2.291	MON	2,027	22,547	06/10/2020.	08/17/2026.
26209B AF 6	DRIVE AUTO RECEIVABLES TRUST 2018-4 C			4	1.C FE	1,580,257	100.777	1,592,815	1,580,535	1,580,438	0	40	0	0	3.660	3.694	MON	2,571	57,848	09/11/2018.	11/15/2024.
26209X AA 9	DRIVEN BRANDS FUNDING, LLC 2020-1A A2			4	2.C FE	997,500	104.526	1,042,647	997,500	997,500	0	0	0	0	3.786	3.803	JAJO	7,448	10,910	06/26/2020.	07/20/2050.
26209X AC 5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2			4	2.C FE	3,000,000	102.768	3,083,040	3,000,000	3,000,000	0	0	0	0	3.237	3.250	JAJO	4,586	0	10/29/2020.	01/20/2051.
26224H AE 7	DRUG ROYALTY III LP 1 2017-1A A2			4	2.B FE	820,645	100.209	822,497	820,782	820,761	0	28	0	0	3.600	3.623	JAJO	6,238	29,548	05/31/2017.	04/15/2027.
26746* AA 2	DYAL CAPITAL PRTNRS III ISSR B SENIOR SE			1	1.G PL	1,459,727	102.133	1,490,868	1,459,727	1,459,727	0	0	0	0	4.400	4.398	JD	2,855	30,865	06/23/2020.	06/15/2030.
26746@ AA 0	DYAL CAPITAL PRTNRS III ISSR A SENIOR SE			1	1.G PL	2,540,273	102.133	2,594,466	2,540,273	2,540,273	0	0	0	0	4.400	4.398	JD	4,968	53,713	06/23/2020.	06/15/2030.
26857E AA 6	ELFI GRADUATE LOAN PROGRAM 2019-A A			4	1.A FE	1,142,852	102.940	1,176,694	1,143,087	1,142,889	0	32	0	0	2.540	2.558	MON	484	29,034	10/16/2019.	03/25/2044.
27034M AB 0	Earnest Student Loan Program L 2016-D A2			4	1.A FE	512,141	100.911	516,970	512,303	512,235	0	24	0	0	2.720	2.743	MON	232	13,935	10/25/2016.	01/25/2041.
284157 AA 2	ELARA HGV TIMESHARE ISSUER 2014-A A			4	1.F FE	183,209	100.177	183,537	183,213	183,213	0	0	0	0	2.530	2.544	MON	77	4,635	10/22/2014.	02/25/2027.
284157 AB 0	ELARA HGV TIMESHARE ISSUER 2014-A B			4	2.B FE	183,187	99.895	183,021	183,213	183,210	0	2	0	0	3.020	3.041	MON	92	5,533	10/22/2014.	02/25/2027.

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
28416D	AB	6	ELARA HGV TIMESHARE ISSUER 2017-A B			4	1.F FE	1,463,678	100.897	1,477,249	1,464,116	1,463,895	0	80	0	0	2.960	2.988	MON	722	43,338	10/17/2017.	03/25/2030.
28924A	AB	7	ELM TRUST 2020-4A A2			4	1.F FE	5,199,986	100.513	5,226,676	5,200,000	5,199,977	0	(9)	0	0	2.286	2.296	MON	3,632	18,821	10/16/2020.	10/20/2029.
289338	AB	1	ELM TRUST 2020-3A A2			4	1.F FE	3,799,910	101.163	3,844,194	3,800,000	3,799,903	0	(7)	0	0	2.954	2.972	MON	3,430	33,676	08/26/2020.	08/20/2029.
294751	EV	0	EQUITY ONE ABS INC 2004-3 AF5			4	1.D FM	3,382,166	100.474	3,544,848	3,528,125	3,485,144	0	(1,192)	0	0	4.326	4.886	MON	12,717	154,769	07/14/2004.	07/25/2034.
29978C	AA	8	EverBank Mortgage Loan Trust 2018-1 A1			4	1.D FM	1,833,678	102.131	1,894,062	1,854,542	1,845,407	0	8,215	0	0	3.500	3.778	MON	5,409	64,909	02/08/2018.	02/25/2048.
30166P	AE	1	EXETER AUTOMOBILE RECEIVABLES 2018-3A C			4	1.A FE	6,718,481	100.921	6,781,877	6,719,986	6,719,475	0	285	0	0	3.710	3.746	MON	11,081	249,312	07/17/2018.	06/15/2023.
34417M	AA	5	FOCUS BRANDS FUNDING LLC 2017-1A A2I			4	2.B FE	2,895,000	100.369	2,905,683	2,895,000	2,895,000	0	0	0	0	3.857	3.874	JAJO	18,920	111,660	03/21/2017.	04/30/2047.
35040U	AA	9	Foundation Finance Trust 2017-1A A			4	1.C FE	1,603,752	101.918	1,634,749	1,603,985	1,603,882	0	50	0	0	3.300	3.328	MON	2,353	52,931	12/06/2017.	07/15/2033.
35105D	AD	3	FOURSIGHT CAPITAL AUTOMOBILE 2018-1 B			4	1.B FE	3,332,915	100.779	3,359,809	3,333,839	3,333,616	0	175	0	0	3.530	3.564	MON	5,230	117,685	03/13/2018.	04/17/2023.
35105D	AE	1	FOURSIGHT CAPITAL AUTOMOBILE 2018-1 C			4	1.C FE	1,649,533	102.215	1,686,548	1,650,000	1,649,834	0	96	0	0	3.680	3.716	MON	2,699	60,720	03/13/2018.	08/15/2023.
35105M	AF	8	FOURSIGHT CAPTIAL AUTOMOBILE R 2018-2 D			4	1.B FE	2,999,917	104.917	3,147,510	3,000,000	2,999,935	0	33	0	0	4.330	4.369	MON	5,773	129,900	10/29/2018.	07/15/2024.
35105R	AE	0	Foursight Capital Automobile R 2019-1 C			4	1.B FE	1,999,518	103.429	2,068,580	2,000,000	1,999,714	0	138	0	0	3.070	3.097	MON	2,729	61,400	06/19/2019.	04/15/2025.
36157R	D7	7	GE CAPITAL MTG 1999-HE1 A6			4	1.D FM	570,120	104.661	592,252	565,876	565,853	0	(308)	0	0	6.700	6.662	MON	3,159	38,499	05/21/2010.	04/25/2029.
36157R	D9	3	GE CAPITAL MTG 1999-HE M			4	6. FM	123,974	90.259	118,285	131,051	118,285	6,133	(23)	0	0	6.705	7.390	MON	732	4,949	01/28/2002.	04/25/2029.
36249E	AC	8	GLS AUTO RECEIVABLES TRUST 2018-2A B			4	1.A FE	1,662,249	100.942	1,678,220	1,662,558	1,662,447	0	40	0	0	3.710	3.744	MON	2,741	61,681	06/12/2018.	03/15/2023.
36253U	AD	3	GLS AUTO RECEIVABLES TRUST 2017-1A C			4	1.A FE	2,365,565	100.413	2,375,692	2,365,920	2,365,784	0	24	0	0	3.500	3.529	MON	3,680	82,807	06/19/2017.	07/15/2022.
36255X	AB	9	GLS AUTO RECEIVABLES TRUST 2018-3A B			4	1.B FE	3,238,079	101.637	3,291,407	3,238,394	3,238,237	0	83	0	0	3.780	3.812	MON	5,441	122,411	10/02/2018.	08/15/2023.
36257N	AB	9	GLS AUTO RECEIVABLES TRUST 2019-2A B			4	1.E FE	3,499,318	102.557	3,589,495	3,500,000	3,499,664	0	204	0	0	3.320	3.349	MON	5,164	116,200	04/30/2019.	03/15/2024.
37959P	AA	5	GLOBAL SC FINANCE SRL 2020-1A A			4	1.F FE	6,816,935	101.246	6,902,201	6,817,258	6,816,638	0	(297)	0	0	2.170	2.159	MON	12,328	39,860	09/02/2020.	10/17/2040.
37959P	AC	1	GLOBAL SC FINANCE SRL 2020-2A A			4	1.F FE	2,946,113	101.348	2,986,958	2,947,230	2,946,134	0	21	0	0	2.260	2.279	MON	2,590	10,731	09/23/2020.	11/19/2040.
37959P	AD	9	GLOBAL SC FINANCE SRL 2020-2A B			4	2.A FE	982,141	101.335	995,524	982,409	982,144	0	3	0	0	3.320	3.348	MON	1,268	5,255	09/23/2020.	11/19/2040.
38061L	AA	7	GOLD KEY RESORTS 2014-A A			4	1.F FE	801,554	101.040	810,060	801,722	801,693	0	10	0	0	3.220	3.245	MON	1,147	25,816	12/01/2014.	03/17/2031.
38081E	AA	9	GOLDEN BEAR 2016-1A A			4	1.A FE	2,062,891	104.841	2,162,755	2,062,891	2,062,891	0	0	0	0	3.750	3.750	MS	21,703	77,358	06/15/2016.	09/20/2047.
38217K	AA	2	Goodgreen Trust 2016-1A A			4	1.A FE	2,877,389	103.297	2,973,738	2,878,823	2,877,645	0	121	0	0	3.230	3.240	AO	19,630	95,959	10/28/2016.	10/15/2052.
40439H	AB	5	HIN TIMESHARE TRUST 2020-A B			4	1.F FE	3,473,384	101.892	3,540,011	3,474,278	3,473,416	0	32	0	0	2.230	2.248	MON	4,735	17,647	09/04/2020.	10/09/2039.
40439H	AC	3	HIN TIMESHARE TRUST 2020-A C			4	2.B FE	1,852,706	103.564	1,918,987	1,852,948	1,852,715	0	8	0	0	3.420	3.449	MON	3,873	14,434	09/04/2020.	10/09/2039.
411707	AH	5	CKE RESTAURANTS HOLDINGS INC 2020-1A A2			4	2.B FE	4,000,000	103.030	4,121,200	4,000,000	4,000,000	0	0	0	0	3.981	4.000	MJSD	4,423	0	11/13/2020.	12/20/2050.
42710V	AA	2	HERCULES CAPITAL FUNDING TRUST 2018-1A A			4	1.F FE	6,786,937	101.000	6,854,921	6,787,051	6,786,700	0	(99)	0	0	4.605	4.648	MON	9,550	312,544	10/25/2018.	11/22/2027.
42711A	AA	7	HERCULES CAPITAL FUNDING TRUST 2019-1A A			4	1.F FE	2,499,950	101.031	2,525,775	2,500,000	2,499,895	0	(19)	0	0	4.703	4.748	MON	3,593	117,575	01/14/2019.	02/20/2028.
42770L	AA	1	HERO FUNDING TRUST 2015-1A A			4	1.A FE	927,518	105.892	982,612	927,938	927,594	0	16	0	0	3.840	3.845	MS	9,997	37,181	04/22/2015.	09/20/2040.
42770Q	AA	0	HERO FUNDING TRUST 2014-2A A			4	1.A FE	1,094,987	105.549	1,156,535	1,095,733	1,095,166	0	39	0	0	3.990	3.999	MS	12,266	43,720	10/16/2014.	09/21/2040.
42806D	BG	3	HERTZ VEHICLE FINANCING LLC 2017-2A A			4	1.F FE	569,900	100.206	571,322	570,147	570,055	0	49	0	0	3.290	3.322	MON	313	18,758	09/14/2017.	10/25/2023.
42806D	BH	1	HERTZ VEHICLE FINANCING LLC 2017-2A B			4	3.C FE	1,749,598	100.576	1,760,080	1,750,000	1,749,848	0	82	0	0	4.200	4.242	MON	1,225	73,500	09/14/2017.	10/25/2023.
42806D	BR	9	HERTZ VEHICLE FINANCING LLC 2018-1A B			4	3.C FE	4,998,196	100.274	5,013,700	5,000,000	4,998,642	0	163	0	0	3.600	3.631	MON	3,000	180,000	01/17/2018.	02/25/2024.
42806D	BS	7	HERTZ VEHICLE FINANCING LLC 2018-1A C			4	5.A FE	2,249,532	99.820	2,245,950	2,250,000	2,249,488	0	(12)	0	0	4.390	4.430	MON	1,646	98,775	01/17/2018.	02/25/2024.
42806D	CJ	6	HERTZ VEHICLE FINANCING LLC 2019-2A B			4	3.C FE	6,999,117	100.537	7,037,590	7,000,000	6,998,952	0	(93)	0	0	3.670	3.697	MON	4,282	256,900	05/22/2019.	05/25/2025.
43284B	AB	8	HILTON GRAND VACATIONS TRUST 2018-AA B			4	1.F FE	1,450,402	105.025	1,523,643	1,450,743	1,450,505	0	55	0	0	3.700	3.735	MON	895	53,677	09/11/2018.	02/25/2032.
43284B	AC	6	HILTON GRAND VACATIONS TRUST 2018-AA C			4	2.B FE	1,450,599	104.410	1,514,721	1,450,743	1,450,631	0	25	0	0	4.000	4.035	MON	967	58,030	09/11/2018.	02/25/2032.
44040H	AA	0	HORIZON AIRCRAFT FINANCE I LTD 2019-1 A			4	1.G FE	4,690,726	96.848	4,542,894	4,690,747	4,690,707	0	(13)	0	0	3.721	3.749	MON	7,757	174,543	06/21/2019.	07/15/2039.

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
44040J AA 6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A			4	1.G FE	3,862,997	97.004	3,747,350	3,863,088	3,863,000	0	(4)	0	0	3.425	3.449	MON	5,880	132,311	10/18/2019.	11/15/2039.
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6			4	1.D FM	150,602	104.742	157,789	150,645	150,221	0	(23)	0	0	7.520	7.604	MON	944	10,865	06/16/1997.	08/20/2028.
45780K AD 8	InSite Issuer LLC 2016-1A A			4	1.F FE	10,000,000	103.424	10,342,400	10,000,000	10,000,000	0	0	0	0	2.883	2.900	MON	12,813	288,300	10/25/2016.	11/15/2046.
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A			4	1.A FE	468,915	105.030	492,601	469,009	468,955	0	4	0	0	3.820	3.853	MON	796	17,916	10/29/2010.	12/15/2048.
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A			4	1.A FE	2,029,622	109.690	2,227,703	2,030,908	2,029,816	0	36	0	0	3.260	3.287	MON	2,943	66,207	03/25/2015.	09/15/2072.
466365 AA 1	JACK IN THE BOX FUNDING, LLC 2019-1A A2I			4	2.B FE	7,195,625	102.984	7,410,342	7,195,625	7,195,625	0	0	0	0	3.982	4.000	FMAN	28,653	286,530	06/28/2019.	08/25/2049.
46648R AC 5	JP MORGAN MORTGAGE TRUST 2018-1 A3			4	1.D FM	662,168	102.196	674,496	660,002	659,188	0	(1,893)	0	0	3.500	3.349	MON	1,925	23,042	01/18/2018.	06/25/2048.
46651N AA 2	JOL AIR 2019-1 A			4	2.A FE	4,387,484	96.818	4,247,880	4,387,490	4,387,437	0	(20)	0	0	3.967	3.998	MON	7,736	174,052	05/17/2019.	04/15/2044.
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1			4	2.A FE	2,244,297	96.014	2,197,476	2,288,704	2,259,202	0	3,715	0	0	4.300	4.746	MON	4,374	98,414	12/08/2016.	01/15/2042.
52603J AA 8	LENDMARK FUNDING TRUST 2018-2A A			4	1.F FE	3,499,942	102.920	3,602,200	3,500,000	3,499,882	0	(25)	0	0	4.230	4.267	MON	4,524	148,050	10/25/2018.	04/20/2027.
52603V AA 1	LENDMARK FUNDING TRUST 2018-1A A			4	1.F FE	4,999,727	101.445	5,072,250	5,000,000	4,999,755	0	11	0	0	3.810	3.841	MON	5,821	190,500	05/08/2018.	12/21/2026.
52603V AB 9	LENDMARK FUNDING TRUST 2018-1A B			4	1.G FE	3,399,860	102.852	3,496,968	3,400,000	3,399,826	0	(13)	0	0	4.090	4.125	MON	4,249	139,060	05/08/2018.	12/21/2026.
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A				1.G PL	459,212	101.556	466,359	459,212	459,212	0	0	0	0	4.000	4.019	JAJO	3,163	18,649	04/24/2015.	10/30/2027.
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1			4	1.F FE	2,679,754	102.453	2,745,638	2,679,901	2,679,789	0	16	0	0	2.980	2.999	MON	3,549	79,861	08/30/2019.	01/15/2045.
55281T AB 6	MCA FUND HOLDING LLC 2017-1 B			4	2.B FE	317,485	99.954	317,339	317,485	317,485	0	0	0	0	2.871	2.856	FMAN	1,165	12,025	06/21/2017.	08/15/2028.
553891 AA 0	MVW OWNER TRUST 2014-1 A			4	1.F FE	358,264	100.223	359,164	358,365	358,355	0	4	0	0	2.250	2.265	MON	246	8,063	09/30/2014.	09/20/2031.
553894 AA 4	MVW OWNER TRUST 2016-1A A			4	1.F FE	551,792	100.883	556,724	551,852	551,819	0	4	0	0	2.250	2.262	MON	379	12,417	08/02/2016.	12/20/2033.
553896 AB 7	MVW OWNER TRUST 2017-1A B			4	1.F FE	602,102	102.067	614,571	602,125	602,102	0	0	0	0	2.750	2.766	MON	506	16,558	08/08/2017.	12/20/2034.
553896 AC 5	MVW OWNER TRUST 2017-1A C			4	2.B FE	1,203,934	101.311	1,220,037	1,204,249	1,204,067	0	29	0	0	2.990	3.013	MON	1,100	36,007	08/08/2017.	12/20/2034.
55400E AB 5	MVWOT 2020-1A B			4	1.F FE	1,413,575	102.735	1,452,437	1,413,770	1,413,582	0	7	0	0	2.730	2.748	MON	1,179	15,974	07/13/2020.	10/20/2037.
55400E AC 3	MVWOT 2020-1A C			4	2.B FE	1,361,896	105.858	1,441,801	1,362,014	1,361,895	0	(1)	0	0	4.210	4.248	MON	1,752	23,733	07/13/2020.	10/20/2037.
57109F AB 2	MARLETTE FUNDING TRUST 2018-3A B			4	1.A FE	1,394,214	100.319	1,398,948	1,394,499	1,394,436	0	87	0	0	3.860	3.898	MON	2,392	53,828	07/20/2018.	09/15/2028.
59549W AA 1	MID STATE TRUST SERIES 11 A1			4	2.A FE	2,678,388	107.334	2,952,364	2,750,633	2,740,182	0	6,199	0	0	4.864	5.384	MON	5,946	133,791	04/22/2010.	07/15/2038.
59560U AA 9	MID-STATE TRUST 2004-1 A			4	1.B FE	429,392	106.903	448,589	419,622	423,290	0	(705)	0	0	6.005	5.670	MON	2,100	25,198	04/19/2011.	08/15/2037.
59560W AC 1	MID-STATE TRUST 2010-1 M			4	1.D FM	585,533	103.349	605,562	585,939	585,356	0	(1)	0	0	5.250	5.279	MON	2,563	30,762	11/24/2010.	12/15/2045.
62848B AB 7	MVW OWNER TRUST 2018-1A B			4	1.F FE	1,290,505	103.641	1,337,699	1,290,705	1,290,566	0	21	0	0	3.600	3.629	MON	1,420	46,465	06/19/2018.	01/21/2036.
62946A AA 2	NP SPE II LLC 2016-1A A1			4	1.F FE	2,215,832	105.381	2,335,066	2,215,832	2,215,832	0	0	0	0	4.164	4.199	MON	2,819	92,267	04/25/2016.	04/20/2046.
629682 AA 3	NADG NNN OPERATING LP 2019-1 A			4	1.F FE	2,985,000	102.936	3,072,640	2,985,000	2,985,000	0	0	0	0	3.368	3.391	MON	838	105,841	11/21/2019.	12/28/2049.
63939N AB 9	NAVIENT STUDENT LOAN TRUST 2016-AA A2A			4	1.A FE	1,000,655	105.066	1,051,838	1,001,121	1,000,891	0	35	0	0	3.910	3.949	MON	1,740	39,144	01/28/2016.	12/15/2045.
63939X AD 3	NAVIENT STUDENT LOAN TRUST 2017-A B			4	1.F FE	7,299,470	102.552	7,486,296	7,300,000	7,299,627	0	45	0	0	3.910	3.943	MON	12,686	285,430	10/12/2017.	12/16/2058.
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6			4	1.D FM	3,187,563	104.017	3,414,209	3,282,357	3,256,109	0	11,734	0	0	5.008	5.269	MON	13,699	165,123	10/07/2003.	11/25/2033.
68267B AC 4	ONEMAIN FINANCIAL ISSUANCE TRU 20181-A C			4	1.F FE	4,999,310	103.460	5,173,000	5,000,000	4,999,550	0	91	0	0	3.770	3.802	MON	8,901	188,500	02/21/2018.	03/14/2029.
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A			4	1.F FE	603,992	101.063	610,513	604,091	604,054	0	9	0	0	2.880	2.900	MON	1,112	17,398	10/21/2015.	09/08/2027.
68504U AB 7	ORANGE LAKE TIMESHARE TRUST 2019-A B			4	1.F FE	1,204,109	103.686	1,248,660	1,204,271	1,204,125	0	11	0	0	3.360	3.386	MON	2,473	40,464	05/21/2019.	04/09/2038.
68504W AB 3	ORANGE LAKE TIMESHARE TRUST 2018-A B			4	1.F FE	1,829,195	102.513	1,875,191	1,829,223	1,829,180	0	(3)	0	0	3.350	3.373	MON	3,915	61,279	02/13/2018.	07/08/2030.
68504W AC 1	ORANGE LAKE TIMESHARE TRUST 2018-A C			4	2.C FE	1,567,666	101.429	1,590,290	1,567,885	1,567,725	0	23	0	0	3.740	3.772	MON	3,746	58,639	02/13/2018.	07/08/2030.
687846 AE 5	OSCAR US FUNDING TRUST 2017-1A A4			4	1.A FE	1,556,981	99.903	1,555,823	1,557,330	1,557,214	0	45	0	0	3.300	3.327	MON	2,998	51,392	03/15/2017.	05/10/2024.
68784A AE 6	OSCAR US FUNDING TRUST 2017-2A A4			4	1.A FE	2,022,429	100.642	2,035,938	2,022,953	2,022,771	0	96	0	0	2.760	2.782	MON	3,257	55,833	09/12/2017.	12/10/2024.
68784U AE 2	OSCAR US FUNDING TRUST 2016-2A A4			4	1.A FE	717,018	99.914	716,595	717,210	717,167	0	26	0	0	2.990	3.015	MON	953	21,445	09/14/2016.	12/15/2023.
69144A AA 7	OXFORD FINANCE FUNDING TRUST 2020-1A A2			4	1.F FE	4,000,000	102.500	4,100,000	4,000,000	4,000,000	0	0	0	0	3.101	3.120	MON	5,513	104,745	01/28/2020.	02/15/2028.

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
69145A AB 4	OXFORD FINANCE FUNDING TRUST 2019-1A A			4	1.F FE	2,000,000	103.545	2,070,900	2,000,000	2,000,000	0	0	0	0	4.459	4.499	MON	3,964	89,180	01/29/2019.	02/15/2027.
69363P AC 4	PUBLIC SERVICE NEW HAMPSHIRE 2018-1 A3			4	1.A FE	499,987	117.944	589,720	500,000	500,021	0	(3)	0	0	3.814	3.812	FA	7,946	19,070	05/01/2018.	02/01/2035.
72703P AA 1	PLANET FITNESS MASTER ISSUER 2018-1A A2I			4	2.C FE	5,865,000	100.216	5,877,668	5,865,000	5,865,000	0	0	0	0	4.262	4.279	MJSD	18,053	249,966	07/19/2018.	09/05/2048.
72703P AC 7	PLANET FITNESS MASTER ISSUER 2019-1A A2			4	2.C FE	3,465,000	94.682	3,280,731	3,465,000	3,465,000	0	0	0	0	3.858	3.876	MJSD	9,655	134,422	11/20/2019.	12/05/2049.
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A			4	1.D FM	44,930	101.569	48,416	47,669	46,441	0	(603)	0	0	5.965	6.743	MON	237	1,763	11/18/2005.	01/25/2036.
74114N AJ 6	PRESTIGE AUTO RECEIVABLES TRUS 2018-1A C			4	1.E FE	5,499,299	102.397	5,631,835	5,500,000	5,499,608	0	112	0	0	3.750	3.782	MON	9,167	206,250	09/18/2018.	10/15/2024.
74114N AL 1	PRESTIGE AUTO RECEIVABLES TRUS 2018-1A D			4	2.B FE	2,999,370	104.180	3,125,400	3,000,000	2,999,676	0	134	0	0	4.140	4.181	MON	5,520	124,200	09/18/2018.	10/15/2024.
74331A AC 6	PROGRESS RESIDENTIAL TRUST 2019-SFR4 B			4	1.C FE	1,999,987	103.749	2,074,980	2,000,000	1,999,375	0	(489)	0	0	2.937	2.927	MON	4,895	58,740	09/18/2019.	11/19/2035.
74333J AD 3	PROGRESS RESIDENTIAL TRUST 2017-SFR1 B			4	1.B FE	2,499,924	101.087	2,527,175	2,500,000	2,497,753	0	(655)	0	0	3.017	3.008	MON	6,285	75,425	07/13/2017.	08/17/2034.
74333J AG 6	PROGRESS RESIDENTIAL TRUST 2017-SFR1 C			4	1.E FE	3,999,884	101.319	4,052,760	4,000,000	3,996,064	0	(1,156)	0	0	3.316	3.307	MON	11,053	132,640	07/13/2017.	08/17/2034.
74333L AC 0	PROGRESS RESIDENTIAL TRUST 2020-SFR2 B			4	1.C FE	999,972	101.972	1,019,720	1,000,000	999,849	0	(123)	0	0	2.578	2.568	MON	2,148	12,675	05/21/2020.	06/18/2037.
759950 CU 0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5			4	1.D FM	3,422,848	102.112	3,966,513	3,884,473	3,480,550	0	61,131	167,022	0	6.558	9.947	MON	21,229	158,014	06/18/2004.	07/25/2034.
784054 AD 0	SCF EQUIPMENT TRUST LLC 2020-1A B			4	1.B FE	2,799,093	101.796	2,850,288	2,800,000	2,799,165	0	71	0	0	2.020	2.036	MON	1,728	19,168	08/11/2020.	03/20/2028.
784054 AE 8	SCF EQUIPMENT TRUST LLC 2020-1A C			4	1.F FE	3,599,713	102.093	3,675,348	3,600,000	3,599,734	0	20	0	0	2.600	2.616	MON	2,860	31,720	08/11/2020.	08/21/2028.
78448Q AB 4	SMB PVT EDUCATION LOAN TRUST 2015-B A2A			4	1.A FE	492,432	101.758	503,409	494,712	494,152	0	220	0	0	2.980	3.092	MON	655	14,742	07/23/2015.	07/15/2027.
78448W AD 7	SMB PRIVATE EDUCATION LOAN TR 2017-A B			4	1.B FE	2,906,594	104.372	3,131,160	3,000,000	2,945,989	0	4,998	0	0	3.500	3.916	MON	4,667	105,000	01/31/2017.	06/17/2041.
80286A AG 9	SANTANDER DRIVE AUTO REC 2018-5 D			4	2.B FE	1,749,653	104.206	1,823,605	1,750,000	1,749,839	0	86	0	0	4.190	4.232	MON	3,259	73,325	10/16/2018.	12/16/2024.
81761T AA 3	SERVICEMASTER BRANDS 2020-1 A2I			4	2.C FE	3,000,000	102.517	3,075,510	3,000,000	3,000,000	0	0	0	0	2.841	2.850	JAJO	5,209	0	11/20/2020.	01/30/2051.
81761T AC 9	SERVICEMASTER BRANDS 2020-1 A2II			4	2.C FE	3,000,000	102.331	3,069,930	3,000,000	3,000,000	0	0	0	0	3.337	3.350	JAJO	6,118	0	11/20/2020.	01/30/2051.
817743 AA 5	SERVPRO MASTER ISSUER, LLC 2019-1A A2			4	2.C FE	4,950,000	107.201	5,306,450	4,950,000	4,950,000	0	0	0	0	3.882	3.900	JAJO	35,229	204,970	09/17/2019.	10/25/2049.
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A			4	1.F FE	985,902	99.634	982,294	985,902	985,902	0	0	0	0	3.980	3.999	JAJO	7,194	39,239	11/15/2013.	01/25/2044.
826525 AB 3	SIERRA RECEIVABLES FUNDING CO 2020-2A B			4	1.F FE	2,531,488	101.357	2,566,519	2,532,157	2,531,529	0	41	0	0	2.320	2.339	MON	1,795	21,051	08/03/2020.	07/20/2037.
826525 AC 1	SIERRA RECEIVABLES FUNDING CO 2020-2A C			4	2.B FE	1,687,895	103.303	1,743,863	1,688,105	1,687,903	0	8	0	0	3.510	3.538	MON	1,810	21,232	08/03/2020.	07/20/2037.
82652M AC 4	SIERRA RECEIVABLES FUNDING CO 2019-2A C			4	2.B FE	743,867	101.404	754,369	743,925	743,873	0	6	0	0	3.120	3.141	MON	709	23,210	07/16/2019.	05/20/2036.
82652N AB 4	SIERRA RECEIVABLES FUNDING CO 2019-3A B			4	1.F FE	1,144,787	102.360	1,172,023	1,145,001	1,144,823	0	32	0	0	2.750	2.769	MON	962	31,487	10/17/2019.	07/15/2038.
82653D AB 5	SIERRA RECEIVABLES FUNDING CO 2018-2A B			4	1.F FE	639,114	103.290	660,221	639,192	639,133	0	8	0	0	3.650	3.679	MON	713	23,331	07/11/2018.	06/20/2035.
82653D AC 3	SIERRA RECEIVABLES FUNDING CO 2018-2A C			4	2.B FE	639,014	102.835	657,313	639,192	639,073	0	25	0	0	3.940	3.977	MON	770	25,184	07/11/2018.	06/20/2035.
82653G AB 8	SIERRA RECEIVABLES FUNDING CO 2018-3A B			4	1.F FE	528,683	103.877	549,272	528,771	528,706	0	11	0	0	3.870	3.904	MON	625	20,464	10/10/2018.	09/20/2035.
82653G AC 6	SIERRA RECEIVABLES FUNDING CO 2018-3A C			4	2.B FE	686,703	103.465	710,510	686,716	686,694	0	(6)	0	0	4.170	4.206	MON	875	28,636	10/10/2018.	09/20/2035.
83189D AD 2	SMB PRIVATE EDUCATION LOAN TRS 2017-B B			4	1.B FE	4,965,232	104.344	5,217,200	5,000,000	4,975,748	0	3,454	0	0	3.500	3.615	MON	7,778	175,000	10/31/2017.	12/16/2041.
83405A AB 0	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 B			4	1.B FE	801,084	101.236	811,141	801,238	801,146	0	23	0	0	4.730	4.780	MON	632	37,899	01/20/2017.	01/26/2026.
83406E AD 7	SOCIAL PROFESSIONAL LOAN PROG 2018-A B			4	1.B FE	7,994,763	104.205	8,336,400	8,000,000	7,996,369	0	550	0	0	3.610	3.646	MON	4,813	288,800	01/18/2018.	02/25/2042.
83546D AF 5	SONIC CAPITAL LLC 2018-1A A2			4	2.B FE	2,447,917	103.434	2,531,978	2,447,917	2,447,917	0	0	0	0	4.026	4.059	MON	3,011	98,553	01/23/2018.	02/20/2048.
83546D AG 3	SONIC CAPITAL LLC 2020-1A A2I			4	2.B FE	1,983,333	107.251	2,127,145	1,983,333	1,983,333	0	0	0	0	3.845	3.875	MON	2,330	69,481	01/15/2020.	01/20/2050.
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A			4	1.G PL	487,198	101.556	494,781	487,198	487,198	0	0	0	0	4.000	4.011	FMAN	3,248	19,488	05/08/2015.	08/01/2031.
859245 AA 0	STERLING BANK TRUST FSB 2004-1			4	1.C	162,130	5.750	162,130	0	91,304	0	(42,861)	0	0	2.117	32.291	MON	829	61,754	10/29/2009.	04/26/2026.
86212V AF 1	STORE MASTER FUNDING LLC 2018-1A A3			4	1.E FE	1,975,821	103.013	2,036,224	1,976,667	1,975,948	0	59	0	0	4.400	4.448	MON	2,658	86,973	10/12/2018.	10/20/2048.
86212X AB 6	STORE MASTER FUNDING LLC 2019-1 A2			4	1.A FE	2,933,067	103.122	3,024,677	2,933,106	2,933,062	0	(4)	0	0	3.650	3.678	MON	3,271	107,058	11/06/2019.	10/20/2049.
872295 AE 0	TCF AUTO REC OWNER TRUST 2016-1A B			4	1.A FE	135,891	100.067	135,985	135,894	135,894	0	6	0	0	2.320	2.331	MON	140	3,153	09/14/2016.	06/15/2022.
87342R AD 6	TACO BELL FUNDING, LLC 2018-1 A2I			4	2.B FE	2,940,000	101.927	2,996,654	2,940,000	2,940,000	0	0	0	0	4.318	4.337	FMAN	12,695	126,949	11/14/2018.	11/25/2048.

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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
87407R AC 0	TAL ADVANTAGE VII LLC 2020-1A B			4	2.B FE	2,677,216	101.260	2,711,553	2,677,813	2,677,228	0	12	0	0	3.290	3.317	MON	2,692	21,780	09/09/2020.	09/20/2045.
88167H AF 3	TESLA AUTO LEASE TRUST 2020-A C			4	1.F FE	1,999,744	101.494	2,029,880	2,000,000	1,999,782	0	39	0	0	1.680	1.691	MON	1,027	12,600	07/30/2020.	02/20/2024.
88167H AG 1	TESLA AUTO LEASE TRUST 2020-A D			4	2.B FE	1,749,971	102.484	1,793,470	1,750,000	1,749,974	0	3	0	0	2.330	2.342	MON	1,246	15,291	07/30/2020.	02/20/2024.
88315L AE 8	TEXTAINER MARINE CONTAINERS 2020-1A A			4	1.F FE	1,929,842	103.120	1,990,390	1,930,169	1,929,708	0	(134)	0	0	2.730	2.714	MON	4,391	17,565	08/04/2020.	08/21/2045.
88641W AE 9	TIDEWATER AUTO RECEIVABLES TRU 2020-AA D			4	2.B FE	3,731,774	101.940	3,805,420	3,733,000	3,732,018	0	244	0	0	2.310	2.330	MON	3,833	65,393	03/06/2020.	03/15/2027.
88642M AD 2	TIDEWATER AUTO RECEIVABLES TR 2018-AA C			4	1.D FE	4,961,856	101.058	5,015,493	4,962,985	4,962,632	0	174	0	0	3.840	3.878	MON	8,470	190,579	04/20/2018.	11/15/2024.
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A			4	1.F FE	2,555,242	105.893	2,705,822	2,555,242	2,555,242	0	0	0	0	5.194	5.250	MON	5,530	132,719	10/18/2010.	10/16/2040.
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1			4	1.F FE	293,904	100.407	295,100	293,904	293,904	0	0	0	0	2.266	2.276	MON	296	6,660	12/12/2012.	01/15/2043.
89657B AA 2	TRINITY RAIL LEASING L.P. 2019-1A A			4	1.F FE	1,858,145	104.905	1,950,264	1,859,076	1,858,290	0	79	0	0	3.820	3.859	MON	2,762	71,017	04/02/2019.	04/17/2049.
89657B AC 8	Trinity Rail Leasing 2019 LLC 2019-2A A2			4	1.F FE	1,998,895	104.685	2,093,700	2,000,000	1,999,012	0	99	0	0	3.100	3.127	MON	2,411	62,000	10/08/2019.	10/18/2049.
89690E AC 1	TRIP RAIL MASTER FUNDING LLC 2011-1A A2			4	1.F FE	2,995,483	101.878	3,051,738	2,995,483	2,995,483	0	0	0	0	6.024	6.100	MON	8,020	180,448	06/29/2011.	07/15/2041.
902635 AA 9	UNITED CAPITAL MARKETS 2003-A			4	1.A FE	56,077	2.000	63,616	0	53,369	0	(878)	0	0	2.300	156.088	MON	1,219	66,526	08/20/2008.	11/08/2027.
91823A AG 6	VB-S1 ISSUER LLC 2018-1A C			4	1.F FE	3,500,000	102.897	3,601,395	3,500,000	3,500,000	0	0	0	0	3.413	3.437	MON	5,309	119,455	02/12/2018.	02/15/2048.
918290 AA 5	VSE VOI Mortgage LLC 2016-A A			4	1.F FE	629,428	100.632	633,471	629,493	628,835	0	(145)	0	0	2.540	2.529	MON	1,332	15,989	09/14/2016.	07/20/2033.
92257A AB 0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A			4	1.A FE	2,066,896	104.912	2,169,159	2,067,598	2,064,112	0	(1,071)	0	0	3.590	3.562	MON	6,186	74,227	04/06/2018.	04/25/2048.
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF			4	1.A FE	214,724	100.171	215,148	214,781	214,372	0	(82)	0	0	3.000	2.969	MON	537	6,443	05/08/2017.	05/25/2047.
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A			4	1.A FE	2,065,652	103.064	2,129,144	2,065,847	2,064,153	0	(1,131)	0	0	3.130	3.093	MON	5,388	64,661	07/17/2019.	07/25/2049.
92940V AA 9	WRG Debt Funding II LLC 2017-1 A			4	1.F PL	2,273,841	99.087	2,253,094	2,273,866	2,273,783	0	11	0	0	4.458	4.499	MON	4,505	101,369	09/14/2017.	03/15/2026.
92942A AA 3	WRG 2020-1 A			4	1.F PL	2,999,994	108.744	3,262,329	3,000,000	2,999,960	0	(34)	0	0	5.071	5.123	MON	6,761	74,797	06/17/2020.	07/15/2028.
94354K AA 8	WAVE USA 2019-1 A			4	2.A FE	4,210,730	97.839	4,119,917	4,210,915	4,210,730	0	8	0	0	3.597	3.624	MON	6,732	151,467	09/30/2019.	09/15/2044.
949456 AA 5	WELK RESORTS LLC 2013-A A			4	1.F FE	246,540	101.314	249,814	246,574	246,560	0	4	0	0	3.100	3.121	MON	340	7,644	11/21/2013.	03/15/2029.
949458 AA 1	WELK RESORTS LLC 2015-AA A			4	1.F FE	454,649	100.038	454,859	454,687	454,665	0	2	0	0	2.790	2.807	MON	564	12,686	06/02/2015.	06/16/2031.
94945P AA 3	WELK RESORTS LLC 2017-AA A			4	1.F FE	702,878	101.917	716,424	702,949	702,901	0	1	0	0	2.820	2.838	MON	881	19,823	06/15/2017.	06/15/2033.
94945P AB 1	WELK RESORTS LLC 2017-AA B			4	2.C FE	702,652	99.841	701,653	702,770	702,696	0	3	0	0	3.410	3.437	MON	1,065	23,964	06/15/2017.	06/15/2033.
95058X AD 0	WENDYS FUNDING LLC 2018-1A A2I			4	2.B FE	4,850,000	103.209	5,005,637	4,850,000	4,850,000	0	0	0	0	3.573	3.588	MJSD	7,702	173,290	12/06/2017.	03/15/2048.
95058X AH 1	WENDYS FUNDING LLC 2019-1A A2II			4	2.B FE	4,342,500	108.470	4,710,310	4,342,500	4,342,500	0	0	0	0	4.080	4.100	MJSD	7,874	177,174	06/13/2019.	06/15/2049.
96033D AA 8	WESTGATE RESORTS 2017-1A A			4	1.A FE	451,815	100.371	454,041	452,363	451,626	0	(55)	0	0	3.050	3.049	MON	1,150	13,797	03/30/2017.	12/20/2030.
96033D AB 6	WESTGATE RESORTS 2017-1A B			4	1.F FE	225,846	99.310	224,621	226,181	225,696	0	(43)	0	0	4.050	4.052	MON	763	9,160	03/30/2017.	12/20/2030.
96033W AB 4	WESTGATE RESORTS 2018-1A B			4	1.D FE	1,361,090	99.566	1,361,992	1,367,929	1,363,698	0	951	0	0	3.580	3.755	MON	4,081	48,972	04/19/2018.	12/20/2031.
96033W AC 2	WESTGATE RESORTS 2018-1A C			4	2.A FE	1,560,355	99.078	1,548,934	1,563,348	1,560,051	0	(110)	0	0	4.100	4.121	MON	5,341	64,097	04/19/2018.	12/20/2031.
96041L AF 9	WESTLAKE AUTOMOBILE RECEIVABLE 2019-2A D			4	2.A FE	1,749,836	103.558	1,812,265	1,750,000	1,749,888	0	36	0	0	3.200	3.224	MON	2,489	56,000	06/12/2019.	11/15/2024.
96042F AE 4	WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A C			4	1.A FE	1,293,455	100.375	1,298,547	1,293,696	1,293,643	0	66	0	0	3.500	3.532	MON	2,012	45,279	05/09/2018.	01/16/2024.
96042F AF 1	WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A D			4	1.B FE	3,999,562	102.063	4,082,520	4,000,000	3,999,795	0	125	0	0	4.000	4.036	MON	7,111	160,000	05/09/2018.	01/16/2024.
96042K AE 3	WESTLAKE AUTOMOBILE RECEIVABLE 2020-1A			4	1.F FE	4,999,358	102.786	5,139,300	5,000,000	4,999,504	0	146	0	0	2.520	2.537	MON	5,600	93,800	03/11/2020.	04/15/2025.
96042N AL 1	WESTLAKE AUTOMOBILE RECEIVABLE 2018-1A D			4	1.D FE	4,224,062	100.759	4,256,891	4,224,825	4,224,571	0	140	0	0	3.410	3.439	MON	6,403	144,066	01/17/2018.	05/15/2023.
97064E AA 6	WILLIS ENGINE SECURITIZATION T 2018-A A			4	1.F FE	2,547,446	86.732	2,209,561	2,547,572	2,547,464	0	4	0	0	4.750	4.797	MON	5,378	121,010	08/16/2018.	09/15/2043.
97064F AA 3	WILLIS ENGINE SECURITIZATION T 2020-A A			4	1.F FE	2,840,191	86.949	2,469,552	2,840,231	2,840,187	0	(4)	0	0	3.228	3.249	MON	4,075	71,818	02/18/2020.	03/15/2045.
974153 AB 4	WINGSTOP FUNDING LLC 2020-1A A2			4	2.B FE	2,500,000	102.686	2,567,150	2,500,000	2,500,000	0	0	0	0	2.841	2.850	MJSD	12,035	0	10/09/2020.	12/05/2050.
00176J AP 1	AMERICAN MONEY MANAGEMENT CORP 2015-16A		D	4	1.F FE	5,000,000	98.460	4,922,995	5,000,000	5,000,000	0	0	0	0	2.579	2.587	JAJO	28,296	187,648	03/29/2017.	04/14/2029.
04016L AE 7	ARES CLO LTD 2017-42A B2		D	4	1.C FE	3,700,000	100.456	3,716,879	3,700,000	3,700,000	0	0	0	0	3.740	3.754	JAJO	26,523	138,380	02/17/2017.	01/22/2028.

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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
04942C AG 1	ATLAS SENIOR LOAN FUND LTD 2019-14A B2 C		D	4	1.C FE	2,500,000	99.912	2,497,788	2,500,000	2,500,000	0	0	0	0	4.295	4.315	JAJO..	21,179	144,970	05/16/2019.	07/20/2032.
06759M AJ 0	BABSON CLO LTD 2016-1A B2R		D	4	1.C FE	6,000,000	100.544	6,032,622	6,000,000	6,000,000	0	0	0	0	4.580	4.606	JAJO..	51,907	274,800	07/25/2018.	07/23/2030.
06760B AJ 1	BABSON CLO LTD 2017-1A C		D	4	1.F FE	3,000,000	98.254	2,947,617	3,000,000	3,000,000	0	0	0	0	2.618	2.613	JAJO..	16,143	113,572	06/23/2017.	07/18/2029.
06760J AJ 4	BABSON CLO LTD 2018-2A B		D	4	1.F FE	5,000,000	94.711	4,735,530	5,000,000	5,000,000	0	0	0	0	2.137	2.132	JAJO..	23,150	164,214	04/04/2018.	04/15/2030.
12807C AA 1	CAL FUNDING IV LTD 2020-1A A		D	4	1.F FE	3,914,116	101.586	3,977,092	3,915,000	3,914,166	0	50	0	0	2.220	2.234	MON...	1,449	25,591	09/01/2020.	09/25/2045.
14311X AE 2	CARLYLE GLOBAL MARKET STRTGY 2018-1A B C		D	4	1.F FE	5,000,000	94.200	4,710,005	5,000,000	5,000,000	0	0	0	0	2.068	2.073	JAJO..	20,971	159,464	04/17/2018.	04/20/2031.
14314F AG 3	CARLYLE GLOBAL MARKET STRAT 2017-3A B CL		D	4	1.F FE	3,500,000	98.503	3,447,595	3,500,000	3,500,000	0	0	0	0	2.568	2.576	JAJO..	18,228	129,368	06/23/2017.	07/20/2029.
17275G AA 4	CIRRUS FUNDING 2018-1, LTD 2018-1A A CLO		D	4	1.A FE	5,000,000	100.690	5,034,510	5,000,000	5,000,000	0	0	0	0	4.800	4.800	JJ.....	104,000	240,000	11/02/2018.	01/25/2037.
21623P AG 2	COOK PARK CLO, LTD 2018-1A C		D	4	1.F FE	5,000,000	97.503	4,875,135	5,000,000	5,000,000	0	0	0	0	1.968	1.964	JAJO..	20,224	156,140	03/09/2018.	04/17/2031.
26251L AG 9	DRYDEN SENIOR LOAN FUND 2018-64A C CLO		D	4	1.F FE	2,450,000	93.612	2,293,489	2,450,000	2,450,000	0	0	0	0	1.968	1.967	JAJO..	9,910	76,516	03/20/2018.	04/18/2031.
26252E AL 3	DRYDEN SENIOR LOAN FUND 2018-70A A2B CLO		D	4	1.A FE	8,070,000	100.156	8,082,621	8,070,000	8,070,000	0	0	0	0	4.311	4.331	JAJO..	72,479	347,898	12/07/2018.	01/16/2032.
37952U AD 5	SEACO CONTAINER 2014-1A A1		D	4	1.G FE	895,646	100.004	895,869	895,833	895,741	0	13	0	0	3.190	3.215	MON...	1,111	28,577	07/23/2014.	07/17/2029.
38138B AQ 3	GOLDEN TREE LOAN MANAGEMENT 2018-3A B2R		D	4	1.C FE	5,000,000	99.642	4,982,095	5,000,000	5,000,000	0	0	0	0	2.194	2.200	JAJO..	22,245	10,056	09/10/2020.	04/20/2030.
38172H AJ 3	GOLUB CAPITAL PARTNERS CLO LTD 2019-45A		D	4	1.C FE	3,500,000	99.406	3,479,193	3,500,000	3,500,000	0	0	0	0	4.000	4.019	JAJO..	27,611	157,500	08/22/2019.	10/20/2031.
38177E AA 4	Golub Capital Partners ABS Fun 2019-1 A		D	4	1.F FE	5,999,221	101.007	6,060,444	6,000,000	5,999,783	0	486	0	0	4.722	4.748	JAJO..	55,877	279,385	10/11/2019.	10/20/2027.
44331D AJ 8	HIGHBRIDGE LOAN MANAGEMENT LTD 5A-2015 B		D	4	1.C FE	5,000,000	100.674	5,033,685	5,000,000	5,000,000	0	0	0	0	4.830	4.859	JAJO..	50,983	241,500	10/02/2018.	10/15/2030.
45605P AM 0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3		D		2.B FE	4,076,236	104.214	4,248,009	4,076,236	4,076,236	0	0	0	0	5.235	5.268	JAJO..	45,049	213,391	05/05/2016.	04/15/2026.
46617E AU 1	JFIN CLO Ltd 2014-1A B2R		D	4	1.A FE	3,000,000	100.163	3,004,893	3,000,000	3,000,000	0	0	0	0	3.138	3.125	JAJO..	18,567	94,140	09/15/2017.	04/21/2025.
55818Y BG 5	MADISON PARK FUNDING LTD 2015-17A CR CLO		D	4	1.G FE	2,000,000	98.535	1,970,692	2,000,000	2,000,000	0	0	0	0	2.609	2.617	JAJO..	10,435	75,038	05/23/2017.	07/21/2030.
55819M AL 0	MADISON PARK FUNDING LTD 2019-35A A2B CL		D	4	1.A FE	3,500,000	100.482	3,516,867	3,500,000	3,500,000	0	0	0	0	4.060	4.080	JAJO..	28,025	142,100	04/25/2019.	04/20/2031.
62848F AG 7	MYERS PARK CLO LTD 2018-1A B2		D	4	1.C FE	5,000,000	100.055	5,002,745	5,000,000	5,000,000	0	0	0	0	4.421	4.443	JAJO..	43,600	221,070	08/16/2018.	10/20/2030.
64132J AE 5	NEUBERGER BERMAN CLO LTD 2019-31A A2B		D	4	1.A FE	4,000,000	100.487	4,019,460	4,000,000	4,000,000	0	0	0	0	4.180	4.201	JAJO..	32,976	167,200	04/18/2019.	04/20/2031.
67573C AN 9	OCTAGON INVESTMENT PARTNERS 32 2017-1A B		D	4	1.C FE	5,250,000	99.712	5,234,859	5,250,000	5,250,000	0	0	0	0	2.201	2.207	JAJO..	18,295	0	10/16/2020.	07/15/2029.
67591Y AN 9	OCTAGON INVESTMENT PARTNERS 38 2018-1A A		D	4	1.C FE	5,000,000	100.130	5,006,500	5,000,000	5,000,000	0	0	0	0	2.390	2.389	JAJO..	23,568	15,601	08/20/2020.	07/20/2030.
69120L AA 1	OWL ROCK TECHNOLOGY FINANCING 2020-1A A		D	4	1.F FE	5,970,000	100.032	6,001,890	6,000,000	5,970,309	0	309	0	0	3.187	3.344	JAJO..	8,498	0	11/24/2020.	01/15/2031.
69355D AN 7	PPM CLO, LTD 2018-1A B1R		D	4	1.C FE	5,000,000	99.541	4,977,060	5,000,000	5,000,000	0	0	0	0	2.312	2.318	JAJO..	24,401	8,669	09/15/2020.	07/15/2031.
784309 AA 4	S-JETS Limited 2017-1 A		D	4	2.B FE	6,390,251	97.411	6,224,819	6,390,263	6,390,127	0	(16)	0	0	3.967	3.999	MON...	11,267	253,502	08/14/2017.	08/15/2042.
81883A AJ 8	SHACKLETON CLO LTD 2015-7RA A2		D	4	1.A FE	10,000,000	99.913	9,991,320	10,000,000	10,000,000	0	0	0	0	4.048	4.067	JAJO..	85,458	404,800	07/12/2018.	07/15/2031.
86709L AA 4	PROJECT SUNBIRD 2020-1A A		D	4	1.G FE	7,403,738	89.998	6,663,486	7,404,037	7,403,717	0	(21)	0	0	3.671	3.699	MON...	12,080	214,422	02/14/2020.	02/15/2045.
89989F AA 2	TURBINE ENGINE SEC LTD 2013-1A A		C	4	2.A FE	2,764,731	98.000	2,754,192	2,810,400	2,787,498	0	4,087	0	0	5.125	5.511	MON...	6,401	144,033	06/20/2016.	12/13/2048.
92913U AY 2	VOYA CLO LTD 2015-3A A2BR		D	4	1.A FE	8,900,000	99.914	8,892,364	8,900,000	8,900,000	0	0	0	0	4.682	4.709	JAJO..	82,182	416,621	11/02/2018.	10/20/2031.
92915U AF 1	VOYA CLO LTD 2017-2A A2B		D	4	1.C FE	6,500,000	100.081	6,505,246	6,500,000	6,500,000	0	0	0	0	3.780	3.796	JAJO..	51,870	245,700	05/02/2017.	06/07/2030.
92917N AQ 1	VOYA CLO LTD 2019-1A C2R		D	4	1.F FE	7,000,000	95.916	6,714,085	7,000,000	7,000,000	0	0	0	0	3.460	3.475	JAJO..	51,131	149,357	02/07/2020.	04/15/2031.
97988W AC 5	WOODMONT TRUST 2020-7A A1B		D	4	1.A FE	5,000,000	100.053	5,002,655	5,000,000	5,000,000	0	0	0	0	2.274	2.280	JAJO..	4,421	0	11/20/2020.	01/15/2032.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						747,655,008	XXX	760,278,524	749,453,190	748,103,157	879	93,146	349,880	0	XXX	XXX	XXX	2,402,457	23,683,420	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						4,230,895,421	XXX	4,605,779,108	4,199,992,804	4,216,535,482	879	(2,274,840)	537,216	737,100	XXX	XXX	XXX	36,233,459	158,339,229	XXX	XXX
Hybrid Securities - Issuer Obligations																					
25746U BY 4	DOMINION ENERGY INC	LS...	..	2	2.C FE	1,970,000	111.712	2,200,726	1,970,000	1,970,000	0	0	0	0	5.750	5.750	AO.....	28,319	113,275	09/24/2014.	10/01/2054.
25746U BY 4	DOMINION ENERGY INC		..	2	2.C FE	1,030,000	111.712	1,150,634	1,030,000	1,030,000	0	0	0	0	5.750	5.750	AO.....	14,806	59,225	09/24/2014.	10/01/2054.

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
4299999.	Hybrid Securities - Issuer Obligations					3,000,000	XXX	3,351,360	3,000,000	3,000,000	0	0	0	0	XXX	XXX	XXX	43,125	172,500	XXX	XXX
4899999.	Total - Hybrid Securities					3,000,000	XXX	3,351,360	3,000,000	3,000,000	0	0	0	0	XXX	XXX	XXX	43,125	172,500	XXX	XXX
Totals																					
7699999.	Total - Issuer Obligations					4,071,247,827	XXX	4,485,160,854	4,039,065,460	4,057,444,472	0	(1,692,522)	0	737,100	XXX	XXX	XXX	40,739,309	151,045,111	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities					407,611,089	XXX	423,608,878	401,981,996	402,254,526	0	(1,885,041)	187,336	0	XXX	XXX	XXX	1,176,525	14,651,315	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities					168,383,755	XXX	175,866,025	166,366,285	167,675,892	0	(274,814)	0	0	XXX	XXX	XXX	456,109	6,046,190	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities					770,640,219	XXX	783,324,053	772,062,668	770,824,090	879	(63,571)	349,880	0	XXX	XXX	XXX	2,477,821	24,587,800	XXX	XXX
8399999.	Grand Total - Bonds					5,417,882,890	XXX	5,867,959,810	5,379,476,409	5,398,198,980	879	(3,915,948)	537,216	737,100	XXX	XXX	XXX	44,849,764	196,330,416	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	537,269,590	1B	149,318,316	1C	335,462,826	1D	497,835,139	1E	280,724,195	1F	755,569,537	1G	545,399,821
2A	667,092,633	2B	893,652,523	2C	521,878,761								
3A	78,386,212	3B	44,282,980	3C	60,475,306								
4A	16,142,821	4B	6,340,600	4C	210,389								
5A	3,031,371	5B	1,488,596	5C	0								
6	3,637,364												

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) Redeemable Preferred																				
207597 77 4	CONNECTICUT LT & PWR CO CUM PFD SER 1968			2,000.000	50.00	0.000	101,234	61.250	122,500	101,234	0	6,560	0	0	0	0	0	0	2.A FE	12/29/1993.
61761J 40 6	MORGAN STANLEY SERIES I PFD			200,000.000	25.00	0.000	5,000,000	28.700	5,740,000	5,000,000	79,688	318,752	0	0	0	0	0	0	2.C FE	09/11/2014.
74460W 53 7	PUBLIC STORAGE PREFERRED			80,000.000	25.00	0.000	2,000,000	27.130	2,170,400	2,000,000	0	31,625	0	0	0	0	0	0	2.A FE	08/11/2020.
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							7,101,234	XXX	8,032,900	7,101,234	79,688	356,937	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							7,101,234	XXX	8,032,900	7,101,234	79,688	356,937	0	0	0	0	0	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 0
2A 2,101,234	2B 0	2C 5,000,000				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
026874 15 6	AMERICAN INTERNATIONAL GROUP WARRANTS			2.000	0	0.120	0	27	0	0	0	(20)	0	(20)	0	01/20/2011.	
026874 78 4	AMERICAN INTERNATIONAL GROUP			5.000	189	37.860	189	3,627	0	6	0	(67)	0	(67)	0	07/02/2009.	
488401 10 0	KEMPER CORP			100.000	7,683	76.830	7,683	2,487	0	120	0	(67)	0	(67)	0	08/25/2011.	
534187 10 9	LINCOLN NATIONAL CORP			89.000	4,478	50.310	4,478	2,393	0	142	0	(774)	0	(774)	0	04/17/2006.	
747301 10 9	QUAD GRAPHICS INC			29,500.000	112,690	3.820	112,690	923,760	0	4,425	0	(25,075)	0	(25,075)	0	12/28/2017.	
89417E 10 9	TRAVELERS COS INC			100.000	14,037	140.370	14,037	2,969	0	337	0	342	0	342	0	03/01/2007.	
91529Y 10 6	UNUM GROUP			100.000	2,294	22.940	2,294	3,815	0	114	0	(622)	0	(622)	0	07/06/1999.	
656568 50 8	NORTEL NETWORKS CORPORATION		A	76.000	0	0.001	0	0	0	0	0	0	0	0	0	07/17/2008.	
456837 10 3	ING GROEP NV	LS	C	105.010	991	9.440	991	87	0	0	0	(274)	0	(274)	0	09/29/2003.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					142,362	XXX	142,362	939,165	0	5,144	0	(26,557)	0	(26,557)	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																	
09784Y 40 5	BONAVISTA ENERGY CORPORATION COMMON STOC		A	533,701.000	1,718,517	3.220	1,718,517	1,439,193	0	0	0	279,324	0	279,324	0	08/11/2020.	
000000 00 0	FEDERAL HOME LOAN BANK - CINTI			435,523.000	43,552,300	100.000	43,552,300	43,552,300	0	956,598	0	0	0	0	0	03/24/2020.	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					45,270,817	XXX	45,270,817	44,991,493	0	956,598	0	279,324	0	279,324	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
13177# 10 6	CAMARGO RE INC			1,000.000	25,250,000	25,250.000	25,250,000	25,250,000	0	0	0	0	0	0	0	12/26/2018.	
49179@ 10 0	KENWOOD RE INC			250,000.000	0	0.000	0	5,000,000	0	0	0	0	0	0	0	12/31/2013.	
61411* 10 5	MONTGOMERY RE			250,000.000	0	0.000	0	250,000	0	0	0	0	0	0	0	12/15/2008.	
63763# 10 1	NATIONAL SEC LIFE & ANNUITY CO			10,000.000	44,366,951	4,094.729	44,366,951	30,655,710	0	0	0	3,419,659	0	3,419,659	0	12/15/2011.	
67740* 10 4	OHIO NATIONAL LIFE ASSURANCE			3,200.000	232,746,262	80,450.903	232,746,262	119,926,265	0	12,000,000	0	(24,696,626)	0	(24,696,626)	0	08/17/1979.	
67741# 10 9	OHIO NATIONAL EQUITIES INC			3,330.000	1,035,131	312.255	1,035,131	9,430,000	0	0	0	(310,974)	0	(310,974)	0	10/23/1998.	
67741@ 10 1	OHIO NATIONAL INVESTMENTS INC			10.000	0	335,006.723	0	10,000	0	6,950,000	0	0	0	0	0	02/13/1996.	
68215@ 10 6	THE O.N. EQUITY SALES CO			33,600.000	7,944,017	245.881	7,944,017	1,390,000	0	0	0	241,176	0	241,176	0	05/28/1999.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					311,342,361	XXX	311,342,361	191,911,975	0	18,950,000	0	(21,346,765)	0	(21,346,765)	0	XXX	XXX
9799999. Total - Common Stock					356,755,540	XXX	356,755,540	237,842,633	0	19,911,742	0	(21,093,998)	0	(21,093,998)	0	XXX	XXX
9899999. Total Common and Preferred Stock					363,856,774	XXX	364,788,440	244,943,867	79,688	20,268,679	0	(21,093,998)	0	(21,093,998)	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions								
022555 XE 1	ALVORD CA UNIF SCH DIST SCHOOL DISTRICT		08/28/2020	RBC Capital Markets		4,000,000	4,000,000	0
040654 YD 1	ARIZONA ST TRANSPRTN BRD HIGHW TRANSPORT		01/10/2020	J P Morgan & Co		6,500,000	6,500,000	0
059231 Y6 1	BALTIMORE MD REVENUE 2.864% 07/01/43		11/19/2020	U B S		4,000,000	4,000,000	0
16772P CX 2	CHICAGO ILLINOIS TRANSIT AUTH GENERAL		08/28/2020	Goldman Sachs & Co		2,500,000	2,500,000	0
249182 PY 6	DENVER CITY & CNTY CO ARPT REV AIRPORT		10/16/2020	Barclays		3,290,000	3,290,000	0
38611T CR 6	GRAND PARKWAY TRANSPRTN CORP T TRANSPORT		02/12/2020	Bank of America		5,000,000	5,000,000	0
38611T DL 8	GRAND PARKWAY TRANSPRTN CORP T		02/12/2020	Bank of America		5,000,000	5,000,000	0
39081H CV 2	GREAT LAKES MI WTR AUTH SEWAGE WATER		06/05/2020	Citi Global Markets Inc		3,500,000	3,500,000	0
39081H CW 0	GREAT LAKES MI WTR AUTH SEWAGE WATER		06/05/2020	Citi Global Markets Inc		4,000,000	4,000,000	0
413890 GE 8	HARRIS CNTY-HOUSTON TX SPORTS		10/01/2020	Wells Fargo Securities		4,903,150	5,000,000	0
414009 QM 5	HARRIS CNTY TX CULTURAL EDU FA		12/10/2020	Citi Global Markets Inc		5,000,000	5,000,000	0
419792 ZF 6	STATE OF HAWAII GENERAL OBLIGATION		08/06/2020	Bank of America		8,500,000	8,500,000	0
419794 F4 9	HAWAII ST ARPTS SYS REVENUE		10/08/2020	Morgan Stanley Dean Witter		5,000,000	5,000,000	0
421290 6H 5	HAYWARD CA UNIF SCH DIST SCHOOL DISTRICT		08/27/2020	RBC Capital Markets		6,500,000	6,500,000	0
438701 2C 7	HONOLULU CITY & CNTY HI WSTWTR		12/16/2020	Bank of America		2,250,000	2,250,000	0
452152 6H 9	ILLINOIS ST GOV OBLIGATION GENERAL OBLIG		05/14/2020	Bank of America		1,244,613	1,250,000	0
452152 6J 5	ILLINOIS ST GOV OBLIGATION GENERAL OBLIG		05/14/2020	Bank of America		2,481,175	2,500,000	0
47659# AA 9	JERSEY CITY, NEW JERSEY CTL		02/10/2020	Waterway Securities		8,071,200	8,000,000	0
490728 C3 4	KENT OH ST UNIV REVENUES HIGHER EDUCATIO		01/16/2020	J P Morgan & Co		8,015,000	8,015,000	0
524803 BB 8	LEHIGH CNTY AUTH WTR & SWR REV		09/04/2020	RBC Capital Markets		3,008,550	3,000,000	0
524803 BC 6	LEHIGH CNTY AUTH WTR & SWR REV		09/03/2020	RBC Capital Markets		3,000,000	3,000,000	0
54628C MV 1	LOUISIANA ST LOCAL GOVT ENVRNM WATER		07/31/2020	J P Morgan & Co		3,500,000	3,500,000	0
57587G DH 5	MASSACHUSETTS ST HSG FIN AGY H		12/04/2020	Barclays		3,250,000	3,250,000	0
592090 GQ 1	MET GOVT NASHVILLE & DAVIDSONC		12/09/2020	Citi Global Markets Inc		4,040,000	4,040,000	0
59259Y DK 2	METROPOLITAN TRANS AUTH NY BUILD AMERICA		07/15/2020	Morgan Stanley Dean Witter		7,770,210	7,000,000	74,744
59333N V4 2	MIAMI-DADE CNTY FL SPL OBLIG		12/16/2020	J P Morgan & Co		1,852,065	1,825,000	0
59333N V6 7	MIAMI-DADE CNTY FL SPL OBLIG		12/10/2020	J P Morgan & Co		2,000,000	2,000,000	0
59334P JT 5	MIAMI-DADE CNTY FL TRANSIT SAL GENERAL		08/27/2020	Morgan Stanley Dean Witter		5,903,940	6,000,000	0
63607V AB 2	NATIONAL FIN AUTH NH FEDERAL L		11/19/2020	Oppenheimer & Co Inc		4,000,000	4,000,000	0
63607V AC 0	NATIONAL FIN AUTH NH FEDERAL L		12/04/2020	Oppenheimer & Co Inc		6,000,000	6,000,000	0
64966Q RW 2	NEW YORK NY GENERAL OBLIGATION		12/18/2020	Jeffries & Co		4,025,000	4,025,000	0
64972E RA 9	NEW YORK CITY NY HSG DEV CORP MULTIFAMIL		08/13/2020	Barclays		3,000,000	3,000,000	0
66285W B2 1	N TX TOLLWAY AUTH REVENUE		10/02/2020	Bank of America		3,000,000	3,000,000	0
663903 JR 4	NORTHEAST OH REGL SWR DIST WATER		01/23/2020	Bank of America		7,000,000	7,000,000	0
67760H NB 3	OHIO ST TURNPIKE COMMISSION TRANSPORTATI		01/29/2020	Citi Global Markets Inc		5,000,000	5,000,000	0
67760H NH 0	OHIO ST TURNPIKE COMMISSION TRANSPORTATI		01/29/2020	Citi Global Markets Inc		5,000,000	5,000,000	0
68608W AL 6	OREGON ST UNIV GEN REVENUE		10/09/2020	Bank of America		9,765,000	9,765,000	0
709224 2R 9	PENNSYLVANIA ST TURNPIKE COMMI TRANSPORT		01/16/2020	Morgan Stanley Dean Witter		10,000,000	10,000,000	0
709224 2S 7	PENNSYLVANIA ST TURNPIKE COMMI TRANSPORT		01/16/2020	Morgan Stanley Dean Witter		7,000,000	7,000,000	0
756872 LE 5	RED RIVER TX EDU FIN CORP EDU HIGHER EDU		01/16/2020	Jeffries & Co		7,000,000	7,000,000	0
76221T NA 3	RHODE ISLAND ST HSG & MTGE FIN MULTIFAMI		08/26/2020	RBC Capital Markets		3,000,000	3,000,000	0
762315 RS 0	RHODE ISLAND ST STUDENT LOAN STUDENT LOA		05/22/2020	RBC Capital Markets		1,994,800	2,000,000	0
83715A AY 5	SOUTH CAROLINA ST STUDENT LOAN STUDENT L		08/06/2020	RBC Capital Markets		5,000,000	5,000,000	0
88283K BL 1	TEXAS ST TRANSPRTN COMMISSION		02/21/2020	Jeffries & Co		9,500,000	9,500,000	0
88880L AT 0	TOBACCO SETTLEMENT FIN AUTH WV TOBACCO S		10/22/2020	Citi Global Markets Inc		7,000,000	7,000,000	0
914119 3H 3	UNIV OF CINCINNATI OH RECPTS HIGHER EDUC		03/04/2020	Morgan Stanley Dean Witter		5,000,000	5,000,000	0

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914437 US 5	UNIV OF MASSACHUSETTS MA BLDG HIGHER EDU		01/09/2020	Citi Global Markets Inc		6,750,000	6,750,000	0
914437 VJ 4	UNIV OF MASSACHUSETTS MA BLDG		10/08/2020	Citi Global Markets Inc		3,000,000	3,000,000	0
91476P WW 4	UNIV OK REVENUES 3.256% 07/01/41		12/16/2020	Morgan Stanley Dean Witter		3,568,669	3,460,000	313
929833 BZ 3	WACO TX EDUCTNL FIN CORP REVEN HIGHER ED		08/07/2020	Morgan Stanley Dean Witter		5,000,000	5,000,000	0
956704 D7 2	WEST VIRGINIA ST UNIV REVENUES HIGHER ED		02/27/2020	Bank of America		5,000,000	5,000,000	0
1799999.	Total - Bonds - U.S. States, Territories & Possessions					249,683,372	248,920,000	75,057
Bonds - Industrial and Miscellaneous								
00090T AA 5	ABPCI DIRECT LENDING FUND ABS 2020-1A A		12/16/2020	Mitsubishi UFJ Securities		4,500,000	4,500,000	0
00180A AC 3	AMSR TRUST 2020-SFR1 C		03/04/2020	Goldman Sachs & Co		1,499,931	1,500,000	0
00206R BH 4	AT&T INC 4.300% 12/15/42		07/27/2020	Various		2,272,660	2,000,000	11,228
00206R JX 1	AT&T INC 2.300% 06/01/27		05/21/2020	Bank of America		998,520	1,000,000	0
00206R KB 7	AT&T INC 3.850% 06/01/60		05/21/2020	Mizuho Securities		2,987,220	3,000,000	0
00206R KE 1	AT&T INC 3.300% 02/01/52		07/27/2020	Deutsche Bank Securities		1,998,840	2,000,000	0
00287Y BX 6	ABBVIE INC 3.200% 11/21/29		11/19/2020	Tax Free Exchange		1,015,416	1,000,000	178
00287Y CA 5	ABBVIE INC 4.050% 11/21/39		11/19/2020	Tax Free Exchange		10,166,115	10,000,000	0
00287Y CB 3	ABBVIE INC 4.250% 11/21/49		11/19/2020	Tax Free Exchange		5,083,587	5,000,000	0
00287Y CV 9	ABBVIE INC 3.850% 06/15/24		11/19/2020	Tax Free Exchange		3,002,997	3,000,000	0
00287Y CX 5	ABBVIE INC 3.800% 03/15/25		11/19/2020	Tax Free Exchange		1,998,759	2,000,000	0
00910G A* 4	AMAZON SAN BERNARDINO CA CTL PASS-THRU T		01/09/2020	Mesirow Financial		2,738,044	2,738,044	0
00914A AG 7	AIR LEASE CORP 3.000% 02/01/30		01/07/2020	Bank of America		979,040	1,000,000	0
02209S BJ 1	ALTRIA GROUP INC 3.400% 05/06/30		05/04/2020	Barclays		3,987,560	4,000,000	0
025537 AP 6	AMERICAN ELECTRIC POWER CO		03/03/2020	J P Morgan & Co		5,490,595	5,500,000	0
025932 AP 9	AMERICAN FINANCIAL GROUP		03/26/2020	J P Morgan & Co		2,958,750	3,000,000	0
03027X AY 6	AMERICAN TOWER CORP 3.700% 10/15/49		11/18/2020	Mizuho Securities		3,930,815	3,500,000	12,590
03237P AB 9	AXIS EQUIPMENT FINANCE RECEIVA 2020-1A B		06/09/2020	KeyBanc Capital Markets		2,471,636	2,471,985	0
03237P AC 7	AXIS EQUIPMENT FINANCE RECEIVA 2020-1A C		06/09/2020	KeyBanc Capital Markets		1,964,952	1,965,408	0
038413 AA 8	AQUA FINANCE TRUST 2020-AA A		08/19/2020	KeyBanc Capital Markets		2,753,500	2,754,009	0
038413 AB 6	AQUA FINANCE TRUST 2020-AA B		08/19/2020	KeyBanc Capital Markets		1,749,458	1,750,000	0
038779 AB 0	ARBYS FUNDING LLC 2020-1A A2		07/23/2020	Barclays		997,500	997,500	0
05369A AH 4	AVIATION CAPITAL GROUP 144A		07/07/2020	J P Morgan & Co		2,971,170	3,000,000	0
05526D BT 1	BAT CAPITAL CORP 3.734% 09/25/40		09/22/2020	Deutsche Bank Securities		2,000,000	2,000,000	0
05608T AB 7	BXG RECEIVABLES NOTE TRUST 2020-A B		10/01/2020	KeyBanc Capital Markets		4,715,140	4,715,858	0
05608T AC 5	BXG RECEIVABLES NOTE TRUST 2020-A C		10/01/2020	KeyBanc Capital Markets		2,357,875	2,357,921	0
060505 FQ 2	BANK OF AMERICA CORP 4.300% Perpet		01/27/2020	Citi Global Markets Inc		2,996,250	3,000,000	1,792
06051G JA 8	BANK OF AMERICA 4.083% 03/20/51		03/25/2020	Bank of America		2,105,180	2,000,000	1,588
064058 AJ 9	BANK OF NEW YORK MELLON		10/26/2020	Goldman Sachs & Co		3,000,000	3,000,000	0
081437 AR 6	BEMIS COMPANY INC 4.500% 10/15/21		04/23/2020	Tax Free Exchange		3,003,375	3,000,000	3,000
084664 CV 1	BERSHIRE HATHAWAY FIN 2.850% 10/15/50		10/05/2020	Bank of America		1,498,800	1,500,000	0
092113 AT 6	BLACK HILLS CORP 2.500% 06/15/30		06/12/2020	Wells Fargo Securities		2,491,450	2,500,000	0
09261W AL 8	BLACKROCK DLF IX 2020-1 E		12/21/2020	Direct		375,174	375,174	0
09261W AN 4	BLACKROCK DLF IX 2020-1 W		12/21/2020	Direct		1,961,454	1,961,454	0
09261W AQ 7	BLACKROCK DLF IX 2020-1		09/17/2020	Direct		569,595	569,595	0
097023 CW 3	BOEING CO 5.805% 05/01/50		04/30/2020	Citi Global Markets Inc		2,000,000	2,000,000	0
097023 CX 1	BOEING CO 5.930% 05/01/60		04/30/2020	Citi Global Markets Inc		3,000,000	3,000,000	0
09748R AA 6	BOJANGLES ISSUER, LLC 2020-1A A2		09/29/2020	Barclays		6,000,000	6,000,000	0
10805@ AA 2	BRIDGE INVESTMENT GROUP LLC Senior Secur		07/22/2020	Deutsche Bank Securities		3,000,000	3,000,000	0

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10805@ AB 0	BRIDGE INVESTMENT GROUP LLC Senior Secur		07/22/2020	Deutsche Bank Securities		1,000,000	1,000,000	0
110122 DA 3	BRISTOL-MYERS SQUIBB 4.000% 08/15/23		07/17/2020	Tax Free Exchange		2,011,987	2,000,000	0
110122 DE 5	BRISTOL-MYERS SQUIBB 3.900% 02/20/28		07/17/2020	Tax Free Exchange		8,029,076	8,000,000	0
1248EP CE 1	CCO HLDGS LLC/CAP CORP 144A		03/05/2020	Citi Global Markets Inc		1,545,000	1,500,000	3,938
12510H AE 0	CAPITAL AUTOMOTIVE REIT 2020-1A A5		01/15/2020	Credit Suisse		1,998,355	1,999,167	0
125523 BZ 2	CIGNA CORP 4.500% 02/25/26		07/14/2020	Tax Free Exchange		3,025,584	3,000,000	0
125523 CB 4	CIGNA CORP 3.400% 03/01/27		07/14/2020	Tax Free Exchange		2,017,022	2,000,000	0
12563L AN 7	CLI FUNDING LLC 2020-1A A		08/27/2020	Bank of America		4,340,499	4,342,500	0
12563L AS 6	CLI FUNDING LLC 2020-3A A		10/02/2020	Deutsche Bank Securities		3,403,048	3,403,750	0
12563L AT 4	CLI FUNDING LLC 2020-3A B		10/02/2020	Deutsche Bank Securities		2,041,396	2,042,250	0
125896 BV 1	CMS ENERGY CORP 3.750% 12/01/50		11/19/2020	Barclays		1,500,000	1,500,000	0
126408 HF 3	CSX CORP 3.800% 11/01/46		12/18/2020	Morgan Stanley Dean Witter		4,765,560	4,000,000	21,533
14040H CE 3	CAPITAL ONE FINANCIAL CORP		05/06/2020	Morgan Stanley Dean Witter		998,470	1,000,000	0
149123 CJ 8	CATERPILLAR INC 3.250% 04/09/50		04/06/2020	Bank of America		996,010	1,000,000	0
16412X AJ 4	CHENIERE CORP CHRISTI HD		10/27/2020	Tax Free Exchange		1,015,962	1,000,000	0
172967 MK 4	CITIGROUP INC 4.700% Perpet		01/15/2020	Citi Global Markets Inc		1,000,000	1,000,000	0
172967 ML 2	CITIGROUP INC 2.666% 01/29/31		01/22/2020	Citi Global Markets Inc		5,000,000	5,000,000	0
209111 FC 2	CONSOLIDATED EDISON CO NY INC		01/28/2020	US Bancorp		1,129,790	1,000,000	16,349
21873A AJ 6	COLONY AMERICAN FINANCE LTD 2020-4 C		12/09/2020	Goldman Sachs & Co		1,999,962	2,000,000	2,000
21873A AL 1	COLONY AMERICAN FINANCE LTD 2020-4 D		12/09/2020	Goldman Sachs & Co		999,975	1,000,000	1,205
22822V AU 5	CROWN CASTLE INTL CORP		12/23/2020	Goldman Sachs & Co		1,026,130	1,000,000	17,424
24703N AB 5	DELL EQUIPMENT FINANCE TRUST 2020-1 A2		04/21/2020	Barclays		1,999,764	2,000,000	0
247109 BT 7	DELMARVA PWR & LIGHT CO		02/05/2020	Mesirow Financial		1,866,720	1,600,000	15,124
24736@ AA 7	DELTA AIRLINES 2020-1B EETC		04/09/2020	Morgan Stanley & Co		2,823,723	2,823,723	0
24737* AA 8	DELTA AIRLINES 2019-1B EETC		04/22/2020	Morgan Stanley & Co		3,573,333	3,573,333	0
254687 FR 2	WALT DISNEY COMPANY (THE)		03/19/2020	Citi Global Markets Inc		1,995,340	2,000,000	0
254687 GA 8	WALT DISNEY COMPANY (THE)		05/11/2020	Morgan Stanley Dean Witter		2,995,710	3,000,000	0
256677 AG 0	DOLLAR GENERAL CORP 3.500% 04/03/30		04/01/2020	Bank of America		1,998,660	2,000,000	0
260543 DD 2	DOW CHEMICAL CO 3.600% 11/15/50		08/17/2020	Citi Global Markets Inc		1,985,200	2,000,000	0
26208V AF 3	DRIVE AUTO RECEIVABLES TRUST 2020-2 C		06/10/2020	J P Morgan & Co		1,999,938	2,000,000	0
26209X AA 9	DRIVEN BRANDS FUNDING, LLC 2020-1A A2		06/26/2020	Barclays		997,500	997,500	0
26209X AC 5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2		10/29/2020	Barclays		3,000,000	3,000,000	0
263534 CP 2	E I DU PONT DE NEMOURS		05/13/2020	J P Morgan & Co		2,989,110	3,000,000	0
26443C AQ 6	DUKE UNIVERSITY HEALTH		01/07/2020	J P Morgan & Co		6,000,000	6,000,000	0
26746* AA 2	DYAL CAPITAL PRTNRS III ISSR B SENIOR SE		06/23/2020	Goldman Sachs & Co		1,459,727	1,459,727	0
26746@ AA 0	DYAL CAPITAL PRTNRS III ISSR A SENIOR SE		06/23/2020	Goldman Sachs & Co		2,540,273	2,540,273	0
28924A AB 7	ELM TRUST 2020-4A A2 2.286% 10/20/29		10/16/2020	KeyBanc Capital Markets		5,199,986	5,200,000	0
289338 AB 1	ELM TRUST 2020-3A A2 2.954% 08/20/29		08/26/2020	KeyBanc Capital Markets		3,799,910	3,800,000	0
29364W BD 9	ENTERGY LOUISIANA LLC 2.900% 03/15/51		03/03/2020	Mitsubishi UFJ Securities		2,992,650	3,000,000	0
29365T AF 1	ENTERGY TEXAS INC 3.450% 12/01/27		05/15/2020	BB&T Capital Markets		1,707,193	1,625,000	26,163
29379V BZ 5	ENTERPRISE PRODUCTS OPERATING		01/06/2020	Citi Global Markets Inc		4,968,000	5,000,000	0
29379V CA 9	ENTERPRISE PRODUCTS OPERATING		07/30/2020	J P Morgan & Co		1,984,660	2,000,000	0
30040W AH 1	EVERSOURCE ENERGY 3.450% 01/15/50		01/07/2020	Barclays		9,981,400	10,000,000	0
30212P AR 6	EXPEDIA INC 3.250% 02/15/30		03/27/2020	Tax Free Exchange		2,966,296	3,000,000	11,375
30231G BF 8	EXXON MOBIL CORP 4.227% 03/19/40		03/17/2020	Citi Global Markets Inc		1,500,000	1,500,000	0
316773 DB 3	FIFTH THIRD BANCORP 4.500% Perpet		07/27/2020	Morgan Stanley Dean Witter		2,000,000	2,000,000	0

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337932 AM 9	FIRSTENERGY CORP 3.400% 03/01/50		02/18/2020	Morgan Stanley Dean Witter		2,995,470	3,000,000	0
33851K AC 0	FLAGSTAR MORTGAGE TRUST 2020-2 A2		08/13/2020	Goldman Sachs & Co		2,177,824	2,118,248	3,530
34490@ AB 0	FOOTBALL CLUB TERM NOTES 2020 SENIOR SEC		10/02/2020	Bank of America		5,000,000	5,000,000	0
34490@ AF 1	FOOTBALL CLUB TERM NOTES 2020 SENIOR SEC		10/02/2020	Bank of America		3,000,000	3,000,000	0
35671D CE 3	FREEPORT-MCMORAN COPPER & GOLD		02/19/2020	J P Morgan & Co		3,000,000	3,000,000	0
36150J AE 0	GBG LLC 144A 4.100% 09/01/50		09/22/2020	Raymond James & Associates		5,000,000	5,000,000	0
36258F AA 7	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A		01/16/2020	Goldman Sachs & Co		2,450,303	2,403,363	5,374
36258F AH 2	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A		01/16/2020	Goldman Sachs & Co		3,097,859	3,000,000	6,708
36259V AB 9	GS MORTGAGE-BACKED SECURITIES 2020-PJ4 A		09/18/2020	Goldman Sachs & Co		2,240,963	2,174,702	5,256
373334 KN 0	GEORGIA POWER CO 3.700% 01/30/50		01/08/2020	Barclays		1,993,480	2,000,000	0
37959P AA 5	GLOBAL SC FINANCE SRL 2020-1A A		09/02/2020	RBC Capital Markets		6,816,935	6,817,258	0
37959P AC 1	GLOBAL SC FINANCE SRL 2020-2A A		09/23/2020	Deutsche Bank Securities		2,946,113	2,947,230	0
37959P AD 9	GLOBAL SC FINANCE SRL 2020-2A B		09/23/2020	Deutsche Bank Securities		982,141	982,409	0
38141G XG 4	GOLDMAN SACHS GROUP INC		02/05/2020	Goldman Sachs & Co		2,998,950	3,000,000	0
38173M AA 0	GOLUB CAPITAL BDC 3.375% 04/15/24		09/29/2020	J P Morgan & Co		4,996,000	5,000,000	0
40065F DJ 0	GUAM GOVT WTRWKS AUTH WTR & WS WATER		08/19/2020	Citi Global Markets Inc		5,000,000	5,000,000	0
40439H AB 5	HIN TIMESHARE TRUST 2020-A B		09/04/2020	Bank of America		3,473,384	3,474,278	0
40439H AC 3	HIN TIMESHARE TRUST 2020-A C		09/04/2020	Bank of America		1,852,706	1,852,948	0
411707 AH 5	CKE RESTAURANTS HOLDINGS INC 2020-1A A2		11/13/2020	Barclays		4,000,000	4,000,000	0
41242* BW 1	NBA HARDWOOD FUNDING LL SERIES SS SENIOR		06/30/2020	J P Morgan & Co		5,000,000	5,000,000	0
427096 B* 2	HERCULES CAPITAL INC SENIOR SECURED NOTE		11/04/2020	Goldman Sachs & Co		2,000,000	2,000,000	0
44891A BG 1	HYUNDAI CAPITAL SERVICES 144A		02/05/2020	Mitsubishi UFJ Securities		1,993,980	2,000,000	0
457187 AC 6	INGREDION INC 2.900% 06/01/30		05/08/2020	Bank of America		2,994,240	3,000,000	0
457187 AD 4	INGREDION INC 3.900% 06/01/50		05/08/2020	Bank of America		2,956,530	3,000,000	0
458140 BQ 2	INTEL CORP 3.750% 03/25/27		03/20/2020	J P Morgan & Co		998,050	1,000,000	0
46284V AN 1	IRON MOUNTAIN INC 144A		08/11/2020	RW Baird		1,007,500	1,000,000	0
46591X AC 9	JP MORGAN MORTGAGE TRUST 2020-7 A3		09/18/2020	J P Morgan & Co		2,706,968	2,627,327	6,349
46647P BV 7	JP MORGAN CHASE & CO 2.525% 11/19/41		11/12/2020	J P Morgan & Co		1,000,000	1,000,000	0
477164 AA 5	JETBLUE AIRWAYS CORP SER 1A		08/03/2020	Various		3,017,500	3,000,000	0
48121@ AG 6	JRD Holdings LLC Senior Unsecured Notes		11/18/2020	Bank of America		5,000,000	5,000,000	0
48128B AG 6	JPMORGAN CHASE & CO 4.600% Perpet		01/15/2020	J P Morgan & Co		3,000,000	3,000,000	0
485170 BE 3	KANSAS CITY SOUTHERN 3.500% 05/01/50		10/05/2020	Morgan Stanley Dean Witter		3,085,800	3,000,000	48,125
491674 BM 8	KENTUCKY UTILITIES 3.300% 06/01/50		05/19/2020	Barclays		2,487,725	2,500,000	0
49271V AJ 9	KEURIG DR PEPPER INC 3.200% 05/01/30		04/07/2020	Bank of America		2,992,290	3,000,000	0
494550 BK 1	KINDER MORGAN ENERGY PARTNERS		01/22/2020	Seaport Group		5,966,850	5,000,000	111,719
494550 BP 0	KINDER MORGAN ENERGY PARTNERS		06/30/2020	Citi Global Markets Inc		564,925	500,000	8,403
513272 AC 8	LAMB WESTON HLD 144A 4.875% 05/15/28		05/08/2020	Goldman Sachs & Co		1,029,250	1,000,000	0
521865 BB 0	LEAR CORP 3.500% 05/30/30		02/20/2020	Bank of America		3,092,994	3,100,000	0
525015 AC 7	LEHIGH UNIVERSITY 2.703% 11/15/50		08/13/2020	Wells Fargo Securities		8,000,000	8,000,000	0
55336V BM 1	MPLX LP 5.250% 01/15/25		05/21/2020	Tax Free Exchange		1,007,631	1,000,000	18,375
55342U AM 6	MPT OPER PARTNERSP/FINL		12/04/2020	Goldman Sachs & Co		2,556,250	2,500,000	972
55354G AK 6	MSCI INC 144A 3.625% 09/01/30		02/28/2020	Morgan Stanley Dean Witter		753,750	750,000	0
55400E AB 5	MVWOT 2020-1A B 2.730% 10/20/37		07/13/2020	Credit Suisse		1,413,575	1,413,770	0
55400E AC 3	MVWOT 2020-1A C 4.210% 10/20/37		07/13/2020	Credit Suisse		1,361,896	1,362,014	0
58013M FK 5	MCDONALDS CORPORATION 3.625% 09/01/49		03/03/2020	Wells Fargo Securities		5,411,350	5,000,000	2,014
58013M FQ 2	MCDONALDS CORPORATION 3.600% 07/01/30		03/25/2020	J P Morgan & Co		992,660	1,000,000	0

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58013M FR 0	MCDONALDS CORPORATION 4.200% 04/01/50		03/25/2020	J P Morgan & Co		988,550	1,000,000	0
59156R CA 4	METLIFE INC 3.850% Perpet		09/15/2020	Various		6,502,500	6,500,000	374
59447# AK 9	MICHIGAN ELECTRIC TRANSMISSION		10/14/2020	SCOTIABANK		3,000,000	3,000,000	0
615369 AS 4	MOODYS CORPORATION 3.750% 03/24/25		03/20/2020	Bank of America		998,870	1,000,000	0
615369 AT 2	MOODYS CORPORATION 3.250% 05/20/50		05/12/2020	J P Morgan & Co		1,479,315	1,500,000	0
62957H AH 8	NABORS INDUSTRIES INC 144A		12/01/2020	Tax Free Exchange		210,469	208,000	0
63486* AA 9	NATIONAL BASKETBALL ASSN SENIOR SECURED		12/16/2020	J P Morgan & Co		3,000,000	3,000,000	0
63486* AB 7	NATIONAL BASKETBALL ASSN SENIOR SECURED		12/16/2020	J P Morgan & Co		4,000,000	4,000,000	0
655844 CH 9	NORFOLK SOUTHERN CORP 3.155% 05/15/55		12/18/2020	Morgan Stanley Dean Witter		3,222,510	3,000,000	9,728
665228 J* 4	NORTHERN ILLINOIS GAS CO		11/06/2020	SCOTIABANK		4,000,000	4,000,000	0
675553 A@ 0	OCHSNER CLINIC FOUNDATION SERIES B SENIO		06/25/2020	Citi		2,000,000	2,000,000	0
682441 AB 6	ONEAMERICA FINL PARTNERS 144A		09/14/2020	Goldman Sachs & Co		10,061,210	10,000,000	0
682680 BC 6	ONEOK INC 4.500% 03/15/50		03/05/2020	Barclays		2,995,560	3,000,000	0
68902V AM 9	OTIS WORLDWIDE CORP 3.362% 02/15/50		09/08/2020	Tax Free Exchange		4,007,872	4,000,000	0
69144A AA 7	OXFORD FINANCE FUNDING TRUST 2020-1A A2		01/28/2020	Barclays		4,000,000	4,000,000	0
693652 AB 5	PSMC 2020-2 A2 3.000% 05/25/50		06/26/2020	Wells Fargo Securities		3,924,256	3,820,389	8,914
693684 AM 4	PSMC 2020-1 A12 3.500% 01/25/50		01/24/2020	Wells Fargo Securities		10,430,335	10,000,000	28,194
70339P AA 7	PATTERN ENERGY OP LP/PAT 144A		07/15/2020	RBC Capital Markets		2,026,250	2,000,000	0
713448 ET 1	PEPSICO INC 3.500% 03/19/40		03/17/2020	Bank of America		1,984,640	2,000,000	0
718172 AU 3	PHILIP MORRIS INTERNATIONAL		03/12/2020	Bank of America		1,537,425	1,500,000	4,036
720186 AM 7	PIEDMONT NATURAL GAS CO		05/18/2020	Mizuho Securities		1,489,305	1,500,000	0
737662 B@ 4	POTOMAC EDISON 3.430% 06/15/51		06/29/2020	Mizuho Securities		3,000,000	3,000,000	0
737679 C* 9	POTOMAC ELEC PWR CO 3.280% 09/23/50		09/23/2020	SCOTIABANK		7,000,000	7,000,000	0
74273@ AD 5	PRIT CORE REALTY HLDGS LLC		02/12/2020	Bank of America		3,000,000	3,000,000	0
74275# AC 3	PRISA II LHC LLC SENIOR UNSECURED NOTES		09/28/2020	J P Morgan & Co		6,000,000	6,000,000	0
74333L AC 0	PROGRESS RESIDENTIAL TRUST 2020-SFR2 B		05/21/2020	Goldman Sachs & Co		999,972	1,000,000	0
74340* AM 6	PROLOGIS TGTD US LOGISTICS FD SERIES 202		01/07/2020	Wells Fargo Securities		2,000,000	2,000,000	0
743674 BE 2	PROTECTIVE LIFE CORP 144A		01/14/2020	Amherst Securities		1,649,888	1,600,000	17,529
74992* AF 2	RXR REALTY LLC SENIOR SECURED NOTES		07/16/2020	Goldman Sachs & Co		6,000,000	6,000,000	0
750731 AA 9	LAS VEGAS RAIDERS LEASE-COLLATERALIZED P		02/20/2020	Mesirow Financial		6,223,410	6,223,410	0
75513E AC 5	RAYTHEON TECH CORP 3.125% 07/01/50		05/14/2020	Deutsche Bank Securities		5,481,685	5,500,000	0
75513E CA 7	RAYTHEON TECH CORP 4.875% 10/15/40		12/10/2020	Tax Free Exchange		3,084,579	3,000,000	0
75513E CB 5	RAYTHEON TECH CORP 4.700% 12/15/41		12/10/2020	Tax Free Exchange		1,529,977	1,500,000	0
78147# AC 0	RUMPKE CONSOLIDATED COMPANIES SENIOR SEC		09/24/2020	Wells Fargo Securities		2,000,000	2,000,000	0
78403D AR 1	SBA TOWER TRUST 144A 2.328% 01/15/28		07/09/2020	Barclays		2,000,000	2,000,000	0
784054 AD 0	SCF EQUIPMENT TRUST LLC 2020-1A B		08/11/2020	Bank of America		2,799,093	2,800,000	0
784054 AE 8	SCF EQUIPMENT TRUST LLC 2020-1A C		08/11/2020	Bank of America		3,599,713	3,600,000	0
808513 BJ 3	CHARLES SCHWAB CORP 4.000% Perpet		12/08/2020	Credit Suisse		2,000,000	2,000,000	0
81748K AA 0	SEQUOIA MORTGAGE TRUST 2020-2 A1		02/13/2020	Morgan Stanley Dean Witter		372,790	363,808	707
81761T AA 3	SERVICEMASTER BRANDS 2020-1 A2I		11/20/2020	Barclays		3,000,000	3,000,000	0
81761T AC 9	SERVICEMASTER BRANDS 2020-1 A2II		11/20/2020	Barclays		3,000,000	3,000,000	0
824348 BM 7	SHERWIN-WILLIAMS CO 3.300% 05/15/50		03/03/2020	Citi Global Markets Inc		2,994,690	3,000,000	0
826525 AB 3	SIERRA RECEIVABLES FUNDING CO 2020-2A B		08/03/2020	Credit Suisse		2,531,488	2,532,157	0
826525 AC 1	SIERRA RECEIVABLES FUNDING CO 2020-2A C		08/03/2020	Credit Suisse		1,687,895	1,688,105	0
82967N BA 5	SIRIUS XM RADIO INC 144A		10/26/2020	J P Morgan & Co		1,052,500	1,000,000	12,083
83546D AG 3	SONIC CAPITAL LLC 2020-1A A2I		01/15/2020	Barclays		1,983,333	1,983,333	0
842587 DF 1	SOUTHERN CO 4.000% 01/15/51		09/15/2020	Wells Fargo Securities		500,000	500,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
844741 BF 4	SOUTHWEST AIR 2.625% 02/10/30		02/11/2020	Various		3,002,940	3,000,000	438
845743 BU 6	SOUTHWESTERN PUBLIC SERVICE		05/11/2020	Barclays		1,734,915	1,750,000	0
857477 BF 9	STATE STREET CORP 3.031% 11/01/34		01/21/2020	J P Morgan & Co		3,059,070	3,000,000	20,712
87264A AW 5	T-MOBILE USA INC 144A 4.375% 04/15/40		04/02/2020	Barclays		1,960,500	2,000,000	0
87264A AY 1	T-MOBILE USA INC 144A 4.500% 04/15/50		04/02/2020	Barclays		1,991,500	2,000,000	0
87264A BJ 3	T-MOBILE USA INC 144A 2.550% 02/15/31		06/18/2020	Deutsche Bank Securities		997,930	1,000,000	0
87407R AC 0	TAL ADVANTAGE VII LLC 2020-1A B		09/09/2020	Wells Fargo Securities		2,677,216	2,677,813	0
87612B BQ 4	TARGA RESOURCES PARTNERS		12/01/2020	Tax Free Exchange		1,044,964	1,000,000	0
88104L AG 8	TERRAFORM POWER OPERATING 144A		02/28/2020	Citi Global Markets Inc		1,548,750	1,500,000	27,115
88167H AF 3	TESLA AUTO LEASE TRUST 2020-A C		07/30/2020	Deutsche Bank Securities		1,999,744	2,000,000	0
88167H AG 1	TESLA AUTO LEASE TRUST 2020-A D		07/30/2020	Deutsche Bank Securities		1,749,971	1,750,000	0
88315L AE 8	TEXTAINER MARINE CONTAINERS 2020-1A A		08/04/2020	RBC Capital Markets		1,929,842	1,930,169	0
883203 CC 3	TEXTRON INC 2.450% 03/15/31		08/03/2020	Citi Global Markets Inc		998,770	1,000,000	0
88641W AE 9	TIDEWATER AUTO RECEIVABLES TRU 2020-AA D		03/06/2020	KeyBanc Capital Markets		3,731,774	3,733,000	0
89832Q AB 5	TRUIST FIN CORP 5.050% Perpet		01/08/2020	J P Morgan & Co		3,093,750	3,000,000	10,521
89832Q AE 9	TRUIST FIN CORP 4.950% Perpet		05/27/2020	RBC Capital Markets		1,000,000	1,000,000	0
898813 AR 1	TUCSON ELECTRIC POWER CO		04/06/2020	Suntrust		1,982,760	2,000,000	0
902691 B# 0	UGI UTILITIES INC 3.120% 04/16/50		04/16/2020	Bank of America		6,000,000	6,000,000	0
907818 FE 3	UNION PACIFIC CORP 3.950% 08/15/59		06/30/2020	Goldman Sachs & Co		1,797,735	1,500,000	22,548
907818 FK 9	UNION PACIFIC CORP 3.250% 02/05/50		01/28/2020	Morgan Stanley Dean Witter		999,610	1,000,000	0
911365 BN 3	UNITED RENTALS NORTH AM		02/28/2020	Deutsche Bank Securities		972,500	1,000,000	889
91324P DZ 2	UNITEDHEALTH GROUP INC		05/13/2020	Barclays		3,401,335	3,500,000	0
91412N BD 1	UNIVERSITY OF CHICAGO 2.761% 04/01/45		03/10/2020	RBC Capital Markets		4,000,000	4,000,000	0
91529Y AQ 9	UNUM GROUP 4.500% 03/15/25		05/18/2020	Citi Global Markets Inc		3,978,880	4,000,000	0
91533B AD 2	UPJOHN INC 144A 2.700% 06/22/30		06/17/2020	Goldman Sachs & Co		1,993,740	2,000,000	0
92047W AD 3	VALVOLINE INC 144A 4.250% 02/15/30		02/28/2020	Goldman Sachs & Co		987,500	1,000,000	944
92047W AG 6	VALVOLINE INC 144A 3.625% 06/15/31		12/16/2020	Morgan Stanley Dean Witter		503,750	500,000	0
92203# AZ 1	THE VANGUARD GROUP SR UNSEC NOTES		08/19/2020	J P Morgan & Co		10,000,000	10,000,000	0
92343V FD 1	VERIZON COMMUNICATIONS		03/17/2020	Citi Global Markets Inc		1,000,000	1,000,000	0
92343V FM 1	VERIZON COMMUNICATIONS 144A		12/23/2020	Credit Suisse		2,991,990	3,000,000	20,411
92343V FV 1	VERIZON COMMUNICATIONS		11/10/2020	J P Morgan & Co		4,956,200	5,000,000	0
92838@ AA 1	VISTA RIDGE LLC SENIOR SECURED NOTES		12/01/2020	J P Morgan & Co		2,995,654	2,995,654	0
928668 BE 1	VOLKSWAGEN GROUP AMERICA 144A		05/06/2020	Goldman Sachs & Co		1,997,900	2,000,000	0
92942A AA 3	WRG 2020-1 A 5.071% 07/15/28		06/17/2020	Guggenheim Capital		2,999,994	3,000,000	0
939653 A* 2	WASHINGTON REAL ESTATE INV TR SENIOR UNS		12/17/2020	J P Morgan & Co		7,000,000	7,000,000	0
95002T AA 2	WELLS FARGO MORTGAGE BACKED SE 2020-3 A1		07/15/2020	Wells Fargo Securities		2,225,931	2,155,213	5,029
956708 AB 7	WEST VA HEALTH SYS OBL		12/04/2020	Bank of America		2,000,000	2,000,000	0
958667 AC 1	WESTERN MIDSTREAM OPERAT		01/09/2020	Barclays		1,998,000	2,000,000	0
96042K AE 3	WESTLAKE AUTOMOBILE RECEIVABLE 2020-1A		03/11/2020	J P Morgan & Co		4,999,358	5,000,000	0
97064F AA 3	WILLIS ENGINE SECURITIZATION T 2020-A A		02/18/2020	Bank of America		2,840,191	2,840,231	0
974153 AB 4	WINGSTOP FUNDING LLC 2020-1A A2		10/09/2020	Barclays		2,500,000	2,500,000	0
G8655* AA 2	TPG PARTNER HOLDINGS LP SENIOR UNSECURED		09/09/2020	Goldman Sachs & Co		2,000,000	2,000,000	0
G8655* AB 0	TPG PARTNER HOLDINGS LP SENIOR UNSECURED		09/09/2020	Goldman Sachs & Co		2,000,000	2,000,000	0
01626P AM 8	ALIMENTATION COUCHE-TARD 144A	A	01/22/2020	Wells Fargo Securities		3,495,800	3,500,000	0
09784Y AA 6	BONAVISTA ENERGY CORPORATION	A	08/11/2020	Tax Free Exchange		1,671,668	1,679,900	0
09784Y AC 2	BONAVISTA ENERGY CORPORATION PIK CONVERT	A	11/11/2020	Direct		0	20,998	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
09784Y AC 2	BONAVISTA ENERGY CORPORATION PIK CONVERT	A	08/11/2020	Tax Free Exchange		1,079,607	839,900	0
36168Q AM 6	GFL ENVIRONMENTAL INC 144A	A	12/15/2020	Barclays		1,509,375	1,500,000	0
68245X AP 4	1011778 BC / NEW RED FIN 144A	A	12/16/2020	Various		1,252,188	1,250,000	1,896
683720 AA 4	OPEN TEXT CORP 144A 4.125% 02/15/30	A	02/05/2020	Citi Global Markets Inc		1,010,000	1,000,000	0
98462Y AD 2	YAMANA GOLD INC 4.625% 12/15/27	A	11/02/2020	280 Securities		1,317,144	1,208,000	16,761
05401A AL 5	AVOLON HOLDINGS FNDG LTD 144A	D	11/16/2020	Deutsche Bank Securities		3,999,000	4,000,000	0
05523R AE 7	BAE SYSTEMS PLC 144A 3.000% 09/15/50	D	09/08/2020	Barclays		1,970,740	2,000,000	0
12656* AT 9	CSLB HOLDINGS INC Guaranteed Senior Note	D	05/27/2020	Bank of America		4,000,000	4,000,000	0
12807C AA 1	CAL FUNDING IV LTD 2020-1A A	D	09/01/2020	Wells Fargo Securities		3,914,116	3,915,000	0
184494 A# 9	CLEANAWAY WASTE MGMT LTD SENIOR NOTES	D	02/11/2020	MUFG Securiites		5,000,000	5,000,000	0
38138B AQ 3	GOLDEN TREE LOAN MANAGEMENT 2018-3A B2R	D	09/10/2020	Wells Fargo Securities		5,000,000	5,000,000	0
67573C AN 9	OCTAGON INVESTMENT PARTNERS 32 2017-1A B	D	10/16/2020	Goldman Sachs & Co		5,250,000	5,250,000	0
67591Y AN 9	OCTAGON INVESTMENT PARTNERS 38 2018-1A A	D	08/20/2020	Bank of America		5,000,000	5,000,000	0
69120L AA 1	OWL ROCK TECHNOLOGY FINANCING 2020-1A A	D	11/24/2020	Mitsubishi UFJ Securities		5,970,000	6,000,000	0
69355D AN 7	PPM CLO, LTD 2018-1A B1R	D	09/15/2020	Goldman Sachs & Co		5,000,000	5,000,000	0
74435K AA 3	PRUDENTIAL PLC 3.125% 04/14/30	D	04/08/2020	Citi Global Markets Inc		2,971,740	3,000,000	0
86709L AA 4	PROJECT SUNBIRD 2020-1A A	D	02/14/2020	Citi Global Markets Inc		7,403,738	7,404,037	0
87656X C* 0	TATE & LYLE INTL FINANCE	D	08/06/2020	Bank of America		2,000,000	2,000,000	0
87656X C@ 8	TATE & LYLE INTL FINANCE	D	08/06/2020	Bank of America		3,000,000	3,000,000	0
92917N AQ 1	VOYA CLO LTD 2019-1A C2R	D	02/07/2020	Jeffries & Co		7,000,000	7,000,000	0
97988W AC 5	WOODMONT TRUST 2020-7A A1B	D	11/20/2020	Citi Global Markets Inc		5,000,000	5,000,000	0
Q7160# AP 4	ORICA FINANCE LIMITED 3.400% 10/24/30	D	06/24/2020	J P Morgan & Co		3,000,000	3,000,000	0
3899999.	Total - Bonds - Industrial and Miscellaneous					718,983,979	713,306,835	571,141
8399997.	Total - Bonds - Part 3					968,667,351	962,226,835	646,198
8399998.	Total - Bonds - Summary Item from Part 5					43,013,241	42,968,231	81,922
8399999.	Total - Bonds					1,011,680,592	1,005,195,066	728,120
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred								
74460W 53 7	PUBLIC STORAGE PREFERRED		08/11/2020	Bank of America	80,000.000	2,000,000	0.00	0
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred					2,000,000	XXX	0
8999997.	Total - Preferred Stocks - Part 3					2,000,000	XXX	0
8999999.	Total - Preferred Stocks					2,000,000	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
000000 00 0	FEDERAL HOME LOAN BANK - CINTI		03/24/2020	Direct	20,000.000	2,000,000	XXX	0
09784Y 40 5	BONAVISTA ENERGY CORPORATION COMMON STOC	A	08/11/2020	Tax Free Exchange	533,701.000	1,439,193	XXX	0
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					3,439,193	XXX	0
9799997.	Total - Common Stocks - Part 3					3,439,193	XXX	0
9799999.	Total - Common Stocks					3,439,193	XXX	0
9899999.	Total - Preferred and Common Stocks					5,439,193	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					1,017,119,785	XXX	728,120

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36194N LU 1	GN AU1239 2.850% 07/01/33	..	12/01/2020.	Paydown		296,374	296,374	297,856	297,502	0	(1,127)	0	(1,127)	0	296,374	0	0	0	4,597	07/01/2033.
36194S PD 4	GN AU4920 GN AU4920 3.020% 09/15/41	..	12/15/2020.	Paydown		174,353	174,353	177,567	176,741	0	(2,388)	0	(2,388)	0	174,353	0	0	0	2,867	09/15/2041.
36197J ZL 2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147	..	12/01/2020.	Paydown		183,133	183,133	189,657	187,890	0	(4,757)	0	(4,757)	0	183,133	0	0	0	3,933	03/15/2037.
36230M FL 6	GN 752871 3.850% 07/15/36	..	12/01/2020.	Paydown		179,477	179,477	186,656	184,961	0	(5,484)	0	(5,484)	0	179,477	0	0	0	3,766	07/15/2036.
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L	..	12/15/2020.	Redemption 100.0000		286,833	286,833	286,833	286,833	0	0	0	0	0	286,833	0	0	0	6,671	06/15/2030.
38373M 2F 6	GNMA 2008-80 IO 1.587% 04/16/50	..	12/01/2020.	Paydown		0	0	4,492	4,271	0	(4,271)	0	(4,271)	0	0	0	0	0	552	04/16/2050.
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32	..	12/01/2020.	Paydown		987,750	987,750	965,864	979,533	0	8,217	0	8,217	0	987,750	0	0	0	30,924	11/20/2032.
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32	..	12/01/2020.	Paydown		246,674	246,674	256,155	248,813	0	(2,139)	0	(2,139)	0	246,674	0	0	0	8,482	07/20/2032.
38375C BD 1	GNMA 2012-57 DA 5.368% 04/20/42	..	12/01/2020.	Paydown		398,412	398,412	436,012	413,892	0	(15,480)	0	(15,480)	0	398,412	0	0	0	11,861	04/20/2042.
38376G 2H 2	GNMA 2011-92 C 3.775% 04/16/52	..	12/01/2020.	Paydown		3,181,423	3,181,423	3,139,294	3,159,252	0	22,172	0	22,172	0	3,181,423	0	0	0	101,620	04/16/2052.
38376G A7 5	GNMA 2011-10 AC 3.622% 11/16/44	..	08/01/2020.	Paydown		791,112	791,112	859,283	846,213	0	(55,102)	0	(55,102)	0	791,112	0	0	0	6,744	11/16/2044.
38376G S2 7	GNMA 2011-67 CA 4.086% 12/16/51	..	12/01/2020.	Paydown		610,872	610,872	621,464	622,960	0	(12,089)	0	(12,089)	0	610,872	0	0	0	9,732	12/16/2051.
38376G S3 5	GNMA 2011-67 D 4.086% 12/16/51	..	12/01/2020.	Paydown		2,585,932	2,585,932	2,603,180	2,606,118	0	(20,186)	0	(20,186)	0	2,585,932	0	0	0	52,274	12/16/2051.
38376G U2 4	GNMA 2011-77 D 4.149% 10/16/45	..	12/01/2020.	Paydown		1,334,472	1,334,472	1,327,085	1,331,734	0	2,738	0	2,738	0	1,334,472	0	0	0	28,043	10/16/2045.
38376G ZC 7	GNMA 2010-161 C 3.611% 10/16/44	..	12/01/2020.	Paydown		4,092,623	4,092,623	4,281,907	4,218,543	0	(125,920)	0	(125,920)	0	4,092,623	0	0	0	152,937	10/16/2044.
38377G S7 5	GNMA 2010-89 PD 4.000% 07/20/40	..	12/01/2020.	Paydown		784,878	784,878	829,027	797,052	0	(12,174)	0	(12,174)	0	784,878	0	0	0	15,920	07/20/2040.
38377X AL 6	GNMA 2011-100 PX 4.000% 12/20/39	..	08/01/2020.	Paydown		706,447	706,447	745,743	708,736	0	(2,289)	0	(2,289)	0	706,447	0	0	0	12,217	12/20/2039.
38378N KA 0	GNMA 2013-173 VB 3.500% 10/16/33	..	12/01/2020.	Paydown		141,171	141,171	141,171	141,171	0	0	0	0	0	141,171	0	0	0	2,690	10/16/2033.
38378X 6B 2	GNMA 2015-5 KV 3.250% 05/16/42	..	12/01/2020.	Paydown		193,293	193,293	194,743	194,063	0	(770)	0	(770)	0	193,293	0	0	0	3,417	05/16/2042.
0599999.	Total - Bonds - U.S. Government					17,175,229	17,175,229	17,543,989	17,406,278	0	(231,049)	0	(231,049)	0	17,175,229	0	0	0	459,247	XXX
Bonds - U.S. States, Territories and Possessions																				
01170R EF 5	ALASKA ST HSG FIN CORP MTG REV SERIES A	..	07/01/2020.	Redemption 100.0000		1,015,000	1,015,000	995,370	999,138	0	143	0	143	0	999,280	0	15,720	15,720	13,527	12/01/2037.
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A	..	08/01/2020.	Redemption 100.0000		365,957	365,957	365,957	365,957	0	0	0	0	0	365,957	0	0	0	6,636	02/01/2042.
13034P UH 8	CALIFORNIA ST HSG FIN AGY REV	..	12/01/2020.	Redemption 100.0000		1,045,000	1,045,000	1,045,000	1,045,000	0	0	0	0	0	1,045,000	0	0	0	37,525	08/01/2025.
16772P AK 2	CHICAGO ILLINOIS TRANSIT AUTH	..	12/01/2020.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	152,100	12/01/2020.
196479 K3 2	COLORADO HSG & FIN AUTH	..	04/01/2020.	Redemption 100.0000		470,000	470,000	470,000	470,000	0	0	0	0	0	470,000	0	0	0	9,165	10/01/2032.
196479 XM 6	COLORADO HSG & FIN AUTH	..	11/01/2020.	Redemption 100.0000		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	4,526	11/01/2027.
19647P BQ 5	COLORADO ST HSG FIN AUTH MF HS	..	12/01/2020.	Redemption 100.0000		1,829,688	1,829,688	1,829,688	1,829,688	0	0	0	0	0	1,829,688	0	0	0	120,370	11/01/2045.
19647P BS 1	COLORADO ST HSG FIN AUTH MF HS	..	12/01/2020.	Redemption 100.0000		39,251	39,251	39,251	39,251	0	0	0	0	0	39,251	0	0	0	824	07/01/2057.
230563 AS 7	CUMBERLAND COUNTY NJ 5.094% 04/15/20	..	04/15/2020.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,470	04/15/2020.
246412 EC 0	DELAWARE ST SOLID WASTE AUTH	..	06/01/2020.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,600	06/01/2020.
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A	..	12/15/2020.	Redemption 100.0000		101,323	101,323	101,323	101,323	0	0	0	0	0	101,323	0	0	0	1,596	06/15/2045.
34074H FQ 0	FLORIDA ST HSG FIN CORP MF REV 2013 SERIES	..	10/01/2020.	Redemption 100.0000		20,000	20,000	17,775	18,511	0	66	0	66	0	18,577	0	1,423	1,423	518	04/01/2029.
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES	..	10/01/2020.	Redemption 100.0000		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	7,009	01/01/2030.
34074M ND 9	FLORIDA ST HSG FIN CORP REV 2016 Series	..	12/01/2020.	Redemption 100.0000		289,529	289,529	289,529	289,529	0	0	0	0	0	289,529	0	0	0	18,978	07/01/2037.
419818 HM 4	HAWAII HOUSING 2013 SERIES A	..	12/01/2020.	Redemption 100.0000		145,500	145,500	134,867	136,909	0	144	0	144	0	137,053	0	8,448	8,448	1,764	07/01/2037.
49130N EW 5	KENTUCKY ST HGR EDU STUDENT LO	..	12/01/2020.	Call 100.0000		975,000	975,000	975,000	975,000	0	0	0	0	0	975,000	0	0	0	37,391	06/01/2034.
49130N EW 5	KENTUCKY ST HGR EDU STUDENT LO	..	06/01/2020.	Redemption 100.0000		1,025,000	1,025,000	1,025,000	1,025,000	0	0	0	0	0	1,025,000	0	0	0	19,654	06/01/2034.
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES	..	04/01/2020.	Redemption 100.0000		2,145,000	2,145,000	2,145,000	2,145,000	0	0	0	0	0	2,145,000	0	0	0	21,733	11/01/2041.
49151E 7A 5	COMMONWEALTH OF KENTUCKY	..	11/01/2020.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	88,060	11/01/2020.
57419R L7 8	MARYLAND ST CMNTY DEV ADMIN DE	..	09/01/2020.	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	105,664	09/01/2037.

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
57419R L8 6	MARYLAND ST CMNTY DEV ADMIN DE		09/01/2020.	Redemption 100.0000		395,000	395,000	395,000	395,000	0	0	0	0	0	395,000	0	0	0	34,608	09/01/2048.
57419R M2 8	MARYLAND ST CMNTY DEV ADMIN DE		12/01/2020.	Redemption 100.0000		31,566	31,566	31,566	31,566	0	0	0	0	0	31,566	0	0	0	645	03/01/2059.
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER		01/01/2020.	Redemption 100.0000		100,000	100,000	100,250	100,047	0	0	0	0	0	100,047	0	(47)	(47)	2,750	07/01/2026.
57563R KF 5	MASSACHUSETTS EDL ING AUTH ED LN REV SER		01/01/2020.	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,470	07/01/2028.
59259Y BD 0	METROPOLITAN TRANS AUTH NY		11/15/2020.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	150,390	11/15/2020.
59465M W9 2	MICHIGAN ST HSG DEV AUTH MULTIFAMILY HSG		10/01/2020.	Redemption 100.0000		2,730,000	2,730,000	2,730,000	2,730,000	0	0	0	0	0	2,730,000	0	0	0	97,696	10/01/2033.
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		12/01/2020.	Redemption 100.0000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	5,247	07/01/2031.
60416Q GV 0	MINNESOTA ST HSG FIN AGY		12/01/2020.	Redemption 100.0000		492,722	492,722	492,722	492,722	0	0	0	0	0	492,722	0	0	0	9,621	06/01/2047.
60416Q HR 8	MINNESOTA ST HSG FIN AGY SINGLE FAMILY H		12/01/2020.	Redemption 100.0000		482,471	482,471	482,471	482,471	0	0	0	0	0	482,471	0	0	0	30,755	08/01/2049.
60637B CN 8	MISSOURI HOUSING 2013 SERIES A		05/20/2020.	Call 100.0000		825,000	825,000	825,000	825,000	0	0	0	0	0	825,000	0	0	0	10,263	11/01/2040.
60637B CN 8	MISSOURI HOUSING 2013 SERIES A		05/01/2020.	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	618	11/01/2040.
60637B CP 3	MISSOURI HOUSING 2013 SERIES B		11/01/2020.	Redemption 100.0000		850,000	850,000	850,000	850,000	0	0	0	0	0	850,000	0	0	0	19,422	11/01/2041.
60637B CR 9	MISSOURI HOUSING 2013 SERIES D		12/01/2020.	Redemption 100.0000		141,192	141,192	126,611	129,877	0	311	0	311	0	130,188	0	11,004	11,004	2,148	10/01/2034.
641279 JT 2	NEVADA HSG DIV SINGLE FAMILY SERIES 2011		08/01/2020.	Redemption 100.0000		235,000	235,000	238,180	235,820	0	(243)	0	(243)	0	235,577	0	(577)	(577)	8,801	10/01/2033.
64469D B5 9	NEW HAMPSHIRE HOUSING 4.077% 01/01/34		12/01/2020.	Redemption 100.0000		310,000	310,000	310,000	310,000	0	0	0	0	0	310,000	0	0	0	13,386	01/01/2034.
64469D B6 7	NEW HAMPSHIRE HOUSING 3.220% 01/01/40		11/01/2020.	Redemption 100.0000		390,000	390,000	390,000	390,000	0	0	0	0	0	390,000	0	0	0	12,679	01/01/2040.
64469D US 8	NEW HAMPSHIRE HOUSING 2013 SERIES A		11/01/2020.	Redemption 100.0000		475,000	475,000	497,563	483,540	0	(1,127)	0	(1,127)	0	482,413	0	(7,413)	(7,413)	17,500	07/01/2034.
646080 MY 4	NEW JERSEY ST HIGHER ED ASSIST 2011-1		01/01/2020.	Redemption 100.0000		40,000	40,000	42,185	40,608	0	0	0	0	0	40,608	0	(608)	(608)	204	12/01/2027.
646080 NC 1	NEW JERSEY ST HIGHER ED ASSIST 2011-1		01/01/2020.	Redemption 100.0000		80,000	80,000	79,011	79,336	0	0	0	0	0	79,336	0	664	664	409	12/01/2029.
647200 5U 4	NEW MEXICO ST MTGE FIN AUTH		12/01/2020.	Redemption 100.0000		368,433	368,433	368,433	368,433	0	0	0	0	0	368,433	0	0	0	6,658	08/01/2038.
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3		12/01/2020.	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	5,281	09/01/2032.
649883 TM 7	NEW YORK HOUSING 2012 SERIES 172		04/01/2020.	Redemption 100.0000		345,000	345,000	345,000	345,000	0	0	0	0	0	345,000	0	0	0	7,250	10/01/2027.
64988R FL 1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE		10/01/2020.	Call 100.0000		65,000	65,000	67,276	65,702	0	(187)	0	(187)	0	65,515	0	(515)	(515)	1,706	04/01/2041.
64988R FL 1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE		04/01/2020.	Redemption 100.0000		70,000	70,000	72,451	70,756	0	(66)	0	(66)	0	70,690	0	(690)	(690)	919	04/01/2041.
64988Y CT 2	NEW YORK ST MTGE AGY HOMEOWNER SINGLE FA		10/01/2020.	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,217	10/01/2033.
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3		07/01/2020.	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	4,373	01/01/2029.
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES		12/01/2020.	Redemption 100.0000		280,000	280,000	280,000	280,000	0	0	0	0	0	280,000	0	0	0	4,619	11/01/2041.
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND		06/01/2020.	Redemption 100.0000		325,000	325,000	325,000	325,000	0	0	0	0	0	325,000	0	0	0	10,498	06/01/2020.
70914P PG 1	PENNSYLVANIA (COMMONWEALTH OF)		07/15/2020.	Redemption 100.0000		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	166,250	07/15/2022.
76222R HP 0	RHODE ISLAND ST & PROVIDENCE PLANTATIONS		04/01/2020.	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	24,315	04/01/2022.
762323 AL 7	RHODE ISLAND ST STUDENT LOAN A		08/04/2020.	Call 100.0000		940,000	940,000	940,000	940,000	0	0	0	0	0	940,000	0	0	0	27,175	12/01/2034.
762323 AL 7	RHODE ISLAND ST STUDENT LOAN A		01/01/2020.	Redemption 100.0000		285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	1,527	12/01/2034.
791078 BB 3	ST LAWRENCE CNTY NY IDA CDC		07/01/2020.	Redemption 100.0000		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	6,192	07/01/2021.
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA		10/01/2020.	Redemption 100.0000		325,000	325,000	337,262	331,735	0	(231)	0	(231)	0	331,504	0	(6,504)	(6,504)	10,450	07/01/2037.
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1		01/01/2020.	Redemption 100.0000		1,525,000	1,525,000	1,525,000	1,525,000	0	0	0	0	0	1,525,000	0	0	0	3,749	01/01/2041.
83756C MM 4	SOUTH DAKOTA HSG DEV AUTH MTGE		08/12/2020.	Redemption 100.0000		335,000	335,000	335,000	335,000	0	0	0	0	0	335,000	0	0	0	4,090	11/01/2036.
843375 ZG 4	SOUTHERN MINNESOTA MUNICIPAL POWER AGENCY		01/01/2020.	Maturity		1,790,000	1,790,000	1,790,000	1,790,000	0	0	0	0	0	1,790,000	0	0	0	35,567	01/01/2020.
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B		12/01/2020.	Redemption 100.0000		290,000	290,000	290,769	290,124	0	(74)	0	(74)	0	290,050	0	(50)	(50)	14,203	01/01/2030.
88275F NX 3	TX DEPT OF HSG & COMM AFFAIRS		12/01/2020.	Redemption 100.0000		395,000	395,000	395,000	395,000	0	0	0	0	0	395,000	0	0	0	10,362	03/01/2039.
92428C JE 5	VERMONT STUDENT ASSISTANCE COR		12/15/2020.	Redemption 100.0000		370,000	370,000	363,695	366,295	0	284	0	284	0	366,578	0	3,422	3,422	8,344	06/15/2026.
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B		12/01/2020.	Redemption 100.0000		102,576	102,576	102,576	102,576	0	0	0	0	0	102,576	0	0	0	1,629	04/25/2042.
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A		12/25/2020.	Redemption 100.0000		442,050	442,050	442,050	442,050	0	0	0	0	0	442,050	0	0	0	15,313	06/25/2042.

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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
92812V MA 1	VIRGINIA ST HSG DEV AUTH		12/25/2020.	Redemption 100.0000		369,872	369,872	369,872	369,872	0	0	0	0	0	369,872	0	0	0	7,030	11/25/2039.
92818M B9 0	VIRGINIA RES AUTH INF REV BND SERIES 20		11/01/2020.	Call 100.0000		955,000	955,000	943,239	946,594	0	3,736	0	3,736	0	950,329	0	4,671	4,671	36,577	11/01/2021.
1799999. Total - Bonds - U.S. States, Territories & Possessions						42,947,130	42,947,130	42,926,942	42,915,430	0	2,756	0	2,756	0	42,918,183	0	28,948	28,948	1,532,016	XXX
Bonds - U.S. Political Subdivisions of States																				
736688 FN 7	PORTLAND COMMUNITY COLLEGE DIS		06/01/2020.	Redemption 100.0000		245,000	245,000	265,703	255,346	0	(918)	0	(918)	0	254,428	0	(9,428)	(9,428)	5,892	06/01/2027.
2499999. Total - Bonds - U.S. Political Subdivisions of States						245,000	245,000	265,703	255,346	0	(918)	0	(918)	0	254,428	0	(9,428)	(9,428)	5,892	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
30293M AJ 3	FRESB 2015-SB6 A10 2015-SB6 A10		12/01/2020.	Paydown		850,088	850,088	850,081	849,317	0	770	0	770	0	850,088	0	0	0	23,295	08/25/2035.
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		12/01/2020.	Paydown		90,793	90,793	91,567	90,769	0	24	0	24	0	90,793	0	0	0	2,764	08/15/2031.
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		12/01/2020.	Paydown		125,566	125,566	122,882	124,474	0	1,092	0	1,092	0	125,566	0	0	0	4,479	02/15/2032.
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		12/01/2020.	Paydown		85,643	85,643	86,000	85,531	0	112	0	112	0	85,643	0	0	0	2,841	10/15/2031.
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		12/01/2020.	Paydown		46,284	46,284	43,729	45,848	0	436	0	436	0	46,284	0	0	0	1,479	12/15/2031.
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		12/01/2020.	Paydown		29,664	29,664	27,267	28,733	0	931	0	931	0	29,664	0	0	0	890	01/15/2032.
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		12/01/2020.	Paydown		154,460	154,460	149,073	153,396	0	1,064	0	1,064	0	154,460	0	0	0	4,335	04/15/2032.
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		12/01/2020.	Paydown		69,226	69,226	62,639	68,231	0	995	0	995	0	69,226	0	0	0	2,188	11/15/2023.
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		12/01/2020.	Paydown		105,413	105,413	100,031	104,152	0	1,261	0	1,261	0	105,413	0	0	0	3,276	01/15/2029.
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		12/01/2020.	Paydown		130,912	130,912	125,422	129,435	0	1,477	0	1,477	0	130,912	0	0	0	5,048	02/15/2029.
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		12/01/2020.	Paydown		47,623	47,623	45,168	47,087	0	537	0	537	0	47,623	0	0	0	1,762	11/25/2023.
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		12/01/2020.	Paydown		106,270	106,270	101,289	105,184	0	1,086	0	1,086	0	106,270	0	0	0	3,638	02/25/2024.
3136A1 NZ 4	FANNIE MAE 2011-96 NB 4.000% 09/25/40		12/01/2020.	Paydown		1,643,130	1,643,130	1,689,857	1,648,377	0	(5,247)	0	(5,247)	0	1,643,130	0	0	0	39,829	09/25/2040.
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		12/01/2020.	Paydown		236,711	236,711	256,388	240,547	0	(523)	0	(523)	0	240,024	0	(3,313)	(3,313)	4,512	02/25/2038.
3136AA 3R 4	FANNIE MAE 2012-149 LV		12/01/2020.	Paydown		235,095	235,095	242,148	237,009	0	(1,914)	0	(1,914)	0	235,095	0	0	0	3,838	03/25/2036.
3136AA MC 6	FANNIE MAE 2012-139 WV		12/01/2020.	Paydown		88,683	88,683	86,002	87,860	0	823	0	823	0	88,683	0	0	0	1,448	02/25/2036.
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		12/01/2020.	Paydown		512,514	512,514	530,292	521,757	0	(9,242)	0	(9,242)	0	512,514	0	0	0	9,257	06/25/2043.
3136AF BT 0	FANNIE MAE 2013-72 YA 3.000% 06/25/33		12/25/2020.	Paydown		1,082,809	1,082,809	1,080,779	1,080,711	0	2,098	0	2,098	0	1,082,809	0	0	0	27,605	06/25/2033.
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		12/01/2020.	Paydown		221,894	221,894	220,498	221,154	0	740	0	740	0	221,894	0	0	0	4,229	07/25/2033.
3137A2 NL 1	FHR 3756 PC 4.000% 11/15/40		12/01/2020.	Paydown		792,814	792,814	812,634	801,015	0	(8,201)	0	(8,201)	0	792,814	0	0	0	21,710	11/15/2040.
3137A8 UG 1	FHR 3837 DB 4.500% 04/15/41		12/01/2020.	Paydown		29,169	29,169	30,310	30,004	0	(835)	0	(835)	0	29,169	0	0	0	724	04/15/2041.
3137AF X3 1	FHR 3944 LM 3.000% 10/15/26		01/27/2020.	Bank of America		8,243,891	8,048,648	8,542,885	8,196,366	0	(1,713)	0	(1,713)	0	8,194,653	0	49,238	49,238	39,573	10/15/2026.
3137AF X3 1	FHR 3944 LM 3.000% 10/15/26		01/01/2020.	Paydown		285,279	285,279	302,797	290,515	0	(5,236)	0	(5,236)	0	285,279	0	0	0	713	10/15/2026.
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		12/01/2020.	Paydown		190,057	190,057	205,618	193,761	0	(3,704)	0	(3,704)	0	190,057	0	0	0	3,680	03/15/2035.
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35		01/27/2020.	Bank of America		5,865,082	5,681,972	5,986,490	5,773,735	0	(1,155)	0	(1,155)	0	5,772,580	0	92,502	92,502	27,936	12/15/2035.
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35		01/01/2020.	Paydown		23,248	23,248	24,494	23,624	0	(375)	0	(375)	0	23,248	0	0	0	58	12/15/2035.
3137B1 U7 5	FHLMC MULTIFAM STRU PASS THRU KSO1 A2		01/21/2020.	Bank of America		3,906,361	3,861,710	3,938,863	3,879,767	0	(612)	0	(612)	0	3,879,155	0	27,206	27,206	14,338	01/25/2023.
3137B1 U7 5	FHLMC MULTIFAM STRU PASS THRU KSO1 A2		01/01/2020.	Paydown		10,469	10,469	10,678	10,518	0	(49)	0	(49)	0	10,469	0	0	0	22	01/25/2023.
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33		12/01/2020.	Paydown		312,466	312,466	311,148	311,762	0	704	0	704	0	312,466	0	0	0	5,955	04/15/2033.
3137F4 N6 5	FREDDIE MAC 4776 DW 4.000% 09/15/44		12/01/2020.	Paydown		890,522	890,522	912,681	905,378	0	(14,855)	0	(14,855)	0	890,522	0	0	0	35,621	09/15/2044.
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1		12/01/2020.	Paydown		896,106	896,106	910,948	901,663	0	(5,557)	0	(5,557)	0	896,106	0	0	0	17,585	05/25/2045.
3138L2 V4 6	FANNIE MAE AM2434 3.050% 05/01/27		04/13/2020.	FTN Financial		2,138,866	2,065,602	2,171,464	2,113,125	0	(1,747)	0	(1,747)	0	2,111,378	0	27,489	27,489	23,625	05/01/2027.
3138L2 V4 6	FANNIE MAE AM2434 3.050% 05/01/27		04/01/2020.	Paydown		17,479	17,479	18,374	17,881	0	(402)	0	(402)	0	17,479	0	0	0	111	05/01/2027.
3138L4 EQ 2	FANNIE MAE AM3742 3.150% 09/01/25		12/02/2020.	Paydown		85,370	85,370	79,955	83,295	0	159	0	159	0	83,454	0	1,916	1,916	1,493	09/01/2025.
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25		12/28/2020.	Paydown		48,804	48,804	48,078	48,458	0	23	0	23	0	48,481	0	323	323	1,037	08/01/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3138L4 S2 0	FANNIE MAE AM4136 3.370% 08/01/23		05/26/2020.	Paydown		3,000,000	3,000,000	2,892,656	2,951,921	0	48,079	0	48,079	0	3,000,000	0	0	0	67,962	08/01/2023.
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		12/01/2020.	Paydown		89,492	89,492	86,533	88,467	0	1,024	0	1,024	0	89,492	0	0	0	3,497	08/25/2031.
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		12/01/2020.	Paydown		83,934	83,934	80,095	82,428	0	1,506	0	1,506	0	83,934	0	0	0	2,195	10/25/2032.
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		12/01/2020.	Paydown		78,809	78,809	77,312	78,197	0	612	0	612	0	78,809	0	0	0	2,491	05/15/2032.
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		12/15/2020.	Paydown		38,484	38,484	37,126	38,134	0	349	0	349	0	38,484	0	0	0	1,298	06/15/2032.
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		12/01/2020.	Paydown		90,197	90,197	89,616	89,870	0	326	0	326	0	90,197	0	0	0	3,295	06/15/2032.
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		12/01/2020.	Paydown		128,102	128,102	123,446	126,648	0	1,454	0	1,454	0	128,102	0	0	0	5,063	06/15/2032.
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		12/01/2020.	Paydown		92,459	92,459	84,990	89,847	0	2,612	0	2,612	0	92,459	0	0	0	2,428	07/15/2032.
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		12/01/2020.	Paydown		222,230	222,230	214,135	219,838	0	2,392	0	2,392	0	222,230	0	0	0	6,217	07/15/2032.
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		12/01/2020.	Paydown		140,978	140,978	127,200	137,026	0	3,952	0	3,952	0	140,978	0	0	0	4,046	08/15/2032.
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		12/01/2020.	Paydown		145,867	145,867	140,541	144,506	0	1,361	0	1,361	0	145,867	0	0	0	4,620	09/15/2032.
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		12/01/2020.	Paydown		171,228	171,228	168,194	169,837	0	1,391	0	1,391	0	171,228	0	0	0	5,542	09/15/2032.
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		12/01/2020.	Paydown		108,851	108,851	103,962	107,713	0	1,138	0	1,138	0	108,851	0	0	0	3,794	10/15/2032.
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		12/01/2020.	Paydown		45,347	45,347	42,980	44,303	0	1,044	0	1,044	0	45,347	0	0	0	1,016	04/25/2033.
31393C LX 9	FNMA 2003-48 GH 5.500% 06/25/33		12/01/2020.	Paydown		366,298	366,298	357,828	362,757	0	3,541	0	3,541	0	366,298	0	0	0	8,808	06/25/2033.
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		12/01/2020.	Paydown		112,689	112,689	113,340	112,710	0	(21)	0	(21)	0	112,689	0	0	0	3,353	03/15/2033.
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2		10/01/2020.	Paydown		2,111,045	2,111,045	2,053,357	2,100,172	0	10,872	0	10,872	0	2,111,045	0	0	0	56,381	07/25/2034.
31397S SJ 4	FANNIE MAE 2011-24 GY 4.500% 04/25/41		12/25/2020.	Paydown		827,273	827,273	859,040	843,473	0	(16,200)	0	(16,200)	0	827,273	0	0	0	18,654	04/25/2041.
31397U YM 5	FNR 2011-68 CB 3.000% 07/25/26		01/27/2020.	Wells Fargo Securities		3,683,133	3,607,599	3,818,136	3,654,876	0	(412)	0	(412)	0	3,654,464	0	28,669	28,669	17,737	07/25/2026.
31397U YM 5	FNR 2011-68 CB 3.000% 07/25/26		01/01/2020.	Paydown		141,835	141,835	150,113	143,694	0	(1,859)	0	(1,859)	0	141,835	0	0	0	355	07/25/2026.
31398N Y2 4	FANNIE MAE 2010-123 PM		12/25/2020.	Paydown		710,361	710,361	673,955	698,228	0	12,133	0	12,133	0	710,361	0	0	0	16,148	07/25/2040.
31398Q TQ 0	FREDDIE MAC 3747 HX 4.500% 11/15/39		12/01/2020.	Paydown		1,566,855	1,566,855	1,655,970	1,594,626	0	(27,771)	0	(27,771)	0	1,566,855	0	0	0	53,346	11/15/2039.
31398Q UG 0	FREDDIE MAC 3747 PW 4.000% 10/15/39		12/01/2020.	Paydown		487,555	487,555	502,182	493,138	0	(5,583)	0	(5,583)	0	487,555	0	0	0	18,492	10/15/2039.
31398R NW 1	FANNIE MAE 2010-59 BP 5.000% 06/25/40		12/25/2020.	Paydown		1,567,323	1,567,323	1,685,028	1,627,507	0	(60,184)	0	(60,184)	0	1,567,323	0	0	0	45,024	06/25/2040.
3140J6 GP 6	FNMA P/T POOL BM2005 4.000% 12/01/47		12/01/2020.	Paydown		3,116,480	3,116,480	3,205,592	3,172,073	0	(55,593)	0	(55,593)	0	3,116,480	0	0	0	70,882	12/01/2047.
3140Q9 UA 9	FANNIE MAE POOL CA2376		12/01/2020.	Paydown		4,147,549	4,147,549	4,165,695	4,165,092	0	(17,543)	0	(17,543)	0	4,147,549	0	0	0	90,053	09/01/2048.
31418C XN 9	FANNIE MAE POOL MA3384		12/01/2020.	Paydown		3,909,376	3,909,376	3,906,322	3,906,137	0	3,239	0	3,239	0	3,909,376	0	0	0	86,401	06/01/2048.
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC		12/05/2020.	Redemption 100.0000		478,345	478,345	487,542	483,481	0	(221)	0	(221)	0	483,260	0	(4,915)	(4,915)	9,551	08/05/2030.
35563P HF 9	Freddie Mac - SCRT 2018-4 MA		12/01/2020.	Paydown		788,092	788,092	769,900	772,133	0	15,959	0	15,959	0	788,092	0	0	0	17,084	11/25/2057.
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1		12/01/2020.	Paydown		605,596	605,596	620,197	610,240	0	(4,644)	0	(4,644)	0	605,596	0	0	0	9,808	01/27/2038.
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE		07/15/2020.	Various		715,310	715,310	715,310	715,310	0	0	0	0	0	715,310	0	0	0	43,198	07/15/2028.
677521 HL 3	STATE OF OHIO ULT GO 4.061% 08/01/20		08/01/2020.	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	162,440	08/01/2020.
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR		12/01/2020.	Various		171,802	171,802	171,802	171,803	0	0	0	0	0	171,802	0	0	0	7,031	05/01/2032.
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						63,541,656	62,969,854	64,398,624	63,446,624	0	(124,082)	0	(124,082)	0	63,322,542	0	219,115	219,115	1,189,104	XXX
Bonds - Industrial and Miscellaneous																				
00037B AB 8	ABB FINANCE USA INC 2.875% 05/08/22		04/02/2020.	JP Morgan & Co		4,038,760	4,000,000	3,939,760	3,984,148	0	1,721	0	1,721	0	3,985,869	0	52,891	52,891	47,278	05/08/2022.
001055 AJ 1	AFLAC INC 4.000% 02/15/22		01/10/2020.	Call 104.2571		1,042,571	1,000,000	1,025,940	1,006,427	0	(71)	0	(71)	0	1,006,356	0	(6,356)	(6,356)	58,682	02/15/2022.
00182@ AA 6	AZ ROMULUS MI LANDLORD LLC		12/31/2020.	Redemption 100.0000		159,428	159,428	159,428	159,428	0	0	0	0	0	159,428	0	0	0	3,048	10/31/2038.
00184* AA 6	AZ RANDALL OH LANDLORD LLC		12/31/2020.	Redemption 100.0000		158,843	158,843	158,843	158,843	0	0	0	0	0	158,843	0	0	0	3,142	03/31/2039.
00184@ AA 4	AMZN (Euclid OH) CTL Pass-Thru CTL - LEA		12/31/2020.	Redemption 100.0000		49,026	49,026	49,026	49,026	0	0	0	0	0	49,026	0	0	0	1,104	07/31/2039.
00191# AA 3	AMZN (Tucson AZ) CTL Pass-Thru CTL - LEA		12/31/2020.	Redemption 100.0000		53,685	53,685	53,685	53,685	0	0	0	0	0	53,685	0	0	0	1,208	08/31/2039.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
00206R CN 0	AT&T INC 3.400% 05/15/25		08/12/2020.	Redemption 111.8860		2,237,720	2,000,000	1,994,080	1,996,591	0	358	0	358	0	1,996,950	0	240,770	240,770	50,433	05/15/2025.
00228# AA 0	AV CINGULAR LLC CTL - CINGULAR WIRELESS		12/15/2020.	Redemption 100.0000		776,023	776,023	796,710	779,047	0	(842)	0	(842)	0	778,205	0	(2,182)	(2,182)	31,827	08/15/2021.
00287Y BR 9	ABBVIE INC 144A 4.050% 11/21/39		11/19/2020.	Tax Free Exchange		9,965,865	10,000,000	9,964,700	9,964,831	0	1,034	0	1,034	0	9,965,865	0	0	0	402,750	11/21/2039.
00287Y BS 7	ABBVIE INC 144A 4.250% 11/21/49		11/19/2020.	Tax Free Exchange		4,978,517	5,000,000	4,978,150	4,978,191	0	326	0	326	0	4,978,517	0	0	0	211,319	11/21/2049.
00287Y BW 8	ABBVIE INC 144A 3.200% 11/21/29		11/19/2020.	Tax Free Exchange		999,771	1,000,000	999,750	999,752	0	19	0	19	0	999,771	0	0	0	31,822	11/21/2029.
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1		12/01/2020.	Paydown		146,810	146,810	110,841	128,655	0	18,155	0	18,155	0	146,810	0	0	0	3,482	10/25/2033.
00751Y AC 0	ADVANCE AUTO PARTS INC		09/28/2020.	Call 111.8870		2,237,740	2,000,000	2,042,300	2,018,322	0	(3,459)	0	(3,459)	0	2,014,863	0	(14,863)	(14,863)	312,240	12/01/2023.
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		12/01/2020.	Paydown		448,163	448,163	428,696	435,693	0	1,453	0	1,453	0	437,145	0	11,018	11,018	10,616	07/25/2043.
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP		10/01/2020.	Various		47,856	47,856	48,146	47,864	0	(5)	0	(5)	0	47,859	0	(3)	(3)	2,378	10/01/2020.
013078 AA 8	ALBERTO-CULVER COMPANY		06/01/2020.	Maturity		1,000,000	1,000,000	999,590	999,980	0	20	0	20	0	1,000,000	0	0	0	25,750	06/01/2020.
023765 AA 8	AMERICAN AIRLINES 2016-2 AA		11/09/2020.	RW Baird		1,580,800	1,664,000	1,670,673	1,669,671	0	(556)	0	(556)	0	1,669,116	0	(88,316)	(88,316)	48,367	06/15/2028.
023765 AA 8	AMERICAN AIRLINES 2016-2 AA		12/15/2020.	Redemption 100.0000		90,000	90,000	89,337	89,469	0	49	0	49	0	89,518	0	482	482	1,800	06/15/2028.
023770 AA 8	AMERICAN AIRLINES 2015-1 A		11/01/2020.	Various		303,432	303,432	304,570	304,288	0	(68)	0	(68)	0	304,220	0	(788)	(788)	7,696	05/01/2027.
023770 AB 6	AMERICAN AIRLINES 2015-1 B		11/01/2020.	Redemption 100.0000		82,966	82,966	82,966	82,966	0	0	0	0	0	82,966	0	0	0	2,301	05/01/2023.
02377A AA 6	AMERICAN AIRLINES 2014-1 A PT TRUST		10/01/2020.	Redemption 100.0000		74,218	74,218	74,218	74,218	0	0	0	0	0	74,218	0	0	0	2,054	10/01/2026.
02377B AB 2	AMERICAN AIRLINES 2015-2 AA		09/22/2020.	Redemption 100.0000		142,130	142,130	142,130	142,130	0	0	0	0	0	142,130	0	0	0	3,838	03/22/2029.
02377L AA 2	AMERICAN AIRLINES 2019-1AA PTT		08/15/2020.	Redemption 100.0000		104,305	104,305	104,305	104,305	0	0	0	0	0	104,305	0	0	0	2,558	08/15/2033.
02380# AA 0	AMERICAN AIRLINES 2012-1B(R) EETC		10/01/2020.	Redemption 100.0000		788,889	788,889	788,889	788,889	0	0	0	0	0	788,889	0	0	0	21,273	10/01/2024.
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5		12/01/2020.	Paydown		742,397	742,397	615,299	615,299	0	127,098	0	127,098	0	742,397	0	0	0	17,804	10/25/2034.
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A		12/01/2020.	Paydown		54,596	54,596	54,594	54,570	0	26	0	26	0	54,596	0	0	0	1,030	04/17/2045.
03065G AF 7	AMERICREDIT AUTOMOBILE REC 2017-2 C		12/18/2020.	Paydown		226,001	226,001	225,953	225,980	0	21	0	21	0	226,001	0	0	0	6,712	03/20/2023.
03066D AF 3	AMERICREDIT AUTOMOBILE REC 2016-2 C		08/08/2020.	Paydown		3,121,417	3,121,417	3,121,340	3,121,312	0	106	0	106	0	3,121,417	0	0	0	30,898	11/08/2021.
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A		12/01/2020.	Paydown		272,805	272,805	256,221	256,221	0	1,972	0	1,972	0	258,193	0	14,612	14,612	9,487	01/25/2034.
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9		02/01/2020.	Paydown		5,003	5,003	4,801	4,983	0	0	0	0	0	4,983	0	19	19	23	11/25/2035.
03076C AE 6	AMERIPRISE FINANCIAL INC		03/15/2020.	Maturity		4,750,000	4,750,000	4,795,568	4,751,167	0	(1,167)	0	(1,167)	0	4,750,000	0	0	0	125,875	03/15/2020.
031162 BG 4	AMGEN INC 4.100% 06/15/21		03/22/2020.	Call 102.9520		1,029,520	1,000,000	1,001,070	1,000,182	0	(27)	0	(27)	0	1,000,155	0	(155)	(155)	40,567	06/15/2021.
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5		12/01/2020.	Paydown		185,686	185,122	171,469	182,788	0	244	0	244	0	183,032	0	2,654	2,654	5,950	02/25/2028.
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2		12/01/2020.	Paydown		250,954	250,954	250,950	250,521	0	433	0	433	0	250,954	0	0	0	4,021	01/25/2047.
037411 BF 1	APACHE CORP 4.250% 01/15/30		06/16/2020.	Citi Global Markets Inc		2,700,000	3,000,000	2,994,570	2,994,884	0	202	0	202	0	2,995,086	0	(295,086)	(295,086)	127,146	01/15/2030.
03789X AD 0	APPLEBEES/IHOP FUNDING LLC 2019-1A A2I		12/05/2020.	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	524	06/07/2049.
038222 AF 2	APPLIED MATERIALS INC 4.300% 06/15/21		06/27/2020.	Call 103.7848		2,075,696	2,000,000	2,007,690	2,001,340	0	(439)	0	(439)	0	2,000,901	0	(901)	(901)	121,563	06/15/2021.
038370 AA 0	AQUA FINANCE TRUST 2019A A		12/15/2020.	Paydown		613,582	613,582	613,486	613,496	0	86	0	86	0	613,582	0	0	0	9,931	07/16/2040.
03837P AA 5	AQUA FINANCE TRUST 2017-A A		12/15/2020.	Paydown		1,501,212	1,501,212	1,501,027	1,501,078	0	133	0	133	0	1,501,212	0	0	0	29,444	11/15/2035.
04365T AE 7	ASCENTIUM EQUIPMENT RECEIVABLE 2018-2A C		05/10/2020.	Paydown		1,750,000	1,750,000	1,749,680	1,749,730	0	270	0	270	0	1,750,000	0	0	0	28,146	07/10/2024.
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		12/01/2020.	Paydown		418,901	418,901	417,883	417,670	0	(15)	0	(15)	0	417,655	0	1,245	1,245	11,625	06/25/2035.
04684T AG 6	A10 SECURITIZATION 2017-1A B		09/15/2020.	Paydown		5,000,000	5,000,000	4,998,781	4,999,527	0	209	0	209	0	4,999,736	0	264	264	102,677	03/15/2036.
053611 AF 6	AVERY DENNISON CORP 5.375% 04/15/20		04/15/2020.	Maturity		3,000,000	3,000,000	3,009,610	3,000,350	0	(350)	0	(350)	0	3,000,000	0	0	0	80,625	04/15/2020.
05377R BV 5	AESOP FUNDING II LLC 2014-1A A		02/20/2020.	Paydown		1,000,000	1,000,000	999,755	999,995	0	5	0	5	0	1,000,000	0	0	0	3,125	02/20/2020.
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES 20		11/01/2020.	Redemption 100.0000		315,404	315,404	315,404	315,323	0	29	0	29	0	315,351	0	53	53	20,384	05/01/2026.
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru CTL		12/15/2020.	Redemption 100.0000		178,909	178,909	178,909	178,909	0	0	0	0	0	178,909	0	0	0	3,457	11/15/2032.
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A		10/02/2020.	Paydown		172,766	172,766	172,765	172,766	0	0	0	0	0	172,766	0	0	0	2,997	12/02/2027.
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A		12/04/2020.	Paydown		170,778	170,778	170,742	170,770	0	8	0	8	0	170,778	0	0	0	2,667	12/04/2028.

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
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A		12/02/2020.	Paydown		366,166	366,166	366,137	366,156	0	1	0	1	0	366,157	0	9	9	5,343	05/02/2030.
05607B AA 9	BXG RECEIVABLES NOTE TRUST 2017-A A		12/02/2020.	Paydown		173,011	173,011	173,007	173,006	0	0	0	0	0	173,006	0	5	5	2,573	10/04/2032.
05607B AB 7	BXG RECEIVABLES NOTE TRUST 2017-A B		12/02/2020.	Paydown		278,527	278,527	278,511	278,513	0	0	0	0	0	278,513	0	14	14	5,040	10/04/2032.
05607U AB 5	BXG RECEIVABLES NOTE TRUST 2018-A B		12/02/2020.	Paydown		398,090	398,090	398,025	398,035	0	55	0	55	0	398,090	0	0	0	8,481	02/02/2034.
05607U AC 3	BXG RECEIVABLES NOTE TRUST 2018-A C		12/02/2020.	Paydown		382,078	382,078	382,001	382,012	0	66	0	66	0	382,078	0	0	0	9,150	02/02/2034.
06406H BY 4	BANK OF NEW YORK MELLON		04/13/2020.	Morgan Stanley Dean Witter		1,030,970	1,000,000	1,023,140	1,005,497	0	(938)	0	(938)	0	1,004,558	0	26,412	26,412	19,919	09/23/2021.
070101 E@ 5	BASIN ELECTRIC POWER COOP 2011 SERIES A		10/01/2020.	Redemption 100.0000		103,000	103,000	103,000	103,000	0	0	0	0	0	103,000	0	0	0	4,120	10/01/2031.
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4		12/01/2020.	Paydown		284,288	284,288	268,030	268,030	0	0	0	0	0	268,030	0	16,258	16,258	8,637	08/25/2034.
081437 AM 7	BEMIS COMPANY INC 144A		04/23/2020.	Tax Free Exchange		3,006,375	3,000,000	3,010,686	3,007,877	0	(1,503)	0	(1,503)	0	3,006,375	0	0	0	67,500	10/15/2021.
084423 40 9	BERKLEY (WR) CORPORATION		10/21/2020.	Call 100.0000		1,285,700	1,285,700	1,285,700	1,285,700	0	0	0	0	0	1,285,700	0	0	0	70,513	04/30/2053.
084423 40 9	BERKLEY (WR) CORPORATION		10/09/2020.	Redemption 100.0000		1,714,300	1,714,300	1,714,300	1,714,300	0	0	0	0	0	1,714,300	0	0	0	90,804	04/30/2053.
084423 AR 3	BERKLEY (WR) CORPORATION		09/15/2020.	Maturity		3,000,000	3,000,000	3,081,480	3,007,152	0	(7,152)	0	(7,152)	0	3,000,000	0	0	0	161,250	09/15/2020.
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A		12/15/2020.	Paydown		216,098	216,098	216,097	216,095	0	3	0	3	0	216,098	0	0	0	5,184	12/16/2041.
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B		11/15/2020.	Paydown		85,938	85,938	85,934	85,934	0	3	0	3	0	85,938	0	0	0	2,848	12/16/2041.
097023 BP 9	BOEING CO 2.600% 10/30/25		03/04/2020.	Citi Global Markets Inc		2,078,520	2,000,000	1,981,160	1,986,403	0	383	0	383	0	1,986,786	0	91,734	91,734	18,200	10/30/2025.
10240* AA 7	BOWIE ACQUISITIONS LLC		12/31/2020.	Redemption 100.0000		171,717	171,717	171,717	171,717	0	0	0	0	0	171,717	0	0	0	5,328	09/30/2038.
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP		12/30/2020.	Redemption 100.0000		122,222	122,222	122,222	122,222	0	0	0	0	0	122,222	0	0	0	5,995	06/30/2024.
110122 BD 9	BRISTOL-MYERS SQUIBB 144A		07/17/2020.	Tax Free Exchange		2,498,288	2,500,000	2,493,774	2,494,489	0	3,798	0	3,798	0	1,978,210	0	0	0	74,611	10/15/2020.
110122 BL 1	BRISTOL-MYERS SQUIBB 144A		07/17/2020.	Tax Free Exchange		1,978,210	2,000,000	1,973,852	1,974,604	0	3,606	0	3,606	0	1,978,210	0	0	0	73,778	08/15/2023.
110122 BQ 0	BRISTOL-MYERS SQUIBB 144A		07/17/2020.	Tax Free Exchange		7,901,676	8,000,000	7,894,257	7,895,512	0	6,165	0	6,165	0	7,901,676	0	0	0	283,400	02/20/2028.
11042T AA 1	BRITISH AIR 18-1 AA PTT 144A		12/20/2020.	Redemption 100.0000		351,337	351,337	351,337	351,337	0	0	0	0	0	351,337	0	0	0	8,384	09/20/2031.
11043X AA 1	BRITISH AIR 19-1 AA PTT 144A		12/15/2020.	Redemption 100.0000		62,599	62,599	62,599	62,599	0	0	0	0	0	62,599	0	0	0	1,771	12/15/2032.
124860 CB 1	C-BASS LLC 1999-3 A 14.300% 01/01/29		12/01/2020.	Paydown		11,555	59,285	58,192	52,947	5,862	82	0	5,944	0	58,892	0	(47,337)	(47,337)	1,745	01/01/2029.
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33		12/01/2020.	Paydown		93,006	117,964	78,284	103,155	0	0	24,871	(24,871)	0	78,284	0	14,722	14,722	2,286	01/25/2033.
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C		12/10/2020.	Paydown		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	11,027	07/11/2022.
12508U AD 7	CCG RECEIVABLES TRUST 2017-1 C		06/14/2020.	Paydown		5,053,000	5,053,000	5,052,563	5,052,681	0	319	0	319	0	5,053,000	0	0	0	86,912	11/14/2023.
125523 AN 0	CIGNA CORP 144A 4.000% 02/15/22		03/19/2020.	Redemption 105.0340		2,100,680	2,000,000	2,002,869	2,002,649	0	(249)	0	(249)	0	2,002,400	0	98,280	98,280	47,556	02/15/2022.
125523 BY 5	CIGNA CORP 144A 4.500% 02/25/26		07/14/2020.	Tax Free Exchange		2,973,459	3,000,000	2,970,264	2,971,210	0	2,249	0	2,249	0	2,973,459	0	0	0	119,625	02/25/2026.
125523 CA 6	CIGNA CORP 144A 3.400% 03/01/27		07/14/2020.	Tax Free Exchange		1,991,900	2,000,000	1,991,046	1,991,304	0	596	0	596	0	1,991,900	0	0	0	59,122	03/01/2027.
125634 AN 5	CLI FUNDING LLC 2014-1 A		10/18/2020.	Paydown		1,369,581	1,369,581	1,369,016	1,369,273	0	45	0	45	0	1,369,318	0	263	263	33,934	06/18/2029.
12563L AJ 6	CLI FUNDING LLC 2018-1A A		09/18/2020.	Paydown		2,473,453	2,473,453	2,467,311	2,468,199	0	5,255	0	5,255	0	2,473,453	0	0	0	71,526	04/18/2043.
12563L AL 1	CLI FUNDING LLC 2019-1A A		12/18/2020.	Paydown		724,567	724,567	724,561	724,557	0	11	0	11	0	724,567	0	0	0	14,891	05/18/2044.
12591R AY 6	COMM MORTGAGE TRUST 2014-CCRE A-SB		12/01/2020.	Paydown		559,336	559,336	576,091	563,825	0	(4,490)	0	(4,490)	0	559,336	0	0	0	10,991	02/10/2047.
12594T AC 7	CPS AUTO TRUST 2017-A C		11/15/2020.	Paydown		2,464,492	2,464,492	2,464,027	2,464,289	0	203	0	203	0	2,464,492	0	0	0	36,394	12/15/2022.
12637F AC 6	CPS AUTO TRUST 2016-D C		09/15/2020.	Paydown		2,498,364	2,498,364	2,497,863	2,498,193	0	171	0	171	0	2,498,364	0	0	0	26,761	01/17/2023.
126410 LK 3	CSX TRANSPORTATION DEBENTURES		06/15/2020.	Maturity		2,100,000	2,100,000	2,359,347	2,112,960	0	(12,960)	0	(12,960)	0	2,100,000	0	0	0	102,375	06/15/2020.
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A		12/01/2020.	Paydown		566,390	566,390	575,793	570,303	0	(3,834)	0	(3,834)	0	566,469	0	(79)	(79)	10,384	04/25/2043.
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3		12/01/2020.	Paydown		770,507	770,507	780,440	773,881	0	(926)	0	(926)	0	772,955	0	(2,448)	(2,448)	13,671	05/25/2043.
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2		12/01/2020.	Paydown		414,184	442,104	367,010	409,039	0	(379)	0	(379)	0	408,660	0	5,523	5,523	12,038	02/25/2035.
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A		12/01/2020.	Paydown		736,089	821,983	742,108	742,108	0	0	0	0	0	742,108	0	(6,019)	(6,019)	24,459	03/25/2035.
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1		09/01/2020.	Paydown		740,667	740,667	732,711	737,813	0	2,854	0	2,854	0	740,667	0	0	0	17,669	01/25/2035.

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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
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A		12/01/2020.	Paydown		4,492	4,914	4,001	4,552	0	20	0	20	0	4,572	0	(80)	(80)	136	11/25/2035.
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17		12/01/2020.	Paydown		22,732	22,013	19,189	20,620	0	(19)	0	(19)	0	20,601	0	2,131	2,131	603	10/25/2035.
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8		12/01/2020.	Paydown		192,218	198,246	161,781	176,648	0	1,914	13,740	(11,826)	0	164,821	0	27,397	27,397	6,499	06/25/2035.
12701# AA 1	CRG ISSUER 4.700% 01/10/24		10/10/2020.	Paydown		1,595,940	1,595,940	1,595,940	1,595,940	0	0	0	0	0	1,595,940	0	0	0	57,642	01/10/2024.
12701# AB 9	CRG 2018-1 A SENIOR NOTES		10/15/2020.	Paydown		957,564	957,564	957,564	957,564	0	0	0	0	0	957,564	0	0	0	39,000	01/15/2024.
13052@ AA 6	CALIFORNIA PACIFIC ELECTRIC CO		12/29/2020.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	103,800	12/29/2020.
141781 G# 5	CARGILL INC SR NOTE 7.280% 06/30/23		06/30/2020.	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,280	06/30/2023.
14855M AA 6	Castlelake Aircraft Securitiza 2019-1A A		12/15/2020.	Paydown		421,525	421,525	421,524	421,521	0	3	0	3	0	421,525	0	0	0	6,311	04/15/2039.
16159G AC 3	Chase Mortgage Finance Corpora 2019-ATR2		12/01/2020.	Paydown		834,167	834,167	843,551	842,678	0	(1,561)	0	(1,561)	0	841,116	0	(6,950)	(6,950)	14,792	07/25/2049.
16164A AC 9	Chase Mortgage Finance Corpora 2016-2 M2		11/01/2020.	Paydown		1,228,679	1,228,679	1,260,394	1,247,225	0	(18,546)	0	(18,546)	0	1,228,679	0	0	0	28,104	02/25/2044.
16412X AH 8	CHENIERE CORP CHRISTI HD 144A		10/27/2020.	Tax Free Exchange		999,312	1,000,000	999,250	999,259	0	53	0	53	0	999,312	0	0	0	35,356	11/15/2029.
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		12/01/2020.	Paydown		2,550	2,549	2,434	2,434	0	0	0	0	0	2,434	0	117	117	69	09/25/2035.
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1		12/01/2020.	Paydown		2,396	2,396	2,349	2,385	0	1	0	1	0	2,386	0	10	10	60	02/25/2021.
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3		12/01/2020.	Paydown		99,011	99,011	98,516	98,580	0	6	0	6	0	98,586	0	425	425	4,607	09/25/2037.
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A		12/01/2020.	Paydown		445,562	445,562	436,476	440,271	0	5,291	0	5,291	0	445,562	0	0	0	8,961	10/25/2043.
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1		12/01/2020.	Paydown		498,817	498,817	505,528	500,984	0	(2,168)	0	(2,168)	0	498,817	0	0	0	9,923	06/25/2058.
17328B AA 2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1		12/01/2020.	Paydown		319,727	319,727	319,553	319,510	0	216	0	216	0	319,727	0	0	0	4,357	07/25/2049.
18469P A* 1	CLEARBRIDGE ENERGY MLP OPP FND		02/07/2020.	Maturity		2,742,038	2,742,038	2,742,038	2,742,038	0	0	0	0	0	2,742,038	0	0	0	44,832	02/07/2020.
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2		10/25/2020.	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	978	04/25/2047.
194204 AB 9	COLLEGE AVE STUDENT LOANS 2017-A A2		12/25/2020.	Paydown		335,967	335,967	335,825	335,864	0	103	0	103	0	335,967	0	0	0	6,565	11/26/2046.
19421U AB 0	COLLEGE AVE STUDENT LOANS 2019-A A2		12/25/2020.	Paydown		497,806	497,806	497,624	497,634	0	173	0	173	0	497,806	0	0	0	9,002	12/28/2048.
19423D AB 6	COLLEGE AVE STUDENT LOANS 2018-A A2		12/25/2020.	Paydown		601,843	601,843	601,574	601,610	0	233	0	233	0	601,843	0	0	0	13,395	12/26/2047.
20267T AA 0	COMMONBOND STUDENT LOAN TRUST 2016-A A1		12/25/2020.	Paydown		629,067	629,067	629,038	629,041	0	26	0	26	0	629,067	0	0	0	11,616	05/25/2040.
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1		12/25/2020.	Paydown		427,235	427,235	427,119	427,158	0	77	0	77	0	427,235	0	0	0	5,790	10/25/2040.
20267V AC 1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B		12/25/2020.	Paydown		885,272	885,272	885,225	885,233	0	39	0	39	0	885,272	0	0	0	15,734	05/25/2041.
20268M AA 4	COMMONBOND STUDENT LOAN TRUST 2018-BGS A		12/25/2020.	Paydown		940,268	940,268	933,804	934,508	0	466	0	466	0	934,975	0	5,293	5,293	17,913	09/25/2045.
20269D AC 9	COMMONBOND STUDENT LOAN TRUST 2018-AGS B		12/25/2020.	Paydown		942,601	942,601	942,197	942,309	0	292	0	292	0	942,601	0	0	0	22,284	02/25/2044.
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9		12/01/2020.	Paydown		34,384	34,384	14,191	14,191	0	0	0	0	0	14,191	0	20,193	20,193	353	03/15/2027.
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7		11/01/2020.	Paydown		2,868	2,868	1,167	1,167	0	0	0	0	0	1,167	0	1,700	1,700	110	03/15/2027.
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC		10/29/2020.	Redemption 100.0000		245,423	245,423	249,104	247,490	0	(234)	0	(234)	0	247,256	0	(1,834)	(1,834)	7,327	04/29/2026.
219023 AF 5	CORN PRODUCTS INTERNATIONAL		07/09/2020.	Various		8,104,450	8,000,000	8,094,480	8,011,076	0	(6,884)	0	(6,884)	0	8,004,193	0	(4,193)	(4,193)	359,339	11/01/2020.
22533Y AE 5	CREDIT ACCEPTANCE AUTO LOAN TR 2017-2A C		11/15/2020.	Paydown		4,000,000	4,000,000	3,999,934	3,999,845	0	155	0	155	0	4,000,000	0	0	0	122,833	06/15/2026.
22534U AC 6	CREDIT ACCEPTANCE AUTO LOAN TR 2017-3A B		12/15/2020.	Paydown		1,451,137	1,451,137	1,450,748	1,450,948	0	189	0	189	0	1,451,137	0	0	0	42,879	08/17/2026.
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A		12/01/2020.	Paydown		147,445	147,445	144,924	144,924	0	0	0	0	0	144,924	0	2,520	2,520	4,287	02/25/2035.
22970* AA 8	BGS BNSF CTL - Series 2015-1 PT		12/15/2020.	Redemption 100.0000		60,960	60,960	60,960	60,960	0	0	0	0	0	60,960	0	0	0	1,371	05/15/2034.
23343D AE 9	DT AUTO OWNER TRUST 2018-2 C		12/15/2020.	Paydown		2,659,086	2,659,086	2,658,760	2,658,925	0	161	0	161	0	2,659,086	0	0	0	65,142	03/15/2024.
23389@ AA 9	DAIRYLAND POWER COOPERATIVE		12/31/2020.	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,138	03/30/2043.
24736X AA 6	DELTA AIRLINES 2015-1 AA		07/30/2020.	Redemption 100.0000		175,325	175,325	179,040	178,290	0	(109)	0	(109)	0	178,182	0	(2,857)	(2,857)	4,767	07/30/2027.
24736Y AA 4	DELTA AIRLINES 2015-1 A		07/30/2020.	Redemption 100.0000		350,646	350,646	355,430	354,677	0	(142)	0	(142)	0	354,535	0	(3,889)	(3,889)	10,191	07/30/2027.
252722 AB 9	DIAMOND RESORTS OWNER TRUST 2019-1A B		12/20/2020.	Paydown		138,128	138,128	138,105	138,105	0	23	0	23	0	138,128	0	0	0	2,211	02/20/2032.
252722 AC 7	DIAMOND RESORTS OWNER TRUST 2019-1A C		12/20/2020.	Paydown		414,385	414,385	414,288	414,292	0	93	0	93	0	414,385	0	0	0	7,552	02/20/2032.
252724 AB 5	DIAMOND RESORTS OWNER TRUST 2018-1 B		12/20/2020.	Paydown		739,662	739,662	739,614	739,617	0	45	0	45	0	739,662	0	0	0	14,154	01/21/2031.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
25272K AD 5	DIAMOND 1 FINANCE CORP 144A		10/28/2020.	Call 102.2121		762,502	746,000	745,784	745,937	0	34	0	34	0	745,971	0	29	29	44,003	06/15/2021.
25272K AD 5	DIAMOND 1 FINANCE CORP 144A		09/17/2020.	Redemption 102.6813		2,314,436	2,254,000	2,253,346	2,253,810	0	85	0	85	0	2,253,895	0	60,541	60,541	70,392	06/15/2021.
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A		12/20/2020.	Paydown		178,273	178,273	178,228	178,244	0	29	0	29	0	178,273	0	0	0	2,714	10/22/2029.
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B		12/20/2020.	Paydown		133,705	133,705	133,683	133,689	0	15	0	15	0	133,705	0	0	0	2,558	10/22/2029.
25278X AN 9	DIAMONDBACK ENERGY INC		06/17/2020.	Citi Global Markets Inc		997,510	1,000,000	997,410	997,426	0	99	0	99	0	997,525	0	(15)	(15)	18,861	12/01/2029.
25389J AL 0	DIGITAL REALTY TRUST LP		08/03/2020.	Call 106.0306		1,590,459	1,500,000	1,488,540	1,495,549	0	1,011	0	1,011	0	1,496,560	0	3,440	3,440	154,976	07/01/2022.
25755T AK 6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II		10/25/2020.	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,353	07/25/2048.
25755T AL 4	DOMINOS PIZZA MASTER ISSUER 2019-1A		10/25/2020.	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,024	10/25/2049.
26208C AN 8	DRIVE AUTO RECEIVABLES TRUST 2017-AA D		12/15/2020.	Paydown		1,364,018	1,364,018	1,363,988	1,363,920	0	97	0	97	0	1,364,018	0	0	0	30,864	05/15/2024.
26208E AG 9	DRIVE AUTO RECEIVABLES TRUST 2017-1 D		12/15/2020.	Paydown		2,645,925	2,645,925	2,645,842	2,645,783	0	142	0	142	0	2,645,925	0	0	0	52,072	03/15/2023.
26208L AE 8	DRIVEN BRANDS FUNDING, LLC 2019-2A A2		10/20/2020.	Paydown		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	871	10/20/2049.
26209B AF 6	DRIVE AUTO RECEIVABLES TRUST 2018-4 C		12/15/2020.	Paydown		2,169,465	2,169,465	2,169,084	2,169,278	0	188	0	188	0	2,169,465	0	0	0	55,665	11/15/2024.
26224H AE 7	DRUG ROYALTY III LP 1 2017-1A A2		10/15/2020.	Paydown		1,141,055	1,141,055	1,140,865	1,140,988	0	67	0	67	0	1,141,055	0	0	0	23,330	04/15/2027.
26444G AC 7	DUKE ENERGY FL PROJ FIN		01/22/2020.	Morgan Stanley Dean Witter		6,150,840	6,000,000	5,999,760	6,000,008	0	0	0	0	0	6,000,008	0	150,832	150,832	60,489	09/01/2029.
26857E AA 6	ELFI GRADUATE LOAN PROGRAM 2019-A A		12/25/2020.	Paydown		773,396	773,396	773,237	773,241	0	155	0	155	0	773,396	0	0	0	10,174	03/25/2044.
268602 AA 7	ELM TRUST 2016-1A A2 4.163% 06/20/25		09/03/2020.	Paydown		1,280,738	1,280,738	1,280,709	1,280,699	0	39	0	39	0	1,280,738	0	0	0	26,746	06/20/2025.
26986* AA 1	EAGLE SOLAR LLC SENIOR SECURED NOTE		12/31/2020.	Redemption 100.0000		160,798	160,798	160,798	160,798	0	0	0	0	0	160,798	0	0	0	7,140	12/31/2042.
27034M AB 0	Earnest Student Loan Program L 2016-D A2		12/25/2020.	Paydown		464,399	464,399	464,253	464,316	0	83	0	83	0	464,399	0	0	0	6,200	01/25/2041.
280792 AA 0	ENBRIDGE INC GUAR LEASE REV BD TAX SER 1		11/01/2020.	Various		549,512	549,512	583,728	563,742	0	(2,129)	0	(2,129)	0	561,613	0	(12,101)	(12,101)	44,950	11/01/2028.
284157 AA 2	ELARA HGV TIMESHARE ISSUER 2014-A A		12/25/2020.	Paydown		168,040	168,040	168,037	168,040	0	1	0	1	0	168,040	0	0	0	2,216	02/25/2027.
284157 AB 0	ELARA HGV TIMESHARE ISSUER 2014-A B		12/25/2020.	Paydown		168,040	168,040	168,016	168,036	0	5	0	5	0	168,040	0	0	0	2,645	02/25/2027.
28416D AB 6	ELARA HGV TIMESHARE ISSUER 2017-A B		12/25/2020.	Paydown		533,431	533,431	533,271	533,321	0	110	0	110	0	533,431	0	0	0	7,907	03/25/2030.
289333 AB 2	ELM TRUST 2018-2A A2 4.605% 10/20/27		10/23/2020.	Paydown		3,600,000	3,600,000	3,599,926	3,599,867	0	133	0	133	0	3,600,000	0	0	0	139,532	10/20/2027.
29273R BD 0	ENERGY TRANSFER PARTNERS		06/16/2020.	Citi Global Markets Inc		1,068,140	1,000,000	999,180	999,535	0	37	0	37	0	999,572	0	68,568	68,568	30,713	03/15/2025.
29348Q AB 8	ENOGEX LLC 144A 6.250% 03/15/20		03/15/2020.	Various		3,000,000	3,000,000	3,153,300	3,004,966	0	(4,966)	0	(4,966)	0	3,000,000	0	0	0	93,750	03/15/2020.
29379V AP 8	ENTERPRISE PRODUCTS OPERATING		09/01/2020.	Maturity		1,000,000	1,000,000	1,112,380	1,012,331	0	(12,331)	0	(12,331)	0	1,000,000	0	0	0	52,000	09/01/2020.
294751 EV 0	EQUITY ONE ABS INC 2004-3 AF5		12/01/2020.	Paydown		1,280,149	1,280,149	1,227,189	1,264,987	0	557	0	557	0	1,265,544	0	14,605	14,605	29,884	07/25/2034.
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2		12/01/2020.	Paydown		370,850	370,850	373,053	371,623	0	(773)	0	(773)	0	370,850	0	0	0	5,886	03/25/2043.
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A		12/01/2020.	Paydown		759,091	759,091	751,603	753,605	0	5,486	0	5,486	0	759,091	0	0	0	15,778	06/25/2043.
29978C AA 8	EverBank Mortgage Loan Trust 2018-1 A1		12/01/2020.	Paydown		1,451,184	1,451,184	1,434,858	1,437,609	0	13,576	0	13,576	0	1,451,184	0	0	0	30,382	02/25/2048.
30161M AH 6	EXELON GENERATION CO LLC		07/01/2020.	Call 100.0000		6,000,000	6,000,000	5,999,680	5,999,953	0	(81)	0	(81)	0	5,999,872	0	128	128	180,000	10/01/2020.
30166P AE 1	EXETER AUTOMOBILE RECEIVABLES 2018-3A C		12/15/2020.	Paydown		3,280,014	3,280,014	3,279,279	3,279,625	0	389	0	389	0	3,280,014	0	0	0	108,922	06/15/2023.
30212P AQ 8	EXPEDIA INC 144A 3.250% 02/15/30		03/27/2020.	Tax Free Exchange		2,977,671	3,000,000	2,976,750	2,977,242	0	429	0	429	0	2,977,671	0	0	0	39,542	02/15/2030.
30261X AA 6	FREMF MORTGAGE TRUST 2010-K9 B		08/01/2020.	Paydown		3,250,000	3,250,000	3,079,375	3,224,230	0	12,246	0	12,246	0	3,236,476	0	13,524	13,524	110,859	09/25/2045.
30262B AL 9	FREMF MORTGAGE TRUST 2011-K11 B		12/01/2020.	Paydown		5,100,000	5,100,000	4,859,697	5,054,686	0	24,694	0	24,694	0	5,079,381	0	20,619	20,619	218,482	12/25/2048.
30288* AA 8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED N		09/30/2020.	Redemption 100.0000		181,500	181,500	181,500	181,500	0	0	0	0	0	181,500	0	0	0	6,231	03/31/2038.
30958Q AA 9	FARMERS EXCHANGE CAP III 144A		12/31/2020.	Various		5,224,714	5,000,000	5,242,480	5,224,714	0	0	0	0	0	5,224,714	0	0	0	0	10/15/2054.
309601 AE 2	FARMERS INS EXCH 144A		12/31/2020.	Various		3,516,785	3,500,000	3,518,025	3,516,785	0	0	0	0	0	3,516,785	0	0	0	0	11/01/2057.
31331F BB 6	FED EXPRESS CORP SERIES 1999-1 CLASS B		01/15/2020.	Redemption 100.0000		39,931	39,931	39,931	39,931	0	0	0	0	0	39,931	0	0	0	1,577	01/15/2020.
3140FX ED 0	FNMA BF0131 3.500% 08/01/56		12/01/2020.	Paydown		775,139	775,139	796,698	796,257	0	(21,118)	0	(21,118)	0	775,139	0	0	0	16,320	08/01/2056.
3140Q8 WM 3	FANNIE MAE POOL CA1551		12/01/2020.	Paydown		3,985,444	3,985,444	4,052,698	4,051,178	0	(65,734)	0	(65,734)	0	3,985,444	0	0	0	90,165	04/01/2048.
31953* AL 6	BNSF RAILWAY COMPANY SERIES A		11/15/2020.	Redemption 100.0000		27,614	27,614	27,614	27,614	0	0	0	0	0	27,614	0	0	0	1,234	10/15/2027.

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
31953* AM 4	BNSF RAILWAY COMPANY SERIES B		11/15/2020.	Redemption 100.0000		2,738	2,738	2,738	2,738	0	0	0	0	0	2,738	0	0	0	122	10/15/2027.
31953* AN 2	BNSF RAILWAY COMPANY SERIES C		11/15/2020.	Redemption 100.0000		17,459	17,459	17,459	17,459	0	0	0	0	0	17,459	0	0	0	779	10/15/2027.
31953* AP 7	BNSF RAILWAY COMPANY SERIES D		11/15/2020.	Redemption 100.0000		7,036	7,036	7,036	7,036	0	0	0	0	0	7,036	0	0	0	315	10/15/2027.
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E		11/15/2020.	Redemption 100.0000		9,364	9,364	9,364	9,364	0	0	0	0	0	9,364	0	0	0	419	10/15/2027.
31953* AR 3	BNSF RAILWAY COMPANY SERIES F		11/15/2020.	Redemption 100.0000		33,134	33,134	33,134	33,134	0	0	0	0	0	33,134	0	0	0	1,476	12/13/2027.
32485* AD 9	CATALYST OLD RIVER HYDRO LA OLD RIVER HY		05/01/2020.	Redemption 100.0000		1,371,128	1,371,128	1,371,128	1,371,128	0	0	0	0	0	1,371,128	0	0	0	85,558	05/01/2020.
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3		12/01/2020.	Paydown		400,130	400,130	407,882	404,418	0	(1,033)	0	(1,033)	0	403,385	0	(3,255)	(3,255)	8,120	03/25/2045.
33849N AG 0	FLAGSTAR MORTGAGE TRUST 2018-5 A7		12/01/2020.	Paydown		2,067,462	2,067,462	2,078,122	2,066,996	0	466	0	466	0	2,067,462	0	0	0	43,238	09/25/2048.
33850T AC 2	FLAGSTAR MORTGAGE TRUST 2018-1 A3		12/01/2020.	Paydown		2,687,288	2,687,288	2,663,354	2,673,038	0	14,250	0	14,250	0	2,687,288	0	0	0	52,778	03/25/2048.
33850T AE 8	FLAGSTAR MORTGAGE TRUST 2018-1 A5		12/01/2020.	Paydown		4,478,808	4,478,808	4,492,104	4,475,825	0	2,982	0	2,982	0	4,478,808	0	0	0	87,964	03/25/2048.
33851F AA 5	FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1		12/01/2020.	Paydown		1,690,117	1,690,117	1,673,855	1,678,122	0	11,995	0	11,995	0	1,690,117	0	0	0	36,586	10/25/2048.
33851L AD 6	FLAGSTAR MORTGAGE TRUST 2018-4 A4		08/01/2020.	Paydown		2,431,048	2,431,048	2,441,301	2,429,490	0	1,558	0	1,558	0	2,431,048	0	0	0	38,149	07/25/2048.
33972P AA 7	FLNG LIQUEFACTION 2 LLC 144A		09/30/2020.	Redemption 100.0000		63,800	63,800	63,800	63,800	0	0	0	0	0	63,800	0	0	0	1,992	03/31/2038.
34417M AA 5	FOCUS BRANDS FUNDING LLC 2017-1A A2I		10/30/2020.	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	723	04/30/2047.
344868 AA 2	NFL FOOTBALL CLUB TRUST V 144A		10/05/2020.	Maturity		1,667,665	1,667,665	1,667,665	1,667,665	0	0	0	0	0	1,667,665	0	0	0	90,211	10/05/2020.
345397 WF 6	FORD MOTOR CREDIT CO LLC		06/30/2020.	Bank of America		490,000	500,000	495,550	498,593	0	247	0	247	0	498,840	0	(8,840)	(8,840)	16,646	09/20/2022.
35040U AA 9	Foundation Finance Trust 2017-1A A		12/15/2020.	Paydown		1,102,687	1,102,687	1,102,527	1,102,582	0	105	0	105	0	1,102,687	0	0	0	19,194	07/15/2033.
35105D AD 3	FOURSIGHT CAPITAL AUTOMOBILE 2018-1 B		12/15/2020.	Paydown		996,161	996,161	995,885	996,042	0	119	0	119	0	996,161	0	0	0	33,750	04/17/2023.
35671D BL 8	FREEPORT-MCMORAN COPPER & GOLD		02/21/2020.	Various		4,255,000	4,000,000	3,996,200	3,997,937	0	58	0	58	0	3,997,994	0	257,006	257,006	51,061	11/14/2024.
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6		12/01/2020.	Paydown		170,628	170,628	171,907	170,714	0	(33)	0	(33)	0	170,681	0	(53)	(53)	5,169	04/25/2029.
36157R D9 3	GE CAPITAL MTG 1999-HE M		12/01/2020.	Paydown		36,589	55,735	52,725	47,707	6,478	6	0	6,484	0	54,191	0	(17,602)	(17,602)	1,023	04/25/2029.
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F		12/01/2020.	Paydown		3,100	3,100	3,185	3,100	0	(1)	0	(1)	0	3,099	0	1	1	74	12/25/2020.
36249E AC 8	GLS AUTO RECEIVABLES TRUST 2018-2A B		12/15/2020.	Paydown		1,337,442	1,337,442	1,337,193	1,337,319	0	122	0	122	0	1,337,442	0	0	0	40,123	03/15/2023.
36253U AD 3	GLS AUTO RECEIVABLES TRUST 2017-1A C		12/15/2020.	Paydown		2,634,080	2,634,080	2,633,684	2,633,902	0	178	0	178	0	2,634,080	0	0	0	72,696	07/15/2022.
36255X AB 9	GLS AUTO RECEIVABLES TRUST 2018-3A B		12/15/2020.	Paydown		261,606	261,606	261,581	261,587	0	19	0	19	0	261,606	0	0	0	9,889	08/15/2023.
36256B AC 4	GS MORTGAGE-BACKED SECURITIES 2018-RPL1		12/01/2020.	Paydown		1,050,236	1,050,236	1,035,552	1,037,790	0	12,446	0	12,446	0	1,050,236	0	0	0	24,585	10/25/2057.
36962G 6F 6	GENERAL ELECTRIC CAPITAL CORP		12/22/2020.	Redemption 104.8750		900,876	859,000	857,754	858,627	0	132	0	132	0	858,759	0	42,117	42,117	34,951	09/07/2022.
36966T HT 2	GENERAL ELECTRIC CO 1.217% 03/15/23		12/22/2020.	Redemption 101.1250		2,022,500	2,000,000	1,832,824	1,870,555	0	38,754	0	38,754	0	1,909,309	0	113,191	113,191	36,935	03/15/2023.
38061L AA 7	GOLD KEY RESORTS 2014-A A		12/15/2020.	Paydown		563,218	563,218	563,100	563,191	0	28	0	28	0	563,218	0	0	0	9,213	03/17/2031.
38081E AA 9	GOLDEN BEAR 2016-1A A 3.750% 09/20/47		09/20/2020.	Paydown		503,803	503,803	503,803	503,803	0	0	0	0	0	503,803	0	0	0	15,085	09/20/2047.
38217K AA 2	Goodgreen Trust 2016-1A A		12/15/2020.	Paydown		652,855	652,855	652,530	652,560	0	26	0	26	0	652,587	0	268	268	12,526	10/15/2052.
39121J A* 1	GREAT RIVER ENERGY 2009B		07/01/2020.	Redemption 100.0000		558,140	558,140	558,140	558,140	0	0	0	0	0	558,140	0	0	0	32,428	07/01/2021.
39121J AE 0	GREAT RIVER ENERGY 144A		07/01/2020.	Redemption 100.0000		479,232	479,232	434,040	454,834	0	1,480	0	1,480	0	456,314	0	22,917	22,917	29,971	07/01/2038.
401378 AB 0	GUARDIAN LIFE INSURANCE 144A		12/31/2020.	Various		979,368	925,000	979,936	979,368	0	0	0	0	0	979,368	0	0	0	0	06/19/2064.
40405T AA 1	H & P INV PARTNERS-CARMEL INC 144A LEASE		08/15/2020.	Various		1,324,000	1,324,000	1,324,000	1,324,000	0	0	0	0	0	1,324,000	0	0	0	87,087	02/15/2021.
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1		04/01/2020.	Paydown		9,487	9,487	8,633	9,313	0	8	0	8	0	9,321	0	166	166	123	09/25/2037.
406216 BG 5	HALLIBURTON CO 3.800% 11/15/25		03/05/2020.	Redemption 113.3360		1,063,092	938,000	935,364	936,335	0	45	0	45	0	936,380	0	126,712	126,712	10,891	11/15/2025.
411707 AB 8	CKE RESTAURANTS HOLDINGS INC 2018-1A AI		12/20/2020.	Paydown		2,962,500	2,962,500	2,962,500	2,962,500	0	0	0	0	0	2,962,500	0	0	0	125,774	06/21/2048.
41242* AJ 1	NBA HARDWOOD FUNDING LL SENIOR NOTES SER		06/08/2020.	Maturity		1,137,838	1,137,838	1,137,838	1,137,838	0	0	0	0	0	1,137,838	0	0	0	32,079	06/08/2020.
42710V AA 2	HERCULES CAPITAL FUNDING TRUST 2018-1A A		12/20/2020.	Paydown		712,949	712,949	712,937	712,923	0	26	0	26	0	712,949	0	0	0	30,208	11/22/2027.
42770L AA 1	HERO FUNDING TRUST 2015-1A A		12/20/2020.	Paydown		348,603	348,603	348,445	348,468	0	12	0	12	0	348,480	0	123	123	10,100	09/20/2040.
42770Q AA 0	HERO FUNDING TRUST 2014-2A A		09/20/2020.	Paydown		309,236	309,236	309,025	309,065	0	171	0	171	0	309,236	0	0	0	9,876	09/21/2040.

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
42806D BG 3	HERTZ VEHICLE FINANCING LLC 2017-2A A		12/25/2020.	Paydown		1,929,853	1,929,853	1,929,016	1,929,372	0	481	0	481	0	1,929,853	0	0	0	42,136	10/25/2023.
428236 BM 4	HEWLETT-PACKARD CO 4.300% 06/01/21		06/17/2020.	Various		3,111,000	3,000,000	3,041,840	3,008,305	0	(2,641)	0	(2,641)	0	3,005,664	0	105,336	105,336	70,233	06/01/2021.
43284B AB 8	HILTON GRAND VACATIONS TRUST 2018-AA B		12/25/2020.	Paydown		517,512	517,512	517,391	517,408	0	104	0	104	0	517,512	0	0	0	9,296	02/25/2032.
43284B AC 6	HILTON GRAND VACATIONS TRUST 2018-AA C		12/25/2020.	Paydown		517,512	517,512	517,461	517,463	0	49	0	49	0	517,512	0	0	0	10,050	02/25/2032.
44040H AA 0	HORIZON AIRCRAFT FINANCE I LTD 2019-1 A		12/15/2020.	Paydown		148,997	148,997	148,996	148,996	0	0	0	0	0	148,996	0	1	1	1,939	07/15/2039.
44040J AA 6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A		10/15/2020.	Paydown		113,103	113,103	113,100	113,100	0	2	0	2	0	113,103	0	0	0	1,159	11/15/2039.
44106M AU 6	HOSPITALITY PROPERTIES		12/18/2020.	Call 100.0000		121,000	121,000	119,778	120,704	0	253	0	253	0	120,957	0	43	43	6,900	02/15/2021.
44106M AU 6	HOSPITALITY PROPERTIES		06/17/2020.	Redemption 101.4560		1,906,358	1,879,000	1,860,022	1,874,406	0	1,859	0	1,859	0	1,876,265	0	30,093	30,093	66,992	02/15/2021.
44919* AC 2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2		12/31/2020.	Redemption 100.0000		294,968	294,968	294,968	294,968	0	0	0	0	0	294,968	0	0	0	6,108	12/31/2031.
44932H AB 9	IBM CREDIT LLC 1.800% 01/20/21		03/31/2020.	280 Securities		2,991,000	3,000,000	2,983,779	2,987,690	0	2,935	0	2,935	0	2,990,625	0	375	375	37,800	01/20/2021.
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6		12/01/2020.	Paydown		36,185	36,185	36,174	36,088	0	(2)	0	(2)	0	36,086	0	99	99	1,425	08/20/2028.
45138L AZ 6	IDAHO POWER CORP 2.950% 04/01/22		07/29/2020.	Call 104.4072		1,044,072	1,000,000	998,290	999,568	0	108	0	108	0	999,675	0	325	325	68,491	04/01/2022.
45254N FL 6	IMPAC CMB TRUST 2003-9F A1		12/28/2020.	Paydown		30,240	30,240	26,006	29,847	0	(136)	0	(136)	0	29,711	0	529	529	351	07/25/2033.
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5		12/01/2020.	Paydown		602,788	602,788	556,373	556,373	0	0	0	0	0	556,373	0	46,415	46,415	15,573	08/25/2034.
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		12/01/2020.	Paydown		5,970	5,970	5,869	5,939	0	(9)	0	(9)	0	5,930	0	40	40	141	08/25/2034.
457187 AB 8	INGREDION INC 3.200% 10/01/26		04/09/2020.	280 Securities		2,088,940	2,000,000	1,999,140	1,999,401	0	23	0	23	0	1,999,424	0	89,516	89,516	34,311	10/01/2026.
45866F AF 1	INTERCONTINENTALEXCHANGE GROUP		10/22/2020.	Wells Fargo Securities		2,208,740	2,000,000	1,995,840	1,996,741	0	310	0	310	0	1,997,050	0	211,690	211,690	69,061	09/15/2027.
46591D AC 3	JP MORGAN MORTGAGE TRUST 2019-INV1 A3		12/01/2020.	Paydown		551,701	551,701	563,025	559,116	0	(1,920)	0	(1,920)	0	557,195	0	(5,494)	(5,494)	11,756	10/25/2049.
465964 AC 8	JP MORGAN MORTGAGE TRUST 2018-LTV1 A3		12/01/2020.	Paydown		4,256,626	4,256,626	4,293,206	4,269,894	0	(5,372)	0	(5,372)	0	4,264,522	0	(7,896)	(7,896)	93,645	04/25/2049.
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A		12/15/2020.	Paydown		101,009	101,009	100,988	100,996	0	13	0	13	0	101,009	0	0	0	2,031	12/15/2048.
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A		12/15/2020.	Paydown		154,763	154,763	154,665	154,677	0	86	0	86	0	154,763	0	0	0	2,958	09/15/2072.
466365 AA 1	JACK IN THE BOX FUNDING, LLC 2019-1A A2I		08/25/2020.	Paydown		54,375	54,375	54,375	54,375	0	0	0	0	0	54,375	0	0	0	1,083	08/25/2049.
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2		12/01/2020.	Paydown		298,509	298,509	305,330	301,245	0	(799)	0	(799)	0	300,447	0	(1,937)	(1,937)	5,634	03/01/2043.
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2		12/01/2020.	Paydown		235,069	235,069	230,955	233,070	0	301	0	301	0	233,371	0	1,697	1,697	5,125	05/25/2043.
46640N AD 0	JPMBB COMMERCIAL MRTG SEC 2013-C15 A4		11/01/2020.	Paydown		127,236	127,236	129,381	128,034	0	(132)	0	(132)	0	127,902	0	(665)	(665)	3,198	11/15/2045.
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A		12/01/2020.	Paydown		172,540	172,540	175,128	173,515	0	(130)	0	(130)	0	173,385	0	(845)	(845)	3,956	08/26/2036.
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A		12/01/2020.	Paydown		191,571	191,571	199,713	195,897	0	(4,326)	0	(4,326)	0	191,571	0	0	0	4,900	11/27/2038.
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2		12/01/2020.	Paydown		324,284	324,284	336,749	328,181	0	(174)	0	(174)	0	328,007	0	(3,722)	(3,722)	5,427	06/25/2029.
46647S AE 0	JP MORGAN MORTGAGE TRUST 2017-3 1A3		12/01/2020.	Paydown		817,434	817,434	834,485	828,765	0	(2,024)	0	(2,024)	0	826,740	0	(9,307)	(9,307)	15,823	08/25/2047.
46648H AN 3	JP MORGAN MORTGAGE TRUST 2017-2 A13		12/01/2020.	Paydown		1,587,242	1,587,242	1,598,775	1,594,096	0	(6,504)	0	(6,504)	0	1,587,593	0	(351)	(351)	32,675	05/25/2047.
46648R AC 5	JP MORGAN MORTGAGE TRUST 2018-1 A3		12/01/2020.	Paydown		846,390	846,390	849,167	847,774	0	(1,268)	0	(1,268)	0	846,505	0	(116)	(116)	17,897	06/25/2048.
46649Y AC 9	JP MORGAN MORTGAGE TRUST 2018-9 A3		12/01/2020.	Paydown		766,017	766,017	760,272	762,265	0	363	0	363	0	762,628	0	3,389	3,389	16,908	02/25/2049.
46649Y AE 5	JP MORGAN MORTGAGE TRUST 2018-9 A5		12/01/2020.	Paydown		1,308,557	1,308,557	1,313,259	1,307,699	0	(1,019)	0	(1,019)	0	1,306,681	0	1,876	1,876	28,853	02/25/2049.
46650P AC 4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3		12/01/2020.	Paydown		878,647	878,647	881,805	879,406	0	(679)	0	(679)	0	878,727	0	(80)	(80)	16,836	06/25/2049.
46651B AC 4	JP MORGAN MORTGAGE TRUST 2019-6 A3		12/01/2020.	Paydown		1,219,973	1,219,973	1,239,035	1,236,936	0	(3,231)	0	(3,231)	0	1,233,706	0	(13,733)	(13,733)	20,170	12/25/2049.
46651N AA 2	JOL AIR 2019-1 A 3.967% 04/15/44		12/15/2020.	Paydown		297,444	297,444	297,444	297,442	0	2	0	2	0	297,444	0	0	0	5,758	04/15/2044.
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC		09/05/2020.	Redemption 100.0000		857,490	857,490	857,490	857,490	0	0	0	0	0	857,490	0	0	0	29,247	03/05/2023.
478375 AD 0	JOHNSON CONTROLS INTL PL		03/30/2020.	Maturity		1,000,000	1,000,000	986,058	998,880	0	1,120	0	1,120	0	1,000,000	0	0	0	25,000	03/30/2020.
48283P AE 1	KABBAGE FUNDING LLC 2019-1 A		10/15/2020.	Paydown		2,000,000	2,000,000	1,999,978	1,999,981	0	19	0	19	0	2,000,000	0	0	0	46,510	03/15/2024.
486606 J* 8	KAYNE ANDERSON MLP INV CO		04/27/2020.	Redemption 100.0000		4,268,219	4,225,959	4,225,959	4,225,959	0	0	0	0	0	4,225,959	0	0	0	89,215	04/16/2021.
486606 K# 2	KAYNE ANDERSON MLP INV CO SER KK SR UNSE		04/24/2020.	Redemption 100.0000		853,644	845,192	845,192	845,192	0	0	0	0	0	845,192	0	0	0	19,985	07/30/2024.

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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
487312 AA 8	KEENAN FT DETRICK ENERGY 144A	..	11/15/2020.	Redemption 100.0000		42,529	42,529	46,999	46,557	0	(242)	0	(242)	0	46,315	0	(3,786)	(3,786)	1,953	05/15/2033.
487836 BD 9	KELLOGG CO 4.000% 12/15/20	..	12/15/2020.	Maturity		162,000	162,000	161,530	161,945	0	55	0	55	0	162,000	0	0	0	6,480	12/15/2020.
494550 BE 5	KINDER MORGAN ENERGY PARTNERS	..	01/22/2020.	Wells Fargo Securities		3,416,166	3,346,000	3,420,825	3,396,751	0	(4,510)	0	(4,510)	0	3,392,241	0	23,925	23,925	63,546	09/15/2020.
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE	..	12/30/2020.	Redemption 100.0000		1,017,135	1,017,135	1,019,958	1,017,386	0	(137)	0	(137)	0	1,017,248	0	(113)	(113)	36,471	03/30/2021.
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1	..	12/15/2020.	Paydown		164,421	164,421	161,231	162,035	0	2,386	0	2,386	0	164,421	0	0	0	3,354	01/15/2042.
521615 AA 2	LEA POWER PARTNERS LLC 144A	..	12/15/2020.	Redemption 100.0000		41,860	41,860	41,860	41,860	0	0	0	0	0	41,860	0	0	0	1,696	06/15/2033.
521865 AX 3	LEAR CORP 5.250% 01/15/25	..	03/21/2020.	Call 102.6250		3,540,563	3,450,000	3,698,875	3,542,642	0	(7,495)	0	(7,495)	0	3,535,147	0	(85,147)	(85,147)	214,331	01/15/2025.
52465# AZ 8	FLUOR CORPORATION CTL - LEGGMASON MTG CE	..	12/08/2020.	Redemption 100.0000		392,484	392,484	392,484	392,484	0	0	0	0	0	392,484	0	0	0	15,207	06/08/2021.
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A	..	10/29/2020.	Redemption 100.0000		356,267	356,267	356,267	356,267	0	0	0	0	0	356,267	0	0	0	9,120	10/30/2027.
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1	..	12/15/2020.	Paydown		539,976	539,976	539,946	539,950	0	26	0	26	0	539,976	0	0	0	6,660	01/15/2045.
548661 CW 5	LOWES COMPANIES INC 3.120% 04/15/22	..	04/02/2020.	BNP Paribas		2,022,160	2,000,000	1,999,160	1,999,781	0	24	0	24	0	1,999,806	0	22,354	22,354	29,640	04/15/2022.
55281T AB 6	MCA FUND HOLDING LLC 2017-1 B	..	11/16/2020.	Paydown		277,421	277,421	277,421	277,421	0	0	0	0	0	277,421	0	0	0	6,542	08/15/2028.
55336V BC 3	MPLX LP 5.250% 01/15/25	..	05/21/2020.	Tax Free Exchange		1,026,006	1,000,000	1,031,664	1,029,218	0	(3,212)	0	(3,212)	0	1,026,006	0	0	0	26,250	01/15/2025.
553891 AA 0	MVW OWNER TRUST 2014-1 A	..	12/20/2020.	Paydown		200,645	200,645	200,588	200,637	0	8	0	8	0	200,645	0	0	0	2,391	09/20/2031.
553894 AA 4	MVW OWNER TRUST 2016-1A A	..	12/20/2020.	Paydown		252,850	252,850	252,823	252,833	0	17	0	17	0	252,850	0	0	0	2,916	12/20/2033.
553896 AB 7	MVW OWNER TRUST 2017-1A B	..	12/20/2020.	Paydown		289,746	289,746	289,735	289,735	0	11	0	11	0	289,746	0	0	0	4,091	12/20/2034.
553896 AC 5	MVW OWNER TRUST 2017-1A C	..	12/20/2020.	Paydown		579,492	579,492	579,340	579,390	0	102	0	102	0	579,492	0	0	0	8,896	12/20/2034.
55448Q AS 5	MACK-CALI REALTY LP 3.150% 05/15/23	..	02/13/2020.	Seaport Group		2,300,000	2,300,000	2,249,216	2,280,971	0	706	0	706	0	2,281,676	0	18,324	18,324	18,716	05/15/2023.
56540# AA 3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NO	..	07/05/2020.	Redemption 100.0000		429,975	429,975	429,975	429,975	0	0	0	0	0	429,975	0	0	0	14,789	09/30/2025.
57109F AB 2	MARLETTE FUNDING TRUST 2018-3A B	..	12/15/2020.	Paydown		2,959,501	2,959,501	2,958,896	2,959,180	0	321	0	321	0	2,959,501	0	0	0	92,325	09/15/2028.
575767 AJ 7	MASS MUTUAL LIFE 144A	..	12/31/2020.	Various		3,789,908	3,500,000	3,798,480	3,789,908	0	0	0	0	0	3,789,908	0	0	0	0	12/01/2041.
58155Q AD 5	MCKESSON CORP 4.750% 03/01/21	..	12/01/2020.	Call 100.0000		1,500,000	1,500,000	1,509,265	1,501,070	0	(1,117)	0	(1,117)	0	1,499,953	0	47	47	89,063	03/01/2021.
585055 BS 4	MEDTRONIC INC 3.500% 03/15/25	..	10/29/2020.	Call 112.7420		196,171	174,000	169,601	171,406	0	378	0	378	0	171,784	0	2,216	2,216	29,005	03/15/2025.
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1	..	07/01/2020.	Redemption 100.0000		257,467	257,467	257,467	257,467	0	0	0	0	0	257,467	0	0	0	16,143	01/01/2021.
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2	..	07/01/2020.	Redemption 100.0000		225,286	225,286	225,286	225,286	0	0	0	0	0	225,286	0	0	0	14,125	01/01/2021.
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3	..	07/01/2020.	Redemption 100.0000		206,124	206,124	206,124	206,124	0	0	0	0	0	206,124	0	0	0	12,924	01/01/2021.
58933Y AR 6	MERCK & COMPANY 2.750% 02/10/25	..	03/26/2020.	Mitsubishi UFJ Securities		10,255,900	10,000,000	9,958,330	9,977,233	0	1,012	0	1,012	0	9,978,246	0	277,654	277,654	175,694	02/10/2025.
59048@ AA 6	MESA AIRLINES 2015-1 A	..	07/15/2020.	Redemption 100.0000		258,884	258,884	258,884	258,884	0	0	0	0	0	258,884	0	0	0	9,291	07/15/2029.
59549W AA 1	MID STATE TRUST SERIES 11 A1	..	12/15/2020.	Paydown		507,561	507,561	494,230	504,488	0	3,072	0	3,072	0	507,561	0	0	0	13,735	07/15/2038.
59560U AA 9	MID-STATE TRUST 2004-1 A	..	12/01/2020.	Paydown		124,950	124,950	127,859	126,252	0	(1,302)	0	(1,302)	0	124,950	0	0	0	4,087	08/15/2037.
59560W AC 1	MID-STATE TRUST 2010-1 M	..	12/01/2020.	Paydown		413,063	413,063	412,777	412,654	0	410	0	410	0	413,063	0	0	0	12,534	12/15/2045.
59748T AB 5	MIDLAND COGEN VENTURE LP 144A	..	09/15/2020.	Redemption 100.0000		297,951	297,951	297,951	297,951	0	0	0	0	0	297,951	0	0	0	12,883	03/15/2025.
59980C AF 0	MILL CITY MORTGAGE TRUST 2017-3 M2	..	04/01/2020.	Paydown		4,578	4,578	4,467	4,515	0	64	0	64	0	4,578	0	0	0	27	02/25/2058.
60040# AA 0	MILLENNIUM PIPELINE LLC SENIOR SECURED N	..	12/30/2020.	Redemption 100.0000		63,502	63,502	63,502	63,502	0	0	0	0	0	63,502	0	0	0	2,539	06/30/2027.
61690G AE 1	MORGAN STANLEY BAML TRUST 2014-C14 A4	..	10/01/2020.	Paydown		2,625,959	2,625,959	2,652,088	2,635,382	0	(9,423)	0	(9,423)	0	2,625,959	0	0	0	82,871	01/15/2047.
61762M BV 2	MORGAN STANLEY BAML TRUST 2013-C10 A3	..	01/01/2020.	Paydown		127,940	127,940	132,773	129,711	0	3	0	3	0	129,714	0	(1,774)	(1,774)	824	07/15/2046.
62848B AB 7	MVW OWNER TRUST 2018-1A B	..	12/20/2020.	Paydown		756,363	756,363	756,246	756,269	0	94	0	94	0	756,363	0	0	0	13,244	01/21/2036.
62946A AA 2	NP SPE II LLC 2016-1A A1	..	12/20/2020.	Paydown		433,483	433,483	433,483	433,483	0	0	0	0	0	433,483	0	0	0	9,678	04/20/2046.
629568 AX 4	NABORS INDUSTRIES INC 4.625% 09/15/21	..	01/06/2020.	Barclays		2,000,000	2,000,000	1,993,400	1,998,624	0	15	0	15	0	1,998,639	0	1,361	1,361	29,035	09/15/2021.
629568 AX 4	NABORS INDUSTRIES INC 4.625% 09/15/21	..	01/22/2020.	Various		1,832,320	1,792,000	1,829,471	1,800,026	0	(263)	0	(263)	0	1,799,763	0	32,557	32,557	29,238	09/15/2021.
629568 AX 4	NABORS INDUSTRIES INC 4.625% 09/15/21	..	12/01/2020.	Various		208,438	208,000	212,349	208,932	0	(494)	0	(494)	0	208,438	0	0	0	13,682	09/15/2021.
62963# AK 7	NRP (OPERATING) LLC SERIES J No RJ 9	..	12/01/2020.	Redemption 100.0000		112,629	112,629	112,629	112,629	0	0	0	0	0	112,629	0	0	0	5,665	12/01/2026.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
629682 AA 3	NADG NNN OPERATING LP 2019-1 A		12/28/2020.	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	300	12/28/2049.
63730* AB 1	NATIONAL RAILROAD PASSENGER SENIOR SECUR		11/15/2020.	Redemption 100.0000		232,877	232,877	232,877	232,877	0	0	0	0	0	232,877	0	0	0	5,795	11/15/2033.
638671 AJ 6	NATIONWIDE MUTUAL INSURANCE 144A		12/31/2020.	Various		3,249,830	3,250,000	3,289,504	3,249,830	0	0	0	0	0	3,249,830	0	0	0	0	12/15/2024.
63939N AB 9	NAVIENT STUDENT LOAN TRUST 2016-AA A2A		12/15/2020.	Paydown		248,176	248,176	248,061	248,110	0	66	0	66	0	248,176	0	0	0	4,961	12/15/2045.
63946B AE 0	NBC UNIVERSAL MEDIA LLC		03/06/2020.	Call 103.4530		6,207,180	6,000,000	6,114,814	6,017,550	0	(2,435)	0	(2,435)	0	6,015,114	0	(15,114)	(15,114)	320,201	04/01/2021.
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6		12/01/2020.	Paydown		648,906	648,906	609,234	641,397	0	(4,384)	0	(4,384)	0	637,013	0	11,893	11,893	17,051	11/25/2033.
651639 AN 6	NEWMONT MINING CORP 3.500% 03/15/22		03/19/2020.	Various		7,383,460	7,000,000	6,359,990	6,800,678	0	18,196	0	18,196	0	6,818,873	0	564,587	564,587	125,222	03/15/2022.
655855 FA 7	NORFOLK SOUTHERN CORP DEBENTURES		06/15/2020.	Maturity		2,825,000	2,825,000	3,173,884	2,842,434	0	(17,434)	0	(17,434)	0	2,825,000	0	0	0	137,719	06/15/2020.
662352 A* 4	NORTH SHORE LONG ISLAND JEWISH HEALTH CA		05/01/2020.	Redemption 100.0000		53,760	53,760	53,760	53,760	0	0	0	0	0	53,760	0	0	0	1,129	05/01/2030.
668138 AA 8	NORTHWESTERN MUTUAL LIFE 144A		12/31/2020.	Various		4,771,191	5,000,000	4,762,930	4,771,191	0	0	0	0	0	4,771,191	0	0	0	0	09/30/2047.
668138 AC 4	NORTHWESTERN MUTUAL LIFE 144A		12/31/2020.	Various		6,963,395	7,000,000	7,670,550	6,963,395	0	0	0	0	0	6,963,395	0	0	0	0	09/30/2059.
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3		12/01/2020.	Paydown		1,291,023	1,291,023	1,296,873	1,293,623	0	(891)	0	(891)	0	1,292,732	0	(1,709)	(1,709)	25,466	10/25/2045.
674599 CE 3	OCCIDENTAL PETROLEUM CORP		06/15/2020.	Morgan Stanley Dean Witter		2,700,000	3,000,000	2,855,550	2,940,218	0	8,428	0	8,428	0	2,948,646	0	(248,646)	(248,646)	67,950	02/15/2023.
674599 DC 6	OCCIDENTAL PETROLEUM CORP		06/15/2020.	Citi Global Markets Inc		1,800,000	2,000,000	2,011,673	2,011,237	0	(724)	0	(724)	0	2,010,513	0	(210,513)	(210,513)	83,867	03/15/2026.
679574 AH 6	OLD DOMINION ELEC FIRST MORTGAGE		12/01/2020.	Redemption 100.0000		1,526	1,526	1,526	1,526	0	0	0	0	0	1,526	0	0	0	87	12/01/2028.
68235R AC 8	ONDECK ASSET SECURITIZATION TR 2018-1A A		10/17/2020.	Paydown		6,500,000	6,500,000	6,499,808	6,499,686	0	314	0	314	0	6,500,000	0	0	0	137,076	04/18/2022.
684181 AA 8	ORANGE COGEN FUNDING CORP 144A		12/15/2020.	Redemption 100.0000		681,975	681,975	681,975	681,975	0	0	0	0	0	681,975	0	0	0	35,633	03/15/2022.
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A		09/09/2020.	Paydown		820,484	820,484	820,340	820,435	0	6	0	6	0	820,441	0	43	43	11,888	07/09/2029.
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B		09/09/2020.	Paydown		631,637	631,637	631,498	631,588	0	6	0	6	0	631,595	0	43	43	12,109	07/09/2029.
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A		12/08/2020.	Paydown		351,801	351,801	351,743	351,774	0	3	0	3	0	351,777	0	24	24	5,227	09/08/2027.
68504U AB 7	ORANGE LAKE TIMESHARE TRUST 2019-A B		12/09/2020.	Paydown		422,905	422,905	422,849	422,851	0	55	0	55	0	422,905	0	0	0	6,285	04/09/2038.
68504W AB 3	ORANGE LAKE TIMESHARE TRUST 2018-A B		12/08/2020.	Paydown		901,230	901,230	901,216	901,211	0	19	0	19	0	901,230	0	0	0	15,606	07/08/2030.
68504W AC 1	ORANGE LAKE TIMESHARE TRUST 2018-A C		12/08/2020.	Paydown		772,473	772,473	772,365	772,383	0	90	0	90	0	772,473	0	0	0	14,934	07/08/2030.
687846 AE 5	OSCAR US FUNDING TRUST 2017-1A A4		12/10/2020.	Paydown		1,442,670	1,442,670	1,442,347	1,442,520	0	150	0	150	0	1,442,670	0	0	0	33,304	05/10/2024.
68784A AE 6	OSCAR US FUNDING TRUST 2017-2A A4		12/10/2020.	Paydown		227,048	227,048	226,989	227,016	0	31	0	31	0	227,048	0	0	0	6,053	12/10/2024.
68784U AE 2	OSCAR US FUNDING TRUST 2016-2A A4		12/15/2020.	Paydown		1,625,156	1,625,156	1,624,720	1,625,001	0	155	0	155	0	1,625,156	0	0	0	23,626	12/15/2023.
693476 BL 6	PNC FUNDING CORP 4.375% 08/11/20		08/11/2020.	Maturity		6,000,000	6,000,000	6,037,070	6,002,747	0	(2,747)	0	(2,747)	0	6,000,000	0	0	0	262,500	08/11/2020.
69362B AW 2	PSEG POWER LLC 5.125% 04/15/20		04/15/2020.	Maturity		7,500,000	7,500,000	7,486,863	7,499,535	0	465	0	465	0	7,500,000	0	0	0	192,188	04/15/2020.
69371V AA 5	PSMC TRUST 2018-1A A1 3.500% 02/25/48		12/01/2020.	Paydown		3,105,703	3,105,703	3,066,397	3,074,201	0	31,502	0	31,502	0	3,105,703	0	0	0	65,050	02/25/2048.
69374J AA 9	PSMC TRUST 2018-3 A1 4.000% 08/25/48		12/01/2020.	Paydown		1,561,225	1,561,225	1,557,566	1,557,220	0	4,005	0	4,005	0	1,561,225	0	0	0	32,691	08/25/2048.
69374K AA 6	PSMC TRUST 2018-4 A1 4.000% 11/25/48		12/01/2020.	Paydown		1,584,258	1,584,258	1,565,693	1,574,390	0	9,868	0	9,868	0	1,584,258	0	0	0	31,467	11/25/2048.
69374X AA 8	PSMC 2019-2 A1 3.500% 10/25/49		12/01/2020.	Paydown		1,008,177	1,008,177	1,028,341	1,027,456	0	(19,279)	0	(19,279)	0	1,008,177	0	0	0	21,489	10/25/2049.
694476 AC 6	PACIFIC LIFECORP 144A 6.000% 02/10/20		02/10/2020.	Maturity		710,000	710,000	740,800	710,437	0	(437)	0	(437)	0	710,000	0	0	0	21,300	02/10/2020.
707567 AA 1	PENN MUTUAL LIFE INSURANCE CO 144A		12/31/2020.	Various		7,539,740	7,000,000	7,670,550	7,539,740	0	0	0	0	0	7,539,740	0	0	0	0	06/15/2034.
708696 BW 8	PENNSYLVANIA ELECTRIC CO		04/01/2020.	Maturity		750,000	750,000	747,360	749,920	0	80	0	80	0	750,000	0	0	0	19,500	04/01/2020.
718172 AH 2	PHILIP MORRIS INTERNATIONAL		03/26/2020.	Maturity		3,500,000	3,500,000	3,567,780	3,501,969	0	(1,969)	0	(1,969)	0	3,500,000	0	0	0	78,750	03/26/2020.
723787 AK 3	PIONEER NATURAL RESOURCE		05/27/2020.	Various		5,225,000	5,000,000	5,053,834	5,018,885	0	(3,186)	0	(3,186)	0	5,015,700	0	209,300	209,300	171,167	07/15/2022.
72703P AA 1	PLANET FITNESS MASTER ISSUER 2018-1A A2I		12/05/2020.	Paydown		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,598	09/05/2048.
72703P AC 7	PLANET FITNESS MASTER ISSUER 2019-1A A2		12/05/2020.	Paydown		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	851	12/05/2049.
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A		12/01/2020.	Paydown		10,420	10,420	9,821	10,283	0	(31)	0	(31)	0	10,252	0	168	168	203	01/25/2036.
74340X AW 1	PROLOGIS LP 4.250% 08/15/23		09/08/2020.	Call 111.1340		2,778,350	2,500,000	2,554,135	2,523,402	0	(4,539)	0	(4,539)	0	2,518,864	0	(18,864)	(18,864)	391,388	08/15/2023.
74834L AP 5	QUEST DIAGNOSTICS 4.750% 01/30/20		01/15/2020.	Call 100.1245		1,501,867	1,500,000	1,477,365	1,499,783	0	105	0	105	0	1,499,888	0	112	112	34,524	01/30/2020.

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
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1		01/01/2020.	Paydown		18,271	18,271	17,297	18,101	0	169	0	169	0	18,271	0	0	0	89	02/26/2036.
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2		12/01/2020.	Paydown		9,950	23,378	22,224	23,166	0	26	0	26	0	23,192	0	(13,241)	(13,241)	356	10/25/2021.
755111 BU 4	RAYTHEON CO 4.875% 10/15/40		06/10/2020.	Various		3,044,024	3,000,000	3,049,870	3,041,554	0	(530)	0	(530)	0	3,041,024	0	3,000	3,000	95,469	10/15/2040.
755111 BW 0	RAYTHEON CO 4.700% 12/15/41		06/10/2020.	Tax Free Exchange		1,462,887	1,500,000	1,455,705	1,460,943	0	444	0	444	0	1,461,387	0	1,500	1,500	34,271	12/15/2041.
759950 CU 0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5		12/01/2020.	Paydown		422,474	422,474	373,728	390,061	0	1,775	13,980	(12,205)	0	377,855	0	44,619	44,619	9,976	07/25/2034.
760759 AH 3	REPUBLIC SERVICES INC 5.000% 03/01/20		03/01/2020.	Maturity		500,000	500,000	499,925	499,999	0	1	0	1	0	500,000	0	0	0	12,500	03/01/2020.
76110H Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2		02/01/2020.	Paydown		4,358,194	4,362,738	3,703,340	3,951,056	0	655	0	655	0	3,951,711	0	406,484	406,484	39,614	02/25/2035.
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS		07/15/2020.	Redemption 100.0000		408,671	408,671	474,561	414,972	0	(1,235)	0	(1,235)	0	413,737	0	(5,066)	(5,066)	18,334	07/15/2021.
76169# AG 8	REYES HOLDINGS LLC SERIES 2012A		07/31/2020.	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	51,300	07/31/2022.
78409V AK 0	S&P GLOBAL INC 4.400% 02/15/26		09/12/2020.	Call 119.8979		3,896,681	3,250,000	3,372,635	3,352,201	0	(11,044)	0	(11,044)	0	3,341,157	0	(91,157)	(91,157)	800,406	02/15/2026.
78412D AN 9	SEMCO ENERGY 144A 5.150% 04/21/20		04/21/2020.	Maturity		1,500,000	1,500,000	1,498,950	1,499,960	0	40	0	40	0	1,500,000	0	0	0	38,625	04/21/2020.
78446T AC 8	SLM STUDENT LOAN TRUST 2011-C A2B		03/15/2020.	Paydown		41,195	41,195	44,251	43,772	0	(2,577)	0	(2,577)	0	41,195	0	0	0	272	10/17/2044.
78448Q AB 4	SMB PVT EDUCATION LOAN TRUST 2015-B A2A		12/15/2020.	Paydown		360,069	360,069	358,410	359,502	0	568	0	568	0	360,069	0	0	0	5,340	07/15/2027.
80285E AF 4	SANTANDER DRIVE AUTO REC 2016-1 C		01/15/2020.	Paydown		66,515	66,515	66,503	66,515	0	0	0	0	0	66,515	0	0	0	171	04/15/2022.
808513 AD 7	CHARLES SCHWAB CORP 4.450% 07/22/20		07/22/2020.	Maturity		2,000,000	2,000,000	2,042,200	2,003,045	0	(3,045)	0	(3,045)	0	2,000,000	0	0	0	89,000	07/22/2020.
808626 AE 5	SCIENCE APPLICATIONS INTL		01/03/2020.	RW Baird		5,891,531	4,925,000	4,884,744	4,898,527	0	22	0	22	0	4,898,549	0	992,983	992,983	181,302	07/01/2032.
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2		12/01/2020.	Paydown		1,453,199	1,453,199	1,478,459	1,475,949	0	(22,751)	0	(22,751)	0	1,453,199	0	0	0	29,331	05/25/2043.
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2		12/01/2020.	Paydown		379,460	379,460	381,954	380,504	0	(471)	0	(471)	0	380,033	0	(573)	(573)	7,181	06/25/2043.
81745X AA 5	SEQUOIA MORTGAGE TRUST 2017-4 A1		12/01/2020.	Paydown		928,526	928,526	949,563	942,014	0	(13,488)	0	(13,488)	0	928,526	0	0	0	18,279	07/25/2047.
81746H AB 7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2		12/01/2020.	Paydown		1,004,515	1,004,515	1,019,059	1,009,637	0	(4,353)	0	(4,353)	0	1,005,284	0	(770)	(770)	18,068	10/25/2047.
81746Q AA 9	SEQUOIA MORTGAGE TRUST 2018-2 A1		12/01/2020.	Paydown		2,530,049	2,530,049	2,547,838	2,540,714	0	(10,652)	0	(10,652)	0	2,530,062	0	(13)	(13)	53,404	02/25/2048.
81746R AU 3	SEQUOIA MORTGAGE TRUST 2016-2 A19		12/01/2020.	Paydown		807,149	807,149	823,670	818,156	0	(2,454)	0	(2,454)	0	815,702	0	(8,553)	(8,553)	17,191	08/25/2046.
81746Y AA 2	SEQUOIA MORTGAGE TRUST 2019-2 A1		12/01/2020.	Paydown		1,765,588	1,765,588	1,799,245	1,790,151	0	(5,782)	0	(5,782)	0	1,784,369	0	(18,780)	(18,780)	39,044	05/25/2049.
81747C AA 9	SEQUOIA MORTGAGE TRUST 2019-CH2 A1		12/01/2020.	Paydown		1,618,576	1,618,576	1,665,502	1,657,243	0	(8,109)	0	(8,109)	0	1,649,134	0	(30,558)	(30,558)	36,442	08/25/2049.
81747D AA 7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1		12/01/2020.	Paydown		1,527,003	1,527,003	1,551,814	1,538,228	0	(11,225)	0	(11,225)	0	1,527,003	0	0	0	33,995	02/25/2048.
81747M AA 7	SEQUOIA MORTGAGE TRUST 2019-CH1 A1		12/01/2020.	Paydown		728,953	728,953	742,785	734,880	0	(5,928)	0	(5,928)	0	728,953	0	0	0	17,715	03/25/2049.
81747W AG 2	SEQUOIA MORTGAGE TRUST 2018-7 A4		11/01/2020.	Paydown		1,324,227	1,324,227	1,330,849	1,323,048	0	1,180	0	1,180	0	1,324,227	0	0	0	25,081	09/25/2048.
81748B AB 8	SEQUOIA MORTGAGE TRUST 2019-3 A2		12/01/2020.	Paydown		2,281,358	2,281,358	2,321,639	2,317,929	0	(36,570)	0	(36,570)	0	2,281,358	0	0	0	42,688	09/25/2049.
81748J AA 3	SEQUOIA MORTGAGE TRUST 2019-4 A1		12/01/2020.	Paydown		286,172	286,172	292,164	291,833	0	(5,662)	0	(5,662)	0	286,172	0	0	0	6,554	11/25/2049.
817743 AA 5	SERVPRO MASTER ISSUER, LLC 2019-1A A2		10/25/2020.	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,343	10/25/2049.
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A		10/25/2020.	Paydown		242,014	242,014	242,014	242,014	0	0	0	0	0	242,014	0	0	0	6,050	01/25/2044.
82652M AC 4	SIERRA RECEIVABLES FUNDING CO 2019-2A C		12/20/2020.	Paydown		454,039	454,039	454,004	454,004	0	35	0	35	0	454,039	0	0	0	6,757	05/20/2036.
82652N AB 4	SIERRA RECEIVABLES FUNDING CO 2019-3A B		12/20/2020.	Paydown		717,894	717,894	717,760	717,763	0	131	0	131	0	717,894	0	0	0	9,012	07/15/2038.
82653D AB 5	SIERRA RECEIVABLES FUNDING CO 2018-2A B		12/20/2020.	Paydown		319,859	319,859	319,820	319,826	0	33	0	33	0	319,859	0	0	0	5,800	06/20/2035.
82653D AC 3	SIERRA RECEIVABLES FUNDING CO 2018-2A C		12/20/2020.	Paydown		319,859	319,859	319,770	319,787	0	72	0	72	0	319,859	0	0	0	6,260	06/20/2035.
82653G AB 8	SIERRA RECEIVABLES FUNDING CO 2018-3A B		12/20/2020.	Paydown		275,153	275,153	275,107	275,114	0	39	0	39	0	275,153	0	0	0	5,190	09/20/2035.
82653G AC 6	SIERRA RECEIVABLES FUNDING CO 2018-3A C		12/20/2020.	Paydown		357,342	357,342	357,335	357,333	0	8	0	8	0	357,342	0	0	0	7,263	09/20/2035.
82967N AU 2	SIRIUS XM RADIO INC 144A		07/09/2020.	Call 102.6880		2,053,760	2,000,000	2,030,000	2,020,117	0	(2,964)	0	(2,964)	0	2,017,153	0	(17,153)	(17,153)	132,594	04/15/2025.
83405A AA 2	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 A		11/25/2020.	Paydown		784,702	784,702	784,635	784,558	0	144	0	144	0	784,702	0	0	0	11,599	01/26/2026.
83405A AB 0	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 B		12/25/2020.	Paydown		198,762	198,762	198,724	198,733	0	28	0	28	0	198,762	0	0	0	9,029	01/26/2026.
83416W AB 9	SOLAR STAR FUNDING LLC 144A		12/31/2020.	Redemption 100.0000		113,322	113,322	113,322	113,322	0	0	0	0	0	113,322	0	0	0	3,936	06/30/2035.

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
83546D AF 5	SONIC CAPITAL LLC 2018-1A A2		12/20/2020.	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	545	02/20/2048.
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A		01/01/2020.	Redemption 100.0000		235,294	235,294	235,294	235,294	0	0	0	0	0	235,294	0	0	0	6,365	01/01/2028.
84265V AD 7	SOUTHERN COPPER CORP 5.375% 04/16/20		04/16/2020.	Maturity		4,500,000	4,500,000	4,504,485	4,500,169	0	(169)	0	(169)	0	4,500,000	0	0	0	120,938	04/16/2020.
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU		12/15/2020.	Redemption 100.0000		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	3,080	06/15/2040.
84314# AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU		12/15/2020.	Redemption 100.0000		230,769	230,769	230,769	230,769	0	0	0	0	0	230,769	0	0	0	8,654	06/15/2025.
84334# AA 5	SOUTHERN MARYLAND ELECTRIC COO FIRST MOR		10/16/2020.	Redemption 100.0000		131,568	131,568	131,568	131,568	0	0	0	0	0	131,568	0	0	0	3,960	04/16/2048.
845467 AL 3	SOUTHWESTERN ENRG CO 6.200% 01/23/25		06/11/2020.	RBC Capital Markets		2,730,000	3,000,000	2,993,460	3,012,178	0	(960)	0	(960)	0	3,011,217	0	(281,217)	(281,217)	166,367	01/23/2025.
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A		11/01/2020.	Paydown		624,000	624,000	624,000	624,000	0	0	0	0	0	624,000	0	0	0	15,675	08/01/2031.
84858D AA 6	SPIRIT AIRLINES 2015-1 A		10/01/2020.	Various		291,658	291,658	293,912	293,678	0	(97)	0	(97)	0	293,581	0	(1,922)	(1,922)	8,509	04/01/2028.
84858E AA 4	SPIRIT AIRLINES 2015-1 B		10/01/2020.	Redemption 100.0000		66,138	66,138	66,138	66,138	0	0	0	0	0	66,138	0	0	0	2,207	04/01/2024.
84858W AA 4	SPIRIT AIRLINES 2017-1AA		08/15/2020.	Redemption 100.0000		284,230	284,230	284,656	284,594	0	(8)	0	(8)	0	284,586	0	(356)	(356)	7,195	02/15/2030.
858119 BH 2	STEEL DYNAMICS INC 4.125% 09/15/25		11/08/2020.	Call 102.0630		1,020,630	1,000,000	960,000	966,646	0	4,431	0	4,431	0	971,077	0	28,923	28,923	67,953	09/15/2025.
859245 AA 0	STERLING BANK TRUST FSB 2004-1		12/26/2020.	Paydown		0	0	48,455	40,097	0	(40,097)	0	(40,097)	0	0	0	0	0	10,821	04/26/2026.
86212V AF 1	STORE MASTER FUNDING LLC 2018-1A A3		12/20/2020.	Paydown		11,667	11,667	11,662	11,662	0	5	0	5	0	11,667	0	0	0	309	10/20/2048.
86212X AB 6	STORE MASTER FUNDING LLC 2019-1 A2		12/20/2020.	Paydown		61,748	61,748	61,748	61,748	0	1	0	1	0	61,748	0	0	0	1,221	10/20/2049.
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1		12/01/2020.	Paydown		168,255	168,255	168,176	167,722	0	24	0	24	0	167,747	0	508	508	5,901	03/25/2032.
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5		09/01/2020.	Paydown		132,505	132,505	90,077	90,077	0	0	0	0	0	90,077	0	42,428	42,428	2,889	08/25/2033.
863667 AN 1	STRYKER CORP 3.500% 03/15/26		04/06/2020.	KeyBanc Capital Markets		3,126,900	3,000,000	3,166,980	3,112,491	0	(4,669)	0	(4,669)	0	3,107,822	0	19,078	19,078	59,208	03/15/2026.
872295 AE 0	TCF AUTO REC OWNER TRUST 2016-1A B		12/15/2020.	Paydown		1,864,106	1,864,106	1,864,055	1,864,020	0	86	0	86	0	1,864,106	0	0	0	37,866	06/15/2022.
87342R AD 6	TACO BELL FUNDING, LLC 2018-1 A2I		11/25/2020.	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	810	11/25/2048.
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A		09/20/2020.	Paydown		979,167	979,167	978,746	978,828	0	339	0	339	0	979,167	0	0	0	23,852	11/20/2038.
87408# AB 7	TAL INTERNATIONAL CONTAINER SENIOR SECUR		04/30/2020.	Redemption 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	21,640	04/30/2024.
878091 BF 3	TEACHERS INSUR & ANNUITY 144A		12/31/2020.	Various		8,471,898	8,000,000	8,472,800	8,471,898	0	0	0	0	0	8,471,898	0	0	0	0	05/15/2047.
87875U AK 8	TECO FINANCE INC 5.150% 03/15/20		03/15/2020.	Maturity		1,000,000	1,000,000	996,900	999,920	0	80	0	80	0	1,000,000	0	0	0	25,750	03/15/2020.
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED		08/01/2020.	Redemption 100.0000		250,000	250,000	265,208	256,835	0	(185)	0	(185)	0	256,650	0	(6,650)	(6,650)	17,813	02/01/2030.
88315F AE 1	TEXTAINER MARINE CCONTAINERS 2017-2A A		09/20/2020.	Paydown		4,388,417	4,388,417	4,387,636	4,387,786	0	631	0	631	0	4,388,417	0	0	0	111,753	06/20/2042.
88315L AA 6	TEXTAINER MARINE CONTAINERS 2018-1A A		09/20/2020.	Paydown		4,490,000	4,490,000	4,436,927	4,443,244	0	46,756	0	46,756	0	4,490,000	0	0	0	134,705	08/20/2043.
88315L AC 2	TEXTAINER MARINE CONTAINERS 2019-1A A		12/20/2020.	Paydown		160,000	160,000	159,948	159,951	0	49	0	49	0	160,000	0	0	0	3,432	04/20/2044.
884315 AG 7	THOMAS & BETTS CORP 5.625% 11/15/21		12/14/2020.	Call 104.6900		4,711,050	4,500,000	4,505,420	4,501,065	0	(529)	0	(529)	0	4,500,536	0	(536)	(536)	484,566	11/15/2021.
88642M AD 2	TIDEWATER AUTO RECEIVABLES TR 2018-AA C		12/15/2020.	Paydown		37,015	37,015	37,007	37,012	0	4	0	4	0	37,015	0	0	0	1,421	11/15/2024.
88642R AA 7	TIDEWATER INC 8.000% 08/01/22		08/11/2020.	RW Baird		521,219	560,450	560,450	560,450	0	0	0	0	0	560,450	0	(39,232)	(39,232)	35,122	08/01/2022.
891098 AA 3	TORO MORTGAGE FUNDING TRUST 2017-RJ1 A		08/13/2020.	Raymond James & Associates		1,870,173	1,820,120	1,849,697	1,836,061	0	(3,565)	0	(3,565)	0	1,832,497	0	37,676	37,676	51,772	04/25/2074.
891098 AA 3	TORO MORTGAGE FUNDING TRUST 2017-RJ1 A		08/01/2020.	Paydown		433,883	433,883	440,934	437,683	0	(3,800)	0	(3,800)	0	433,883	0	0	0	5,135	04/25/2074.
89171D AA 5	TOWD POINT MRTGE TRUST 2015-1 A1		11/25/2020.	Paydown		568,300	568,300	584,306	568,507	0	(487)	0	(487)	0	568,019	0	280	280	9,497	10/25/2053.
89233P 5F 9	TOYOTA MOTOR CREDIT CORP		04/06/2020.	RBC Capital Markets		1,269,938	1,250,000	1,268,975	1,254,607	0	(709)	0	(709)	0	1,253,898	0	16,040	16,040	23,965	09/15/2021.
893830 AF 6	TRANSOCEAN INC 7.500% 04/15/31		08/10/2020.	Citi Global Markets Inc		1,400,000	5,000,000	1,274,250	5,428,862	0	(6,491)	4,148,120	(4,154,611)	0	1,274,250	0	125,750	125,750	309,375	04/15/2031.
89407# AF 5	TRANSWESTERN PIPELINE CO LLC		02/18/2020.	Redemption 100.0000		2,053,323	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	73,869	12/09/2020.
89566E AB 4	TRISTATE GEN AND TRANS ASSN 144A PASS TH		01/31/2020.	Redemption 100.0000		459,600	459,600	472,221	464,657	0	66	0	66	0	464,722	0	(5,122)	(5,122)	16,417	07/31/2033.
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A		12/16/2020.	Paydown		136,801	136,801	136,801	136,801	0	0	0	0	0	136,801	0	0	0	4,659	10/16/2040.
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1		12/15/2020.	Paydown		177,750	177,750	177,750	177,750	0	0	0	0	0	177,750	0	0	0	1,626	01/15/2043.
89657A AA 4	TRINITY RAIL LEASING L.P. 2018-1A A1		10/17/2020.	Paydown		5,095,304	5,095,304	5,093,427	5,093,653	0	1,651	0	1,651	0	5,095,304	0	0	0	156,030	06/17/2048.
89657B AA 2	TRINITY RAIL LEASING L.P. 2019-1A A		12/17/2020.	Paydown		95,101	95,101	95,054	95,057	0	44	0	44	0	95,101	0	0	0	2,102	04/17/2049.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
89679H AJ 4	TRITON CONTAINER FINANCE LLC 2018-1A A		09/20/2020.	Paydown		2,887,500	2,887,500	2,886,953	2,887,016	0	484	0	484	0	2,887,500	0	0	0	82,086	03/20/2043.
902635 AA 9	UNITED CAPITAL MARKETS 2003-A		12/25/2020.	Paydown		0	0	26,654	25,784	0	(451)	0	(451)	0	25,332	0	(25,332)	(25,332)	20,638	11/08/2027.
905641 AA 4	UNION CENTRAL LIFE 144A		12/31/2020.	Various		3,848,259	5,000,000	3,250,000	3,848,259	0	0	0	0	0	3,848,259	0	0	0	0	11/01/2026.
90931L AA 6	UNITED AIR 2016-1 AA PTT		07/07/2020.	Redemption 100.0000		52,766	52,766	52,713	52,716	0	1	0	1	0	52,717	0	48	48	1,227	07/07/2028.
90932J AA 0	UNITED AIR 2019-2 AA PTT		11/01/2020.	Redemption 100.0000		44,306	44,306	44,324	44,323	0	(1)	0	(1)	0	44,323	0	(17)	(17)	1,356	05/01/2032.
90932Q AA 4	UNITED AIR 2014-2 A PTT		09/03/2020.	Redemption 100.0000		166,499	166,499	166,776	166,666	0	(4)	0	(4)	0	166,662	0	(163)	(163)	4,681	09/03/2026.
90933J AA 9	UNITED AIRLINES 2016-2 B		10/07/2020.	Redemption 100.0000		171,296	171,296	171,296	171,296	0	0	0	0	0	171,296	0	0	0	4,689	10/07/2025.
913017 BV 0	UNITED TECHNOLOGIES CORP		03/04/2020.	Call 104.5222		1,045,222	1,000,000	999,230	999,792	0	14	0	14	0	999,806	0	194	194	53,230	06/01/2022.
913026 AT 7	UNITED TELEPHONE FLORIDA SERIES HH 1ST		12/10/2020.	Redemption 100.0000		13,000	13,000	13,871	13,334	0	(53)	0	(53)	0	13,281	0	(281)	(281)	1,527	01/15/2025.
91324P DE 9	UNITEDHEALTH GROUP INC		03/25/2020.	Bank of America		3,536,400	3,500,000	3,470,705	3,476,377	0	633	0	633	0	3,477,010	0	59,390	59,390	46,463	10/15/2027.
913903 AR 1	UNIVERSAL HEALTH SVCS 144A		09/28/2020.	Various		3,300,000	3,300,000	3,369,250	3,310,478	0	(10,478)	0	(10,478)	0	3,300,000	0	0	0	181,569	08/01/2022.
918290 AA 5	VSE VOI Mortgage LLC 2016-A A		12/01/2020.	Paydown		287,242	287,242	287,213	287,008	0	234	0	234	0	287,242	0	0	0	3,926	07/20/2033.
92211M AC 7	VANTAGE DATA CENTERS ISSUER 2018-1A A2		10/05/2020.	Paydown		3,926,667	3,926,667	3,926,667	3,926,667	0	0	0	0	0	3,926,667	0	0	0	309,143	02/16/2043.
92257A AB 0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A		12/01/2020.	Paydown		890,784	890,784	890,482	889,744	0	1,041	0	1,041	0	890,784	0	0	0	16,294	04/25/2048.
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF		12/01/2020.	Paydown		1,106,434	1,106,434	1,106,139	1,104,753	0	1,681	0	1,681	0	1,106,434	0	0	0	14,846	05/25/2047.
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A		12/01/2020.	Paydown		821,185	821,185	821,108	820,961	0	224	0	224	0	821,185	0	0	0	15,257	07/25/2049.
92536B AB 1	VERUS SECURITIZATION TRUST 2017-1A A2		12/01/2020.	Paydown		359,900	359,900	359,894	359,223	0	677	0	677	0	359,900	0	0	0	4,209	01/25/2047.
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1		12/01/2020.	Paydown		126,773	126,773	67,659	112,779	0	6,884	42,950	(36,066)	0	76,713	0	50,060	50,060	3,526	10/25/2033.
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1		12/01/2020.	Paydown		396,644	396,644	268,259	316,387	0	(5,303)	0	(5,303)	0	311,085	0	85,559	85,559	10,535	02/25/2034.
92940V AA 9	WRG Debt Funding II LLC 2017-1 A		12/15/2020.	Paydown		4,727,030	4,727,030	4,726,979	4,726,835	0	19	0	19	0	4,726,854	0	176	176	95,872	03/15/2026.
94354K AA 8	WAVE USA 2019-1 A 3.597% 09/15/44		12/15/2020.	Paydown		208,535	208,535	208,526	208,525	0	10	0	10	0	208,535	0	0	0	3,585	09/15/2044.
949456 AA 5	WELK RESORTS LLC 2013-A A		12/15/2020.	Paydown		197,046	197,046	197,019	197,031	0	15	0	15	0	197,046	0	0	0	3,082	03/15/2029.
949458 AA 1	WELK RESORTS LLC 2015-AA A		12/15/2020.	Paydown		237,008	237,008	236,988	236,996	0	12	0	12	0	237,008	0	0	0	3,390	06/16/2031.
94945P AA 3	WELK RESORTS LLC 2017-AA A		12/15/2020.	Paydown		311,816	311,816	311,785	311,794	0	22	0	22	0	311,816	0	0	0	4,520	06/15/2033.
94945P AB 1	WELK RESORTS LLC 2017-AA B		12/15/2020.	Paydown		311,859	311,859	311,807	311,825	0	34	0	34	0	311,859	0	0	0	5,467	06/15/2033.
94978# AH 0	CVS HEALTH CORP CTL - PASS THROUGH CERT		12/10/2020.	Redemption 100.0000		318,493	318,493	318,493	318,485	0	8	0	8	0	318,493	0	0	0	12,420	01/10/2024.
94978# AJ 6	HY-VEE INC CTL 7.420% 10/05/21		12/05/2020.	Redemption 100.0000		40,809	40,809	40,809	40,809	0	0	0	0	0	40,809	0	0	0	1,659	10/05/2021.
94978# JE 8	ZC AVIATION 2014 CLASS A-1		12/15/2020.	Redemption 100.0000		257,273	257,273	257,273	257,273	0	0	0	0	0	257,273	0	0	0	5,072	09/15/2024.
94978# JG 3	ZC AVIATION 2014 CLASS A-1		12/11/2020.	Redemption 100.0000		258,307	258,307	258,307	258,307	0	0	0	0	0	258,307	0	0	0	5,093	10/11/2024.
949831 AA 9	WELLS FARGO MRTG BACKED SEC 2019-3 A1		12/01/2020.	Paydown		1,186,094	1,186,094	1,202,773	1,200,921	0	(14,827)	0	(14,827)	0	1,186,094	0	0	0	23,496	07/25/2049.
94989U AS 0	WELLS FARGO MORTGAGE BACKED 2018-1 A17		12/01/2020.	Paydown		2,342,164	2,342,164	2,234,937	2,252,525	0	89,639	0	89,639	0	2,342,164	0	0	0	50,175	07/25/2047.
95002J AA 4	WELLS FARGO MRTG BACKED SEC 2019-2 A1		12/01/2020.	Paydown		1,660,181	1,660,181	1,689,753	1,688,916	0	(28,735)	0	(28,735)	0	1,660,181	0	0	0	34,321	04/25/2049.
95058X AD 0	WENDYS FUNDING LLC 2018-1A A2I		12/15/2020.	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,117	03/15/2048.
95058X AH 1	WENDYS FUNDING LLC 2019-1A A2II		12/15/2020.	Paydown		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	3,672	06/15/2049.
958254 AF 1	WESTERN GAS PARTNERS LP		01/22/2020.	Various		7,380,530	7,000,000	7,014,930	7,012,969	0	(125)	0	(125)	0	7,012,844	0	367,686	367,686	180,963	07/01/2026.
958254 AK 0	WESTERN GAS PARTNERS LP		01/10/2020.	JP Morgan & Co		2,066,620	2,000,000	2,004,180	2,003,748	0	(11)	0	(11)	0	2,003,737	0	62,883	62,883	39,319	08/15/2028.
958587 BH 9	WESTERN MASS ELECTRIC CO		03/01/2020.	Maturity		1,000,000	1,000,000	996,460	999,926	0	74	0	74	0	1,000,000	0	0	0	25,500	03/01/2020.
96033C AA 0	WESTGATE RESORTS 2016-1A A		06/30/2020.	Paydown		1,619,877	1,619,877	1,614,056	1,616,879	0	2,999	0	2,999	0	1,619,877	0	0	0	27,245	12/20/2028.
96033D AA 8	WESTGATE RESORTS 2017-1A A		12/01/2020.	Paydown		358,754	358,754	358,319	358,213	0	541	0	541	0	358,754	0	0	0	5,601	12/20/2030.
96033D AB 6	WESTGATE RESORTS 2017-1A B		12/01/2020.	Paydown		179,377	179,377	179,111	179,026	0	351	0	351	0	179,377	0	0	0	3,718	12/20/2030.
96033W AB 4	WESTGATE RESORTS 2018-1A B		12/01/2020.	Paydown		726,013	726,013	722,383	723,263	0	2,750	0	2,750	0	726,013	0	0	0	13,382	12/20/2031.
96033W AC 2	WESTGATE RESORTS 2018-1A C		12/01/2020.	Paydown		829,730	829,730	828,141	828,038	0	1,691	0	1,691	0	829,730	0	0	0	17,515	12/20/2031.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
96042F AE 4	WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A C	..	12/15/2020.	Paydown		2,206,304	2,206,304	2,205,893	2,206,101	0	203	0	203	0	2,206,304	0	0	0	64,129	01/16/2024.
96042N AL 1	WESTLAKE AUTOMOBILE RECEIVABLE 2018-1A D	..	12/15/2020.	Paydown		2,025,175	2,025,175	2,024,810	2,024,986	0	189	0	189	0	2,025,175	0	0	0	63,341	05/15/2023.
97064E AA 6	WILLIS ENGINE SECURITIZATION T 2018-A A	..	12/15/2020.	Paydown		271,146	271,146	271,132	271,134	0	12	0	12	0	271,146	0	0	0	6,400	09/15/2043.
974153 AA 6	WINGSTOP FUNDING LLC 2018-1 A2	..	10/30/2020.	Paydown		1,018,210	992,500	992,500	992,500	0	0	0	0	0	992,500	0	0	0	70,161	12/05/2048.
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1	..	12/01/2020.	Paydown		299,341	299,341	309,444	304,981	0	(1,411)	0	(1,411)	0	303,569	0	(4,228)	(4,228)	7,292	06/27/2044.
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4	..	12/01/2020.	Paydown		1,134,366	1,134,366	1,159,357	1,148,080	0	(13,714)	0	(13,714)	0	1,134,366	0	0	0	24,813	01/20/2045.
976826 BL 0	WISCONSIN POWER & LIGHT	..	04/13/2020.	KeyBanc Capital Markets		1,043,310	1,000,000	997,090	997,665	0	76	0	76	0	997,741	0	45,569	45,569	15,250	10/15/2027.
98419M AJ 9	XYLEM INC 3.250% 11/01/26	..	04/07/2020.	Goldman Sachs & Co		3,712,730	3,500,000	3,519,015	3,513,366	0	(515)	0	(515)	0	3,512,851	0	199,879	199,879	49,924	11/01/2026.
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39	..	03/15/2020.	Redemption 100.0000		4,681,637	4,681,637	4,681,637	4,681,637	0	0	0	0	0	4,681,637	0	0	0	79,634	12/15/2039.
008474 A@ 7	AGNICO-EAGLE MINES LIMITED	A	04/07/2020.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	100,050	04/07/2020.
009088 AA 3	AIR CANADA 2015-2AA 3.750% 12/15/27	A	12/15/2020.	Redemption 100.0000		337,555	337,555	336,879	336,968	0	55	0	55	0	337,023	0	532	532	9,494	12/15/2027.
009088 AB 1	AIR CANADA 2015-2A 4.125% 12/15/27	A	12/15/2020.	Redemption 100.0000		96,441	96,441	96,441	96,441	0	0	0	0	0	96,441	0	0	0	2,984	12/15/2027.
00908P AB 3	AIR CANADA 2017-1A 3.550% 01/15/30	A	07/15/2020.	Redemption 100.0000		128,000	128,000	128,000	128,000	0	0	0	0	0	128,000	0	0	0	3,408	01/15/2030.
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27	A	09/15/2020.	Various		289,494	289,494	292,872	292,101	0	(153)	0	(153)	0	291,948	0	(2,454)	(2,454)	7,816	03/15/2027.
009090 AB 7	AIR CANADA 2015-1B 3.875% 03/15/23	A	09/15/2020.	Redemption 100.0000		76,868	76,868	76,868	76,868	0	0	0	0	0	76,868	0	0	0	2,234	03/15/2023.
067901 AL 2	BARRICK GOLD CORP 3.850% 04/01/22	A	01/31/2020.	Call 104.3990		2,087,981	2,000,000	1,998,877	1,999,726	0	10	0	10	0	1,999,736	0	264	264	113,647	04/01/2022.
09784Y A* 9	BONAVISTA ENERGY CORPORATION	A	08/11/2020.	Tax Free Exchange		3,074,730	4,000,000	3,200,000	4,000,000	0	0	800,000	(800,000)	0	3,200,000	0	(125,270)	(125,270)	0	10/25/2021.
09784Y B* 8	BONAVISTA ENERGY CORPORATION SERIES B	A	08/11/2020.	Tax Free Exchange		1,115,739	1,500,000	1,200,000	1,500,000	0	0	300,000	(300,000)	0	1,200,000	0	(84,261)	(84,261)	0	11/02/2020.
C0445# AM 8	ARC RESOURCES LTD SENIOR UNSEC NOTES SER	A	08/23/2020.	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	15,240	08/23/2024.
C7208# AH 1	PENGROWTH CORPORATION 8.980% 05/11/20	A	01/09/2020.	Redemption 98.0414		5,592,283	5,704,000	5,704,000	5,704,000	0	0	0	0	0	5,704,000	0	(111,717)	(111,717)	(1,615)	05/11/2020.
00173* AA 9	ALS TESTING SERVICES GROUP INC	D	12/07/2020.	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	63,900	12/07/2020.
00176A AY 1	AMERICAN MONEY MANAGEMENT CORP 2012-11A	D	09/16/2020.	Paydown		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	210,790	04/30/2031.
00507U AF 8	ACTAVIS FUNDING SCS 3.850% 06/15/24	C	05/18/2020.	Various		2,999,591	3,000,000	2,992,706	2,996,301	0	289	0	289	0	2,996,591	0	3,000	3,000	0	06/15/2024.
00507U AS 0	ACTAVIS FUNDING SCS 3.800% 03/15/25	C	05/15/2020.	Tax Free Exchange		1,998,237	2,000,000	1,992,900	1,995,977	0	260	0	260	0	1,996,237	0	2,000	2,000	38,000	03/15/2025.
007634 AA 6	AEGON FUNDING CORP 5.750% 12/15/20	D	12/15/2020.	Maturity		3,250,000	3,250,000	3,083,095	3,232,309	0	17,691	0	17,691	0	3,250,000	0	0	0	186,875	12/15/2020.
00802# AA 4	AEROSTAR AIRPORT HLDG LLC	C	09/22/2020.	Redemption 100.0000		52,930	52,930	52,930	52,930	0	0	0	0	0	52,930	0	0	0	2,277	03/22/2035.
04941Y AE 9	ATLAS SENIOR LOAN FUND LTD 2018-11A A1F	D	08/19/2020.	Redemption 100.0000		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	248,684	07/26/2031.
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14	C	12/31/2020.	Redemption 100.0000		119,000	119,000	119,000	119,000	0	0	0	0	0	119,000	0	0	0	4,902	06/30/2035.
05530Q AF 7	BRITISH AMER TOBACCO INTL FIN 144A	D	10/08/2020.	Call 104.6380		3,139,140	3,000,000	2,997,600	2,999,355	0	198	0	198	0	2,999,553	0	447	447	220,661	06/07/2022.
12479L AA 8	CAI 2012-1A A 2012-1A A	D	04/25/2020.	Paydown		850,000	850,000	849,817	849,942	0	58	0	58	0	850,000	0	0	0	9,398	10/25/2027.
12805P AJ 5	CAL FUNDING LTD 2018-2A A	D	10/25/2020.	Paydown		3,062,500	3,062,500	3,062,156	3,062,175	0	325	0	325	0	3,062,500	0	0	0	106,014	09/25/2043.
13080B AC 5	SYMPHONY CLO LTD 2013-12A B2R	D	10/01/2020.	Paydown		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	130,288	10/15/2025.
15032A AQ 0	CEDAR FUNDING LTD 2016-5A AFR CLO	D	08/25/2020.	Paydown		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	221,110	07/17/2031.
200447 A* 1	COMISION FEDERAL DE ELECTRICID SENIOR NO	D	09/29/2020.	Redemption 100.0000		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	19,755	09/29/2036.
200447 A@ 9	COMISION FEDERAL DE ELECTRICID SENIOR NO	D	06/26/2020.	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,460	06/26/2038.
268317 AD 6	ELECTRICITE DE FRANCE 144A	D	01/27/2020.	Maturity		3,000,000	3,000,000	3,246,060	3,003,116	0	(3,116)	0	(3,116)	0	3,000,000	0	0	0	69,000	01/27/2020.
377373 AD 7	GLAXOSMITHKLINE CAPITAL	D	04/06/2020.	Credit Suisse		1,028,330	1,000,000	995,950	998,940	0	118	0	118	0	999,058	0	29,272	29,272	11,875	05/08/2022.
37952U AD 5	SEACO CONTAINER 2014-1A A1	D	12/17/2020.	Paydown		250,000	250,000	249,948	249,971	0	2	0	2	0	249,973	0	27	27	4,320	07/17/2029.
38136F AJ 2	GOLDEN TREE LOAN MANAGEMENT 2017-1A B2 C	D	02/20/2020.	Paydown		4,250,000	4,250,000	4,250,000	4,250,000	0	0	0	0	0	4,250,000	0	0	0	53,244	04/20/2029.
38137M AP 2	Goldentree Loan Opportunities 2016-12A B	D	11/03/2020.	Paydown		3,750,000	3,750,000	3,749,986	3,749,956	0	44	0	44	0	3,750,000	0	0	0	169,531	07/21/2030.
38137P BA 7	GOLDENTREE LOAN OPPORTUNITIES 2015-10A C	D	09/17/2020.	Paydown		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	324,275	07/20/2031.

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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
38138B AJ 9	GOLDEN TREE LOAN MANAGEMENT 2018-3A B2 C	D	09/17/2020.	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	201,196	04/20/2030.
45605P AM 0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3	D	10/15/2020.	Redemption 100.0000		623,814	623,814	623,814	623,814	0	0	0	0	0	623,814	0	0	0	20,543	04/15/2026.
46359C AA 1	ENGENCAP ABS TRUST PAYMENT TR 2016-1A	D	07/20/2020.	Paydown		1,194,016	1,194,016	1,191,497	1,193,009	0	1,007	0	1,007	0	1,194,016	0	0	0	14,954	12/21/2026.
50066A AA 1	KOREA GAS CORP 144A 4.250% 11/02/20	D	11/02/2020.	Various		3,000,000	3,000,000	3,029,640	3,004,337	0	(4,337)	0	(4,337)	0	3,000,000	0	0	0	127,500	11/02/2020.
51817T AB 8	LATAM AIRLINES 2015-1 A	D	12/17/2020.	Jeffries & Co		1,427,042	1,530,339	1,385,355	1,416,713	0	11,197	0	11,197	0	1,427,910	0	(868)	(868)	70,702	11/15/2027.
51817T AB 8	LATAM AIRLINES 2015-1 A	D	02/15/2020.	Redemption 100.0000		31,028	31,028	28,088	28,724	0	47	0	47	0	28,771	0	2,257	2,257	326	11/15/2027.
55819D AN 6	MADISON PARK FUNDING LTD 2018-31A A2B CL	D	12/18/2020.	Paydown		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	314,708	01/23/2031.
65504L AN 7	NOBLE HOLDING INTL LTD	D	08/11/2020.	Jeffries & Co		52,500	3,000,000	90,000	1,545,000	0	0	1,455,000	(1,455,000)	0	90,000	0	(37,500)	(37,500)	119,250	04/01/2025.
67573C AG 4	OCTAGON INVESTMENT PARTNERS 32 2017-1A B	D	11/04/2020.	Paydown		5,250,000	5,250,000	5,250,000	5,250,000	0	0	0	0	0	5,250,000	0	0	0	207,818	10/15/2029.
67591Y AG 4	OCTAGON INVESTMENT PARTNERS 38 2018-1A A	D	09/03/2020.	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	195,625	07/20/2030.
682336 AA 0	ONE ELEVEN FUNDING I LTD 2017-1A A1 CLO	D	10/20/2020.	Paydown		7,774,368	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	546,780	10/12/2035.
69355D AC 1	PPM CLO, LTD 2018-1 B1	D	09/18/2020.	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	215,571	07/15/2031.
71654Q BG 6	PETROLEOS MEXICANOS 3.500% 01/30/23	D	06/15/2020.	Credit Suisse		1,905,000	2,000,000	1,994,751	1,998,106	0	271	0	271	0	1,998,377	0	(93,377)	(93,377)	61,639	01/30/2023.
780097 AY 7	ROYAL BANK OF SCOTLAND GRP PLC	D	09/24/2020.	Call 111.6010		2,232,020	2,000,000	2,000,140	2,000,064	0	(13)	0	(13)	0	2,000,052	0	(52)	(52)	328,260	06/10/2023.
784309 AA 4	S-JETS Limited 2017-1 A	D	12/15/2020.	Paydown		348,046	348,046	348,046	348,040	0	7	0	7	0	348,046	0	0	0	6,193	08/15/2042.
83363R AA 5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI	C	12/15/2020.	Redemption 100.0000		9,375	9,375	9,641	9,463	0	(12)	0	(12)	0	9,452	0	(77)	(77)	438	12/15/2026.
83545* AB 4	SONIC HEALTHCARE INVESTMENTS SERIES B	D	01/12/2020.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	57,618	01/12/2020.
89152U AD 4	TOTAL CAPITAL SA 4.450% 06/24/20	D	06/24/2020.	Maturity		4,000,000	4,000,000	4,062,840	4,003,651	0	(3,651)	0	(3,651)	0	4,000,000	0	0	0	89,000	06/24/2020.
89382P AA 3	TRANSOCEAN PONTUS LTD 144A	D	08/01/2020.	Redemption 100.0000		110,000	110,000	110,413	110,329	0	(27)	0	(27)	0	110,302	0	(302)	(302)	5,053	08/01/2025.
89675* AN 7	TRITON CONTAINER INVEST LLC SERIES A-1	D	04/30/2020.	Redemption 100.0000		285,714	285,714	285,714	285,714	0	0	0	0	0	285,714	0	0	0	8,671	04/30/2020.
89675* AP 2	TRITON CONTAINER INVEST LLC SERIES A-2	D	04/30/2020.	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	33,000	04/30/2022.
89989F AA 2	TURBINE ENGINE SEC LTD 2013-1A A	C	01/15/2020.	Paydown		20,153	20,153	19,826	19,960	0	194	0	194	0	20,153	0	0	0	86	12/13/2048.
90261X GD 8	UBS AG STAMFORD CT 4.875% 08/04/20	D	08/04/2020.	Various		4,500,000	4,500,000	4,575,965	4,506,957	0	(6,957)	0	(6,957)	0	4,500,000	0	0	0	219,375	08/04/2020.
915328 BC 1	UPLAND CLO LTD 2016-1A A1BR	D	08/19/2020.	Paydown		14,500,000	14,500,000	14,500,000	14,500,000	0	0	0	0	0	14,500,000	0	0	0	479,554	04/20/2031.
92325Q AE 7	Venture CDO Ltd 2018-32A A2BF CLO	D	08/12/2020.	Paydown		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	243,473	07/15/2031.
F5309# AC 1	IPSOS 5.180% 09/28/20	D	09/28/2020.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	103,600	09/28/2020.
G2163# AH 1	COOKSON PLC 4.970% 12/16/20	D	08/27/2020.	Redemption 100.0000		4,052,849	4,000,000	4,000,000	4,001,007	0	(476)	0	(476)	0	4,000,531	0	(531)	(531)	242,261	12/16/2020.
G6363# AA 5	NAC AVIATION 29 DAC SENIOR UNSECURED NOT	D	10/23/2020.	Seaport Group		3,737,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(1,262,500)	(1,262,500)	141,611	06/29/2022.
G6363# AB 3	NAC AVIATION 29 DAC SENIOR UNSECURED NOT	D	10/23/2020.	Seaport Group		2,242,500	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(757,500)	(757,500)	88,717	06/29/2024.
G6363# AC 1	NAC AVIATION 29 DAC SENIOR UNSECURED NOT	D	10/23/2020.	Seaport Group		2,990,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(1,010,000)	(1,010,000)	199,904	02/22/2023.
G9224* AE 4	UNITED DRUG FINANCE LIMITED SERIES B	D	09/07/2020.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	157,500	09/07/2020.
H4777* AA 3	SBM DEEP PANUKE SA SNR SEC NOTES	D	12/15/2020.	Redemption 100.0000		900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	23,742	12/15/2021.
K3752# AE 8	COPENHAGEN AIRPORTS A/S SENIOR UNSECURED	D	06/29/2020.	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	120,000	06/29/2020.
N4281@ BW 4	KONINKLIJKE VOPAK N.V. SENIOR NOTES SERI	D	04/20/2020.	Redemption 100.0000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	4,244	06/19/2027.
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO	D	12/31/2020.	Redemption 100.0000		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	15,313	11/30/2033.
Q0458* AF 6	AQUASURE PTY LTD SERIES 2018A	D	07/12/2020.	Redemption 100.0000		49,382	49,382	49,382	49,382	0	0	0	0	0	49,382	0	0	0	1,623	01/12/2034.
Q1798# AB 8	BROADCAST AUSTRALIA FINANCE GTED SENIOR	D	12/15/2020.	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	304,500	12/15/2020.
Q3079# AA 6	DBCT FINANCE PTY LIMITED SERIES A	D	04/28/2020.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	78,450	04/28/2020.
Q5516* AC 2	LEIGHTON FINANCE (USA) PTY LTD GURANTD S	D	07/21/2020.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	115,600	07/21/2020.
Q6077# AA 1	MIGHTY RIVER POWER LIMITED	D	12/08/2020.	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	425,000	12/08/2020.
Q9396# AE 1	VICTORIA PWR NETWORKS SERIES C	D	06/03/2020.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	67,050	06/03/2020.
3899999. Total - Bonds - Industrial and Miscellaneous						822,409,027	827,356,957	819,709,243	825,410,172	12,340	27,580	6,798,661	(6,758,741)	0	818,131,355	0	623,002	623,002	26,036,968	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
8399997.	Total - Bonds - Part 4					946,318,042	950,694,170	944,844,501	949,433,850	12,340	(325,713)	6,798,661	(7,112,034)	0	941,801,737	0	861,637	861,637	29,223,227	XXX
8399998.	Total - Bonds - Summary Item from Part 5					42,922,213	42,968,231	43,013,241	0	0	(123,622)	0	(123,622)	0	42,889,618	0	32,595	32,595	670,487	XXX
8399999.	Total - Bonds					989,240,255	993,662,401	987,857,741	949,433,850	12,340	(449,335)	6,798,661	(7,235,656)	0	984,691,355	0	894,232	894,232	29,893,714	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					989,240,255	XXX	987,857,741	949,433,850	12,340	(449,335)	6,798,661	(7,235,656)	0	984,691,355	0	894,232	894,232	29,893,714	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 - Industrial and Miscellaneous																				
00287Y CJ 6	ABBVIE INC 144A 3.850% 06/15/24	..	05/18/2020	Tax Free Exchange	11/19/2020	Tax Free Exchange	3,000,000	2,947,503	2,953,588	2,953,588	0	6,085	0	6,085	0	0	0	0	107,158	49,088
00287Y DC 0	ABBVIE INC 144A 3.800% 03/15/25	..	05/15/2020	Tax Free Exchange	11/19/2020	Tax Free Exchange	2,000,000	1,983,570	1,985,248	1,985,248	0	1,677	0	1,677	0	0	0	0	51,511	12,667
03027X BK 5	AMERICAN TOWER CORP 2.950% 01/15/51	..	11/17/2020	Barclays	11/18/2020	Mizuho Securities	2,000,000	1,978,600	2,000,300	1,978,600	0	0	0	0	0	0	21,700	21,700	0	0
03237P AB 9	AXIS EQUIPMENT FINANCE RECEIVA 2020-1A B	..	06/09/2020	KeyBanc Capital Markets	12/20/2020	Paydown	207,015	206,985	207,015	207,015	0	29	0	29	0	0	0	0	1,725	0
03237P AC 7	AXIS EQUIPMENT FINANCE RECEIVA 2020-1A C	..	06/09/2020	KeyBanc Capital Markets	12/20/2020	Paydown	164,592	164,553	164,592	164,592	0	38	0	38	0	0	0	0	1,679	0
037833 EA 4	APPLE INC 2.550% 08/20/60	..	08/13/2020	J P Morgan & Co	10/15/2020	Bank of America	5,000,000	4,946,650	5,030,950	4,946,775	0	125	0	125	0	0	84,175	84,175	20,896	0
038413 AA 8	AQUA FINANCE TRUST 2020-AA A	..	08/19/2020	KeyBanc Capital Markets	12/17/2020	Paydown	245,991	245,946	245,991	245,991	0	45	0	45	0	0	0	0	1,010	0
038779 AB 0	ARBYS FUNDING LLC 2020-1A A2	..	07/23/2020	Barclays	10/30/2020	Paydown	2,500	2,500	2,500	2,500	0	0	0	0	0	0	0	0	20	0
05608T AB 7	BXG RECEIVABLES NOTE TRUST 2020-A B	..	10/01/2020	KeyBanc Capital Markets	12/28/2020	Paydown	284,142	284,098	284,142	284,142	0	43	0	43	0	0	0	0	1,004	0
05608T AC 5	BXG RECEIVABLES NOTE TRUST 2020-A C	..	10/01/2020	KeyBanc Capital Markets	12/28/2020	Paydown	142,079	142,076	142,079	142,079	0	3	0	3	0	0	0	0	851	0
110122 CT 3	BRISTOL-MYERS SQUIBB 3.95% 10/15/20	..	07/17/2020	Tax Free Exchange	10/15/2020	Various	2,500,000	2,523,524	2,500,000	2,500,000	0	(23,523)	0	(23,523)	0	0	0	0	49,375	0
12510H AE 0	CAPITAL AUTOMOTIVE REIT 2020-1A A5	..	01/15/2020	Credit Suisse	12/15/2020	Paydown	833	833	833	833	0	0	0	0	0	0	0	0	25	0
12563L AN 7	CLI FUNDING LLC 2020-1A A	..	08/27/2020	Bank of America	12/17/2020	Paydown	157,500	157,427	157,500	157,500	0	73	0	73	0	0	0	0	490	0
12563L AS 6	CLI FUNDING LLC 2020-3A A	..	10/02/2020	Deutsche Bank Securities	12/18/2020	Paydown	96,250	96,230	96,250	96,250	0	20	0	20	0	0	0	0	226	0
12563L AT 4	CLI FUNDING LLC 2020-3A B	..	10/02/2020	Deutsche Bank Securities	12/18/2020	Paydown	57,750	57,726	57,750	57,750	0	24	0	24	0	0	0	0	217	0
24736@ AA 7	DELTA AIRLINES 2020-1B EETC	..	04/09/2020	Morgan Stanley & Co	12/10/2020	Redemption 100.0000	176,277	176,277	176,277	176,277	0	0	0	0	0	0	0	0	9,441	0
24737* AA 8	DELTA AIRLINES 2019-1B EETC	..	04/22/2020	Morgan Stanley & Co	10/25/2020	Redemption 100.0000	426,667	426,667	426,667	426,667	0	0	0	0	0	0	0	0	17,351	0
26209X AA 9	DRIVEN BRANDS FUNDING, LLC 2020-1A A2	..	06/26/2020	Barclays	10/20/2020	Paydown	2,500	2,500	2,500	2,500	0	0	0	0	0	0	0	0	27	0
29379V CA 9	ENTERPRISE PRODUCTS OPERATING	..	07/30/2020	J P Morgan & Co	07/31/2020	Goldman Sachs & Co	3,000,000	2,976,990	2,978,160	2,976,990	0	0	0	0	0	0	1,170	1,170	0	0
30040W AH 1	EVERSOURCE ENERGY 3.450% 01/15/50	..	01/07/2020	Barclays	01/16/2020	Mitsubishi UFJ Securities	5,000,000	4,990,700	5,007,300	4,990,704	0	4	0	4	0	0	16,596	16,596	5,271	0
33851K AC 0	FLAGSTAR MORTGAGE TRUST 2020-2 A2	..	08/13/2020	Goldman Sachs & Co	12/01/2020	Paydown	381,752	392,489	381,752	381,752	0	(10,737)	0	(10,737)	0	0	0	0	2,636	636
36258F AA 7	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A	..	01/16/2020	Goldman Sachs & Co	12/01/2020	Paydown	1,596,637	1,627,822	1,596,637	1,596,637	0	(31,184)	0	(31,184)	0	0	0	0	32,902	3,570
36259V AB 9	GS MORTGAGE-BACKED SECURITIES 2020-PJ4 A	..	09/18/2020	Goldman Sachs & Co	12/01/2020	Paydown	325,298	335,209	325,298	325,298	0	(9,911)	0	(9,911)	0	0	0	0	1,547	786
37959P AA 5	GLOBAL SC FINANCE SRL 2020-1A A	..	09/02/2020	RBC Capital Markets	12/01/2020	Paydown	182,742	182,734	182,742	182,742	0	9	0	9	0	0	0	0	731	0
37959P AC 1	GLOBAL SC FINANCE SRL 2020-2A A	..	09/23/2020	Deutsche Bank Securities	12/17/2020	Paydown	52,771	52,751	52,771	52,771	0	20	0	20	0	0	0	0	146	0
37959P AD 9	GLOBAL SC FINANCE SRL 2020-2A B	..	09/23/2020	Deutsche Bank Securities	12/17/2020	Paydown	17,591	17,587	17,591	17,591	0	5	0	5	0	0	0	0	71	0
40439H AB 5	HIN TIMESHARE TRUST 2020-A B	..	09/04/2020	Bank of America	12/09/2020	Paydown	275,722	275,651	275,722	275,722	0	71	0	71	0	0	0	0	850	0
40439H AC 3	HIN TIMESHARE TRUST 2020-A C	..	09/04/2020	Bank of America	12/09/2020	Paydown	147,052	147,033	147,052	147,052	0	19	0	19	0	0	0	0	695	0
46591X AC 9	JP MORGAN MORTGAGE TRUST 2020-7 A3	..	09/18/2020	J P Morgan & Co	12/01/2020	Paydown	272,673	280,939	272,673	272,673	0	(8,265)	0	(8,265)	0	0	0	0	1,518	659
55400E AB 5	MVWOT 2020-1A B 2.730% 10/20/37	..	07/13/2020	Credit Suisse	12/20/2020	Paydown	143,230	143,210	143,230	143,230	0	20	0	20	0	0	0	0	1,002	0
55400E AC 3	MVWOT 2020-1A C 4.210% 10/20/37	..	07/13/2020	Credit Suisse	12/20/2020	Paydown	137,986	137,974	137,986	137,986	0	12	0	12	0	0	0	0	1,489	0
68902V AB 3	OTIS WORLDWIDE CORP 3.362% 02/15/50	..	02/19/2020	Citi Global Markets Inc	09/08/2020	Tax Free Exchange	4,000,000	3,999,280	3,999,280	3,999,280	0	0	0	0	0	0	0	0	71,349	0
693652 AB 5	PSMC 2020-2 A2 3.000% 05/25/50	..	06/26/2020	Wells Fargo Securities	12/01/2020	Paydown	1,179,611	1,211,682	1,179,611	1,179,611	0	(32,071)	0	(32,071)	0	0	0	0	11,582	2,752
750731 AA 9	LAS VEGAS RAIDERS LEASE-COLLATERALIZED P	..	02/20/2020	Mesirow Financial	12/10/2020	Redemption 100.0000	26,590	26,590	26,590	26,590	0	0	0	0	0	0	0	0	595	0
75513E AX 9	RAYTHEON TECH CORP 144A	..	06/10/2020	Tax Free Exchange	12/10/2020	Tax Free Exchange	3,000,000	3,063,368	3,062,235	3,062,235	0	(1,133)	0	(1,133)	0	0	0	0	95,469	0
75513E AY 7	RAYTHEON TECH CORP 144A	..	06/10/2020	Tax Free Exchange	12/10/2020	Tax Free Exchange	1,500,000	1,495,657	1,495,706	1,495,706	0	49	0	49	0	0	0	0	69,521	0
81748K AA 0	SEQUOIA MORTGAGE TRUST 2020-2 A1	..	02/13/2020	Morgan Stanley Dean Witter	12/01/2020	Paydown	136,192	139,554	136,192	137,922	0	(1,632)	0	(1,632)	0	0	(1,730)	(1,730)	2,758	265
826525 AB 3	SIERRA RECEIVABLES FUNDING CO 2020-2A B	..	08/03/2020	Credit Suisse	12/20/2020	Paydown	467,843	467,719	467,843	467,843	0	124	0	124	0	0	0	0	2,388	0
826525 AC 1	SIERRA RECEIVABLES FUNDING CO 2020-2A C	..	08/03/2020	Credit Suisse	12/20/2020	Paydown	311,895	311,856	311,895	311,895	0	39	0	39	0	0	0	0	2,409	0
83546D AG 3	SONIC CAPITAL LLC 2020-1A A2I	..	01/15/2020	Barclays	12/20/2020	Paydown	16,667	16,667	16,667	16,667	0	0	0	0	0	0	0	0	344	0
87407R AC 0	TAL ADVANTAGE VII LLC 2020-1A B	..	09/09/2020	Wells Fargo Securities	12/20/2020	Paydown	72,188	72,171	72,188	72,188	0	16	0	16	0	0	0	0	389	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
87612B BP 6	TARGA RESOURCES PARTNERS 144A	..	02/05/2020	RBC Capital Markets	12/01/2020	Tax Free Exchange	1,000,000	1,033,750	1,031,214	1,031,214	0	(2,536)	0	(2,536)	0	0	0	0	55,611	10,694
88315L AE 8	TEXTAINER MARINE CONTAINERS 2020-1A A	..	08/04/2020	RBC Capital Markets	12/01/2020	Paydown	69,831	69,820	69,831	69,831	0	12	0	12	0	0	0	0	401	0
92838@ AA 1	VISTA RIDGE LLC SENIOR SECURED NOTES	..	12/01/2020	J P Morgan & Co	12/31/2020	Redemption 100.0000	4,346	4,346	4,346	4,346	0	0	0	0	0	0	0	0	9	0
95002T AA 2	WELLS FARGO MORTGAGE BACKED SE 2020-3 A1	..	07/15/2020	Wells Fargo Securities	12/01/2020	Paydown	344,787	356,101	344,787	344,787	0	(11,313)	0	(11,313)	0	0	0	0	2,736	805
958667 AB 3	WESTERN MIDSTREAM OPERAT	..	01/09/2020	Barclays	06/16/2020	Goldman Sachs & Co	2,000,000	1,999,240	1,910,000	1,999,316	0	76	0	76	0	0	(89,316)	(89,316)	26,694	0
97064F AA 3	WILLIS ENGINE SECURITIZATION T 2020-A A	..	02/18/2020	Bank of America	12/15/2020	Paydown	159,769	159,767	159,769	159,769	0	2	0	2	0	0	0	0	2,788	0
12807C AA 1	CAL FUNDING IV LTD 2020-1A A	D	09/01/2020	Wells Fargo Securities	12/25/2020	Paydown	85,000	84,981	85,000	85,000	0	19	0	19	0	0	0	0	398	0
86709L AA 4	PROJECT SUNBIRD 2020-1A A	D	02/14/2020	Citi Global Markets Inc	12/15/2020	Paydown	595,963	595,938	595,963	595,963	0	24	0	24	0	0	0	0	13,182	0
3899999. Total - Bonds - Industrial and Miscellaneous							42,968,231	43,013,241	42,922,213	42,889,618	0	(123,622)	0	(123,622)	0	0	32,595	32,595	670,487	81,922
8399998. Total - Bonds							42,968,231	43,013,241	42,922,213	42,889,618	0	(123,622)	0	(123,622)	0	0	32,595	32,595	670,487	81,922
9999999. Total - Bonds, Preferred and Common Stocks								43,013,241	42,922,213	42,889,618	0	(123,622)	0	(123,622)	0	0	32,595	32,595	670,487	81,922

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer											
67740* 10 4	Ohio National Life Assurance Corporation		89206	31-0962495	8bi	NO	0	232,746,262	0	3,200.000	100.0
63763# 10 1	National Security Life and Annuity Co		85472	13-2740556	8bi	NO	0	44,366,951	0	10,000.000	100.0
61411* 10 5	Montgomery Re		13575	26-3791519	8bi	NO	0	0	0	250,000.000	100.0
49179@ 10 0	Kenwood Re		15363	80-0955278	8bi	NO	0	0	0	250,000.000	100.0
13177# 10 6	Camargo Re Captive		15855	47-4249160	8bi	NO	0	25,250,000	0	1,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer							0	302,363,213	0	XXX	XXX
Common Stocks - Other Affiliates											
67741# 10 9	Ohio National Equities, Inc		0	31-1454699	8bii		0	1,035,131	0	3,330.000	100.0
68215@ 10 6	The O.N. Equity Sales Co		0	31-0742113	8bii		0	7,944,017	0	33,600.000	100.0
67741@ 10 1	Ohio National Investment, Inc		0	31-1454693	8bii		0	0	0	10.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	8,979,148	0	XXX	XXX
1899999. Total - Common Stocks							0	311,342,361	0	XXX	XXX
1999999. Total - Preferred and Common Stock							0	311,342,361	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: $.....898,510,634.
2. Total amount of intangible assets nonadmitted $.....0.

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

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

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

NONE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																							
RUSSELL 2000 1/14/2021 Strike @ 1675.741 4642L$116	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	01/14/2020	01/14/2021	7,577	12,696,268	1676	0	498,963	0	0		0	(498,963)	0	0	0	0		0/0
RUSSELL 2000 2/12/2021 Strike @ 1687.584 4642L$117	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/14/2020	02/12/2021	19,864	33,522,118	1688	0	1,243,671	0	6		6	(1,243,665)	0	0	0	0		0/0
RUSSELL 2000 3/12/2021 Strike @ 1209.07 4642L$118	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/13/2020	03/12/2021	22,179	26,824,734	1209	0	2,667,478	0	2,997,429		2,997,429	329,951	0	0	0	0		0/0
RUSSELL 2000 4/14/2021 Strike @ 1237.333 4642L$119	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	04/14/2020	04/14/2021	16,724	20,692,662	1237	0	2,626,561	0	7,657,628		7,657,628	5,031,067	0	0	0	0		0/0
RUSSELL 2000 5/14/2021 Strike @ 1237.55 4642L$120	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/14/2020	05/14/2021	4,931	6,102,879	1238	0	799,797	0	692,629		692,629	(107,168)	0	0	0	0		0/0
RUSSELL 2000 6/14/2021 Strike @ 1387.68 4642L$121	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	06/12/2020	06/14/2021	6,653	9,232,166	1388	0	1,242,649	0	1,028,831		1,028,831	(213,818)	0	0	0	0		0/0
RUSSELL 2000 7/14/2021 Strike @ 1428.26 4642L$122	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	07/14/2020	07/14/2021	5,650	8,069,098	1428	0	896,477	0	2,382,141		2,382,141	1,485,664	0	0	0	0		0/0
RUSSELL 2000 8/13/2021 Strike @ 1577.88 4642L$123	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/14/2020	08/13/2021	4,240	6,690,716	1578	0	710,762	0	1,315,148		1,315,148	604,386	0	0	0	0		0/0
RUSSELL 2000 9/14/2021 Strike @ 1536.97 4642L$124	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	5,840	8,976,535	1537	0	909,942	0	985,838		985,838	75,896	0	0	0	0		0/0
RUSSELL 2000 10/14/2021 Strike @ 1621.651 4642L$125	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/14/2020	10/14/2021	4,433	7,188,876	1622	0	701,044	0	1,507,076		1,507,076	806,032	0	0	0	0		0/0
RUSSELL 2000 11/12/2021 Strike @ 1744.042 4642L$126	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/13/2020	11/12/2021	4,444	7,749,825	1744	0	726,934	0	1,165,238		1,165,238	438,305	0	0	0	0		0/0
RUSSELL 2000 12/14/2021 Strike @ 1913.856 4642L$127	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	12/14/2020	12/14/2021	3,324	6,361,734	1914	0	646,638	0	509,768		509,768	(136,870)	0	0	0	0		0/0
S&P 500 1/14/2021 Strike @ 3284.41562 7846L$151	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	01/14/2020	01/14/2021	12,327	40,487,090	3284	0	2,360,396	0	5,839,475		5,839,475	3,479,079	0	0	0	0		0/0
S&P 500 2/12/2021 Strike @ 3380.16 7846L$154	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/14/2020	02/12/2021	30,444	102,904,983	3380	0	5,917,037	0	12,047,648		12,047,648	6,130,611	0	0	0	0		0/0
S&P 500 3/12/2021 Strike @ 2711.02 7846L$155	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/13/2020	03/12/2021	47,349	128,363,002	2711	0	13,786,952	0	49,469,455		49,469,455	35,682,502	0	0	0	0		0/0
S&P 500 4/14/2021 Strike @ 2846.06 7846L$157	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	04/14/2020	04/14/2021	37,973	108,074,461	2846	0	11,021,650	0	34,875,925		34,875,925	23,854,275	0	0	0	0		0/0
S&P 500 5/14/2021 Strike @ 2852.5 7846L$160	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/14/2020	05/14/2021	14,270	40,705,232	2853	0	4,138,306	0	13,139,710		13,139,710	9,001,403	0	0	0	0		0/0
S&P 500 6/14/2021 Strike @ 3041.31 7846L$162	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	06/12/2020	06/14/2021	11,590	35,248,661	3041	0	3,464,943	0	8,724,487		8,724,487	5,259,543	0	0	0	0		0/0
S&P 500 7/14/2021 Strike @ 3197.52 7846L$163	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	07/14/2020	07/14/2021	9,869	31,555,494	3198	0	3,067,504	0	6,216,246		6,216,246	3,148,742	0	0	0	0		0/0
S&P 500 8/13/2021 Strike @ 3372.85 7846L$165	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/14/2020	08/13/2021	10,651	35,924,192	3373	0	2,935,009	0	5,313,866		5,313,866	2,378,858	0	0	0	0		0/0
S&P 500 9/14/2021 Strike @ 3383.54 7846L$167	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	14,012	47,409,892	3384	0	3,082,623	0	7,031,585		7,031,585	3,948,961	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 10/14/2021 Strike @ 3488.67 7846L$169	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	10/14/2020	10/14/2021	7,578	26,438,676	3489	0	2,138,014	0	3,303,110		3,303,110	1,165,096	0	0	0	0		0/0
S&P 500 11/12/2021 Strike @ 3585.15 7846L$171	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14..	11/13/2020	11/12/2021	7,439	26,669,178	3585	0	2,981,241	0	2,814,345		2,814,345	(166,896)	0	0	0	0		0/0
S&P 500 12/14/2021 Strike @ 3647.49 7846L$173	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14..	12/14/2020	12/14/2021	6,587	24,025,834	3647	0	1,895,711	0	2,286,191		2,286,191	390,480	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2021 Strike @ 175.9437 BXIIG$015	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	01/12/2018	01/14/2021	24,543	4,318,237	175.9437	203,781	0	0	401,064		401,064	18,164	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2021 Strike @ 175.9437 BXIIG$016	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	02/05/2018	01/14/2021	6,271	1,103,280	175.9437	52,046	0	0	102,469		102,469	4,641	0	0	0	0		0/0
BARCLAYS CUSTOM 2/12/2021 Strike @ 168.0285 BXIIG$017	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	02/14/2018	02/12/2021	176,309	29,624,977	168.0285	1,401,840	0	0	4,279,747		4,279,747	195,715	0	0	0	0		0/0
BARCLAYS CUSTOM 3/12/2021 Strike @ 169.6624 BXIIG$018	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	03/14/2018	03/12/2021	179,596	30,470,666	169.6624	1,426,613	0	0	4,069,151		4,069,151	169,682	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2021 Strike @ 169.8689 BXIIG$019	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	04/13/2018	04/14/2021	75,659	12,852,142	169.8689	601,552	0	0	1,700,362		1,700,362	66,221	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2021 Strike @ 170.7436 BXIIG$020	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	05/15/2018	05/14/2021	18,395	3,140,799	170.7436	153,229	0	0	397,968		397,968	13,825	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2021 Strike @ 172.2793 BXIIG$023	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	06/15/2018	06/14/2021	4,930	849,292	172.2793	41,260	0	0	99,364		99,364	2,543	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2021 Strike @ 174.1576 BXIIG$025	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	07/13/2018	07/14/2021	10,547	1,836,783	174.1576	85,383	0	0	193,914		193,914	2,244	0	0	0	0		0/0
BARCLAYS CUSTOM 8/13/2021 Strike @ 172.9247 BXIIG$026	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	08/15/2018	08/13/2021	5,825	1,007,292	172.9247	46,979	0	0	114,328		114,328	3,048	0	0	0	0		0/0
BARCLAYS CUSTOM 8/13/2021 Strike @ 172.9247 BXIIG$027	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	08/15/2018	08/13/2021	1,905	329,456	172.9247	15,366	0	0	37,393		37,393	997	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2021 Strike @ 173.2475 BXIIG$030	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	09/18/2018	09/14/2021	11,593	2,008,498	173.2475	93,581	0	0	224,576		224,576	5,259	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2021 Strike @ 168.2026 BXIIG$032	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	10/15/2018	10/14/2021	4,288	721,229	168.2026	33,402	0	0	104,131		104,131	4,488	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2022 Strike @ 167.5568 BXIIG$034	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	01/16/2019	01/14/2022	543	90,973	167.5568	4,257	0	0	13,583		13,583	594	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2022 Strike @ 189.9725 BXIIG$042	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	11/14/2019	11/14/2022	3,054	580,210	189.9725	27,854	0	0	24,429		24,429	(4,502)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2022 Strike @ 191.6586 BXIIG$044	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	12/16/2019	12/14/2022	1,910	366,108	191.6586	17,536	0	0	13,835		13,835	(2,921)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2021 Strike @ 193.5362 BXIIG$045	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	01/16/2020	01/14/2021	4,912	950,555	193.5362	0	25,491	0	7,738		7,738	(17,753)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/13/2023 Strike @ 193.5362 BXIIG$046	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	01/16/2020	01/13/2023	5,713	1,105,630	193.5362	0	53,072	0	36,951		36,951	(16,121)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/12/2021 Strike @ 197.192 BXIIG$047	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	02/14/2020	02/12/2021	16,868	3,326,195	197.192	0	89,062	0	19,927		19,927	(69,135)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2023 Strike @ 197.192 BXIIG$048	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	02/14/2020	02/14/2023	5,714	1,126,796	197.192	0	54,285	0	28,988		28,988	(25,297)	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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BARCLAYS CUSTOM 3/12/2021 Strike @ 184.111 BXIIG$049	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	03/16/2020	03/12/2021	7,443	1,370,362	184.111	0	36,843	0	66,123		66,123	29,279	0	0	0	0		0/0
BARCLAYS CUSTOM 3/14/2023 Strike @ 184.111 BXIIG$050	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	03/16/2020	03/14/2023	2,279	419,504	184.111	0	20,735	0	27,159		27,159	6,424	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2021 Strike @ 184.9172 BXIIG$051	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	04/15/2020	04/14/2021	3,516	650,213	184.9172	0	17,546	0	29,729		29,729	12,183	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2023 Strike @ 184.9172 BXIIG$052	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	04/15/2020	04/14/2023	8,399	1,553,134	184.9172	0	77,020	0	96,618		96,618	19,598	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2021 Strike @ 185.042 BXIIG$053	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	05/14/2020	05/14/2021	1,962	362,965	185.042	0	9,827	0	16,785		16,785	6,957	0	0	0	0		0/0
BARCLAYS CUSTOM 5/12/2023 Strike @ 185.042 BXIIG$054	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	05/14/2020	05/12/2023	4,306	796,761	185.042	0	39,614	0	49,623		49,623	10,010	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2021 Strike @ 185.5466 BXIIG$055	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	06/12/2020	06/14/2021	16,814	3,119,782	185.5466	0	84,574	0	140,247		140,247	55,673	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2023 Strike @ 185.5466 BXIIG$056	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	06/12/2020	06/14/2023	7,773	1,442,180	185.5466	0	71,663	0	87,944		87,944	16,280	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2021 Strike @ 187.178 BXIIG$057	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	07/14/2020	07/14/2021	17,390	3,255,007	187.178	0	88,167	0	128,155		128,155	39,988	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2023 Strike @ 187.178 BXIIG$058	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	07/14/2020	07/14/2023	6,441	1,205,623	187.178	0	59,902	0	67,211		67,211	7,309	0	0	0	0		0/0
BARCLAYS CUSTOM 8/13/2021 Strike @ 187.8526 BXIIG$059	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	08/14/2020	08/13/2021	17,316	3,252,882	187.8526	0	87,793	0	123,238		123,238	35,445	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2023 Strike @ 187.8526 BXIIG$060	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	08/14/2020	08/14/2023	3,564	669,554	187.8526	0	33,219	0	36,191		36,191	2,972	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2021 Strike @ 188.907 BXIIG$061	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	09/14/2020	09/14/2021	26,154	4,940,659	188.907	0	133,908	0	173,635		173,635	39,727	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2023 Strike @ 188.907 BXIIG$062	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	09/14/2020	09/14/2023	12,786	2,415,444	188.907	0	120,064	0	123,796		123,796	3,732	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2023 Strike @ 188.907 BXIIG$063	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	09/14/2020	09/14/2023	1,772	334,787	188.907	0	16,677	0	17,158		17,158	482	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2021 Strike @ 188.96 BXIIG$064	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	10/14/2020	10/14/2021	13,271	2,507,703	188.96	0	67,948	0	90,018		90,018	22,070	0	0	0	0		0/0
BARCLAYS CUSTOM 10/13/2023 Strike @ 188.96 BXIIG$065	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	10/14/2020	10/13/2023	11,275	2,130,537	188.96	0	105,647	0	109,885		109,885	4,237	0	0	0	0		0/0
BARCLAYS CUSTOM 11/12/2021 Strike @ 189.9306 BXIIG$066	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	11/13/2020	11/12/2021	3,191	606,146	189.9306	0	16,436	0	20,389		20,389	3,953	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2023 Strike @ 189.9306 BXIIG$067	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	11/13/2020	11/14/2023	6,523	1,238,832	189.9306	0	61,573	0	60,940		60,940	(632)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2023 Strike @ 191.5716 BXIIG$068	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	12/15/2020	12/14/2023	14,051	2,691,788	191.5716	0	133,485	0	120,987		120,987	(12,499)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2021 Strike @ 191.5716 BXIIG$069	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	12/15/2020	12/14/2021	6,467	1,238,884	191.5716	0	33,563	0	36,650		36,650	3,086	0	0	0	0		0/0
SWAPTION 3Y IR U/L 12/29/23 TO 12/29/33 SWPTN$036 Tenor: 1099 days SD:12/23/2020 ED:12/27/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	12/23/2020	12/27/2023	0	1,800,000,000	1	0	43,013,746	0	45,158,885		45,158,885	2,145,140	0	0	0	0		0/0

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0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										4,204,679	115,012,162	0	229,955,058	XXX	229,955,058	103,646,578	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
RUSSELL 2000 01/13/2021 Strike @ 1669.605 46428$092 Periodic 01/13/2021	Variable Annuities	Exhibit 5	Equity/Index	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	01/13/2020	01/15/2021	9,564	15,968,169	1670	0	0	0	(1,042,464)		(1,042,464)	(1,042,464)	0	0	0	0	MORGAN STANLEY	0/0
FTSE 100 01/15/2021 Strike @ 7674.56 50424Q$06 Periodic 01/15/2021	Variable Annuities	Exhibit 5	Equity/Index	CREDIT SUISSE GROUP ANGGYXNX0JLX3X63JN86	01/17/2020	01/20/2021	1,029	7,895,511	7675	0	0	0	719,897		719,897	719,897	0	0	0	0	CREDIT SUISSE GROUP	0/0
FTSE 100 2021-02-19 Strike @ 7457.02 50424Q$07 Periodic 02/19/2021	Variable Annuities	Exhibit 5	Equity/Index	BARCLAYS CAPITAL IN. AC28XWWI3WIBK2824319	02/19/2020	02/19/2021	168	1,250,244	7457	0	0	0	81,750		81,750	81,750	0	0	0	0	BARCLAYS CAPITAL IN	0/0
FTSE 100 10/15/2021 Strike @ 5798 50424Q$08	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	10/15/2020	10/15/2021	2,750	15,944,500	5798	0	1,457,665	0	734,947		734,947	(722,718)	0	0	0	0	Credit Suisse	0/0
NIKKEI 225 01/15/2021 Strike @ 24041.26 65411Q$15 Periodic 01/15/2021	Variable Annuities	Exhibit 5	Equity/Index	CREDIT SUISSE GROUP ANGGYXNX0JLX3X63JN86	01/17/2020	01/20/2021	241	5,796,348	24041	0	0	0	(400,407)		(400,407)	(400,407)	0	0	0	0	CREDIT SUISSE GROUP	0/0
NIKKEI 225 02/19/202 Strike @ 23400.7 65411Q$16 Periodic 02/19/2021	Variable Annuities	Exhibit 5	Equity/Index	BARCLAYS CAPITAL IN. AC28XWWI3WIBK2824319	02/19/2020	02/19/2021	109	2,543,656	23401	0	0	0	(171,773)		(171,773)	(171,773)	0	0	0	0	BARCLAYS CAPITAL IN	0/0
NASDAQ 100 01/13/2021 Strike @ 9070.648 73935$084 Periodic 01/13/2021	Variable Annuities	Exhibit 5	Equity/Index	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	01/13/2020	01/15/2021	1,557	14,118,645	9071	0	0	0	(950,680)		(950,680)	(950,680)	0	0	0	0	MORGAN STANLEY	0/0
S&P 500 01/13/2021 Strike @ 3288.13 78462$109 Periodic 01/13/2021	Variable Annuities	Exhibit 5	Equity/Index	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	01/13/2020	01/15/2021	30,891	101,574,577	3288	0	0	0	(5,868,500)		(5,868,500)	(5,868,500)	0	0	0	0	MORGAN STANLEY	0/0
S&P 500 2021-03-17 Strike @ 2529.19 78462$111 Periodic 03/17/2021	Variable Annuities	Exhibit 5	Equity/Index	CREDIT SUISSE GROUP ANGGYXNX0JLX3X63JN86	03/17/2020	03/17/2021	35,585	90,000,012	2529	0	0	0	(9,185,200)		(9,185,200)	(9,185,200)	0	0	0	0	CREDIT SUISSE GROUP	0/0
S&P 500 2021-04-13 Strike @ 2761.63 78462$113 Periodic 04/13/2021	Variable Annuities	Exhibit 5	Equity/Index	BARCLAYS CAPITAL IN. AC28XWWI3WIBK2824319	04/13/2020	04/13/2021	38,021	104,999,989	2762	0	0	0	(8,409,655)		(8,409,655)	(8,409,655)	0	0	0	0	BARCLAYS CAPITAL IN	0/0
S&P 500 2021-05-14 Strike @ 2863.7 78462$115 Periodic 05/14/2021	Variable Annuities	Exhibit 5	Equity/Index	BARCLAYS CAPITAL IN. AC28XWWI3WIBK2824319	05/15/2020	05/14/2021	28,495	81,599,986	2864	0	0	0	(8,196,193)		(8,196,193)	(8,196,193)	0	0	0	0	BARCLAYS CAPITAL IN	0/0
S&P 500 6/15/2021 Strike @ 3066.59 78462$116	Variable Annuities	Exhibit 5	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	06/15/2020	06/15/2021	27,685	84,900,016	3067	0	9,033,360	0	1,692,824		1,692,824	(7,340,536)	0	0	0	0	Bank of America Mer	0/0
S&P 500 7/14/2021 Strike @ 3197.52 78462$117	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/14/2020	07/14/2021	28,147	89,999,988	3198	0	9,179,999	0	2,558,926		2,558,926	(6,621,073)	0	0	0	0	Barclays Capital	0/0

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S&P 500 8/13/2021 Strike @ 3373.43 78462$118	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	08/13/2020	08/13/2021	30,236	102,000,008	3373	0	9,465,601	0	4,175,645		4,175,645	(5,289,955)	0	0	0	0	Barclays Capital	0/0
S&P 500 9/13/2021 Strike @ 3340.97 78462$119	Variable Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	09/11/2020	09/13/2021	28,136	94,001,532	3341	0	9,390,600	0	4,315,736		4,315,736	(5,074,864)	0	0	0	0	Goldman Sachs	0/0
S&P 500 10/12/2021 Strike @ 3534.22 78462$120	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	10/12/2020	10/12/2021	37,632	133,000,014	3534	0	12,342,399	0	7,877,201		7,877,201	(4,465,198)	0	0	0	0	Barclays Capital	0/0
S&P 500 11/12/2021 Strike @ 3400.97 78462$121	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/26/2020	11/12/2021	35,149	119,539,198	3401	0	12,300,583	0	6,682,038		6,682,038	(5,618,545)	0	0	0	0	Morgan Stanley	0/0
S&P 500 12/10/2021 Strike @ 3400.97 78462$122	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/26/2020	12/10/2021	34,150	116,143,194	3401	0	12,322,793	0	6,911,239		6,911,239	(5,411,554)	0	0	0	0	Morgan Stanley	0/0
S&P 500 4/28/2021 Strike @ 2550.44 78462$123	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/27/2020	04/28/2021	441,100	1,124,998,905	2550	0	24,420,000	0	5,075,444		5,075,444	(19,344,556)	0	0	0	0	Credit Suisse	0/0
S&P 500 01/29/2021 Strike @ 1286.12 78462F$68	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	01/29/2021	75	96,459	1286	21,324	0	0	0		0	(23)	0	0	0	0	Credit Suisse	0/0
S&P 500 02/26/2021 Strike @ 1327.22 78462F$69	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	02/26/2021	95	126,086	1327	28,446	0	0	0		0	(53)	0	0	0	0	Credit Suisse	0/0
S&P 500 03/31/2021 Strike @ 1325.83 78462F$70	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	03/31/2021	155	205,504	1326	46,387	0	0	7		7	(113)	0	0	0	0	Credit Suisse	0/0
S&P 500 04/30/2021 Strike @ 1363.61 78462F$71	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	04/30/2021	120	163,633	1364	37,620	0	0	24		24	(127)	0	0	0	0	Credit Suisse	0/0
S&P 500 05/28/2021 Strike @ 1257.60 78462F$72	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	01/25/2012	05/28/2021	393	494,237	1258	145,214	0	0	751		751	(156)	0	0	0	0	JP Morgan & Company	0/0
S&P 500 06/30/2021 Strike @ 1257.60 78462F$73	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	01/25/2012	06/30/2021	621	780,970	1258	230,056	0	0	1,751		1,751	109	0	0	0	0	JP Morgan & Company	0/0
S&P 500 07/30/2021 Strike @ 1257.60 78462F$74	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	01/25/2012	07/30/2021	203	255,293	1258	75,313	0	0	706		706	98	0	0	0	0	JP Morgan & Company	0/0
S&P 500 08/31/2021 Strike @ 1257.60 78462F$75	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	01/25/2012	08/31/2021	223	280,445	1258	83,041	0	0	951		951	190	0	0	0	0	JP Morgan & Company	0/0
S&P 500 09/30/2021 Strike @ 1257.60 78462F$76	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	01/25/2012	09/30/2021	114	143,366	1258	42,517	0	0	568		568	132	0	0	0	0	JP Morgan & Company	0/0
S&P 500 10/29/2021 Strike @ 1257.60 78462F$77	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	01/25/2012	10/29/2021	211	265,354	1258	78,819	0	0	1,167		1,167	271	0	0	0	0	JP Morgan & Company	0/0
S&P 500 11/30/2021 Strike @ 1257.60 78462F$78	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	01/25/2012	11/30/2021	235	295,536	1258	88,085	0	0	1,441		1,441	329	0	0	0	0	JP Morgan & Company	0/0
S&P 500 12/31/2021 Strike @ 1257.60 78462F$79	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	01/25/2012	12/31/2021	517	650,179	1258	194,165	0	0	3,450		3,450	781	0	0	0	0	JP Morgan & Company	0/0

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EURO STOXX 50 01/15/2021 Strike @ 3808.26 78463Q$06 Periodic 01/15/2021	Variable Annuities	Exhibit 5	Equity/Index	CREDIT SUISSE GROUP ANGGYXNX0JLX3X63JN86...	01/17/2020	01/20/2021	1,879	7,154,007	3808	0	0	0	(47,385)		(47,385)	(47,385)	0	0	0	0	CREDIT SUISSE GROUP	0/0
EURO STOXX 50 2021-02-19 Strike @ 3865.18 78463Q$07 Periodic 02/19/2021	Variable Annuities	Exhibit 5	Equity/Index	BARCLAYS CAPITAL IN. AC28XWWI3WIBK2824319...	02/19/2020	02/19/2021	2,479	9,582,477	3865	0	0	0	130,491		130,491	130,491	0	0	0	0	BARCLAYS CAPITAL IN	0/0
EURO STOXX 50 10/15/2021 Strike @ 3182 78463Q$08	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86...	10/15/2020	10/15/2021	5,400	17,182,800	3182	0	1,634,202	0	777,915		777,915	(856,287)	0	0	0	0	Credit Suisse	0/0
0169999999. Total-Purchased Options-Hedging Other-Put Options										1,070,987	101,547,202	0	7,472,613	XXX	7,472,613	(94,083,966)	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other										5,275,666	216,559,363	0	237,427,671	XXX	237,427,671	9,562,612	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants										4,204,679	115,012,162	0	229,955,058	XXX	229,955,058	103,646,578	0	0	0	0	XXX	XXX
0449999999. Total-Purchased Options-Put Options										1,070,987	101,547,202	0	7,472,613	XXX	7,472,613	(94,083,966)	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options										5,275,666	216,559,363	0	237,427,671	XXX	237,427,671	9,562,612	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
RUSSELL 2000 1/14/2021 Strike @ 1765.225569 4642S$116	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528..	01/14/2020	01/14/2021	7,577	13,374,249	1765	0	(167,591)	0	0		0	167,591	0	0	0	0		0/0
RUSSELL 2000 2/12/2021 Strike @ 1776.18216 4642S$117	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528..	02/14/2020	02/12/2021	19,864	35,282,029	1776	0	(408,970)	0	0		0	408,970	0	0	0	0		0/0
RUSSELL 2000 3/12/2021 Strike @ 1270.49 4642S$118	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653...	03/13/2020	03/12/2021	22,179	28,187,418	1271	0	(1,822,499)	0	(1,634,961)		(1,634,961)	187,538	0	0	0	0		0/0
RUSSELL 2000 4/14/2021 Strike @ 1302.416716 4642S$119	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14..	04/14/2020	04/14/2021	16,724	21,781,096	1302	0	(2,026,474)	0	(6,564,627)		(6,564,627)	(4,538,153)	0	0	0	0		0/0
RUSSELL 2000 5/14/2021 Strike @ 1301.41 4642S$120	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653...	05/14/2020	05/14/2021	4,931	6,417,799	1301	0	(615,490)	0	(377,798)		(377,798)	237,692	0	0	0	0		0/0
RUSSELL 2000 6/14/2021 Strike @ 1458.45 4642S$121	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14..	06/12/2020	06/14/2021	6,653	9,702,995	1458	0	(973,993)	0	(561,180)		(561,180)	412,812	0	0	0	0		0/0
RUSSELL 2000 7/14/2021 Strike @ 1501.1013 4642S$122	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09.	07/14/2020	07/14/2021	5,650	8,480,622	1501	0	(682,646)	0	(1,976,926)		(1,976,926)	(1,294,280)	0	0	0	0		0/0
RUSSELL 2000 8/13/2021 Strike @ 1658.5097 4642S$123	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09.	08/14/2020	08/13/2021	4,240	7,032,612	1659	0	(539,479)	0	(999,801)		(999,801)	(460,322)	0	0	0	0		0/0
RUSSELL 2000 9/14/2021 Strike @ 1619.2 4642S$124	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653...	09/14/2020	09/14/2021	5,840	9,456,792	1619	0	(662,189)	0	(537,730)		(537,730)	124,459	0	0	0	0		0/0
RUSSELL 2000 10/14/2021 Strike @ 1703.5444 4642S$125	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09.	10/14/2020	10/14/2021	4,433	7,551,915	1704	0	(520,603)	0	(1,187,342)		(1,187,342)	(666,738)	0	0	0	0		0/0
RUSSELL 2000 11/12/2021 Strike @ 1833.86 4642S$126	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14..	11/13/2020	11/12/2021	4,444	8,148,941	1834	0	(524,663)	0	(853,172)		(853,172)	(328,508)	0	0	0	0		0/0
RUSSELL 2000 12/14/2021 Strike @ 2007.06 4642S$127	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14..	12/14/2020	12/14/2021	3,324	6,671,550	2007	0	(491,412)	0	(332,093)		(332,093)	159,319	0	0	0	0		0/0
S&P 500 2021-03-17 Strike @ 1770.43 78462$112	Fixed Index Annuities	Exhibit 5	Equity/Index	CREDIT SUISSE GROUP ANGGYXNX0JLX3X63JN86...	03/17/2020	03/17/2021	35,585	62,999,902	1770	0	0	0	(6,817)		(6,817)	(6,817)	0	0	0	0		0/0

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 2021-04-13 Strike @ 1933.14 78462$114	Fixed Index Annuities	Exhibit 5	Equity/Index	BARCLAYS CAPITAL IN. AC28XWWI3WIBK2824319	04/13/2020	04/13/2021	38,021	73,499,955	1933	0	0	0	(68,611)		(68,611)	(68,611)	0	0	0	0		0/0
S&P 500 1/14/2021 Strike @ 3450.935526 7846S$151	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2020	01/14/2021	12,327	42,539,786	3451	0	(1,210,563)	0	(3,825,907)		(3,825,907)	(2,615,344)	0	0	0	0		0/0
S&P 500 2/12/2021 Strike @ 3548.49197 7846S$154	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2020	02/12/2021	30,444	108,029,651	3548	0	(3,087,150)	0	(7,527,382)		(7,527,382)	(4,440,232)	0	0	0	0		0/0
S&P 500 3/12/2021 Strike @ 2847.11 7846S$155	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/13/2020	03/12/2021	47,349	134,806,673	2847	0	(10,179,950)	0	(43,167,320)		(43,167,320)	(32,987,370)	0	0	0	0		0/0
S&P 500 4/14/2021 Strike @ 2991.21 7846S$157	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	04/14/2020	04/14/2021	37,973	113,586,294	2991	0	(7,909,105)	0	(29,662,801)		(29,662,801)	(21,753,696)	0	0	0	0		0/0
S&P 500 5/14/2021 Strike @ 2995.41 7846S$160	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2020	05/14/2021	14,270	42,744,561	2995	0	(2,978,206)	0	(11,253,877)		(11,253,877)	(8,275,671)	0	0	0	0		0/0
S&P 500 6/14/2021 Strike @ 3197.33 7846S$162	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/12/2020	06/14/2021	11,590	37,056,927	3197	0	(2,428,633)	0	(7,139,493)		(7,139,493)	(4,710,861)	0	0	0	0		0/0
S&P 500 7/14/2021 Strike @ 3353.2392 7846S$163	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/14/2020	07/14/2021	9,869	33,092,246	3353	0	(2,187,106)	0	(4,948,299)		(4,948,299)	(2,761,193)	0	0	0	0		0/0
S&P 500 8/13/2021 Strike @ 3547.9009 7846S$165	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/14/2020	08/13/2021	10,651	37,788,657	3548	0	(1,893,206)	0	(3,896,701)		(3,896,701)	(2,003,495)	0	0	0	0		0/0
S&P 500 9/14/2021 Strike @ 3568.62 7846S$167	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	14,012	50,003,218	3569	0	(1,670,282)	0	(5,114,854)		(5,114,854)	(3,444,572)	0	0	0	0		0/0
S&P 500 10/14/2021 Strike @ 3717.1779 7846S$169	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/14/2020	10/14/2021	7,578	28,170,410	3717	0	(1,223,237)	0	(2,107,523)		(2,107,523)	(884,286)	0	0	0	0		0/0
S&P 500 11/12/2021 Strike @ 3769.42671 7846S$171	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/13/2020	11/12/2021	7,439	28,039,974	3769	0	(2,239,838)	0	(1,922,152)		(1,922,152)	317,686	0	0	0	0		0/0
S&P 500 12/14/2021 Strike @ 3848.83 7846S$173	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/14/2020	12/14/2021	6,587	25,352,051	3849	0	(1,167,728)	0	(1,474,759)		(1,474,759)	(307,031)	0	0	0	0		0/0
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants										0	(47,611,013)	0	(137,142,125)	XXX	(137,142,125)	(89,531,112)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
SWAPTION 3Y IR U/L 12/29/23 TO 12/29/33 SWPTN$037 Tenor: 1099 days SD:12/23/2020 ED:12/27/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	Bank of America Mer EYKN6V0ZCB8VD9IULB80	12/23/2020	12/27/2023	0	1,800,000,000	0.4	0	(17,498,746)	0	(18,652,987)		(18,652,987)	(1,154,242)	0	0	0	0		0/0
0659999999. Total-Written Options-Hedging Other-Put Options										0	(17,498,746)	0	(18,652,987)	XXX	(18,652,987)	(1,154,242)	0	0	0	0	XXX	XXX
0709999999. Total-Written Options-Hedging Other										0	(65,109,759)	0	(155,795,112)	XXX	(155,795,112)	(90,685,354)	0	0	0	0	XXX	XXX
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants										0	(47,611,013)	0	(137,142,125)	XXX	(137,142,125)	(89,531,112)	0	0	0	0	XXX	XXX
0939999999. Total-Written Options-Put Options										0	(17,498,746)	0	(18,652,987)	XXX	(18,652,987)	(1,154,242)	0	0	0	0	XXX	XXX
0989999999. Total-Written Options										0	(65,109,759)	0	(155,795,112)	XXX	(155,795,112)	(90,685,354)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
CREDIT SUISSE FB USA INC Fixed Rate Currency Swap BSWAP1	CSL FINANCE PTY LIMITED Q1297#AF5	Sch D	Currency	CREDIT SUISSE FB US. EXD7DEVFDH4HOFFQ7349	11/12/2014	11/12/2024	0	9,038,400	3.78/(1.93)	0	0	191,435	439,600		439,600	0	(737,100)	0	0	88,865		100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central 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)
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange										0	0	191,435	439,600	XXX	439,600	0	(737,100)	0	0	88,865	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	191,435	439,600	XXX	439,600	0	(737,100)	0	0	88,865	XXX	XXX
Total - Swaps																						
1379999999. Total-Swaps-Foreign Exchange										0	0	191,435	439,600	XXX	439,600	0	(737,100)	0	0	88,865	XXX	XXX
1409999999. Total-Swaps										0	0	191,435	439,600	XXX	439,600	0	(737,100)	0	0	88,865	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	191,435	439,600	XXX	439,600	0	(737,100)	0	0	88,865	XXX	XXX
1709999999. Total-Hedging Other										5,275,666	151,449,605	0	81,632,558	XXX	81,632,558	(81,122,742)	0	0	0	0	XXX	XXX
1759999999. TOTAL										5,275,666	151,449,605	191,435	82,072,158	XXX	82,072,158	(81,122,742)	(737,100)	0	0	88,865	XXX	XXX

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Call Options and Warrants																									
RUSSELL 2000 1/14/2020 Strike @ 1432.814 4642L$099	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	01/14/2019	01/14/2020	01/14/2020	Closing Sale	5,302	7,597,396	1432.814	396,827	0	695,913	0	0		(295,958)	0	0	299,086	0	0	0/0
RUSSELL 2000 1/14/2020 Strike @ 1432.814 4642L$100	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	01/14/2019	01/14/2020	01/14/2020	Closing Sale	3,800	5,444,564	1432.814	284,500	0	498,716	0	0		(211,975)	0	0	214,216	0	0	0/0
RUSSELL 2000 2/14/2020 Strike @ 1545.097 4642L$101	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	02/14/2020	Closing Sale	19,615	30,306,614	1545.097	1,319,155	0	604,806	0	0		748,311	0	0	(714,349)	0	0	0/0
RUSSELL 2000 2/14/2020 Strike @ 1545.097 4642L$102	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	02/14/2020	Closing Sale	4,146	6,406,173	1545.097	278,849	0	127,843	0	0		158,184	0	0	(151,006)	0	0	0/0
RUSSELL 2000 3/13/2020 Strike @ 1549.635 4642L$103	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	03/13/2020	Expiration	14,279	22,127,502	1549.635	962,227	0	0	0	0		457,348	0	0	(962,227)	0	0	0/0
RUSSELL 2000 3/13/2020 Strike @ 1549.635 4642L$104	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	03/13/2020	Expiration	4,177	6,472,268	1549.635	281,450	0	0	0	0		133,774	0	0	(281,450)	0	0	0/0
RUSSELL 2000 4/14/2020 Strike @ 1584.8025 4642L$105	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB65	04/12/2019	04/14/2020	04/14/2020	Expiration	5,716	9,059,048	1584.8025	362,407	0	0	0	0		172,213	0	0	(362,407)	0	0	0/0
RUSSELL 2000 4/14/2020 Strike @ 1584.8025 4642L$106	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB65	04/12/2019	04/14/2020	04/14/2020	Expiration	8,247	13,069,835	1584.8025	522,858	0	0	0	0		248,557	0	0	(522,858)	0	0	0/0
RUSSELL 2000 5/14/2020 Strike @ 1543.059 4642L$107	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	05/14/2019	05/14/2020	05/14/2020	Expiration	3,548	5,474,326	1543.059	260,100	0	0	0	0		40,112	0	0	(260,100)	0	0	0/0
RUSSELL 2000 5/14/2020 Strike @ 1543.059 4642L$108	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	05/14/2019	05/14/2020	05/14/2020	Expiration	1,239	1,911,187	1543.059	90,824	0	0	0	0		14,022	0	0	(90,824)	0	0	0/0
RUSSELL 2000 6/12/2020 Strike @ 1522.499 4642L$109	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	06/14/2019	06/12/2020	06/12/2020	Expiration	6,028	9,177,274	1522.499	419,900	0	0	0	0		(152,286)	0	0	(419,900)	0	0	0/0
RUSSELL 2000 7/14/2020 Strike @ 1569.999 4642L$110	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	07/12/2019	07/14/2020	07/14/2020	Expiration	5,176	8,126,519	1569.999	467,935	0	0	0	0		135,570	0	0	(467,935)	0	0	0/0
RUSSELL 2000 8/14/2020 Strike @ 1467.5221 4642L$111	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB65	08/14/2019	08/14/2020	08/14/2020	Closing Sale	4,942	7,253,536	1467.5221	345,297	0	58,589	0	0		(507,694)	0	0	(286,709)	0	0	0/0
RUSSELL 2000 9/14/2020 Strike @ 1578.138 4642L$112	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	09/13/2019	09/14/2020	09/14/2020	Expiration	6,285	9,918,471	1578.138	462,100	0	0	0	0		(93,949)	0	0	(462,100)	0	0	0/0
RUSSELL 2000 10/14/2020 Strike @ 1505.429 4642L$113	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	10/14/2020	Expiration	5,230	7,873,620	1505.429	371,968	0	0	0	0		(498,324)	0	0	(371,968)	0	0	0/0
RUSSELL 2000 11/13/2020 Strike @ 1588.7936 4642L$114	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB65	11/14/2019	11/13/2020	11/13/2020	Expiration	4,981	7,914,226	1588.7936	597,061	0	0	0	0		(65,133)	0	0	(597,061)	0	0	0/0
RUSSELL 2000 12/14/2020 Strike @ 1637.976 4642L$115	Fixed Index Annuities	Exhibit 5.	Equity/Index.	BNP Paribas	KVQR4N79VEW8JPSK1K1	12/13/2019	12/14/2020	12/14/2020	Expiration	4,635	7,591,380	1637.976	314,283	0	0	0	0		(70,357)	0	0	(314,283)	0	0	0/0
S&P 500 1/14/2020 Strike @ 2582.61 7846L$121	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	01/14/2019	01/14/2020	01/14/2020	Closing Sale	10,863	28,054,763	2582.61	2,063,937	0	7,609,931	0	0		(4,986,928)	0	0	5,545,994	0	0	0/0
S&P 500 1/14/2020 Strike @ 2582.61 7846L$122	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	01/14/2019	01/14/2020	01/14/2020	Closing Sale	4,762	12,298,389	2582.61	905,194	0	3,335,971	0	0		(2,185,700)	0	0	2,430,778	0	0	0/0
S&P 500 2/14/2020 Strike @ 2745.73 7846L$124	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	02/14/2020	Closing Sale	31,379	86,156,916	2745.73	5,629,623	0	19,907,468	0	0		(9,702,710)	0	0	14,277,845	0	0	0/0
S&P 500 2/14/2020 Strike @ 2745.73 7846L$125	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	02/14/2020	Closing Sale	7,730	21,223,422	2745.73	1,386,770	0	4,903,896	0	0		(2,390,113)	0	0	3,517,127	0	0	0/0
S&P 500 3/13/2020 Strike @ 2808.48 7846L$127	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	03/13/2020	Expiration	38,687	108,651,132	2808.48	6,780,803	0	0	0	0		(9,920,319)	0	0	(6,780,803)	0	0	0/0

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 3/13/2020 Strike @ 2808.48 7846L$128	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	03/13/2020	Expiration	10,703	30,058,235	2808.48	1,875,903	0	0	0	0		(2,744,447)	0	0	(1,875,903)	0	0	0/0
S&P 500 4/14/2020 Strike @ 2907.41 7846L$130	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB65	04/12/2019	04/14/2020	04/14/2020	Expiration	13,672	39,750,604	2907.41	2,351,613	0	0	0	0		(2,451,960)	0	0	(2,351,613)	0	0	0/0
S&P 500 4/14/2020 Strike @ 2907.41 7846L$131	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB65	04/12/2019	04/14/2020	04/14/2020	Expiration	25,201	73,269,494	2907.41	4,334,564	0	0	0	0		(3,976,608)	0	0	(4,334,564)	0	0	0/0
S&P 500 5/14/2020 Strike @ 2834.41 7846L$133	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	05/14/2019	05/14/2020	05/14/2020	Closing Sale	10,567	29,952,316	2834.41	1,946,900	0	191,164	0	0		(2,543,619)	0	0	(1,755,736)	0	0	0/0
S&P 500 5/14/2020 Strike @ 2834.41 7846L$134	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	05/14/2019	05/14/2020	05/14/2020	Closing Sale	4,371	12,389,546	2834.41	805,305	0	79,074	0	0		(1,052,164)	0	0	(726,231)	0	0	0/0
S&P 500 6/12/2020 Strike @ 2886.98 7846L$136	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	06/14/2019	06/12/2020	06/12/2020	Closing Sale	12,108	34,957,055	2886.98	2,163,200	0	1,868,708	0	0		(2,511,874)	0	0	(294,492)	0	0	0/0
S&P 500 7/14/2020 Strike @ 3013.77 7846L$138	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	07/12/2019	07/14/2020	07/14/2020	Closing Sale	10,003	30,145,746	3013.77	1,795,700	0	1,837,991	0	0		(1,128,979)	0	0	42,291	0	0	0/0
S&P 500 8/14/2020 Strike @ 2840.6 7846L$141	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB65	08/14/2019	08/14/2020	08/14/2020	Closing Sale	13,044	37,051,992	2840.6	2,929,438	0	6,942,520	0	0		(1,698,597)	0	0	4,413,082	0	0	0/0
S&P 500 9/14/2020 Strike @ 3007.39 7846L$142	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	09/13/2019	09/14/2020	09/14/2020	Closing Sale	12,898	38,789,797	3007.39	2,491,946	0	4,851,642	0	0		(1,601,510)	0	0	2,359,696	0	0	0/0
S&P 500 9/14/2020 Strike @ 3007.39 7846L$143	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	09/13/2019	09/14/2020	09/14/2020	Closing Sale	3,419	10,282,597	3007.39	660,578	0	1,286,098	0	0		(424,536)	0	0	625,520	0	0	0/0
S&P 500 10/14/2020 Strike @ 2966.15 7846L$145	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	10/14/2020	Closing Sale	9,029	26,782,495	2966.15	1,766,617	0	4,718,030	0	0		(1,479,721)	0	0	2,951,413	0	0	0/0
S&P 500 11/13/2020 Strike @ 3096.63 7846L$148	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB65	11/14/2019	11/13/2020	11/13/2020	Closing Sale	7,833	24,255,129	3096.63	1,522,763	0	3,826,455	0	0		(479,805)	0	0	2,303,692	0	0	0/0
S&P 500 12/14/2020 Strike @ 3168.8 7846L$149	Fixed Index Annuities	Exhibit 5.	Equity/Index.	BNP Paribas	KVQR4N79VEW8JPSK1K1	12/13/2019	12/14/2020	12/14/2020	Closing Sale	6,889	21,829,927	3168.8	1,386,201	0	3,297,706	0	0		(215,221)	0	0	1,911,505	0	0	0/0
BARCLAYS CUSTOM 01/14/2020 Strike @ 160.382 BXIIG$003	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	01/13/2017	01/14/2020	01/14/2020	Closing Sale	6,329	1,015,053	160.382	48,722	0	209,832	0	0		(145,173)	0	0	161,110	0	0	0/0
BARCLAYS CUSTOM 02/14/2020 Strike @ 160.0548 BXIIG$004	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	02/15/2017	02/14/2020	02/14/2020	Closing Sale	1,796	287,394	160.0548	13,766	0	66,684	0	0		(41,728)	0	0	52,917	0	0	0/0
BARCLAYS CUSTOM 3/13/2020 Strike @ 160.0319 BXIIG$005	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	03/14/2017	03/13/2020	03/13/2020	Closing Sale	2,517	402,848	160.0319	19,529	0	59,814	0	0		(58,222)	0	0	40,285	0	0	0/0
BARCLAYS CUSTOM 4/14/2020 Strike @ 163.3022 BXIIG$006	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	04/13/2017	04/14/2020	04/14/2020	Closing Sale	7,309	1,193,582	163.3022	57,173	0	157,324	0	0		(144,480)	0	0	100,152	0	0	0/0
BARCLAYS CUSTOM 5/14/2020 Strike @ 166.4841 BXIIG$007	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	05/12/2017	05/14/2020	05/14/2020	Closing Sale	3,330	554,357	166.4841	26,498	0	61,794	0	0		(54,743)	0	0	35,296	0	0	0/0
BARCLAYS CUSTOM 6/12/2020 Strike @ 168.9675 BXIIG$008	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	06/14/2017	06/12/2020	06/12/2020	Closing Sale	8,003	1,352,255	168.9675	64,232	0	132,683	0	0		(111,348)	0	0	68,451	0	0	0/0
BARCLAYS CUSTOM 7/14/2020 Strike @ 167.017 BXIIG$009	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	07/14/2017	07/14/2020	07/14/2020	Closing Sale	3,843	641,846	167.017	30,560	0	77,479	0	0		(60,967)	0	0	46,919	0	0	0/0
BARCLAYS CUSTOM 8/14/2020 Strike @ 166.3356 BXIIG$010	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	08/14/2017	08/14/2020	08/14/2020	Closing Sale	2,470	410,886	166.3356	19,681	0	53,152	0	0		(40,739)	0	0	33,470	0	0	0/0
BARCLAYS CUSTOM 9/14/2020 Strike @ 168.6971 BXIIG$011	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	09/14/2017	09/14/2020	09/14/2020	Closing Sale	10,925	1,843,018	168.6971	87,728	0	220,793	0	0		(154,260)	0	0	133,066	0	0	0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
BARCLAYS CUSTOM 10/14/2020 Strike @ 173.3773 BXIIG$012	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	10/13/2017	10/14/2020	10/14/2020	Closing Sale	4,657	807,371	173.3773	38,188	0	72,564	0	0		(44,419)	0	0	34,376	0	0	0/0
BARCLAYS CUSTOM 11/13/2020 Strike @ 176.2006 BXIIG$013	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	11/14/2017	11/13/2020	11/13/2020	Closing Sale	6,497	1,144,856	176.2006	54,402	0	89,210	0	0		(44,692)	0	0	34,808	0	0	0/0
BARCLAYS CUSTOM 12/14/2020 Strike @ 176.7431 BXIIG$014	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	12/15/2017	12/14/2020	12/14/2020	Closing Sale	12,689	2,242,718	176.7431	106,043	0	188,161	0	0		(82,498)	0	0	82,118	0	0	0/0
BARCLAYS CUSTOM 1/14/2020 Strike @ 167.5568 BXIIG$033	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	01/16/2019	01/14/2020	01/14/2020	Closing Sale	5,221	877,461	167.5568	23,130	0	135,646	0	0		(99,543)	0	0	112,515	0	0	0/0
BARCLAYS CUSTOM 2/14/2020 Strike @ 170.5576 BXIIG$035	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	02/14/2019	02/14/2020	02/14/2020	Closing Sale	7,891	1,345,885	170.5576	35,826	0	210,174	0	0		(125,812)	0	0	174,349	0	0	0/0
BARCLAYS CUSTOM 6/12/2020 Strike @ 178.9959 BXIIG$036	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	06/14/2019	06/12/2020	06/12/2020	Closing Sale	15,148	2,711,357	178.9959	72,103	0	99,227	0	0		(116,142)	0	0	27,125	0	0	0/0
BARCLAYS CUSTOM 7/14/2020 Strike @ 180.8736 BXIIG$037	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	07/16/2019	07/14/2020	07/14/2020	Closing Sale	15,395	2,784,536	180.8736	74,049	0	97,056	0	0		(94,042)	0	0	23,006	0	0	0/0
BARCLAYS CUSTOM 8/14/2020 Strike @ 181.3586 BXIIG$038	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	08/14/2019	08/14/2020	08/14/2020	Closing Sale	15,229	2,761,903	181.3586	74,013	0	98,897	0	0		(88,144)	0	0	24,884	0	0	0/0
BARCLAYS CUSTOM 9/14/2020 Strike @ 184.7776 BXIIG$039	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	09/16/2019	09/14/2020	09/14/2020	Closing Sale	17,705	3,271,474	184.7776	87,285	0	73,111	0	0		(58,099)	0	0	(14,175)	0	0	0/0
BARCLAYS CUSTOM 10/14/2020 Strike @ 187.6872 BXIIG$040	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	10/14/2019	10/14/2020	10/14/2020	Closing Sale	12,270	2,302,954	187.6872	61,474	0	15,617	0	0		(18,229)	0	0	(45,856)	0	0	0/0
BARCLAYS CUSTOM 11/13/2020 Strike @ 189.9725 BXIIG$041	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	11/14/2019	11/13/2020	11/13/2020	Expiration	2,215	420,873	189.9725	11,232	0	0	0	0		(597)	0	0	(11,232)	0	0	0/0
BARCLAYS CUSTOM 12/14/2020 Strike @ 191.6586 BXIIG$043	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	12/13/2019	12/14/2020	12/14/2020	Expiration	1,652	316,616	191.6586	8,458	0	0	0	0		854	0	0	(8,458)	0	0	0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$026 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	Morgan Stanley	4PQUHN3JPFGFNF3BB65	12/06/2018	12/06/2023	09/24/2020	Closing Sale	0	273,000,000	2.75	10,504,305	0	46,650,000	0	0		(10,136,964)	0	0	36,145,695	0	0	0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$028 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	Credit Suisse	ANGGYXNX0JLX3X63JN8	12/06/2018	12/06/2023	09/24/2020	Closing Sale	0	246,000,000	2.75	9,450,000	0	41,800,000	0	0		(9,197,748)	0	0	32,350,000	0	0	0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$030 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	12/06/2018	12/06/2023	09/24/2020	Closing Sale	0	245,000,000	2.75	9,300,000	0	41,748,000	0	0		(9,239,350)	0	0	32,448,000	0	0	0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$032 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	BNP Paribas	KVQR4N79VEW8JPSK1K1	12/06/2018	12/06/2023	09/24/2020	Closing Sale	0	275,000,000	2.75	10,615,000	0	46,990,000	0	0		(10,809,450)	0	0	36,375,000	0	0	0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$034 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	Goldman Sachs	W22LROWP2IHZNBB6K52	12/06/2018	12/06/2023	09/24/2020	Closing Sale	0	261,000,000	2.75	9,450,000	0	44,500,000	0	0		(10,361,814)	0	0	35,050,000	0	0	0/0

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0015999999. Total-Purchased Options-Hedging Other-Call Options and Warrants													100,868,193	0	290,449,738	0	0	XXX	(102,610,747)	0	0	189,981,546	0	0	XXX
Purchased Options - Hedging Other - Put Options																									
RUSSELL 2000 01/13/2020 Strike @ 1510.58 46428$080 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	01/15/2020	01/15/2020	Expiration	393	594,036	1510.58	0	766,798	0	0	0		758,498	0	0	(766,798)	0	0	0/0
RUSSELL 2000 02/13/2020 Strike @ 1510.58 46428$081 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	02/17/2020	02/17/2020	Expiration	393	594,036	1510.58	0	839,528	0	0	0		783,107	0	0	(839,528)	0	0	0/0
RUSSELL 2000 03/13/2020 Strike @ 1510.58 46428$082 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	03/17/2020	03/17/2020	Closing Sale	393	594,036	1510.58	0	901,019	3,200,469	0	0		779,529	0	0	2,299,450	0	0	0/0
RUSSELL 2000 04/13/2020 Strike @ 1510.58 46428$083 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	04/15/2020	04/15/2020	Closing Sale	393	594,036	1510.58	0	962,511	3,173,026	0	0		770,164	0	0	2,210,515	0	0	0/0
RUSSELL 2000 05/13/2020 Strike @ 1510.58 46428$084 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	05/15/2020	05/15/2020	Closing Sale	393	594,036	1510.58	0	1,019,025	2,947,605	0	0		763,130	0	0	1,928,580	0	0	0/0
RUSSELL 2000 06/12/2020 Strike @ 1510.58 46428$085 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	06/16/2020	06/16/2020	Closing Sale	393	594,036	1510.58	0	1,074,095	1,306,196	0	0		761,041	0	0	232,101	0	0	0/0
RUSSELL 2000 07/13/2020 Strike @ 1510.58 46428$086 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	07/15/2020	07/15/2020	Closing Sale	393	594,036	1510.58	0	1,135,426	1,137,404	0	0		766,155	0	0	1,978	0	0	0/0
RUSSELL 2000 08/13/2020 Strike @ 1510.58 46428$087 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	08/17/2020	08/17/2020	Expiration	393	594,036	1510.58	0	1,187,123	0	0	0		764,692	0	0	(1,187,123)	0	0	0/0
RUSSELL 2000 09/11/2020 Strike @ 1578.14 46428$088 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	09/13/2019	09/15/2020	09/15/2020	Closing Sale	625	986,590	1578.14	0	1,970,488	1,366,364	0	0		955,540	0	0	(604,124)	0	0	0/0
RUSSELL 2000 10/09/2020 Strike @ 1511.9 46428$089 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	10/11/2019	10/14/2020	10/14/2020	Expiration	11,568	17,489,100	1511.9	0	1,304,687	0	0	0		725,451	0	0	(1,304,687)	0	0	0/0
RUSSELL 2000 11/13/2020 Strike @ 1589.179 46428$090 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	CREDIT SUISSE FB US	ANGGYXNX0JLX3X63JN8	11/13/2019	11/17/2020	11/17/2020	Expiration	9,225	14,659,604	1589.179	0	1,093,606	0	0	0		380,344	0	0	(1,093,606)	0	0	0/0
RUSSELL 2000 12/11/2020 Strike @ 1637.98 46428$091 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	CREDIT SUISSE GROUP	ANGGYXNX0JLX3X63JN8	12/13/2019	12/15/2020	12/15/2020	Expiration	9,643	15,794,698	1637.98	0	1,108,785	0	0	0		152,015	0	0	(1,108,785)	0	0	0/0
RUSSELL 2000 2021-02-12 Strike @ 1693.736 46428$093 Periodic 02/12/2021	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF NOVA SCOTIA	L3I9ZG2KFGXZ61BMYR72	02/13/2020	02/12/2021	12/23/2020	Closing Sale	2,278	3,858,500	1693.736	0	848,653	106,862	0	0		0	0	0	(741,793)	0	0	0/0
FTSE 100 01/17/2020 Strike @ 7189.65 50424Q$$4 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB8	08/19/2019	01/22/2020	01/22/2020	Expiration	53	382,489	7189.65	0	376,281	0	0	0		364,576	0	0	(376,281)	0	0	0/0
FTSE 100 02/19/2020 Strike @ 7189.65 50424Q$$5 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB8	08/19/2019	02/21/2020	02/21/2020	Expiration	53	382,489	7189.65	0	415,207	0	0	0		362,879	0	0	(415,207)	0	0	0/0
FTSE 100 03/19/2020 Strike @ 7189.65 50424Q$$6 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB8	08/19/2019	03/22/2020	03/22/2020	Closing Sale	53	382,489	7189.65	0	467,108	2,644,398	0	0		367,422	0	0	2,177,290	0	0	0/0
FTSE 100 04/17/2020 Strike @ 7189.65 50424Q$$7 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB8	08/19/2019	04/21/2020	04/21/2020	Closing Sale	53	382,489	7189.65	0	507,331	1,820,018	0	0		364,526	0	0	1,312,688	0	0	0/0
FTSE 100 05/19/2020 Strike @ 7189.65 50424Q$$8 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB8	08/19/2019	05/21/2020	05/21/2020	Closing Sale	53	382,489	7189.65	0	554,042	1,540,701	0	0		360,382	0	0	986,660	0	0	0/0
FTSE 100 06/19/2020 Strike @ 7189.65 50424Q$$9 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB8	08/19/2019	06/23/2020	06/23/2020	Closing Sale	53	382,489	7189.65	0	587,777	1,163,940	0	0		352,454	0	0	576,163	0	0	0/0
FTSE 100 07/17/2020 Strike @ 7189.65 50424Q$00 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB8	08/19/2019	07/21/2020	07/21/2020	Closing Sale	53	382,489	7189.65	0	611,132	1,166,925	0	0		342,460	0	0	555,792	0	0	0/0
FTSE 100 08/19/2020 Strike @ 7189.65 50424Q$01 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB8	08/19/2019	08/21/2020	08/21/2020	Closing Sale	53	382,489	7189.65	0	666,926	1,398,298	0	0		345,415	0	0	731,373	0	0	0/0

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
FTSE 100 09/18/2020 Strike @ 7356.42 50424Q$02 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB80	09/19/2019	09/22/2020	09/22/2020	Closing Sale	79	578,582	7356.42	0	1,017,449	2,588,780	0	0		369,321	0	0	1,571,331	0	0	0/0
FTSE 100 10/16/2020 Strike @ 7161.83 50424Q$03 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	10/18/2019	10/20/2020	10/20/2020	Closing Sale	1,820	13,030,233	7161.83	0	952,508	2,407,253	0	0		331,938	0	0	1,454,747	0	0	0/0
FTSE 100 11/19/2020 Strike @ 7323.8 50424Q$04 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB80	11/19/2019	11/23/2020	11/09/2020	Closing Sale	1,326	9,717,291	7323.8	0	667,584	1,474,085	0	0		149,805	0	0	806,501	0	0	0/0
FTSE 100 12/18/2020 Strike @ 7573.82 50424Q$05 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB80	12/19/2019	12/22/2020	12/09/2020	Closing Sale	957	7,250,570	7573.82	0	512,616	947,269	0	0		(2,222)	0	0	434,652	0	0	0/0
NIKKEI 225 01/17/2020 Strike @ 22492.68 65411Q$$3 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	10/18/2019	01/22/2020	01/22/2020	Expiration	81	1,825,731	22493	0	161,398	0	0	0		153,292	0	0	(161,398)	0	0	0/0
NIKKEI 225 02/18/2020 Strike @ 22492.68 65411Q$$4 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	10/18/2019	02/20/2020	02/20/2020	Expiration	81	1,825,731	22493	0	190,598	0	0	0		155,723	0	0	(190,598)	0	0	0/0
NIKKEI 225 03/18/2020 Strike @ 22492.68 65411Q$$5 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	10/18/2019	03/20/2020	03/20/2020	Closing Sale	81	1,825,731	22493	0	216,082	1,360,807	0	0		155,967	0	0	1,144,725	0	0	0/0
NIKKEI 225 04/17/2020 Strike @ 22492.68 65411Q$$6 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	10/18/2019	04/21/2020	04/21/2020	Closing Sale	81	1,825,731	22493	0	254,838	612,623	0	0		162,593	0	0	357,785	0	0	0/0
NIKKEI 225 05/18/2020 Strike @ 22492.68 65411Q$$7 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	10/18/2019	05/20/2020	05/20/2020	Closing Sale	81	1,825,731	22493	0	277,137	556,807	0	0		165,943	0	0	279,670	0	0	0/0
NIKKEI 225 06/18/2020 Strike @ 22492.68 65411Q$$8 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	10/18/2019	06/22/2020	06/22/2020	Closing Sale	81	1,825,731	22493	0	298,373	32,389	0	0		163,253	0	0	(265,984)	0	0	0/0
NIKKEI 225 07/17/2020 Strike @ 22492.68 65411Q$$9 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	10/18/2019	07/21/2020	07/21/2020	Expiration	81	1,825,731	22493	0	321,203	0	0	0		163,859	0	0	(321,203)	0	0	0/0
NIKKEI 225 08/18/2020 Strike @ 22492.68 65411Q$10 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	10/18/2019	08/20/2020	08/20/2020	Expiration	81	1,825,731	22493	0	341,377	0	0	0		166,122	0	0	(341,377)	0	0	0/0
NIKKEI 225 09/18/2020 Strike @ 22492.68 65411Q$11 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	10/18/2019	09/22/2020	09/22/2020	Expiration	81	1,825,731	22493	0	362,614	0	0	0		165,705	0	0	(362,614)	0	0	0/0
NIKKEI 225 10/16/2020 Strike @ 22492.68 65411Q$12 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	10/18/2019	10/20/2020	10/20/2020	Expiration	236	5,309,173	22493	0	395,000	0	0	0		172,161	0	0	(394,999)	0	0	0/0
NIKKEI 225 11/19/2020 Strike @ 23292.65 65411Q$13 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB80	11/19/2019	11/23/2020	11/23/2020	Expiration	294	6,840,353	23293	0	492,505	0	0	0		91,218	0	0	(492,505)	0	0	0/0
NIKKEI 225 12/18/2020 Strike @ 23964.85 65411Q$14 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB80	12/19/2019	12/22/2020	12/22/2020	Expiration	265	6,352,842	23965	0	435,935	0	0	0		(20,615)	0	0	(435,935)	0	0	0/0
NASDAQ 100 01/13/2020 Strike @ 7728.15 73935$072 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	01/15/2020	01/15/2020	Expiration	63	485,019	7728.15	0	485,332	0	0	0		482,278	0	0	(485,332)	0	0	0/0
NASDAQ 100 02/13/2020 Strike @ 7728.15 73935$073 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	02/17/2020	02/17/2020	Expiration	63	485,019	7728.15	0	530,371	0	0	0		500,043	0	0	(530,371)	0	0	0/0
NASDAQ 100 03/13/2020 Strike @ 7728.15 73935$074 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	03/17/2020	03/17/2020	Expiration	63	485,019	7728.15	0	571,253	0	0	0		504,825	0	0	(571,253)	0	0	0/0
NASDAQ 100 04/13/2020 Strike @ 7728.15 73935$075 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	04/15/2020	04/15/2020	Expiration	63	485,019	7728.15	0	605,205	0	0	0		500,582	0	0	(605,205)	0	0	0/0
NASDAQ 100 05/13/2020 Strike @ 7728.15 73935$076 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	05/15/2020	05/15/2020	Expiration	63	485,019	7728.15	0	642,226	0	0	0		501,688	0	0	(642,226)	0	0	0/0
NASDAQ 100 06/12/2020 Strike @ 7728.15 73935$077 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	06/16/2020	06/16/2020	Expiration	63	485,019	7728.15	0	678,159	0	0	0		501,952	0	0	(678,159)	0	0	0/0

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100 07/13/2020 Strike @ 7728.15 73935$078 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	07/15/2020	07/15/2020	Expiration	63	485,019	7728.15	0	708,053	0	0	0		496,685	0	0	(708,053)	0	0	0/0
NASDAQ 100 08/13/2020 Strike @ 7728.15 73935$079 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	08/17/2020	08/17/2020	Expiration	63	485,019	7728.15	0	742,005	0	0	0		496,438	0	0	(742,005)	0	0	0/0
NASDAQ 100 09/11/2020 Strike @ 7892.96 73935$080 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	09/13/2019	09/15/2020	09/15/2020	Expiration	102	805,477	7892.96	0	1,214,887	0	0	0		698,652	0	0	(1,214,887)	0	0	0/0
NASDAQ 100 10/09/2020 Strike @ 7843.875 73935$081	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	10/11/2019	10/14/2020	10/14/2020	Expiration	1,374	10,782,741	7843.875	0	831,351	0	0	0		471,653	0	0	(831,351)	0	0	0/0
NASDAQ 100 11/13/2020 Strike @ 8259.813 73935$082 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	CREDIT SUISSE FB US.	ANGGYXNX0JLX3X63JN86	11/13/2019	11/17/2020	11/17/2020	Expiration	1,182	9,770,368	16519.626	0	746,458	0	0	0		278,063	0	0	(746,459)	0	0	0/0
NASDAQ 100 12/11/2020 Strike @ 8487.71 73935$083 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	CREDIT SUISSE GROUP	ANGGYXNX0JLX3X63JN86	12/13/2019	12/15/2020	12/15/2020	Expiration	1,549	13,149,670	8487.71	0	954,668	0	0	0		189,913	0	0	(954,667)	0	0	0/0
NASDAQ 100 2021-02-12 Strike @ 9595.703 73935$085 Periodic 02/12/2021	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF NOVA SCOTIA	L3I9ZG2KFGXZ61BMYR72	02/13/2020	02/12/2021	12/23/2020	Closing Sale	2,106	20,204,520	9595.703	0	1,404,216	61,408	0	0		0	0	0	(1,342,808)	0	0	0/0
S&P 500 01/13/2020 Strike @ 2926.32 78462$097 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	01/15/2020	01/15/2020	Expiration	1,191	3,485,189	2926.32	0	2,997,254	0	0	0		2,965,635	0	0	(2,997,254)	0	0	0/0
S&P 500 02/13/2020 Strike @ 2926.32 78462$098 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	02/17/2020	02/17/2020	Expiration	1,191	3,485,189	2926.32	0	3,310,920	0	0	0		3,095,204	0	0	(3,310,920)	0	0	0/0
S&P 500 03/13/2020 Strike @ 2926.32 78462$099 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	03/17/2020	03/17/2020	Closing Sale	1,191	3,485,189	2926.32	0	3,587,556	5,342,026	0	0		3,126,470	0	0	1,754,470	0	0	0/0
S&P 500 04/13/2020 Strike @ 2926.32 78462$100 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	04/15/2020	04/15/2020	Closing Sale	1,191	3,485,189	2926.32	0	3,806,105	4,086,290	0	0		3,083,175	0	0	280,185	0	0	0/0
S&P 500 05/13/2020 Strike @ 2926.32 78462$101 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	05/15/2020	05/15/2020	Closing Sale	1,191	3,485,189	2926.32	0	4,047,164	2,638,013	0	0		3,055,274	0	0	(1,409,151)	0	0	0/0
S&P 500 06/12/2020 Strike @ 2926.32 78462$102 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	06/16/2020	06/16/2020	Expiration	1,191	3,485,189	2926.32	0	4,272,973	0	0	0		3,025,607	0	0	(4,272,973)	0	0	0/0
S&P 500 07/13/2020 Strike @ 2926.32 78462$103 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	07/15/2020	07/15/2020	Expiration	1,191	3,485,189	2926.32	0	4,477,002	0	0	0		2,976,152	0	0	(4,477,002)	0	0	0/0
S&P 500 08/13/2020 Strike @ 2926.32 78462$104 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	08/13/2019	08/17/2020	08/17/2020	Expiration	1,191	3,485,189	2926.32	0	4,615,684	0	0	0		2,866,803	0	0	(4,615,684)	0	0	0/0
S&P 500 09/11/2020 Strike @ 3007.39 78462$105 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	09/13/2019	09/15/2020	09/15/2020	Expiration	1,925	5,788,143	3007.39	0	7,669,273	0	0	0		3,826,945	0	0	(7,669,273)	0	0	0/0
S&P 500 10/09/2020 Strike @ 2970.27 78462$106 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	10/11/2019	10/14/2020	10/14/2020	Expiration	26,629	79,092,499	2970.27	0	5,291,288	0	0	0		2,681,906	0	0	(5,291,288)	0	0	0/0
S&P 500 11/13/2020 Strike @ 3094.04 78462$107 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	CREDIT SUISSE FB US.	ANGGYXNX0JLX3X63JN86	11/13/2019	11/17/2020	11/17/2020	Expiration	29,553	91,435,318	3094.04	0	5,952,438	0	0	0		1,737,671	0	0	(5,952,438)	0	0	0/0
S&P 500 12/11/2020 Strike @ 3168.8 78462$108 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	CREDIT SUISSE GROUP	ANGGYXNX0JLX3X63JN86	12/13/2019	12/15/2020	12/15/2020	Expiration	29,512	93,519,179	3168.8	0	5,910,413	0	0	0		763,804	0	0	(5,910,412)	0	0	0/0
S&P 500 2021-02-12 Strike @ 3373.94 78462$110 Periodic 02/12/2021	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF NOVA SCOTIA	L3I9ZG2KFGXZ61BMYR72	02/13/2020	02/12/2021	12/23/2020	Closing Sale	31,399	105,936,385	3373.94	0	6,195,159	1,057,105	0	0		0	0	0	(5,138,053)	0	0	0/0
S&P 500 01/31/2020 Strike @ 1380.00 78462F$56	Variable Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	03/23/2010	01/31/2020	01/31/2020	Expiration	115	158,700	1380	37,835	0	0	0	0		37,835	0	0	(37,835)	0	0	0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 02/28/2020 Strike @ 1380.00 78462F$57	Variable Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	03/23/2010	01/28/2020	02/28/2020	Expiration	65	89,700	1380	21,385	0	0	0	0		21,385	0	0	(21,385)	0	0	0/0
S&P 500 3/31/2020 Strike @ 1089.41 78462F$58	Variable Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	06/17/2010	03/31/2020	03/31/2020	Expiration	315	343,164	1089.41	93,410	0	0	0	0		93,410	0	0	(93,410)	0	0	0/0
S&P 500 4/30/2020 Strike @ 1089.41 78462F$59	Variable Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	06/17/2010	04/30/2020	04/30/2020	Expiration	250	272,353	1089.41	74,010	0	0	0	0		74,009	0	0	(74,010)	0	0	0/0
S&P 500 5/29/2020 Strike @ 1049.00 78462F$60	Variable Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	10/05/2010	05/29/2020	05/29/2020	Expiration	135	141,615	1049	41,303	0	0	0	0		41,302	0	0	(41,303)	0	0	0/0
S&P 500 6/30/2020 Strike @ 1049.00 78462F$61	Variable Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	10/05/2010	06/30/2020	06/30/2020	Expiration	120	125,880	1049	35,208	0	0	0	0		35,206	0	0	(35,208)	0	0	0/0
S&P 500 7/31/2020 Strike @ 1049.33 78462F$62	Variable Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	10/05/2010	07/31/2020	07/31/2020	Expiration	105	110,180	1049.33	30,864	0	0	0	0		30,860	0	0	(30,864)	0	0	0/0
S&P 500 8/31/2020 Strike @ 1049.33 78462F$63	Variable Annuities	Exhibit 5.	Equity/Index.	Barclays Capital	AC28XWWI3WIBK2824319	10/05/2010	08/31/2020	08/31/2020	Expiration	120	125,920	1049.33	35,348	0	0	0	0		35,340	0	0	(35,348)	0	0	0/0
S&P 500 09/30/2020 Strike @ 1141.20 78462F$64	Variable Annuities	Exhibit 5.	Equity/Index.	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	09/30/2020	09/30/2020	Expiration	20	22,824	1141.2	4,658	0	0	0	0		4,658	0	0	(4,658)	0	0	0/0
S&P 500 10/30/2020 Strike @ 1183.26 78462F$65	Variable Annuities	Exhibit 5.	Equity/Index.	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	10/30/2020	10/30/2020	Expiration	25	29,582	1183.26	6,185	0	0	0	0		6,184	0	0	(6,185)	0	0	0/0
S&P 500 11/30/2020 Strike @ 1180.55 78462F$66	Variable Annuities	Exhibit 5.	Equity/Index.	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	11/30/2020	11/30/2020	Expiration	45	53,125	1180.55	11,122	0	0	0	0		11,120	0	0	(11,122)	0	0	0/0
S&P 500 12/31/2020 Strike @ 1257.64 78462F$67	Variable Annuities	Exhibit 5.	Equity/Index.	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	12/31/2020	12/31/2020	Expiration	65	81,747	1257.64	17,796	0	0	0	0		17,784	0	0	(17,796)	0	0	0/0
EURO STOXX 50 01/17/2020 Strike @ 3369.37 78463Q$$4 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB80	08/19/2019	01/22/2020	01/22/2020	Expiration	115	385,995	3369.37	0	360,762	0	0	0		356,438	0	0	(360,763)	0	0	0/0
EURO STOXX 50 02/19/2020 Strike @ 3369.37 78463Q$$5 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB80	08/19/2019	02/21/2020	02/21/2020	Expiration	115	385,995	3369.37	0	397,326	0	0	0		374,084	0	0	(397,327)	0	0	0/0
EURO STOXX 50 03/19/2020 Strike @ 3369.37 78463Q$$6 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB80	08/19/2019	03/22/2020	03/22/2020	Closing Sale	115	385,995	3369.37	0	424,140	2,230,981	0	0		376,849	0	0	1,806,840	0	0	0/0
EURO STOXX 50 04/17/2020 Strike @ 3369.37 78463Q$$7 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB80	08/19/2019	04/21/2020	04/21/2020	Closing Sale	115	385,995	3369.37	0	460,704	1,172,588	0	0		386,848	0	0	711,884	0	0	0/0
EURO STOXX 50 05/19/2020 Strike @ 3369.37 78463Q$$8 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB80	08/19/2019	05/21/2020	05/21/2020	Closing Sale	115	385,995	3369.37	0	541,145	1,137,782	0	0		424,404	0	0	596,637	0	0	0/0
EURO STOXX 50 06/19/2020 Strike @ 3369.37 78463Q$$9 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB80	08/19/2019	06/23/2020	06/23/2020	Closing Sale	115	385,995	3369.37	0	580,146	244,404	0	0		427,598	0	0	(335,742)	0	0	0/0
EURO STOXX 50 07/17/2020 Strike @ 3369.37 78463Q$00 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB80	08/19/2019	07/21/2020	07/21/2020	Closing Sale	115	385,995	3369.37	0	606,960	9,189	0	0		427,498	0	0	(597,770)	0	0	0/0
EURO STOXX 50 08/19/2020 Strike @ 3369.37 78463Q$01 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB80	08/19/2019	08/21/2020	08/21/2020	Closing Sale	115	385,995	3369.37	0	636,211	126,139	0	0		427,088	0	0	(510,072)	0	0	0/0
EURO STOXX 50 09/18/2020 Strike @ 3552.65 78463Q$02 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB80	09/19/2019	09/22/2020	09/22/2020	Closing Sale	164	583,985	3552.65	0	961,035	940,655	0	0		448,821	0	0	(20,379)	0	0	0/0
EURO STOXX 50 10/16/2020 Strike @ 3579.59 78463Q$03 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BARCLAYS CAPITAL IN	AC28XWWI3WIBK2824319	10/18/2019	10/20/2020	10/20/2020	Closing Sale	3,205	11,471,405	3579.59	0	876,467	1,256,649	0	0		435,778	0	0	380,181	0	0	0/0
EURO STOXX 50 11/19/2020 Strike @ 3696.56 78463Q$04 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR	EYKN6V0ZCB8VD9IULB80	11/19/2019	11/23/2020	11/09/2020	Closing Sale	2,085	7,705,997	3696.56	0	562,540	583,699	0	0		67,074	0	0	21,159	0	0	0/0

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EURO STOXX 50 12/18/2020 Strike @ 3739.17 78463Q$05 Periodic	Variable Annuities	Exhibit 5.	Equity/Index.	BANK OF AMERICA COR EYKN6V0ZCB8VD9IULB80	12/19/2019	12/22/2020	12/09/2020	Closing Sale	4,900	7,104,684	3739.17	0	529,532	372,415	0	0		11,850	0	0	(157,117)	0	0	0/0
0016999999. Total-Purchased Options-Hedging Other-Put Options												409,124	104,479,146	54,211,561	0	0	XXX	57,164,686	0	0	(50,676,710)	0	0	XXX
0219999999. Total-Purchased Options-Hedging Other												101,277,317	104,479,146	344,661,299	0	0	XXX	(45,446,061)	0	0	139,304,836	0	0	XXX
Total Purchased Options																								
0439999999. Total-Purchased Options-Call Options and Warrants												100,868,193	0	290,449,738	0	0	XXX	(102,610,747)	0	0	189,981,546	0	0	XXX
0449999999. Total-Purchased Options-Put Options												409,124	104,479,146	54,211,561	0	0	XXX	57,164,686	0	0	(50,676,710)	0	0	XXX
0499999999. Total-Purchased Options												101,277,317	104,479,146	344,661,299	0	0	XXX	(45,446,061)	0	0	139,304,836	0	0	XXX
Written Options - Hedging Other - Call Options and Warrants																								
RUSSELL 2000 1/14/2020 Strike @ 1517.923 4642S$099	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer... EYKN6V0ZCB8VD9IULB80	01/14/2019	01/14/2020	01/14/2020	Closing Purchase	5,302	8,048,680	1517.923	184,100	0	(244,628)	0	0		57,716	0	0	(60,528)	0	0	0/0
RUSSELL 2000 1/14/2020 Strike @ 1513.481 4642S$100	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer... EYKN6V0ZCB8VD9IULB80	01/14/2019	01/14/2020	01/14/2020	Closing Purchase	3,800	5,751,092	1513.481	138,041	0	(192,188)	0	0		52,119	0	0	(54,147)	0	0	0/0
RUSSELL 2000 2/14/2020 Strike @ 1633.322 4642S$101	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer... EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	02/14/2020	Expiration	19,615	32,037,121	1633.322	516,030	0	0	0	0		(516,030)	0	0	516,030	0	0	0/0
RUSSELL 2000 2/14/2020 Strike @ 1636.876 4642S$102	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer... EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	02/14/2020	Expiration	4,146	6,786,701	1636.876	103,960	0	0	0	0		(103,960)	0	0	103,960	0	0	0/0
RUSSELL 2000 3/13/2020 Strike @ 1635.175 4642S$103	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer... EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	03/13/2020	Expiration	14,279	23,348,942	1635.175	378,061	0	0	0	0		(377,970)	0	0	378,061	0	0	0/0
RUSSELL 2000 3/13/2020 Strike @ 1639.049 4642S$104	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer... EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	03/13/2020	Expiration	4,177	6,845,718	1639.049	104,757	0	0	0	0		(104,738)	0	0	104,757	0	0	0/0
RUSSELL 2000 4/14/2020 Strike @ 1683.22 4642S$105	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley... 4PQUHN3JPFGFNF3BB65	04/12/2019	04/14/2020	04/14/2020	Expiration	5,716	9,621,622	1683.22	92,447	0	0	0	0		11,295	0	0	92,447	0	0	0/0
RUSSELL 2000 4/14/2020 Strike @ 1672.76 4642S$106	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley... 4PQUHN3JPFGFNF3BB65	04/12/2019	04/14/2020	04/14/2020	Expiration	8,247	13,795,218	1672.76	162,131	0	0	0	0		(12,512)	0	0	162,131	0	0	0/0
RUSSELL 2000 5/14/2020 Strike @ 1615.891385 4642S$107	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer... EYKN6V0ZCB8VD9IULB80	05/14/2019	05/14/2020	05/14/2020	Expiration	3,548	5,732,714	1615.891385	128,169	0	0	0	0		(97,846)	0	0	128,169	0	0	0/0
RUSSELL 2000 5/14/2020 Strike @ 1600.769407 4642S$108	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer... EYKN6V0ZCB8VD9IULB80	05/14/2019	05/14/2020	05/14/2020	Expiration	1,239	1,982,665	1600.769407	52,600	0	0	0	0		(32,402)	0	0	52,600	0	0	0/0
RUSSELL 2000 6/12/2020 Strike @ 1613.392 4642S$109	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer... EYKN6V0ZCB8VD9IULB80	06/14/2019	06/12/2020	06/12/2020	Expiration	6,028	9,725,156	1613.392	164,772	0	0	0	0		(35,429)	0	0	164,772	0	0	0/0
RUSSELL 2000 7/14/2020 Strike @ 1660.902 4642S$110	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer... EYKN6V0ZCB8VD9IULB80	07/12/2019	07/14/2020	07/14/2020	Expiration	5,176	8,597,045	1660.902	279,400	0	0	0	0		(231,200)	0	0	279,400	0	0	0/0
RUSSELL 2000 8/14/2020 Strike @ 1554.105904 4642S$111	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley... 4PQUHN3JPFGFNF3BB65	08/14/2019	08/14/2020	08/14/2020	Expiration	4,942	7,681,494	1554.105904	133,494	0	0	0	0		331,774	0	0	133,494	0	0	0/0
RUSSELL 2000 9/14/2020 Strike @ 1672.353 4642S$112	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer... EYKN6V0ZCB8VD9IULB80	09/13/2019	09/14/2020	09/14/2020	Expiration	6,285	10,510,604	1672.353	179,424	0	0	0	0		(10,811)	0	0	179,424	0	0	0/0
RUSSELL 2000 10/14/2020 Strike @ 1591.389 4642S$113	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	10/14/2020	Expiration	5,230	8,323,203	1591.389	153,609	0	0	0	0		340,943	0	0	153,609	0	0	0/0
RUSSELL 2000 11/13/2020 Strike @ 1679.03708 4642S$114	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley... 4PQUHN3JPFGFNF3BB65	11/14/2019	11/13/2020	11/13/2020	Expiration	4,981	8,363,754	1679.03708..	379,419	0	0	0	0		(18,223)	0	0	379,419	0	0	0/0
RUSSELL 2000 12/14/2020 Strike @ 1725.11632 4642S$115	Fixed Index Annuities	Exhibit 5.	Equity/Index.	BNP Paribas... KVQR4N79VEW8JPSK1K1	12/13/2019	12/14/2020	12/14/2020	Expiration	4,635	7,995,241	1725.116323	123,740	0	0	0	0		38,696	0	0	123,740	0	0	0/0

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Terminatio n 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	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 1/14/2020 Strike @ 2726.978 7846S$121	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	01/14/2019	01/14/2020	01/14/2020	Closing Purchase	10,863	29,623,026	2726.978	1,233,516	0	(6,041,669)	0	0		4,253,176	0	0	(4,808,152)	0	0	0/0
S&P 500 1/14/2020 Strike @ 2722.329 7846S$122	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	01/14/2019	01/14/2020	01/14/2020	Closing Purchase	4,762	12,963,731	2722.329	551,000	0	(2,670,630)	0	0		1,876,273	0	0	(2,119,630)	0	0	0/0
S&P 500 2/14/2020 Strike @ 2895.647 7846S$124	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	02/14/2020	Closing Purchase	31,379	90,861,088	2895.647	3,096,610	0	(15,203,296)	0	0		7,665,107	0	0	(12,106,686)	0	0	0/0
S&P 500 2/14/2020 Strike @ 2897.843 7846S$125	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	02/14/2020	Closing Purchase	7,730	22,399,196	2897.843	756,434	0	(3,728,122)	0	0		1,878,284	0	0	(2,971,688)	0	0	0/0
S&P 500 3/13/2020 Strike @ 2962.9464 7846S$127	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	03/13/2020	Expiration	38,687	114,626,944	2962.9464	3,510,404	0	0	0	0		7,646,875	0	0	3,510,404	0	0	0/0
S&P 500 3/13/2020 Strike @ 2965.19318 7846S$128	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	03/13/2020	Expiration	10,703	31,735,484	2965.19318	959,126	0	0	0	0		2,105,873	0	0	959,126	0	0	0/0
S&P 500 4/14/2020 Strike @ 3078.95 7846S$130	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB65	04/12/2019	04/14/2020	04/14/2020	Expiration	13,672	42,095,928	3078.95	1,067,668	0	0	0	0		1,734,416	0	0	1,067,668	0	0	0/0
S&P 500 4/14/2020 Strike @ 3067.9 7846S$131	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB65	04/12/2019	04/14/2020	04/14/2020	Expiration	25,201	77,313,995	3067.9	2,092,517	0	0	0	0		2,755,667	0	0	2,092,517	0	0	0/0
S&P 500 5/14/2020 Strike @ 2953.17178 7846S$133	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	05/14/2019	05/14/2020	05/14/2020	Expiration	10,567	31,207,318	2953.17178	1,228,045	0	0	0	0		2,162,304	0	0	1,228,045	0	0	0/0
S&P 500 5/14/2020 Strike @ 2955.43931 7846S$134	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	05/14/2019	05/14/2020	05/14/2020	Expiration	4,371	12,918,580	2955.43931	503,000	0	0	0	0		890,932	0	0	503,000	0	0	0/0
S&P 500 6/12/2020 Strike @ 3050.672 7846S$136	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	06/14/2019	06/12/2020	06/12/2020	Expiration	12,108	36,939,123	3050.672	1,097,009	0	0	0	0		1,937,178	0	0	1,097,010	0	0	0/0
S&P 500 7/14/2020 Strike @ 3180.431 7846S$138	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	07/12/2019	07/14/2020	07/14/2020	Closing Purchase	10,003	31,812,802	3180.431	879,269	0	(170,936)	0	0		802,166	0	0	708,333	0	0	0/0
S&P 500 8/14/2020 Strike @ 3005.63886 7846S$141	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB65	08/14/2019	08/14/2020	08/14/2020	Closing Purchase	13,044	39,204,712	3005.63886	1,347,480	0	(4,789,799)	0	0		1,118,874	0	0	(3,442,320)	0	0	0/0
S&P 500 9/14/2020 Strike @ 3182.119 7846S$142	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	09/13/2019	09/14/2020	09/14/2020	Closing Purchase	12,898	41,043,480	3182.119	1,246,794	0	(2,597,960)	0	0		1,204,395	0	0	(1,351,166)	0	0	0/0
S&P 500 9/14/2020 Strike @ 3182.119 7846S$143	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	09/13/2019	09/14/2020	09/14/2020	Closing Purchase	3,419	10,880,015	3182.119	330,506	0	(688,680)	0	0		319,267	0	0	(358,174)	0	0	0/0
S&P 500 10/14/2020 Strike @ 3128.992 7846S$145	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	10/14/2020	Closing Purchase	9,029	28,252,858	3128.992	939,191	0	(3,247,668)	0	0		1,212,395	0	0	(2,308,477)	0	0	0/0
S&P 500 11/13/2020 Strike @ 3258.27409 7846S$148	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB65	11/14/2019	11/13/2020	11/13/2020	Closing Purchase	7,833	25,521,246	3258.27409	809,663	0	(2,560,337)	0	0		358,502	0	0	(1,750,675)	0	0	0/0
S&P 500 12/14/2020 Strike @ 3327.87376 7846S$149	Fixed Index Annuities	Exhibit 5.	Equity/Index.	BNP Paribas	KVQR4N79VEW8JPSK1K1	12/13/2019	12/14/2020	12/14/2020	Closing Purchase	6,889	22,925,789	3327.87376	774,963	0	(2,201,843)	0	0		175,605	0	0	(1,426,881)	0	0	0/0
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants													25,697,349	0	(44,337,756)	0	0	XXX	39,388,710	0	0	(18,640,408)	0	0	XXX
Written Options - Hedging Other - Put Options																									
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$027 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	Morgan Stanley	4PQUHN3JPFGFNF3BB65	12/06/2018	12/06/2023	09/24/2020	Closing Purchase	0	273,000,000	1.75	4,328,801	0	(24,000,000)	0	0		3,712,700	0	0	(19,671,199)	0	0	0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$029 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	Credit Suisse	ANGGYXNX0JLX3X63JN86	12/06/2018	12/06/2023	09/24/2020	Closing Purchase	0	246,000,000	1.75	3,900,000	0	(21,480,000)	0	0		3,381,983	0	0	(17,580,000)	0	0	0/0

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$031 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	Bank of America Mer EYKN6V0ZCB8VD9IULB80	12/06/2018	12/06/2023	09/24/2020	Closing Purchase	0	245,000,000	1.75	3,750,000	0	(21,437,500)	0	0		3,563,910	0	0	(17,687,500)	0	0	0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$033 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	BNP Paribas KVQR4N79VEW8JPSK1K1	12/06/2018	12/06/2023	09/24/2020	Closing Purchase	0	275,000,000	1.75	4,380,000	0	(24,302,500)	0	0		4,087,447	0	0	(19,922,500)	0	0	0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$035 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	Goldman Sachs W22LROWP2IHZNBB6K52	12/06/2018	12/06/2023	09/24/2020	Closing Purchase	0	261,000,000	1.75	4,000,000	0	(22,856,575)	0	0		3,748,038	0	0	(18,856,575)	0	0	0/0
0659999999. Total-Written Options-Hedging Other-Put Options												20,358,801	0	(114,076,575)	0	0	XXX	18,494,077	0	0	(93,717,774)	0	0	XXX
0709999999. Total-Written Options-Hedging Other												46,056,150	0	(158,414,331)	0	0	XXX	57,882,788	0	0	##########	0	0	XXX
Total Written Options																								
0929999999. Total-Written Options-Call Options and Warrants												25,697,349	0	(44,337,756)	0	0	XXX	39,388,710	0	0	(18,640,408)	0	0	XXX
0939999999. Total-Written Options-Put Options												20,358,801	0	(114,076,575)	0	0	XXX	18,494,077	0	0	(93,717,774)	0	0	XXX
0989999999. Total-Written Options												46,056,150	0	(158,414,331)	0	0	XXX	57,882,788	0	0	##########	0	0	XXX
TOTALS																								
1709999999. Total-Hedging Other												147,333,467	104,479,146	186,246,968	0	0	XXX	12,436,727	0	0	26,946,654	0	0	XXX
1759999999. TOTAL												147,333,467	104,479,146	186,246,968	0	0	XXX	12,436,727	0	0	26,946,654	0	0	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
BPH1	79	6,608,844	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk...	03/17/2021.	CME... SNZ2OJLFK8MNNCLQOF3	12/08/2020.	133.8500	136.5900	(135,288)	(135,288)	0	0	0	(135,288)	(135,288)	229,893	0/0	625
ECH1	35	5,313,569	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk...	03/17/2021.	CME... SNZ2OJLFK8MNNCLQOF3	12/08/2020.	1.2145	1.2246	(44,056)	(44,056)	0	0	0	(44,056)	(44,056)	74,864	0/0	125,000
JYH1	22	2,646,050	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk...	03/17/2021.	CME... SNZ2OJLFK8MNNCLQOF3	12/08/2020.	96.2200	96.8900	(18,425)	(18,425)	0	0	0	(18,425)	(18,425)	31,309	0/0	1,250
BPH1	317	26,509,125	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk...	03/17/2021.	CME... SNZ2OJLFK8MNNCLQOF3	12/08/2020.	133.8000	136.5900	(552,769)	(552,769)	0	0	0	(552,769)	(552,769)	939,311	0/0	625
ECH1	118	1,822,095	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk...	03/17/2021.	CME... SNZ2OJLFK8MNNCLQOF3	12/08/2020.	1.2147	1.2246	(145,848)	(145,848)	0	0	0	(145,848)	(145,848)	247,835	0/0	125,000
JYH1	72	8,658,900	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk...	03/17/2021.	CME... SNZ2OJLFK8MNNCLQOF3	12/08/2020.	96.2100	96.8900	(61,200)	(61,200)	0	0	0	(61,200)	(61,200)	103,996	0/0	1,250
BPH1	958	80,100,775	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk...	03/17/2021.	CME... SNZ2OJLFK8MNNCLQOF3	12/08/2020.	133.7800	136.5900	(1,682,488)	(1,682,488)	0	0	0	(1,682,488)	(1,682,488)	2,859,024	0/0	625
ECH1	358	54,359,168	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk...	03/17/2021.	CME... SNZ2OJLFK8MNNCLQOF3	12/08/2020.	1.2147	1.2246	(441,683)	(441,683)	0	0	0	(441,682)	(441,683)	750,543	0/0	125,000
JYH1	218	26,216,680	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk...	03/17/2021.	CME... SNZ2OJLFK8MNNCLQOF3	12/08/2020.	96.2080	96.8900	(185,845)	(185,845)	0	0	0	(185,845)	(185,845)	315,803	0/0	1,250
BPH1	170	14,218,906	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk...	03/17/2021.	CME... SNZ2OJLFK8MNNCLQOF3	12/08/2020.	133.8250	136.5900	(293,781)	(293,781)	0	0	0	(293,781)	(293,781)	499,217	0/0	625
ECH1	90	13,664,925	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk...	03/17/2021.	CME... SNZ2OJLFK8MNNCLQOF3	12/08/2020.	1.2147	1.2246	(111,825)	(111,825)	0	0	0	(111,825)	(111,825)	190,022	0/0	125,000
JYH1	133	15,989,593	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk...	03/17/2021.	CME... SNZ2OJLFK8MNNCLQOF3	12/08/2020.	96.1780	96.8900	(118,370)	(118,370)	0	0	0	(118,370)	(118,370)	201,144	0/0	1,250
BPH1	22	1,840,369	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk...	03/17/2021.	CME... SNZ2OJLFK8MNNCLQOF3	12/08/2020.	133.8450	136.5900	(37,744)	(37,744)	0	0	0	(37,744)	(37,744)	64,138	0/0	625
ECH1	15	2,277,300	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk...	03/17/2021.	CME... SNZ2OJLFK8MNNCLQOF3	12/08/2020.	1.2146	1.2246	(18,825)	(18,825)	0	0	0	(18,825)	(18,825)	31,989	0/0	125,000
JYH1	20	2,404,825	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk...	03/17/2021.	CME... SNZ2OJLFK8MNNCLQOF3	12/08/2020.	96.1930	96.8900	(17,425)	(17,425)	0	0	0	(17,425)	(17,425)	29,610	0/0	1,250
16029999999. Total-Short Futures-Hedging Other												(3,865,570)	(3,865,570)	0	0	0	(3,865,570)	(3,865,570)	6,568,700	XXX	XXX
1649999999. Total-Short Futures												(3,865,570)	(3,865,570)	0	0	0	(3,865,570)	(3,865,570)	6,568,700	XXX	XXX
Totals																					
1709999999. Total-Hedging Other												(3,865,570)	(3,865,570)	0	0	0	(3,865,570)	(3,865,570)	6,568,700	XXX	XXX
1759999999. TOTAL												(3,865,570)	(3,865,570)	0	0	0	(3,865,570)	(3,865,570)	6,568,700	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo	(2,044,523)	(1,821,047)	(3,865,570)
Total Net Cash Deposits	(2,044,523)	(1,821,047)	(3,865,570)

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Short Futures																			
Hedging Other																			
BPH0	79	6,512,563	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/18/2020.	CME	12/09/2019	131.9000	03/10/2020	129.0100	Closing Purchase.	142,693	142,693	0	0	0/0	625
BPH0	317	26,130,706	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/18/2020.	CME	12/09/2019	131.8900	03/10/2020	129.1600	Closing Purchase.	540,881	540,881	0	0	0/0	625
BPH0	958	78,957,163	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/18/2020.	CME	12/09/2019	131.8700	03/10/2020	129.1000	Closing Purchase.	1,658,538	1,658,538	0	0	0/0	625
BPH0	170	14,013,313	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/18/2020.	CME	12/09/2019	131.8900	03/10/2020	129.1500	Closing Purchase.	291,125	291,125	0	0	0/0	625
BPH0	22	1,813,625	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/18/2020.	CME	12/09/2019	131.9000	03/10/2020	128.9800	Closing Purchase.	40,150	40,150	0	0	0/0	625
ECH0	35	4,871,519	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/18/2020.	CME	12/09/2019	1.1135	03/10/2020	1.1307	Closing Purchase.	(75,293)	(75,293)	0	0	0/0	125,000
ECH0	118	16,423,240	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/18/2020.	CME	12/09/2019	1.1134	03/10/2020	1.1306	Closing Purchase.	(253,847)	(253,847)	0	0	0/0	125,000
ECH0	358	49,824,203	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/18/2020.	CME	12/09/2019	1.1134	03/10/2020	1.1308	Closing Purchase.	(779,097)	(779,097)	0	0	0/0	125,000
ECH0	90	12,528,450	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/18/2020.	CME	12/09/2019	1.1136	03/10/2020	1.1301	Closing Purchase.	(185,175)	(185,175)	0	0	0/0	125,000
ECH0	15	2,087,813	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/18/2020.	CME	12/09/2019	1.1135	03/10/2020	1.1293	Closing Purchase.	(29,719)	(29,719)	0	0	0/0	125,000
JYH0	22	2,547,215	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/18/2020.	CME	12/09/2019	92.6260	03/10/2020	95.4600	Closing Purchase.	(77,935)	(77,935)	0	0	0/0	1,250
JYH0	72	8,337,150	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/18/2020.	CME	12/09/2019	92.6350	03/10/2020	95.4320	Closing Purchase.	(251,730)	(251,730)	0	0	0/0	1,250
JYH0	218	25,239,223	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/18/2020.	CME	12/09/2019	92.6210	03/10/2020	95.4750	Closing Purchase.	(777,715)	(777,715)	0	0	0/0	1,250
JYH0	133	15,398,241	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/18/2020.	CME	12/09/2019	92.6210	03/10/2020	95.1650	Closing Purchase.	(422,940)	(422,940)	0	0	0/0	1,250
JYH0	20	2,315,875	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/18/2020.	CME	12/09/2019	92.6350	03/10/2020	95.1000	Closing Purchase.	(61,625)	(61,625)	0	0	0/0	1,250
BPM0	79	6,373,819	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/17/2020.	CME	03/10/2020	129.0900	06/10/2020	127.6150	Closing Purchase.	72,828	72,828	0	0	0/0	625
BPM0	317	13,488,903	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/17/2020.	CME	03/10/2020	129.2374	06/10/2020	127.5500	Closing Purchase.	334,309	334,309	0	0	0/0	625
BPM0	958	6,539,738	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/17/2020.	CME	03/10/2020	129.1754	06/10/2020	127.4900	Closing Purchase.	1,009,146	1,009,146	0	0	0/0	625
BPM0	170	13,730,688	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/17/2020.	CME	03/10/2020	129.2300	06/10/2020	127.5900	Closing Purchase.	174,250	174,250	0	0	0/0	625
BPM0	22	1,774,575	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/17/2020.	CME	03/10/2020	129.0600	06/10/2020	127.4700	Closing Purchase.	21,862	21,862	0	0	0/0	625
ECM0	35	4,964,225	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/17/2020.	CME	03/10/2020	1.1347	06/10/2020	1.1370	Closing Purchase.	(10,150)	(10,150)	0	0	0/0	125,000
ECM0	118	7,091,438	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/17/2020.	CME	03/10/2020	1.1346	06/10/2020	1.1370	Closing Purchase.	(34,979)	(34,979)	0	0	0/0	125,000
ECM0	358	50,781,405	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/17/2020.	CME	03/10/2020	1.1348	06/10/2020	1.1372	Closing Purchase.	(108,295)	(108,295)	0	0	0/0	125,000
ECM0	90	12,758,175	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/17/2020.	CME	03/10/2020	1.1341	06/10/2020	1.1355	Closing Purchase.	(16,200)	(16,200)	0	0	0/0	125,000
ECM0	15	2,124,994	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/17/2020.	CME	03/10/2020	1.1333	06/10/2020	1.1351	Closing Purchase.	(3,318)	(3,318)	0	0	0/0	125,000
JYM0	22	2,633,620	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/17/2020.	CME	03/10/2020	95.7680	06/10/2020	93.2850	Closing Purchase.	68,283	68,283	0	0	0/0	1,250
JYM0	72	8,616,600	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/17/2020.	CME	03/10/2020	95.7400	06/10/2020	93.2750	Closing Purchase.	221,850	221,850	0	0	0/0	1,250
JYM0	218	26,100,868	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/17/2020.	CME	03/10/2020	95.7830	06/10/2020	93.2650	Closing Purchase.	686,155	686,155	0	0	0/0	1,250
JYM0	133	15,872,054	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/17/2020.	CME	03/10/2020	95.4710	06/10/2020	93.2250	Closing Purchase.	373,398	373,398	0	0	0/0	1,250
JYM0	20	2,385,150	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/17/2020.	CME	03/10/2020	95.4060	06/10/2020	93.2700	Closing Purchase.	53,400	53,400	0	0	0/0	1,250
BPU0	79	6,303,706	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2020.	CME	06/10/2020	127.6700	09/08/2020	130.3000	Closing Purchase.	(129,856)	(129,856)	0	0	0/0	625
BPU0	317	25,282,731	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2020.	CME	06/10/2020	127.6100	09/08/2020	130.2900	Closing Purchase.	(530,975)	(530,975)	0	0	0/0	625
BPU0	958	76,370,563	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2020.	CME	06/10/2020	127.5500	09/08/2020	130.3250	Closing Purchase.	(1,661,531)	(1,661,531)	0	0	0/0	625
BPU0	170	13,562,813	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2020.	CME	06/10/2020	127.6500	09/08/2020	130.4200	Closing Purchase.	(294,312)	(294,312)	0	0	0/0	625
BPU0	22	1,753,538	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2020.	CME	06/10/2020	127.5300	09/08/2020	130.4500	Closing Purchase.	(40,150)	(40,150)	0	0	0/0	625
ECU0	35	4,984,700	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2020.	CME	06/10/2020	1.1394	09/08/2020	1.1797	Closing Purchase.	(176,269)	(176,269)	0	0	0/0	125,000
ECU0	118	16,805,412	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2020.	CME	06/10/2020	1.1393	09/08/2020	1.1785	Closing Purchase.	(576,725)	(576,725)	0	0	0/0	125,000
ECU0	358	50,995,310	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2020.	CME	06/10/2020	1.1396	09/08/2020	1.1796	Closing Purchase.	(1,791,790)	(1,791,790)	0	0	0/0	125,000
ECU0	90	12,800,925	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2020.	CME	06/10/2020	1.1379	09/08/2020	1.1790	Closing Purchase.	(462,262)	(462,262)	0	0	0/0	125,000
ECU0	15	2,132,775	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2020.	CME	06/10/2020	1.1375	09/08/2020	1.1795	Closing Purchase.	(78,787)	(78,787)	0	0	0/0	125,000
JYU0	22	2,569,243	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2020.	CME	06/10/2020	93.4270	09/08/2020	94.3980	Closing Purchase.	(26,702)	(26,702)	0	0	0/0	1,250

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
JYU0	72	8,407,530	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2020.	CME	06/10/2020	93.4170	09/08/2020	94.3560	Closing Purchase.	(84,510)	(84,510)	0	0	0/0	1,250
JYU0	218	25,453,953	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2020.	CME	06/10/2020	93.4090	09/08/2020	94.4130	Closing Purchase.	(273,590)	(273,590)	0	0	0/0	1,250
JYU0	133	15,522,596	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2020.	CME	06/10/2020	93.3690	09/08/2020	94.4000	Closing Purchase.	(171,404)	(171,404)	0	0	0/0	1,250
JYU0	20	2,335,300	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2020.	CME	06/10/2020	93.4120	09/08/2020	94.4300	Closing Purchase.	(25,450)	(25,450)	0	0	0/0	1,250
BPZ0	79	6,436,772	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/16/2020.	CME	09/08/2020	130.3650	12/08/2020	133.7100	Closing Purchase.	(165,159)	(165,159)	0	0	0/0	625
BPZ0	317	25,826,584	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/16/2020.	CME	09/08/2020	130.3550	12/08/2020	133.6600	Closing Purchase.	(654,803)	(654,803)	0	0	0/0	625
BPZ0	958	78,071,013	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/16/2020.	CME	09/08/2020	130.3900	12/08/2020	133.6400	Closing Purchase.	(1,945,938)	(1,945,938)	0	0	0/0	625
BPZ0	170	13,864,031	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/16/2020.	CME	09/08/2020	130.4850	12/08/2020	133.6900	Closing Purchase.	(340,531)	(340,531)	0	0	0/0	625
BPZ0	22	1,794,581	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/16/2020.	CME	09/08/2020	130.5150	12/08/2020	133.7100	Closing Purchase.	(43,931)	(43,931)	0	0	0/0	625
ECZ0	35	5,171,469	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/16/2020.	CME	09/08/2020	1.1821	12/08/2020	1.2114	Closing Purchase.	(128,187)	(128,187)	0	0	0/0	125,000
ECZ0	118	17,417,538	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/16/2020.	CME	09/08/2020	1.1809	12/08/2020	1.2116	Closing Purchase.	(452,825)	(452,825)	0	0	0/0	125,000
ECZ0	358	52,894,500	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/16/2020.	CME	09/08/2020	1.1820	12/08/2020	1.2116	Closing Purchase.	(1,322,363)	(1,322,363)	0	0	0/0	125,000
ECZ0	90	13,290,413	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/16/2020.	CME	09/08/2020	1.1814	12/08/2020	1.2115	Closing Purchase.	(338,963)	(338,963)	0	0	0/0	125,000
ECZ0	15	2,216,063	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/16/2020.	CME	09/08/2020	1.1819	12/08/2020	1.2114	Closing Purchase.	(55,313)	(55,313)	0	0	0/0	125,000
JYZ0	22	2,599,025	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/16/2020.	CME	09/08/2020	94.5100	12/08/2020	96.0520	Closing Purchase.	(42,405)	(42,405)	0	0	0/0	1,250
JYZ0	72	8,502,300	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/16/2020.	CME	09/08/2020	94.4700	12/08/2020	96.0420	Closing Purchase.	(141,480)	(141,480)	0	0	0/0	1,250
JYZ0	218	25,758,063	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/16/2020.	CME	09/08/2020	94.5250	12/08/2020	96.0400	Closing Purchase.	(412,838)	(412,838)	0	0	0/0	1,250
JYZ0	133	15,712,953	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/16/2020.	CME	09/08/2020	94.5140	12/08/2020	96.0100	Closing Purchase.	(248,710)	(248,710)	0	0	0/0	1,250
JYZ0	20	2,363,600	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/16/2020.	CME	09/08/2020	94.5440	12/08/2020	96.0250	Closing Purchase.	(37,025)	(37,025)	0	0	0/0	1,250
1609999999. Total-Short Futures-Hedging Other														(10,053,937)	(10,053,937)	0	0	XXX	XXX
1649999999. Total-Short Futures														(10,053,937)	(10,053,937)	0	0	XXX	XXX
Totals																			
1709999999. Total-Hedging Other														(10,053,937)	(10,053,937)	0	0	XXX	XXX
1759999999. TOTAL														(10,053,937)	(10,053,937)	0	0	XXX	XXX

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	0	(3,865,570)	0	0	(3,865,570)	0	6,568,700	0
Over-the-Counter NAIC 1 Designation												
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	Y	Y	11,530,000	28,104,170	(16,633,995)	0	28,104,170	(16,633,995)	0	0	0
JP MORGAN CHASE	8I5DZWZKVSZI1NUHU748	Y	Y	0	10,786	0	10,786	10,786	0	10,786	0	0
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	Y	Y	10,450,000	10,552,136	0	102,136	10,552,136	0	102,136	0	0
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	Y	Y	0	7,027,937	(8,919,911)	0	7,027,937	(8,919,911)	0	88,865	0
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Y	Y	10,890,000	10,849,575	0	0	10,849,575	0	0	0	0
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80	Y	Y	26,840,000	28,198,723	0	1,358,723	28,198,723	0	1,358,723	0	0
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	18,210,000	25,823,385	(7,861,643)	0	25,823,385	(7,861,643)	0	0	0
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	0	4,920,995	0	4,920,995	4,920,995	0	4,920,995	0	0
0299999999. Total NAIC 1 Designation				77,920,000	115,487,707	(33,415,549)	6,392,640	115,487,707	(33,415,549)	6,392,640	88,865	0
0999999999. Gross Totals				77,920,000	115,487,707	(37,281,119)	6,392,640	115,487,707	(37,281,119)	6,392,640	6,657,565	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					115,487,707	(37,281,119)						

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								
BARCLAYS CAPITAL AC28XWWI3WIBK2824319....	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	11,530,000	11,530,000	11,530,000	N/A	IV
BNP PARIBAS KVQR4N79VEW8JPSK1K14..	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	10,450,000	10,450,000	10,450,000	N/A	IV
CREDIT SUISSE ANGGYXNX0JLX3X63JN86...	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	0	0	0	N/A	IV
GOLDMAN SACHS W22LROWP2IHZNBB6K528..	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	10,890,000	10,890,000	10,890,000	N/A	IV
BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80....	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	26,840,000	26,840,000	26,840,000	N/A	IV
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	18,210,000	18,210,000	18,210,000	N/A	IV
SCOTIA BANK 5G6NVP4WADOI32VUUB17..	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	0	0	0	N/A	IV
0199999999. Totals				77,920,000	77,920,000	77,920,000	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) - Issuer Obligations						
89114N EU 5	TORONTO DOMINION BANK NY	C	1.D FE	1,750,000	1,750,000	01/04/2021
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			1,750,000	1,750,000	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			1,750,000	1,750,000	XXX
Totals						
6399999.	Total - Issuer Obligations			1,750,000	1,750,000	XXX
7099999.	Subtotal - Bonds			1,750,000	1,750,000	XXX
Short-Term Invested Assets (Schedule DA Type)						
000000 00 0	ANZ NEW ZEALAND INTL LTD	C	1.D FE	3,000,216	3,000,210	05/17/2021
000000 00 0	ALPINE SEC LLC	C	1.E FE	2,200,000	2,200,000	08/17/2021
000000 00 0	BANK OF AMERICA NA	C	1.E FE	1,900,002	1,900,000	01/08/2021
000000 00 0	BANK OF MONTREAL CHICAGO	C	1.E FE	1,499,871	1,500,000	08/09/2021
000000 00 0	BANK OF NOVA SCOTIA HOUS	C	1.E FE	2,199,870	2,200,000	06/24/2021
000000 00 0	CAFCO LLC	C	1.E FE	1,999,886	1,999,822	01/21/2021
000000 00 0	CAFCO LLC	C	1.E FE	2,199,619	2,199,549	02/11/2021
000000 00 0	CANADIAN IMP BK COMM NY	C	1.E FE	1,000,058	1,000,000	08/04/2021
000000 00 0	CANADIAN IMP BK COMM NY	C	1.E FE	2,399,969	2,400,000	06/01/2021
000000 00 0	COMMONWEALTH BK AUSTR NY	C	1.D FE	1,000,008	1,000,000	03/17/2021
000000 00 0	COMMONWEALTH BK AUSTR NY	C	1.D FE	1,500,072	1,500,000	01/21/2021
000000 00 0	COOPERAT RABOBANK UA/NY	C	1.E FE	2,200,123	2,200,000	05/24/2021
000000 00 0	EXXON MOBIL CORP	C	1.D FE	1,999,784	1,999,725	02/03/2021
000000 00 0	FAIRWAY FINANCE CORP	C	1.E FE	2,500,025	2,499,889	03/31/2021
000000 00 0	FAIRWAY FINANCE CORP	C	1.E FE	1,499,913	1,500,000	05/17/2021
000000 00 0	FMS WERTMANAGEMENT	C	1.D FE	699,934	699,903	01/26/2021
000000 00 0	FMS WERTMANAGEMENT	C	1.D FE	1,499,636	1,499,608	02/17/2021
000000 00 0	GLENCOVE FUNDING LLC	C	1.E FE	1,499,832	1,500,000	05/07/2021
000000 00 0	ING (US) FUNDING LLC	C	1.E FE	1,000,216	1,000,000	02/02/2021
000000 00 0	LIBERTY STREET FDG LLC	C	1.E FE	1,749,674	1,749,720	02/02/2021
000000 00 0	MANHATTAN ASSET FDG CO	C	1.E FE	2,199,327	2,199,401	02/19/2021
000000 00 0	NRW.BANK	C	1.D FE	1,999,444	1,999,419	02/25/2021
000000 00 0	NATIONAL AUSTRALI BANK L	C	1.D FE	1,000,237	1,000,000	02/19/2021
000000 00 0	NATIONAL AUSTRALIA BANK LIMITED	C	1.D FE	500,140	500,000	03/19/2021
000000 00 0	NATIONAL AUSTRALI BANK L	C	1.D FE	2,399,954	2,400,000	08/31/2021
000000 00 0	NATIONAL AUSTRALIA BANK	C	1.D FE	874,333	874,472	07/12/2021
000000 00 0	NEW YORK LIFE GLOBAL FDG	C	1.B FE	728,493	728,690	04/13/2021
000000 00 0	NEW YORK LIFE GLOBAL FDG	C	1.B FE	1,001,737	1,002,067	01/28/2021
000000 00 0	NORDEA BANK ABP NEW YORK	C	1.D FE	750,618	750,677	05/05/2021
000000 00 0	OLD LINE FUNDING LLC	C	1.D FE	999,829	999,854	02/01/2021
000000 00 0	OLD LINE FUNDING LLC	C	1.D FE	1,800,000	1,800,000	04/09/2021
000000 00 0	OLD LINE FUNDING LLC	C	1.D FE	1,500,000	1,500,000	06/21/2021
000000 00 0	ROYAL BANK OF CANADA NY	C	1.D FE	2,399,626	2,400,000	09/01/2021
000000 00 0	ROYAL BANK OF CANADA NY	C	1.D FE	550,157	550,067	02/26/2021
000000 00 0	ROYAL BANK OF CANADA	C	1.D FE	1,351,604	1,351,732	04/30/2021
000000 00 0	SKANDINAV ENSKILDA BK NY	C	1.E FE	2,200,253	2,200,014	02/16/2021
000000 00 0	SUNCORP METWAY LTD	C	1.E FE	699,895	699,902	01/19/2021
000000 00 0	SUNCORP METWAY LTD	C	1.E FE	699,584	699,726	03/09/2021
000000 00 0	SUNCORP METWAY LTD	C	1.E FE	1,199,035	1,199,304	03/29/2021
000000 00 0	SUNCORP METWAY LTD	C	1.E FE	1,498,186	1,498,616	05/04/2021
000000 00 0	SVENSKA HANDELSBANKEN NY	C	1.D FE	2,200,244	2,200,000	08/23/2021
000000 00 0	SVENSKA HANDELSBANKEN AB	C	1.D FE	1,000,281	1,000,000	03/19/2021
000000 00 0	TORONTO DOMINION BANK	C	1.D FE	2,200,000	2,200,000	05/13/2021
000000 00 0	TOTAL CAPITAL CANADA LTD	C	1.E FE	1,549,978	1,549,976	01/05/2021
000000 00 0	TOTAL CAPITAL CANADA LTD	C	1.E FE	999,864	999,815	02/05/2021
000000 00 0	WESTPAC SECURITIES NZ LT	C	1.D FE	1,000,025	1,000,000	02/08/2021
000000 00 0	WESTPAC BANKING CORP	C	1.D FE	1,000,320	1,000,026	05/28/2021
000000 00 0	WESTPAC BANKING CORP NY	C	1.D FE	675,239	675,119	03/05/2021
000000 00 0	BNP PARIBAS SA REOENT	C	1.D FE	2,000,000	2,000,000	02/04/2021
000000 00 0	BOFA SECURITIES INC. REOENT	C	1.E FE	2,000,000	2,000,000	02/04/2021
000000 00 0	JP MORGAN SECURITIES LLC REOENT 0.4359%	C	1.E FE	1,000,000	1,000,000	02/04/2021
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			77,527,111	77,527,303	XXX
Cash (Schedule E Part 1 Type)						
000000 00 0	US DOLLARS	C		0	0	XXX
9099999.	Total - Cash (Schedule E Part 1 Type)			0	0	XXX
Cash Equivalents (Schedule E Part 2 Type)						
03785D N6 9	APPLE INC	C	1.D FE	4,899,917	4,899,932	01/06/2021
05253A Q9 4	AUST & NZ BANKING GROUP	C	1.D FE	2,526,436	2,526,012	03/09/2021
06053P 6S 1	BANK OF AMERICA NA	C	1.E FE	2,500,008	2,500,038	01/07/2021
1247P2 N4 2	CAFCO LLC	C	1.E FE	499,995	499,993	01/04/2021
1247P2 N5 9	CAFCO LLC	C	1.E FE	1,999,972	1,999,964	01/05/2021
13606C 5A 8	CANADIAN IMP BK COMM NY	C	1.E FE	750,022	750,011	01/04/2021
13608A N4 4	CA IMPERIAL BK OF COMM	C	1.E FE	3,499,965	3,499,953	01/04/2021
13608A N5 1	CA IMPERIAL BK OF COMM	C	1.E FE	3,499,955	3,499,922	01/05/2021
15963T NS 4	CHARIOT FUNDING LLC	C	1.E FE	2,399,676	2,399,683	01/26/2021
16677J NF 9	CHEVRON CORP	C	1.D FE	2,499,918	2,499,893	01/15/2021
20272A R5 7	COMMONWEALTH BK AUSTRALI	C	1.D FE	4,450,196	4,450,136	01/07/2021
20272D NV 8	COMMONWEALTH BK AUSTRALI	C	1.D FE	2,899,722	2,899,549	01/29/2021
20272D PC 8	COMMONWEALTH BK AUSTRALI	C	1.D FE	1,849,706	1,849,568	02/12/2021
21684X KK 1	COOPERATIEVE RABOBANK UA	C	1.E FE	2,500,158	2,500,037	02/23/2021

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
23328A S5 4	DZ BANK NY	C	1.D FE	2,000,032	2,000,000	01/07/2021
2332K0 PK 2	DNB BANK ASA	C	1.D FE	699,896	699,809	02/19/2021
26820R ND 1	DZ BANK AG NY	C	1.D FE	3,499,874	3,499,790	01/13/2021
30229A N6 2	EXXON MOBIL CORP	C	1.D FE	1,499,976	1,499,977	01/06/2021
34411G P2 6	FMS WERTMANAGEMENT	C	1.D FE	2,299,671	2,299,632	02/02/2021
48246T N5 4	KFW	C	1.D FE	4,499,955	4,499,930	01/05/2021
53127T NS 8	LIBERTY STREET FDG LLC	C	1.E FE	399,946	399,944	01/26/2021
53127T P5 6	LIBERTY STREET FDG LLC	C	1.E FE	447,908	447,913	02/05/2021
53944T AM 6	LLOYDS BANK PLC	C	1.E FE	5,000,565	5,000,471	01/21/2021
54316T N4 0	LONGSHIP FUNDING LLC	C	1.D FE	1,999,978	1,999,972	01/04/2021
54316T NN 8	LONGSHIP FUNDING LLC	C	1.D FE	2,399,849	2,399,734	01/22/2021
55379W YR 1	MUFG BANK LTD/NY	C	1.F FE	950,340	950,359	02/04/2021
56274L NK 6	MANHATTAN ASSET FDG CO	C	1.E FE	743,936	743,926	01/19/2021
56274L P4 0	MANHATTAN ASSET FDG CO	C	1.E FE	2,499,502	2,499,492	02/04/2021
60683B E8 2	MITSUBISHI UFJ TR&BK NY	C	1.E FE	300,066	300,046	01/26/2021
60683B H6 3	MITSUBISHI UFJ TR&BK NY	C	1.E FE	1,500,282	1,500,178	02/03/2021
60710A P4 8	MIZUHO BANK LTD/NY	C	1.F FE	2,250,000	2,250,019	01/04/2021
62939L ND 7	NRW.BANK	C	1.D FE	249,989	249,982	01/13/2021
62939L NK 1	NRW.BANK	C	1.D FE	3,499,738	3,499,650	01/19/2021
62939L NR 6	NRW.BANK	C	1.D FE	2,399,736	2,399,672	01/25/2021
62939L PB 9	NRW.BANK	C	1.D FE	2,499,492	2,499,402	02/11/2021
63254E NL 0	NATIONAL AUSTRALI BANK L	C	1.D FE	249,985	249,978	01/20/2021
63254E NM 8	NATIONAL AUSTRALI BANK L	C	1.D FE	949,940	949,921	01/21/2021
63254E Q8 6	NATIONAL AUSTRALI BANK L	C	1.D FE	1,499,601	1,499,450	03/08/2021
63743C N5 8	NATIONAL RURAL UTILITIES	C	1.E FE	2,499,965	2,499,967	01/05/2021
63743C NK 5	NATIONAL RURAL UTILITIES	C	1.E FE	2,499,870	2,499,825	01/19/2021
63743C NN 9	NATIONAL RURAL UTILITIES	C	1.E FE	2,799,824	2,799,771	01/22/2021
63743C P2 3	NATIONAL RURAL UTILITIES	C	1.E FE	2,899,623	2,899,613	02/02/2021
65409R N6 3	NIEUW AMSTERDAM REC	C	1.E FE	2,449,956	2,449,948	01/06/2021
69370A N5 9	PSP CAPITAL INC	C	1.D FE	2,999,967	2,999,953	01/05/2021
69372A NB 4	PACCAR FINANCIAL CORP	C	1.E FE	1,249,961	1,249,955	01/11/2021
69372A P1 4	PACCAR FINANCIAL CORP	C	1.E FE	1,499,813	1,499,819	02/01/2021
86564G PN 5	SUMITOMO MITSUI TRUST NY	C	1.E FE	8,999,982	9,000,000	01/05/2021
86565C QU 6	SUMITOMO MITSUI BANK NY	C	1.F FE	2,500,060	2,499,958	01/14/2021
86959R EZ 9	SVENSKA HANDELSBANKEN NY	C	1.D FE	3,000,123	3,000,093	01/26/2021
86959R FQ 8	SVENSKA HANDELSBANKEN NY	C	1.D FE	666,174	666,045	03/03/2021
89114N Y3 3	TORONTO DOMINION BANK NY	C	1.D FE	2,400,070	2,399,991	01/15/2021
89119A NB 0	TORONTO DOMINION BANK	C	1.D FE	2,999,904	2,999,850	01/11/2021
89153P NL 2	TOTAL CAPITAL CANADA LTD	C	1.E FE	1,749,925	1,749,852	01/20/2021
89153P NM 0	TOTAL CAPITAL CANADA LTD	C	1.E FE	449,980	449,963	01/21/2021
8AMMF0 91 1	DWS GOVERNMENT MONEY MARKET SERIES INST	C	1.A FE	4,570,886	4,570,886	
8AMMF0 AK 7	BLACKROCK LIQUIDITY FEDFUND INSTITUTION	C	1.A FE	49,576	49,576	
8AMMF0 AM 3	INVESCO GOVERNMENT & AGENCY INSTITUTION	C	1.A FE	10,000,000	10,000,000	
9612C0 NB 1	WESTPAC BANKING CORP	C	1.D FE	2,499,918	2,499,896	01/11/2021
9612C0 P1 1	WESTPAC BANKING CORP	C	1.D FE	399,946	399,931	02/01/2021
96130A FP 8	WESTPAC BANKING CORP NY	C	1.D FE	2,400,019	2,400,000	02/01/2021
CR0251 26 2	CREDIT AGRICOLE CORPORATE AND INVESTMENT	C	1.E FE	7,000,000	7,000,000	01/04/2021
CR1358 76 9	BNP PARIBAS SA REPO 0.08% 1/4/2021	C	1.E FE	17,000,000	17,000,000	01/04/2021
CR1512 53 0	BNP PARIBAS SA REPONT 0.27% 1/4/2021	C	1.E FE	7,000,000	7,000,000	01/04/2021
CR3313 99 4	HSBC SECURITIES (USA) INC REPO 0.08% 1/	C	1.E FE	11,000,000	11,000,000	01/04/2021
CR3435 33 4	HSBC SECURITIES (USA) INC REPONT 0.18%	C	1.E FE	1,500,000	1,500,000	01/04/2021
CR4014 42 7	ING FINANCIAL MARKETS LLC REPONT 0.18%	C	1.E FE	3,000,000	3,000,000	01/04/2021
CR4827 72 9	BOFA SECURITIES INC REPO 0.08% 1/4/2021	C	1.E FE	10,000,000	10,000,000	01/04/2021
CR5425 52 3	TD SECURITIES USA LLC REPONT 0.18% 1/4/	C	1.C FE	3,500,000	3,500,000	01/04/2021
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			202,701,445	202,698,830	XXX
9999999.	Totals			281,978,556	281,976,133	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....109,475,062 Book/Adjusted Carrying Value $.....109,477,809
2. Average balance for the year: Fair Value $.....167,973,552 Book/Adjusted Carrying Value $.....167,988,215

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 14,620,462	1B 1,730,757	1C 3,500,000
	1D 104,388,560	1E 152,036,018
	1F 5,700,336	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 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							
U.S. Bank	Cincinnati, OH		0.00	0	0	215,459,872	XXX
BMO Harris Bank N.A.	Chicago, IL		0.00	0	0	95,358,866	XXX
Goldman Sachs	New York, NY		0.00	0	0	11,233,290	XXX
Key Bank	Cincinnati, OH		0.00	0	0	46,450,760	XXX
Fifth Third Bank	Cincinnati, OH		0.00	0	0	80,337,204	XXX
Associated Bank	Green Bay, WI		0.00	0	0	40,107,824	XXX
Citizens Bank	Providence, RI		0.00	0	0	30,016,152	XXX
Regions Bank	Birmingham, AL		0.00	0	0	20,000,328	XXX
0199998. Deposits in 2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX	0	0	314,963	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	539,279,259	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	539,279,259	XXX
0599999. Total Cash		XXX	XXX	0	0	539,279,259	XXX

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

1. January	283,238,034	4. April	378,495,953	7. July	454,497,778	10. October	427,876,132
2. February	244,679,375	5. May	404,658,952	8. August	443,319,954	11. November	552,841,487
3. March	311,109,905	6. June	392,100,232	9. September	486,125,073	12. December	539,279,259

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
60934N 68 2	FEDERATED TREASURY CASH RESERVES FUND #125		Various	0.360		876,915	0	9,136
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						876,915	0	9,136
All Other Money Market Mutual Funds								
31846V 56 7	FIRST AMERICAN GOVT OBLIG FUND CL Z		Various	0.370		108,369,951	0	660,246
8699999. Total - All Other Money Market Mutual Funds						108,369,951	0	660,246
8899999. Total - Cash Equivalents						109,246,866	0	669,382

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			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	ST	State regulatory requirement	157,376	173,994	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	ST	State regulatory requirement	104,917	115,996	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	ST	State regulatory requirement	104,917	115,996	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	ST	State regulatory requirement	262,293	289,990	0	0
33. New York NY			0	0	0	0
34. North Carolina NC	ST	State regulatory requirement	419,669	463,984	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	ST	State regulatory requirement	6,861,591	7,586,138	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC	ST	State regulatory requirement	524,586	579,980	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. US Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	8,435,349	9,326,078	0	0
DETAILS OF WRITE-INS						
5801.			0	0	0	0
5802.			0	0	0	0
5803.			0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0