* 8 9 2 0 6 2 0 2 0 2 0 1 0 0 1 0 0 *

ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period) NAIC Company Code..... 89206 Employer's ID Number..... 31-0962495

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..... June 26, 1979 Commenced Business..... August 22, 1979

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, Head of Valuation, AFR, Appointed Actuary

OTHER

Christopher James Calabro	Senior Vice President & Chief Marketing Officer	Rocky Coppola	Senior Vice President & CFO
John Andrew DelPozzo	Senior Vice President	Michael Joseph DeWeirdt	Senior Vice President & Chief Product Officer
Paul Gerard	Senior Vice President & CIO	Kristal Elaine Hambrick	Executive Vice President & CRO
Gary Thomas Huffman	Chairman & Chief Executive Officer	Danielle Denise Ivory	Senior Vice President
Lori Ann Landrum	Senior Vice President	William Charles Price	Senior Vice President & General Counsel
Peter Edward Whipple	Senior Vice President		

DIRECTORS OR TRUSTEES

Michael Joseph DeWeirdt	Kristal Elaine Hambrick	Gary Thomas Huffman	Barbara Ann Turner

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 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	43,268,848	1.8	43,268,848	0	43,268,848	1.8
1.02 All Other Governments	1,000,000	0.0	1,000,000	0	1,000,000	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	224,714,964	9.2	224,714,964	0	224,714,964	9.2
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	3,848,595	0.2	3,848,595	0	3,848,595	0.2
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	112,747,528	4.6	112,747,528	0	112,747,528	4.6
1.06 Industrial and Miscellaneous	1,361,164,222	55.4	1,361,164,222	750,000	1,361,914,222	55.5
1.07 Hybrid Securities	2,000,000	0.1	2,000,000	0	2,000,000	0.1
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	1,748,744,157	71.2	1,748,744,157	750,000	1,749,494,157	71.3
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	2,000,000	0.1	2,000,000	0	2,000,000	0.1
2.02 Parent, Subsidiaries and Affiliates	0	0.0	0	0	0	0.0
2.03 Total Preferred Stock	2,000,000	0.1	2,000,000	0	2,000,000	0.1
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	646	0.0	646	0	646	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)	9,259,903	0.4	9,259,903	0	9,259,903	0.4
3.03 Parent, Subsidiaries and Affiliates Publicly Traded	0	0.0	0	0	0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	0	0.0	0	0	0	0.0
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	9,260,549	0.4	9,260,549	0	9,260,549	0.4
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages	0	0.0	0	0	0	0.0
4.02 Residential Mortgages	925,761	0.0	925,761	0	925,761	0.0
4.03 Commercial Mortgages	397,174,194	16.2	397,174,194	0	397,174,194	16.2
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	398,099,955	16.2	398,099,955	0	398,099,955	16.2
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	0	0.0	0	0	0	0.0
5.03 Properties Held for Sale	0	0.0	0	0	0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	57,511,104	2.3	57,511,104	0	57,511,104	2.3
6.02 Cash Equivalents (Schedule E, Part 2)	0	0.0	0	57,453,007	57,453,007	2.3
6.03 Short-Term Investments (Schedule DA)	0	0.0	0	28,717,412	28,717,412	1.2
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	57,511,104	2.3	57,511,104	86,170,419	143,681,523	5.9
7. Contract Loans	122,742,394	5.0	122,742,394	0	122,742,394	5.0
8. Derivatives (Schedule DB)	3,776,708	0.2	3,776,708	0	3,776,708	0.2
9. Other Invested Assets (Schedule BA)	26,298,493	1.1	26,298,493	0	26,298,493	1.1
10. Receivables for Securities	4,553	0.0	4,553	0	4,553	0.0
11. Securities Lending (Schedule DL, Part 1)	86,920,419	3.5	86,920,419	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)	0	0.0	0	0	0	0.0
13. Total Invested Assets	2,455,358,332	100.0	2,455,358,332	86,920,419	2,455,358,332	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
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		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
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	0	
8.2	Totals, Part 3, Column 9	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		436,177,365
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)	12,050,634	
2.2	Additional investment made after acquisition (Part 2, Column 8)	0	12,050,634
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12	43,622	
3.2	Totals, Part 3, Column 11	0	43,622
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9	0	
5.2	Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		50,171,666
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)		398,099,956
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		398,099,956
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		398,099,956

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		(0)
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	26,318,953	
2.2	Additional investment made after acquisition (Part 2, Column 9)	0	26,318,953
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		44,053
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	0	
5.2	Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		64,514
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)		26,298,492
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		26,298,492

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,838,588,519
2.	Cost of bonds and stocks acquired, Part 3, Column 7		370,776,112
3.	Accrual of discount		811,650
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	8,987	
4.2	Part 2, Section 1, Column 15	0	
4.3	Part 2, Section 2, Column 13	125,466	
4.4	Part 4, Column 11	5,951	140,404
5.	Total gain (loss) on disposals, Part 4, Column 19		13,072,717
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		460,372,011
7.	Deduct amortization of premium		2,143,905
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15	0	
8.2	Part 2, Section 1, Column 19	0	
8.3	Part 2, Section 2, Column 16	0	
8.4	Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14	0	
9.2	Part 2, Section 1, Column 17	0	
9.3	Part 2, Section 2, Column 14	0	
9.4	Part 4, Column 13	1,911,600	1,911,600
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		1,042,839
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,760,004,725
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,760,004,725

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	43,268,847	45,649,844	43,947,499	42,356,310
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	1,000,000	1,090,377	1,000,000	1,000,000
	4. Totals	44,268,847	46,740,221	44,947,499	43,356,310
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	224,714,964	241,460,469	225,102,182	224,641,752
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	3,848,595	4,213,340	3,924,778	3,790,000
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	112,747,528	119,598,936	115,706,968	111,829,566
Industrial and Miscellaneous,	8. United States	1,009,034,941	1,089,315,503	1,011,254,923	1,001,150,646
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	45,916,236	50,359,856	45,797,806	44,933,435
and Hybrid Securities (Unaffiliated)	10. Other Countries	308,213,050	333,217,721	307,955,130	308,475,317
	11. Totals	1,363,164,227	1,472,893,080	1,365,007,859	1,354,559,398
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	1,748,744,161	1,884,906,046	1,754,689,286	1,738,177,026
PREFERRED STOCKS	14. United States	2,000,000	2,171,200	2,000,000	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	2,000,000	2,171,200	2,000,000	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	2,000,000	2,171,200	2,000,000	
COMMON STOCKS	20. United States	8,487,746	8,487,746	8,492,428	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	772,803	772,803	647,194	
	22. Other Countries	0	0	0	
	23. Totals	9,260,549	9,260,549	9,139,622	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	9,260,549	9,260,549	9,139,622	
	26. Total Stocks	11,260,549	11,431,749	11,139,622	
	27. Total Bonds and Stocks	1,760,004,710	1,896,337,795	1,765,828,908	

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	12,825,188	16,141,548	6,929,535	7,134,269	238,307	XXX	43,268,847	2.5	53,081,421	2.9	38,475,767	4,793,080
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	12,825,188	16,141,548	6,929,535	7,134,269	238,307	XXX	43,268,847	2.5	53,081,421	2.9	38,475,767	4,793,080
2. **All Other Governments**												
2.1 NAIC 1	0	1,000,000	0	0	0	XXX	1,000,000	0.1	1,000,000	0.1	0	1,000,000
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	1,000,000	0	0	0	XXX	1,000,000	0.1	1,000,000	0.1	0	1,000,000
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	8,629,357	25,844,241	47,495,497	91,760,225	36,190,643	XXX	209,919,963	12.0	185,490,097	10.1	207,902,676	2,017,287
3.2 NAIC 2	0	1,770,000	3,912,784	1,747,216	0	XXX	7,430,000	0.4	6,430,000	0.4	7,430,000	0
3.3 NAIC 3	0	0	5,000,000	2,365,000	0	XXX	7,365,000	0.4	2,365,000	0.1	7,365,000	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	8,629,357	27,614,241	56,408,281	95,872,441	36,190,643	XXX	224,714,963	12.9	194,285,097	10.6	222,697,676	2,017,287
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	172,027	1,642,049	589,519	1,445,000	0	XXX	3,848,595	0.2	4,013,689	0.2	3,848,595	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	172,027	1,642,049	589,519	1,445,000	0	XXX	3,848,595	0.2	4,013,689	0.2	3,848,595	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	20,296,049	75,133,127	15,335,052	964,692	13,608	XXX	111,742,528	6.4	127,416,895	7.0	107,805,505	3,937,023
5.2 NAIC 2	155,000	740,000	110,000	0	0	XXX	1,005,000	0.1	1,145,000	0.1	0	1,005,000
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	20,451,049	75,873,127	15,445,052	964,692	13,608	XXX	112,747,528	6.4	128,561,895	7.0	107,805,505	4,942,023

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	66,279,230	156,356,544	156,465,400	90,133,412	83,351,707	XXX	552,586,294	31.6	669,019,769	36.6	153,982,270	398,604,024
6.2 NAIC 2	44,746,785	204,207,541	288,810,258	78,902,121	105,393,494	XXX	722,060,199	41.3	727,830,448	39.8	325,048,777	397,011,422
6.3 NAIC 3	5,581,183	21,605,394	25,983,949	5,796,035	9,588,921	XXX	68,555,482	3.9	34,731,039	1.9	43,020,646	25,534,836
6.4 NAIC 4	593,896	5,462,719	6,493,981	10,058	1,000,650	XXX	13,561,304	0.8	14,726,922	0.8	10,777,311	2,783,992
6.5 NAIC 5	110,267	671,624	1,924,843	0	0	XXX	2,706,734	0.2	524,313	0.0	1,924,843	781,891
6.6 NAIC 6	0	836,784	371,935	0	485,496	XXX	1,694,215	0.1	326,028	0.0	168,078	1,526,137
6.7 Totals	117,311,361	389,140,606	480,050,366	174,841,626	199,820,267	XXX	1,361,164,227	77.8	1,447,158,519	79.1	534,921,925	826,242,301
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	2,000,000	0	0	0	XXX	2,000,000	0.1	2,000,000	0.1	2,000,000	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	2,000,000	0	0	0	XXX	2,000,000	0.1	2,000,000	0.1	2,000,000	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) 108,201,851	276,117,509	226,815,003	191,437,598	119,794,265	0	922,366,227	52.7	XXX	XXX	512,014,813	410,351,414
11.2 NAIC 2	(d) 44,901,785	208,717,541	292,833,042	80,649,337	105,393,494	0	732,495,199	41.9	XXX	XXX	334,478,777	398,016,422
11.3 NAIC 3	(d) 5,581,183	21,605,394	30,983,949	8,161,035	9,588,921	0	75,920,482	4.3	XXX	XXX	50,385,646	25,534,836
11.4 NAIC 4	(d) 593,896	5,462,719	6,493,981	10,058	1,000,650	0	13,561,304	0.8	XXX	XXX	10,777,311	2,783,992
11.5 NAIC 5	(d) 110,267	671,624	1,924,843	0	0	0	(c) 2,706,734	0.2	XXX	XXX	1,924,843	781,891
11.6 NAIC 6	(d) 0	836,784	371,935	0	485,496	0	(c) 1,694,215	0.1	XXX	XXX	168,078	1,526,137
11.7 Totals	159,388,982	513,411,571	559,422,753	280,258,028	236,262,825	0	(b) 1,748,744,160	100.0	XXX	XXX	909,749,468	838,994,691
11.8 Line 11.7 as a % of Col. 7	9.1	29.4	32.0	16.0	13.5	0.0	100.0	XXX	XXX	XXX	52.0	48.0
12. **Total Bonds Prior Year**												
12.1 NAIC 1	88,638,239	339,962,899	348,386,233	191,162,779	71,871,721	0	XXX	XXX	1,040,021,871	56.8	576,288,484	463,733,390
12.2 NAIC 2	52,235,156	235,200,129	342,983,919	73,581,574	33,404,670	0	XXX	XXX	737,405,448	40.3	313,444,152	423,961,296
12.3 NAIC 3	2,063,829	14,615,254	11,470,312	2,446,644	6,500,000	0	XXX	XXX	37,096,039	2.0	29,048,670	8,047,368
12.4 NAIC 4	486,605	2,391,566	10,845,269	2,832	1,000,650	0	XXX	XXX	14,726,922	0.8	11,382,407	3,344,515
12.5 NAIC 5	3,326	5,987	515,000	0	0	0	XXX	XXX	(c) 524,313	0.0	524,313	0
12.6 NAIC 6	22,742	99,361	203,925	0	0	0	XXX	XXX	(c) 326,028	0.0	227,187	98,840
12.7 Totals	143,449,897	592,275,196	714,404,658	267,193,829	112,777,041	0	XXX	XXX	(b) 1,830,100,621	100.0	930,915,213	899,185,409
12.8 Line 12.7 as a % of Col. 9	7.8	32.4	39.0	14.6	6.2	0.0	XXX	XXX	100.0	XXX	50.9	49.1
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	53,796,135	136,168,626	105,855,439	134,983,272	81,211,343	0	512,014,815	29.3	576,288,484	31.5	512,014,815	XXX
13.2 NAIC 2	12,230,767	68,009,113	116,023,744	43,262,051	94,953,102	0	334,478,777	19.1	313,444,152	17.1	334,478,777	XXX
13.3 NAIC 3	1,966,183	14,857,814	17,426,693	6,546,035	9,588,921	0	50,385,646	2.9	29,048,670	1.6	50,385,646	XXX
13.4 NAIC 4	117,233	3,647,169	6,002,202	10,058	1,000,650	0	10,777,312	0.6	11,382,407	0.6	10,777,312	XXX
13.5 NAIC 5	0	0	1,924,843	0	0	0	1,924,843	0.1	524,313	0.0	1,924,843	XXX
13.6 NAIC 6	0	84,848	83,230	0	0	0	168,078	0.0	227,187	0.0	168,078	XXX
13.7 Totals	68,110,318	222,767,570	247,316,151	184,801,416	186,754,016	0	909,749,471	52.0	930,915,213	50.9	909,749,471	XXX
13.8 Line 13.7 as a % of Col. 7	7.5	24.5	27.2	20.3	20.5	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	3.9	12.7	14.1	10.6	10.7	0.0	52.0	XXX	XXX	XXX	52.0	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	54,405,717	139,948,883	120,959,564	56,454,327	38,582,922	0	410,351,413	23.5	463,733,390	25.3	XXX	410,351,413
14.2 NAIC 2	32,671,018	140,708,428	176,809,297	37,387,287	10,440,392	0	398,016,422	22.8	423,961,296	23.2	XXX	398,016,422
14.3 NAIC 3	3,615,000	6,747,581	13,557,255	1,615,000	0	0	25,534,836	1.5	8,047,368	0.4	XXX	25,534,836
14.4 NAIC 4	476,663	1,815,550	491,779	0	0	0	2,783,992	0.2	3,344,515	0.2	XXX	2,783,992
14.5 NAIC 5	110,267	671,624	0	0	0	0	781,891	0.0	0	0.0	XXX	781,891
14.6 NAIC 6	0	751,936	288,705	0	485,496	0	1,526,137	0.1	98,840	0.0	XXX	1,526,137
14.7 Totals	91,278,665	290,644,002	312,106,600	95,456,614	49,508,810	0	838,994,691	48.0	899,185,409	49.1	XXX	838,994,691
14.8 Line 14.7 as a % of Col. 7	10.9	34.6	37.2	11.4	5.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	5.2	16.6	17.8	5.5	2.8	0.0	48.0	XXX	XXX	XXX	XXX	48.0

(a) Includes $.....334,583,065 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....10,651,195 current year of bonds with Z designations and $.....6,000,000 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 $.....0 current year of bonds with 5GI designations, $.....0 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	4,967,190	1,938,811	2,023,211	0	0	XXX	8,929,212	0.5	9,116,628	0.5	4,136,132	4,793,080
1.02 Residential Mortgage-Backed Securities	3,052,805	3,588,318	454,906	38,845	0	XXX	7,134,874	0.4	12,068,672	0.7	7,134,873	0
1.03 Commercial Mortgage-Backed Securities	4,805,193	10,614,419	4,451,418	7,095,425	238,307	XXX	27,204,762	1.6	31,896,121	1.7	27,204,762	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	12,825,188	16,141,548	6,929,535	7,134,270	238,307	XXX	43,268,848	2.5	53,081,421	2.9	38,475,767	4,793,080
2. **All Other Governments**												
2.01 Issuer Obligations	0	1,000,000	0	0	0	XXX	1,000,000	0.1	1,000,000	0.1	0	1,000,000
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	1,000,000	0	0	0	XXX	1,000,000	0.1	1,000,000	0.1	0	1,000,000
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	8,629,357	27,614,241	56,408,281	95,872,441	36,190,643	XXX	224,714,963	12.9	194,285,097	10.6	222,697,676	2,017,287
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	8,629,357	27,614,241	56,408,281	95,872,441	36,190,643	XXX	224,714,963	12.9	194,285,097	10.6	222,697,676	2,017,287
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	172,027	1,642,049	589,519	1,445,000	0	XXX	3,848,595	0.2	4,013,689	0.2	3,848,595	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	172,027	1,642,049	589,519	1,445,000	0	XXX	3,848,595	0.2	4,013,689	0.2	3,848,595	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	1,500,621	2,256,746	5,229,897	0	0	XXX	8,987,264	0.5	9,472,407	0.5	4,045,241	4,942,023
5.02 Residential Mortgage-Backed Securities	16,884,016	63,980,122	10,215,155	964,692	13,608	XXX	92,057,593	5.3	97,547,790	5.3	92,057,592	0
5.03 Commercial Mortgage-Backed Securities	1,597,829	6,597,067	0	0	0	XXX	8,194,896	0.5	18,019,997	1.0	8,194,896	0
5.04 Other Loan-Backed and Structured Securities	468,583	3,039,192	0	0	0	XXX	3,507,775	0.2	3,521,702	0.2	3,507,775	0
5.05 Totals	20,451,049	75,873,127	15,445,052	964,692	13,608	XXX	112,747,528	6.4	128,561,896	7.0	107,805,504	4,942,023
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	70,651,381	280,169,123	419,092,517	163,949,826	199,701,907	XXX	1,133,564,755	64.8	1,179,395,890	64.4	495,623,874	637,940,882
6.02 Residential Mortgage-Backed Securities	10,087,275	23,696,324	5,192,618	1,318,290	38,201	XXX	40,332,708	2.3	56,233,056	3.1	14,727,937	25,604,771
6.03 Commercial Mortgage-Backed Securities	1,998,590	12,158,147	0	4,123,910	0	XXX	18,280,647	1.0	30,301,123	1.7	3,704,316	14,576,331
6.04 Other Loan-Backed and Structured Securities	34,574,115	73,117,013	55,765,230	5,449,599	80,157	XXX	168,986,114	9.7	181,228,450	9.9	20,865,798	148,120,317
6.05 Totals	117,311,361	389,140,607	480,050,365	174,841,625	199,820,265	XXX	1,361,164,224	77.8	1,447,158,519	79.1	534,921,925	826,242,301
7. **Hybrid Securities**												
7.01 Issuer Obligations	0	2,000,000	0	0	0	XXX	2,000,000	0.1	2,000,000	0.1	2,000,000	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	2,000,000	0	0	0	XXX	2,000,000	0.1	2,000,000	0.1	2,000,000	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	85,920,576	316,620,970	483,343,425	261,267,267	235,892,550	XXX	1,383,044,789	79.1	XXX	XXX	732,351,518	650,693,272
11.02 Residential Mortgage-Backed Securities	30,024,096	91,264,764	15,862,679	2,321,827	51,809	XXX	139,525,175	8.0	XXX	XXX	113,920,402	25,604,771
11.03 Commercial Mortgage-Backed Securities	8,401,612	29,369,633	4,451,418	11,219,335	238,307	XXX	53,680,305	3.1	XXX	XXX	39,103,974	14,576,331
11.04 Other Loan-Backed and Structured Securities	35,042,698	76,156,205	55,765,230	5,449,599	80,157	XXX	172,493,889	9.9	XXX	XXX	24,373,573	148,120,317
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	159,388,982	513,411,572	559,422,752	280,258,028	236,262,823	0	1,748,744,158	100.0	XXX	XXX	909,749,467	838,994,691
11.09 Line 11.08 as a % of Col. 7	9.1	29.4	32.0	16.0	13.5	0.0	100.0	XXX	XXX	XXX	52.0	48.0
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	86,887,551	395,569,435	578,705,629	233,075,823	105,045,273	XXX	XXX	XXX	1,399,283,711	76.5	721,725,464	677,558,248
12.02 Residential Mortgage-Backed Securities	20,651,819	74,621,333	55,932,110	13,525,436	1,118,820	XXX	XXX	XXX	165,849,518	9.1	126,621,022	39,228,498
12.03 Commercial Mortgage-Backed Securities	10,115,346	30,325,050	19,924,955	13,445,957	6,405,933	XXX	XXX	XXX	80,217,241	4.4	55,547,807	24,669,434
12.04 Other Loan-Backed and Structured Securities	25,795,181	91,759,379	59,841,964	7,146,612	207,016	XXX	XXX	XXX	184,750,152	10.1	27,020,923	157,729,229
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	143,449,897	592,275,197	714,404,658	267,193,828	112,777,042	0	XXX	XXX	1,830,100,622	100.0	930,915,216	899,185,409
12.09 Line 12.08 as a % of Col. 9	7.8	32.4	39.0	14.6	6.2	0.0	XXX	XXX	100.0	XXX	50.9	49.1
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	31,211,819	113,731,394	225,885,550	175,058,856	186,463,900	XXX	732,351,519	41.9	721,725,464	39.4	732,351,519	XXX
13.02 Residential Mortgage-Backed Securities	22,929,265	73,665,216	15,044,248	2,229,865	51,809	XXX	113,920,403	6.5	126,621,022	6.9	113,920,403	XXX
13.03 Commercial Mortgage-Backed Securities	6,403,022	20,915,802	4,451,418	7,095,425	238,307	XXX	39,103,974	2.2	55,547,807	3.0	39,103,974	XXX
13.04 Other Loan-Backed and Structured Securities	7,566,211	14,455,157	1,934,935	417,270	0	XXX	24,373,573	1.4	27,020,923	1.5	24,373,573	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	68,110,317	222,767,569	247,316,151	184,801,416	186,754,016	0	909,749,469	52.0	930,915,216	50.9	909,749,469	XXX
13.09 Line 13.08 as a % of Col. 7	7.5	24.5	27.2	20.3	20.5	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	3.9	12.7	14.1	10.6	10.7	0.0	52.0	XXX	XXX	XXX	52.0	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	54,708,757	202,889,576	257,457,875	86,208,412	49,428,651	XXX	650,693,272	37.2	677,558,248	37.0	XXX	650,693,272
14.02 Residential Mortgage-Backed Securities	7,094,830	17,599,548	818,430	91,962	0	XXX	25,604,770	1.5	39,228,498	2.1	XXX	25,604,770
14.03 Commercial Mortgage-Backed Securities	1,998,590	8,453,831	0	4,123,910	0	XXX	14,576,331	0.8	24,669,434	1.3	XXX	14,576,331
14.04 Other Loan-Backed and Structured Securities	27,476,487	61,701,048	53,830,295	5,032,330	80,157	XXX	148,120,317	8.5	157,729,229	8.6	XXX	148,120,317
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	91,278,664	290,644,003	312,106,600	95,456,614	49,508,808	0	838,994,690	48.0	899,185,409	49.1	XXX	838,994,690
14.09 Line 14.08 as a % of Col. 7	10.9	34.6	37.2	11.4	5.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	5.2	16.6	17.8	5.5	2.8	0.0	48.0	XXX	XXX	XXX	XXX	48.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	0	0	0	0	0
3. Accrual of discount	0	0	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	0	0	0	0	0
7. Deduct amortization of premium	0	0	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

NONE

(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)		2,328,638
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	2,428,949	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	2,428,949
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	1,347,759	
3.2	Section 2, Column 19	(836,954)	510,805
4.	SSAP No. 108 Adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		949,044
6.	Considerations received/(paid) on terminations, Section 2, Column 15		2,440,728
7.	Amortization:		
7.1	Section 1, Column 19	0	
7.2	Section 2, Column 21	0	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20	0	
8.2	Section 2, Column 23	0	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18	0	
9.2	Section 2, Column 20	0	0
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)		3,776,708
11.	Deduct nonadmitted assets		0
12	Statement value at end of current period (Line 10 minus Line 11)		3,776,708

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				0
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	0			
3.14	Section 1, Column 18, prior year	0	0	0	
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	0			
3.24	Section 1, Column 19, prior year plus	0			
3.25	SSAP No. 108 Adjustments	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		0		
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)	0			
4.23	SSAP No. 108 Adjustments	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				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)				0
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

NONE

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	3,776,708	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		3,776,708
4.	Part D, Section 1, Column 5	3,776,708	
5.	Part D, Section 1, Column 6	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	3,776,708	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		3,776,708
10.	Part D, Section 1, Column 8	3,776,708	
11.	Part D, Section 1, Column 9	0	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 11	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E - Pt. 2 Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Residential Mortgages - All Other														
2226010		CAMBRIDGE	MA		07/13/2018.	4.72	925,761	0	0	0	0	0	1,270,000	12/31/2019
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other							925,761	0	0	0	0	0	1,270,000	XXX
Mortgages in Good Standing - Commercial Mortgages - All Other														
0024913		KNOX COUNTY	TN		10/12/2001.	7.75	188,358	0	0	0	0	0	3,110,000	12/31/2019
0125745		HOOVER	AL		03/26/2015.	4.29	1,311,039	0	0	0	0	0	3,835,000	12/31/2019
0125943		MOUNTAIN BROOK	AL		09/14/2017.	4.45	2,269,375	0	0	0	0	0	3,405,000	12/31/2019
0225839		TEMPE	AZ		07/06/2016.	4.13	1,388,518	0	0	0	0	0	3,525,000	12/31/2019
0325431		TUCSON	AZ		12/05/2008.	6.70	1,076,670	0	0	0	0	0	2,150,000	12/31/2019
0325771		PHOENIX	AZ		06/30/2015.	4.39	985,173	0	0	0	0	0	7,275,000	12/31/2019
0325823		TEMPE	AZ		04/21/2016.	4.25	2,979,207	0	0	0	0	0	6,685,000	12/31/2019
0325824		PHOENIX	AZ		04/26/2016.	4.25	671,479	0	0	0	0	0	2,680,000	12/31/2019
0325830		TUCSON	AZ		05/26/2016.	4.35	1,377,008	0	0	0	0	0	2,255,000	12/31/2019
0325836		PHOENIX	AZ		06/20/2016.	4.25	4,632,677	0	0	0	0	0	9,410,000	12/31/2019
0325843		TUCSON	AZ		07/22/2016.	4.13	1,248,006	0	0	0	0	0	2,990,000	12/31/2019
0325904		TUCSON	AZ		05/01/2017.	4.60	491,683	0	0	0	0	0	980,000	12/31/2019
0325940		PHOENIX	AZ		09/12/2017.	4.50	1,252,942	0	0	0	0	0	5,265,000	12/31/2019
0325941		PHOENIX	AZ		09/12/2017.	4.50	1,033,671	0	0	0	0	0	4,280,000	12/31/2019
0325942		PHOENIX	AZ		09/12/2017.	4.50	577,249	0	0	0	0	0	2,050,000	12/31/2019
0325957		TUSCON	AZ		11/14/2017.	4.63	1,339,352	0	0	0	0	0	1,425,000	12/31/2019
0325964		COTTONWOOD	AZ		12/18/2017.	4.52	3,775,665	0	0	0	28,743	0	7,640,000	12/31/2019
0326022		CHANDLER	AZ		08/22/2018.	5.05	3,351,558	0	0	0	0	0	4,385,000	12/31/2019
0326115		SCOTTSDALE	AZ		11/08/2019.	3.90	4,196,328	0	0	0	0	0	5,520,000	12/31/2019
0326130		TEMPE	AZ		02/19/2020.	4.00	808,861	0	0	0	0	0	1,680,000	01/29/2020
0425997		LITTLE ROCK	AR		05/11/2018.	4.90	2,639,569	0	0	0	0	0	5,950,000	12/31/2019
0426092		FAYETTEVILLE	AR		07/31/2019.	4.28	1,582,981	0	0	0	0	0	3,665,000	12/31/2019
0426098		RUSSELLVILLE	AR		07/31/2019.	4.28	2,079,141	0	0	0	0	0	4,505,000	12/31/2019
0426099		ROGERS	AR		07/31/2019.	4.28	1,370,341	0	0	0	0	0	2,275,000	12/31/2019
0426100		SPRINGDALE	AR		07/31/2019.	4.28	2,391,016	0	0	0	0	0	4,315,000	12/31/2019
0525522		DANA POINT	CA		08/19/2011.	5.50	626,986	0	0	0	0	0	2,230,000	12/31/2019
0525583		VICTORVILLE	CA		11/02/2012.	4.75	166,557	0	0	0	0	0	12,605,000	12/31/2019
0525805		HAYWARD	CA		12/14/2015.	4.38	4,643,498	0	0	0	0	0	8,130,000	12/31/2019
0525849		DEL MAR	CA		08/30/2016.	4.85	2,042,539	0	0	0	0	0	3,605,000	12/31/2019
0525863		LOS ANGELES	CA		11/01/2016.	4.20	2,341,427	0	0	0	0	0	5,465,000	12/31/2019
0525952		SAN YSIDRO	CA		10/24/2017.	4.38	3,096,288	0	0	0	0	0	5,810,000	12/31/2019
0625722		GREENWOOD	CO		12/15/2014.	4.00	339,544	0	0	0	0	0	2,990,000	12/31/2019
0625761		GOLDEN	CO		05/22/2015.	4.17	2,806,819	0	0	0	0	0	9,975,000	12/31/2019
0625901		BROOMFIELD	CO		04/18/2017.	4.67	1,367,088	0	0	0	0	0	1,815,000	12/31/2019
0625917		WESTMINISTER	CO		06/29/2017.	4.69	957,186	0	0	0	0	0	1,275,000	12/31/2019
0626026		FALCON	CO		09/11/2018.	4.73	3,210,262	0	0	0	0	0	5,870,000	12/31/2019
0826027		MIDDLETOWN	DE		09/11/2018.	5.01	2,019,504	0	0	0	0	0	3,535,000	12/31/2019
1025286		FORT LAUDERDALE	FL		12/18/2006.	6.33	1,585,159	0	0	0	0	0	1,060,000	12/31/2019
1025363		CORAL SPRINGS	FL		12/20/2007.	6.60	699,926	0	0	0	0	0	3,175,000	12/31/2019
1025434		POMPANO BEACH	FL		02/17/2009.	5.10	683,925	0	0	0	0	0	1,310,000	12/31/2019
1025485		GROVELAND	FL		01/26/2011.	5.65	1,388,944	0	0	0	0	0	4,635,000	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
1025489		ORLANDO	FL		03/24/2011	5.91	459,454	0	0	0	0	0	3,720,000	12/31/2019
1025495		ST PETERSBURG	FL		04/07/2011	5.69	389,138	0	0	0	0	0	2,760,000	12/31/2019
1025503		JACKSONVILLE	FL		05/27/2011	5.63	723,321	0	0	0	0	0	5,150,000	12/31/2019
1025515		KISSIMMEE	FL		07/07/2011	5.73	576,557	0	0	0	0	0	1,900,000	12/31/2019
1025528		ORLANDO	FL		09/29/2011	5.50	488,308	0	0	0	0	0	1,745,000	12/31/2019
1025565		TAMPA	FL		07/03/2012	4.88	1,949,513	0	0	0	0	0	8,150,000	12/31/2019
1025575		TITUSVILLE	FL		09/26/2012	5.00	251,487	0	0	0	0	0	1,420,000	12/31/2019
1025581		MARIANNA	FL		10/26/2012	4.88	882,593	0	0	0	0	0	3,425,000	12/31/2019
1025622		BRADENTON	FL		05/13/2013	4.63	732,065	0	0	0	0	0	3,175,000	12/31/2019
1025647		OCOEE	FL		08/29/2013	4.45	838,225	0	0	0	0	0	3,315,000	12/31/2019
1025666		MIRAMAR BEACH	FL		12/02/2013	4.38	605,190	0	0	0	0	0	5,470,000	12/31/2019
1025687		INDIAN HARBOUR BEACH	FL		05/28/2014	4.00	300,468	0	0	0	0	0	1,780,000	12/31/2019
1025691		ORLANDO	FL		07/23/2014	4.95	1,037,798	0	0	0	0	0	1,920,000	12/31/2019
1025695		NICEVILLE	FL		08/08/2014	5.05	809,891	0	0	0	0	0	1,485,000	12/31/2019
1025698		OCALA	FL		09/03/2014	4.75	1,203,121	0	0	0	0	0	2,820,000	12/31/2019
1025703		NAPLES	FL		09/19/2014	4.90	1,038,052	0	0	0	0	0	3,280,000	12/31/2019
1025736		LIVE OAK	FL		01/20/2015	4.00	2,042,114	0	0	0	0	0	6,220,000	12/31/2019
1025740		DORAL	FL		02/26/2015	4.08	1,580,357	0	0	0	0	0	5,140,000	12/31/2019
1025784		CLEARWATER	FL		08/18/2015	4.25	2,033,189	0	0	0	0	0	4,600,000	12/31/2019
1025817		NAPLES	FL		02/19/2016	4.25	4,491,056	0	0	0	0	0	7,005,000	12/31/2019
1025819		PORT ST LUCIE	FL		03/14/2016	4.38	314,121	0	0	0	0	0	1,030,000	12/31/2019
1025878	LS	ORLANDO	FL		01/05/2017	4.10	3,731,400	0	0	0	0	0	9,735,000	12/31/2019
1025885		SHALIMAR	FL		01/30/2017	4.30	3,335,242	0	0	0	0	0	19,975,000	12/31/2019
1025931		TALLAHASSEE	FL		07/28/2017	4.58	1,790,682	0	0	0	0	0	3,490,000	12/31/2019
1025963		BRADENTON	FL		12/15/2017	5.08	211,997	0	0	0	0	0	3,175,000	12/31/2019
1026111		POMPANO BEACH	FL		10/10/2019	4.15	4,744,926	0	0	0	0	0	6,965,000	12/31/2019
1125905		SNELLVILLE	GA		05/01/2017	4.83	965,002	0	0	0	0	0	1,395,000	12/31/2019
1125969		GRIFFIN	GA		12/21/2017	4.34	669,348	0	0	0	0	0	1,775,000	12/31/2019
1126028		SAVANNAH	GA		09/27/2018	4.95	1,861,404	0	0	0	0	0	2,470,000	12/31/2019
1126031		GAINESVILLE	GA		10/25/2018	5.88	1,527,258	0	0	0	0	0	3,845,000	12/31/2019
1126042		MACON	GA		12/14/2018	5.10	2,402,079	0	0	0	0	0	2,195,000	12/31/2019
1126082		SAVANNAH	GA		06/20/2019	4.55	1,779,979	0	0	0	0	0	3,725,000	12/31/2019
1126103		BRUNSWICK	GA		09/06/2019	4.25	2,913,455	0	0	0	0	0	3,255,000	12/31/2019
1126129		WOODSTOCK	GA		01/08/2020	3.77	4,862,564	0	0	0	0	0	8,610,000	11/27/2019
1325938		IDAHO FALLS	ID		08/25/2017	4.40	1,960,094	0	0	0	0	0	2,490,000	12/31/2019
1425429		LINCOLNWOOD	IL		12/01/2008	4.96	1,205,235	0	0	0	0	0	3,730,000	12/31/2019
1425618		NORTHFIELD	IL		05/03/2013	4.50	522,303	0	0	0	0	0	2,985,000	12/31/2019
1425631		FRANKLIN PARK	IL		06/20/2013	4.75	741,729	0	0	0	0	0	2,245,000	12/31/2019
1425632		CHICAGO	IL		06/20/2013	4.75	741,729	0	0	0	0	0	3,115,000	12/31/2019
1425650		LAKE ZURICH	IL		09/06/2013	4.95	754,787	0	0	0	0	0	1,420,000	12/31/2019
1425673		CHICAGO	IL		01/24/2014	5.38	946,816	0	0	0	0	0	1,845,000	12/31/2019
1425697		NORTHBROOK	IL		09/03/2014	4.87	944,822	0	0	0	0	0	2,965,000	12/31/2019
1425704		CICERO	IL		09/25/2014	4.40	1,752,528	0	0	0	0	0	3,295,000	12/31/2019
1425860		DEERFIELD	IL		09/29/2016	4.25	855,251	0	0	0	0	0	2,240,000	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
1425873		NORTHBROOK	IL		12/20/2016	4.13	1,950,718	0	0	0	0	0	3,925,000	12/31/2019
1425946		BARRINGTON	IL		09/27/2017	4.57	761,337	0	0	0	0	0	1,440,000	12/31/2019
1425953		HINSDALE	IL		10/30/2017	4.55	1,995,876	0	0	0	0	0	6,970,000	12/31/2019
1426023		LOMBARD	IL		08/28/2018	5.05	2,374,004	0	0	0	0	0	5,350,000	12/31/2019
1525499		CARMEL	IN		04/28/2011	5.87	698,435	0	0	0	0	0	1,455,000	12/31/2019
1525573		GRIFFITH	IN		09/11/2012	5.00	1,096,633	0	0	0	0	0	3,545,000	12/31/2019
1525629		GREENFIELD	IN		06/14/2013	4.50	1,266,006	0	0	0	0	0	3,690,000	12/31/2019
1525677		MOORESVILLE	IN		02/18/2014	4.26	273,697	0	0	0	0	0	3,595,000	12/31/2019
1525696		BLOOMINGTON	IN		08/21/2014	4.58	531,376	0	0	0	0	0	1,380,000	12/31/2019
1525718		ZIONSVILLE	IN		11/21/2014	4.00	466,298	0	0	0	0	0	2,410,000	12/31/2019
1525783		INDIANAPOLIS	IN		08/04/2015	4.28	2,429,748	0	0	0	0	0	4,900,000	12/31/2019
1525807		FORT WAYNE	IN		12/22/2015	4.28	659,941	0	0	0	0	0	1,530,000	12/31/2019
1526001		FISHERS	IN		06/15/2018	4.88	1,517,190	0	0	0	0	0	1,890,000	12/31/2019
1526076		FISHERS	IN		05/28/2019	4.64	3,890,759	0	0	0	0	0	5,740,000	12/31/2019
1526109		FISHERS	IN		09/30/2019	4.16	1,598,697	0	0	0	0	0	2,235,000	12/31/2019
1825599		MIDDLETOWN	KY		01/30/2013	4.63	778,511	0	0	0	0	0	4,215,000	12/31/2019
1825646		LEXINGTON	KY		08/22/2013	4.42	903,415	0	0	0	0	0	1,980,000	12/31/2019
1825699		LOUISVILLE	IN		09/05/2014	4.02	819,039	0	0	0	0	0	2,510,000	12/31/2019
1825708		LEXINGTON	KY		10/10/2014	3.99	1,594,605	0	0	0	0	0	8,885,000	12/31/2019
1825780		LEXINGTON	KY		07/28/2015	4.29	1,459,146	0	0	0	0	0	3,700,000	12/31/2019
1825822		LEXINGTON	KY		04/07/2016	4.32	3,445,657	0	0	0	0	0	8,050,000	12/31/2019
1826049		RICHMOND	KY		02/14/2019	4.95	3,408,559	0	0	0	0	0	11,630,000	12/31/2019
2125621		ABERDEEN	MD		05/10/2013	4.50	439,299	0	0	0	0	0	1,830,000	12/31/2019
2125749		DISTRICT HEIGHTS	MD		04/30/2015	4.13	1,475,989	0	0	0	0	0	5,100,000	12/31/2019
2126003		ELKTON	MD		06/22/2018	4.81	2,002,873	0	0	0	0	0	2,685,000	12/31/2019
2126046		CROFTON	MD		12/21/2018	5.28	1,414,684	0	0	0	0	0	2,335,000	12/31/2019
2126053		SILVER SPRING	MD		02/21/2019	4.88	3,278,027	0	0	0	0	0	6,170,000	12/31/2019
2225506		BURLINGTON	MA		06/09/2011	5.63	709,039	0	0	0	0	0	4,905,000	12/31/2019
2225809		BRAINTREE	MA		12/29/2015	4.41	2,333,188	0	0	0	0	0	2,875,000	12/31/2019
2325307		PLYMOUTH TWP	MI		03/01/2007	6.32	297,318	0	0	0	0	0	4,375,000	12/31/2019
2325669		ST CLAIR SHORES	MI		12/17/2013	5.00	661,357	0	0	0	0	0	3,405,000	12/31/2019
2325674		CLARKSTON	MI		01/28/2014	5.00	698,680	0	0	0	0	0	4,625,000	12/31/2019
2325683		AUBURN HILLS	MI		04/17/2014	4.98	624,028	0	0	0	0	0	3,155,000	12/31/2019
2325725		MADISON HEIGHTS	MI		12/17/2014	4.35	1,061,981	0	0	0	0	0	4,160,000	12/31/2019
2325789		SHELBY TOWNSHIP	MI		09/09/2015	4.50	1,517,925	0	0	0	0	0	2,995,000	12/31/2019
2325870		YPSILANTE	MI		12/12/2016	4.10	893,157	0	0	0	0	0	2,815,000	12/31/2019
2325887		ROCHESTER HILLS	MI		02/09/2017	3.67	1,532,905	0	0	0	0	0	10,315,000	12/31/2019
2325888		NOVI	MI		02/10/2017	3.83	1,204,105	0	0	0	0	0	4,135,000	12/31/2019
2325924		NEW HUDSON	MI		07/12/2017	4.65	2,493,617	0	0	0	0	0	5,310,000	12/31/2019
2326085		ROCHESTER HILLS	MI		06/26/2019	4.65	5,554,393	0	0	0	0	0	14,290,000	12/31/2019
2425368		ST PAUL	MN		12/21/2007	3.95	1,959,681	0	0	0	0	0	2,655,000	12/31/2019
2425507		GOLDEN VALLEY	MN		06/14/2011	5.69	831,676	0	0	0	0	0	2,120,000	12/31/2019
2425572		MAPLE GROVE	MN		09/04/2012	4.75	1,016,268	0	0	0	0	0	1,415,000	12/31/2019
2425585		EDEN PRAIRIE	MN		11/29/2012	4.50	436,295	0	0	0	0	0	3,390,000	12/31/2019
2425812		BUFFALO	MN		01/14/2016	4.45	1,915,133	0	0	0	0	0	4,290,000	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
2425962		ST. PAUL	MN		12/15/2017	4.11	936,706	0	0	0	0	0	2,055,000	12/31/2019
2425966		WEST SAINT PAUL	MN		12/19/2017	4.59	933,279	0	0	0	0	0	1,645,000	12/31/2019
2525738		RIDGELAND	MS		02/05/2015	4.15	582,255	0	0	0	0	0	2,075,000	12/31/2019
2525867		MADISON	MS		11/21/2016	4.00	858,323	0	0	0	0	0	1,860,000	12/31/2019
2625831		ST LOUIS	MO		05/27/2016	4.20	1,563,820	0	0	0	0	0	3,230,000	12/31/2019
2825293		OMAHA	NE		12/28/2006	6.33	165,514	0	0	0	0	0	2,835,000	12/31/2019
3225235		ROSWELL	NM		05/04/2006	7.64	191,888	0	0	0	0	0	10,475,000	12/31/2019
3225728		ALBUQUERQUE	NM		12/19/2014	4.25	906,816	0	0	0	0	0	2,570,000	12/31/2019
3225932		ALBUQUERQUE	NM		08/04/2017	4.58	1,787,851	0	0	0	0	0	3,305,000	12/31/2019
3226008		PORTALES	NM		07/11/2018	4.93	1,192,002	0	0	0	14,879	0	2,210,000	12/31/2019
3226077		SANTA FE	NM		05/31/2019	4.78	1,890,949	0	0	0	0	0	2,575,000	12/31/2019
3325115		MORAVIA	NY		12/22/2004	6.97	345,388	0	0	0	0	0	2,055,000	12/31/2019
3325194		MINEOLA	NY		11/18/2005	5.85	360,172	0	0	0	0	0	7,095,000	12/31/2019
3325853		DUNKIRK	NY		09/15/2016	4.08	1,194,069	0	0	0	0	0	2,480,000	12/31/2019
3325859		CENTERPORT	NY		09/28/2016	4.20	729,106	0	0	0	0	0	785,000	12/31/2019
3325974		MASSAPEQUA	NY		01/25/2018	4.32	2,213,810	0	0	0	0	0	5,530,000	12/31/2019
3326015		PORT WASHINGTON	NY		07/31/2018	5.13	1,592,687	0	0	0	0	0	2,270,000	12/31/2019
3326043		RONKONKOMA	NY		12/18/2018	5.03	637,021	0	0	0	0	0	1,085,000	12/31/2019
3326089		FARMINGDALE	NY		07/30/2019	4.75	562,219	0	0	0	0	0	1,200,000	06/24/2019
3425457		CHARLOTTE	NC		07/13/2010	6.38	657,826	0	0	0	0	0	4,730,000	12/31/2019
3425582		MONROE	NC		10/26/2012	4.50	1,106,975	0	0	0	0	0	5,320,000	12/31/2019
3425753		GARNER	NC		05/01/2015	4.00	1,066,120	0	0	0	0	0	4,145,000	12/31/2019
3425802		ASHEVILLE	NC		11/23/2015	3.77	1,729,984	0	0	0	0	0	8,180,000	12/31/2019
3425806		DURHAM	NC		12/18/2015	4.25	1,071,896	0	0	0	0	0	2,695,000	12/31/2019
3425846		ALBEMARLE	NC		08/11/2016	4.00	1,656,577	0	0	0	0	0	2,715,000	12/31/2019
3425862		MADISON	NC		09/29/2016	4.24	529,677	0	0	0	0	0	2,100,000	12/31/2019
3425881		HUNTERSVILLE	NC		01/19/2017	4.17	942,093	0	0	0	0	0	1,410,000	12/31/2019
3425911		WAXHAW	NC		06/07/2017	4.60	1,980,250	0	0	0	0	0	6,365,000	12/31/2019
3426036		ASHEVILLE	NC		11/29/2018	5.18	1,995,357	0	0	0	0	0	3,830,000	12/31/2019
3426104		CHARLOTTE	NC		09/13/2019	4.08	2,873,679	0	0	0	0	0	4,705,000	12/31/2019
3426117		GREENSBORO	NC		11/20/2019	4.54	4,044,185	0	0	0	0	0	7,430,000	12/31/2019
3426169		JACKSONVILLE	NC		12/23/2020	4.00	1,210,634	0	0	0	0	0	2,475,000	12/16/2020
3625274		GROVE CITY	OH		10/31/2006	6.60	426,911	0	0	0	0	0	1,980,000	12/31/2019
3625283		BROOK PARK	OH		12/05/2006	6.50	139,379	0	0	0	0	0	1,755,000	12/31/2019
3625361		CINCINNATI	OH		12/11/2007	6.25	22,323	0	0	0	0	0	3,395,000	12/31/2019
3625388		CARROLLTON	OH		03/24/2008	6.10	442,108	0	0	0	0	0	4,825,000	12/31/2019
3625534		FOREST PARK	OH		10/27/2011	5.38	670,793	0	0	0	0	0	2,025,000	12/31/2019
3625607		SPRINGBORO	OH		03/18/2013	4.00	272,906	0	0	0	0	0	2,820,000	12/31/2019
3625615		CLEVELAND	OH		04/30/2013	4.75	672,959	0	0	0	0	0	3,975,000	12/31/2019
3625627		CENTERVILLE	OH		06/05/2013	4.25	1,168,626	0	0	0	0	0	3,220,000	12/31/2019
3625645		CINCINNATI	OH		08/13/2013	4.65	1,342,303	0	0	0	0	0	2,565,000	12/31/2019
3625672		SPRINGBORO	OH		01/09/2014	5.13	612,012	0	0	0	0	0	1,575,000	12/31/2019
3625694		BEACHWOOD	OH		08/05/2014	4.50	1,748,960	0	0	0	0	0	6,350,000	12/31/2019
3625726		CINCINNATI	OH		12/18/2014	4.50	2,530,700	0	0	0	0	0	1,705,000	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
3625785		KETTERING	OH		08/26/2015	4.57	724,565	0	0	0	0	0	970,000	12/31/2019
3625827		LORAIN	OH		04/29/2016	4.30	987,244	0	0	0	0	0	1,250,000	12/31/2019
3625923		COLUMBUS	OH		07/10/2017	4.58	1,797,475	0	0	0	0	0	1,580,000	12/31/2019
3625936		NORTH ROYALTON	OH		08/24/2017	4.79	1,096,241	0	0	0	0	0	2,355,000	12/31/2019
3625970		FAIRBORN	OH		12/21/2017	4.37	938,425	0	0	0	0	0	1,565,000	12/31/2019
3625975		BEACHWOOD	OH		01/25/2018	4.61	1,547,930	0	0	0	0	0	3,130,000	12/31/2019
3625982		OTTAWA	OH		03/14/2018	4.50	794,799	0	0	0	0	0	940,000	12/31/2019
3626005		YOUNGSTOWN	OH		06/26/2018	4.89	861,938	0	0	0	0	0	1,325,000	12/31/2019
3626030		GARFIELD HEIGHTS	OH		10/05/2018	4.84	1,485,815	0	0	0	0	0	5,955,000	12/31/2019
3626057		CINCINNATI	OH		03/11/2019	4.88	1,033,683	0	0	0	0	0	2,590,000	12/31/2019
3626065		MASON	OH		04/15/2019	4.70	3,050,809	0	0	0	0	0	4,515,000	12/31/2019
3626072		BROOK PARK	OH		04/30/2019	4.79	1,942,503	0	0	0	0	0	2,585,000	12/31/2019
3626074		STREETSBORO	OH		05/02/2019	4.88	3,104,570	0	0	0	0	0	4,960,000	12/31/2019
3725532		TULSA	OK		10/20/2011	5.50	724,156	0	0	0	0	0	1,765,000	12/31/2019
3725944		TULSA	OK		09/15/2017	3.95	1,087,251	0	0	0	0	0	2,985,000	12/31/2019
3825553		PORTLAND	OR		05/07/2012	5.38	644,677	0	0	0	0	0	3,715,000	12/31/2019
3825732		SPRINGFIELD	OR		12/29/2014	4.45	1,856,433	0	0	0	0	0	9,555,000	12/31/2019
3925244		CASTLE SHANNON BOROUGH	PA		06/15/2006	6.39	265,775	0	0	0	0	0	980,000	12/31/2019
3925289		PITTSBURGH	PA		12/21/2006	6.38	119,046	0	0	0	0	0	3,280,000	12/31/2019
3925551		PITTSBURGH	PA		04/30/2012	4.75	330,768	0	0	0	0	0	2,285,000	12/31/2018
3925552		PITTSBURGH	PA		04/30/2012	4.75	227,466	0	0	0	0	0	2,060,000	12/31/2019
4125449		GREENVILLE	SC		06/03/2010	6.00	83,380	0	0	0	0	0	1,915,000	12/31/2019
4125536		FORT MILL	SC		10/31/2011	5.50	642,379	0	0	0	0	0	3,275,000	12/31/2019
4125742		GAFFNEY	SC		03/17/2015	3.88	2,973,817	0	0	0	0	0	6,320,000	12/31/2019
4125898		CHARLESTON	SC		03/30/2017	4.73	2,439,884	0	0	0	0	0	4,170,000	12/31/2019
4125918		CONWAY	SC		06/28/2017	4.50	2,215,068	0	0	0	0	0	5,760,000	12/31/2019
4225864		BELLE FOURCHE	SD		11/08/2016	4.30	1,724,398	0	0	0	0	0	2,565,000	12/31/2019
4325727		LAKELAND	TN		12/19/2014	4.25	1,052,811	0	0	0	0	0	3,410,000	12/31/2019
4325756		FRANKLIN	TN		05/11/2015	4.38	596,157	0	0	0	0	0	2,780,000	12/31/2019
4325959		COLLIERVILLE	TN		11/20/2017	4.50	1,405,366	0	0	0	0	0	3,940,000	12/31/2019
4326034		CHATTANOOGA	TN		11/27/2018	5.04	1,079,830	0	0	0	0	0	1,780,000	12/31/2019
4326055		CHATTANOOGA	TN		02/27/2019	4.70	2,307,952	0	0	0	0	0	3,820,000	12/31/2019
4326063		CORDOVA	TN		03/29/2019	4.95	1,484,165	0	0	0	0	0	1,890,000	12/31/2019
4425058		ABILENE	TX		02/27/2004	6.23	2,208,785	0	0	0	0	0	7,955,000	12/31/2019
4425222		CONROE	TX		03/28/2006	6.17	1,018,691	0	0	0	0	0	2,920,000	12/31/2019
4425228		TEMPLE	TX		04/06/2006	6.15	679,957	0	0	0	0	0	3,000,000	12/31/2019
4425299		CONROE	TX		01/19/2007	6.61	417,139	0	0	0	0	0	900,000	12/31/2019
4425369		SUGAR LAND	TX		12/21/2007	6.30	721,423	0	0	0	0	0	2,715,000	12/31/2019
4425393		TEMPLE	TX		05/12/2008	6.58	627,130	0	0	0	0	0	1,765,000	12/31/2019
4425462		HOUSTON	TX		09/15/2010	5.75	524,394	0	0	0	0	0	2,660,000	12/31/2019
4425493		DALLAS	TX		04/07/2011	5.68	606,314	0	0	0	0	0	5,615,000	12/31/2019
4425554		PORTLAND	TX		05/14/2012	4.75	911,820	0	0	0	0	0	2,840,000	12/31/2019
4425571		EL PASO	TX		08/28/2012	5.13	869,595	0	0	0	0	0	2,870,000	12/31/2019
4425592		LYTLE	TX		12/20/2012	4.50	283,846	0	0	0	0	0	3,830,000	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
4425641		HOUSTON	TX		08/02/2013	4.50	1,379,280	0	0	0	0	0	4,165,000	12/31/2019
4425665		LAREDO	TX		11/26/2013	4.71	594,372	0	0	0	0	0	2,420,000	12/31/2019
4425685		SAN ANTONIO	TX		05/23/2014	4.60	996,954	0	0	0	0	0	3,300,000	12/31/2019
4425715		EL PASO	TX		10/30/2014	4.50	870,956	0	0	0	0	0	1,945,000	12/31/2019
4425724		FREDERICKSBURG	TX		12/16/2014	4.13	867,130	0	0	0	0	0	2,525,000	12/31/2019
4425735		SAN ANTONIO	TX		01/09/2015	4.20	468,016	0	0	0	0	0	2,055,000	12/31/2019
4425737		ADDISON	TX		01/20/2015	5.00	769,735	0	0	0	0	0	1,750,000	12/31/2019
4425741		NORTH RICHLAND HILLS	TX		03/13/2015	4.45	1,781,855	0	0	0	0	0	4,210,000	12/31/2019
4425755		HOUSTON	TX		05/07/2015	3.88	519,484	0	0	0	0	0	4,645,000	12/31/2019
4425767		SAN ANTONIO	TX		06/15/2015	4.39	2,750,586	0	0	0	0	0	4,730,000	12/31/2019
4425774		RED OAK	TX		07/10/2015	4.25	1,168,422	0	0	0	0	0	2,155,000	12/31/2019
4425852		DALLAS	TX		09/13/2016	4.00	2,513,149	0	0	0	0	0	5,435,000	12/31/2019
4425879		SAN ANTONIO	TX		01/11/2017	4.16	1,839,699	0	0	0	0	0	4,040,000	12/31/2019
4425891		EL PASO	TX		03/06/2017	4.25	608,061	0	0	0	0	0	810,000	12/31/2019
4425894		ROCKWALL	TX		03/21/2017	4.80	1,404,968	0	0	0	0	0	2,600,000	12/31/2019
4425903		VICTORIA	TX		04/27/2017	4.84	1,511,223	0	0	0	0	0	2,490,000	12/31/2019
4425907		SAN ANTONIO	TX		05/12/2017	4.60	799,345	0	0	0	0	0	2,650,000	12/31/2019
4425914		HORIZON CITY	TX		06/21/2017	4.65	1,910,010	0	0	0	0	0	4,670,000	12/31/2019
4425928		EL PASO	TX		07/18/2017	4.57	4,865,898	0	0	0	0	0	7,695,000	12/31/2019
4425945		PFLUGERVILLE	TX		09/20/2017	4.53	2,685,830	0	0	0	0	0	4,915,000	12/31/2019
4425981		EL PASO	TX		03/09/2018	4.52	3,731,415	0	0	0	0	0	5,475,000	12/31/2019
4425984		HOUSTON	TX		03/28/2018	4.44	912,037	0	0	0	0	0	2,870,000	12/31/2019
4426060		MCALLEN	TX		03/26/2019	4.80	2,164,240	0	0	0	0	0	5,155,000	12/31/2019
4426061		SWEETWATER	TX		03/27/2019	4.60	2,604,672	0	0	0	0	0	3,320,000	12/31/2019
4426087		NEW BRAUNFELS	TX		07/15/2019	5.03	1,250,545	0	0	0	0	0	2,870,000	12/31/2019
4426106		HOUSTON	TX		09/19/2019	4.14	1,746,802	0	0	0	0	0	2,175,000	12/31/2019
4426110		FORT WORTH	TX		10/10/2019	4.00	3,500,579	0	0	0	0	0	5,125,000	12/31/2019
4525380		PROVO	UT		01/31/2008	6.28	404,184	0	0	0	0	0	5,800,000	12/31/2019
4525637		SALT LAKE CITY	UT		06/27/2013	4.75	741,729	0	0	0	0	0	2,470,000	12/31/2019
4525711		ROY	UT		10/21/2014	5.00	567,426	0	0	0	0	0	1,285,000	12/31/2019
4525744		SALT LAKE CITY	UT		03/26/2015	4.25	1,250,044	0	0	0	0	0	2,865,000	12/31/2019
4526025		SALT LAKE CITY	UT		09/04/2018	5.13	2,102,002	0	0	0	0	0	2,895,000	12/31/2019
4526136		OREM	UT		03/30/2020	3.75	2,164,121	0	0	0	0	0	4,200,000	02/27/2020
4720658		GLEN ALLEN	VA		03/13/2019	4.81	3,036,956	0	0	0	0	0	4,165,000	12/31/2019
4725237		MECHANICSVILLE	VA		05/15/2006	6.17	152,957	0	0	0	0	0	1,710,000	12/31/2019
4725546		ROANOKE	VA		02/27/2012	5.63	1,114,451	0	0	0	0	0	5,055,000	12/31/2019
4725634		VIRGINIA BEACH	VA		06/26/2013	4.13	448,369	0	0	0	0	0	3,390,000	12/31/2019
4725706		WOODBRIDGE	VA		09/30/2014	3.80	1,028,847	0	0	0	0	0	4,420,000	12/31/2019
4725720		MIDLOTHIAN	VA		12/03/2014	4.63	832,669	0	0	0	0	0	1,660,000	12/31/2019
4725721		YORKTOWN	VA		12/10/2014	4.25	832,056	0	0	0	0	0	1,685,000	12/31/2019
4725960		NORFOLK	VA		11/22/2017	4.40	2,699,719	0	0	0	0	0	7,085,000	12/31/2019
4725983		VIRGINIA BEACH	VA		03/16/2018	4.31	1,861,670	0	0	0	0	0	4,570,000	12/31/2019
4726029		FARMVILLE	VA		09/27/2018	5.00	5,833,340	0	0	0	0	0	9,645,000	12/31/2019
4726162		STERLING	VA		11/12/2020	3.63	2,650,000	0	0	0	0	0	4,100,000	10/14/2020
4825719		TUKWILA	WA		11/21/2014	4.25	1,213,391	0	0	0	0	0	6,745,000	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
4825759		RICHLAND	WA		05/21/2015.	4.25	3,477,766	0	0	0	0	0	13,670,000	12/31/2019
4825775		SILVERDALE	WA		07/13/2015.	4.30	2,432,289	0	0	0	0	0	6,885,000	12/31/2019
4825838		AUBURN	WA		06/29/2016.	4.03	1,420,592	0	0	0	0	0	3,660,000	12/31/2019
4825861		TACOMA	WA		10/04/2016.	4.00	725,238	0	0	0	0	0	1,250,000	12/31/2019
4825916		BELLINGHAM	WA		06/28/2017.	4.55	2,748,430	0	0	0	0	0	7,155,000	12/31/2019
4826050		BURIEN	WA		02/15/2019.	5.08	1,837,164	0	0	0	0	0	4,025,000	12/31/2019
4925383		HEDGESVILLE	WV		02/11/2008.	6.24	602,824	0	0	0	0	0	5,645,000	12/31/2019
5025890		BURLINGTON	WI		03/03/2017.	4.63	600,622	0	0	0	0	0	1,290,000	12/31/2019
5026067		ARCADIA	WI		04/17/2019.	4.80	751,703	0	0	0	0	0	1,195,000	12/31/2019
5026068		CASHTON	WI		04/17/2019.	4.80	703,419	0	0	0	0	0	1,130,000	12/31/2019
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							396,735,647	0	0	0	43,622	0	1,042,075,000	XXX
0899999. Total - Mortgages in Good Standing							397,661,408	0	0	0	43,622	0	1,043,345,000	XXX
Restructured Mortgages - Commercial Mortgages - All Other														
1425459		GURNEE	IL		07/22/2010.	6.13	438,547	0	0	0	0	0	1,815,000	12/31/2019
1399999. Total - Restructured Mortgages - Commercial Mortgages - All Other							438,547	0	0	0	0	0	1,815,000	XXX
1699999. Total - Restructured Mortgages							438,547	0	0	0	0	0	1,815,000	XXX
3399999. Totals							398,099,955	0	0	0	43,622	0	1,045,160,000	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								
0326130	TEMPE	AZ		02/19/2020	4.00	840,000	0	1,680,000
1126129	WOODSTOCK	GA		01/08/2020	3.77	5,150,000	0	8,610,000
3426169	JACKSONVILLE	NC		12/23/2020	4.00	1,210,634	0	2,475,000
4526136	OREM	UT		03/30/2020	3.75	2,200,000	0	4,200,000
4726162	STERLING	VA		11/12/2020	3.63	2,650,000	0	4,100,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						12,050,634	0	21,065,000
0899999. Total - Mortgages in Good Standing						12,050,634	0	21,065,000
3399999. Totals						12,050,634	0	21,065,000

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																	
0024884	LOUISA	KY		04/28/2000.	04/29/2020.	92,191	0	0	0	0	0	0	18,638	18,638	0	0	0
0024922	BIRMINGHAM	AL		04/09/2002.	07/13/2020.	1,632,227	0	0	0	0	0	0	1,306,567	1,306,567	0	0	0
0125488	BIRMINGHAM	AL		03/09/2011.	04/01/2020.	58,964	0	0	0	0	0	0	14,822	14,822	0	0	0
0125523	FORT PAYNE	AL		08/30/2011.	04/15/2020.	655,460	0	0	0	0	0	0	602,502	602,502	0	0	0
1025519	DESTIN	FL		07/27/2011.	11/03/2020.	2,128,811	0	0	0	0	0	0	2,017,740	2,017,740	0	0	0
1125483	SAVANNAH	GA		12/22/2010.	01/09/2020.	765,645	0	0	0	0	0	0	756,857	756,857	0	0	0
1125597	MACON	GA		01/22/2013.	08/19/2020.	157,187	0	0	0	0	0	0	19,918	19,918	0	0	0
1125999	ATLANTA	GA		05/17/2018.	05/29/2020.	774,305	0	0	0	0	0	0	766,832	766,832	0	0	0
1425458	CHICAGO	IL		07/16/2010.	06/26/2020.	492,717	0	0	0	0	0	0	465,956	465,956	0	0	0
1425596	CHICAGO	IL		12/26/2012.	11/20/2020.	758,386	0	0	0	0	0	0	719,715	719,715	0	0	0
1425750	NORTHFIELD	IL		04/30/2015.	12/31/2020.	646,463	0	0	0	0	0	0	626,004	626,004	0	0	0
1425989	CHICAGO	IL		04/24/2018.	09/02/2020.	1,756,095	0	0	0	0	0	0	1,692,260	1,692,260	0	0	0
1525707	FISHERS	IN		10/10/2014.	06/25/2020.	2,525,511	0	0	0	0	0	0	2,466,720	2,466,720	0	0	0
1625278	ELLSWORTH	IA		11/28/2006.	05/15/2020.	402,039	0	0	0	0	0	0	373,274	373,274	0	0	0
2325902	ROMULUS	MI		04/19/2017.	09/11/2020.	427,381	0	0	0	0	0	0	373,728	373,728	0	0	0
2625165	LEE'S SUMMIT	MO		08/22/2005.	08/31/2020.	99,348	0	0	0	0	0	0	11,137	11,137	0	0	0
2725206	BOZEMAN	MT		02/08/2006.	04/22/2020.	412,033	0	0	0	0	0	0	256,140	256,140	0	0	0
2825151	OMAHA	NE		06/29/2005.	04/02/2020.	57,176	0	0	0	0	0	0	32,803	32,803	0	0	0
2925600	LAS VEGAS	NV		01/30/2013.	02/07/2020.	760,362	0	0	0	0	0	0	753,464	753,464	0	0	0
3225187	ALBUQUERQUE	NM		11/09/2005.	12/01/2020.	329,215	0	0	0	0	0	0	27,921	27,921	0	0	0
3325129	AUBURN	NY		03/22/2005.	02/07/2020.	385,130	0	0	0	0	0	0	374,907	374,907	0	0	0
3625166	COLUMBUS	OH		08/30/2005.	09/08/2020.	68,659	0	0	0	0	0	0	7,557	7,557	0	0	0
3625294	WEST CHESTER	OH		12/28/2006.	03/06/2020.	399,624	0	0	0	0	0	0	354,405	354,405	0	0	0
3625616	CINCINNATI	OH		05/01/2013.	05/01/2020.	51,464	0	0	0	0	0	0	10,301	10,301	0	0	0
3925682	PHILADELPHIA	PA		04/17/2014.	11/10/2020.	510,155	0	0	0	0	0	0	380,448	380,448	0	0	0
4425602	CARROLLTON	TX		02/11/2013.	09/23/2020.	518,691	0	0	0	0	0	0	479,845	479,845	0	0	0
4425604	HOUSTON	TX		03/01/2013.	10/26/2020.	443,575	0	0	0	0	0	0	335,245	335,245	0	0	0
4525163	SANDY	UT		08/15/2005.	06/05/2020.	516,593	0	0	0	0	0	0	478,184	478,184	0	0	0
4525977	OGDEN	UT		02/07/2018.	11/13/2020.	2,189,433	0	0	0	0	0	0	2,127,895	2,127,895	0	0	0
4625461	BARRE	VT		08/26/2010.	10/29/2020.	2,313,063	0	0	0	0	0	0	2,195,684	2,195,684	0	0	0
4725131	STERLING	VA		03/30/2005.	04/01/2020.	110,471	0	0	0	0	0	0	36,990	36,990	0	0	0
4725134	MIDLOTHIAN	VA		04/28/2005.	03/30/2020.	50,241	0	0	0	0	0	0	20,112	20,112	0	0	0
4725450	VIRGINIA BEACH	VA		06/07/2010.	06/30/2020.	106,637	0	0	0	0	0	0	15,445	15,445	0	0	0
4725467	PORTSMOUTH	VA		10/27/2010.	08/22/2020.	670,294	0	0	0	0	0	0	614,642	614,641	0	0	0
0199999. Total - Mortgages Closed by Repayment						23,265,546	0	0	0	0	0	0	20,734,658	20,734,657	0	0	0
Mortgages With Partial Repayments																	
0024884	LOUISA	KY		04/28/2000.		92,191	0	0	0	0	0	0	0	73,553	0	0	0
0024913	KNOX COUNTY	TN		10/12/2001.		379,424	0	0	0	0	0	0	0	191,067	0	0	0
0024922	BIRMINGHAM	AL		04/09/2002.		1,632,227	0	0	0	0	0	0	0	325,660	0	0	0
0125488	BIRMINGHAM	AL		03/09/2011.		58,964	0	0	0	0	0	0	0	44,142	0	0	0
0125523	FORT PAYNE	AL		08/30/2011.		655,460	0	0	0	0	0	0	0	52,958	0	0	0
0125745	HOOVER	AL		03/26/2015.		1,424,143	0	0	0	0	0	0	0	113,104	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
0125943	MOUNTAIN BROOK	AL		09/14/2017.		2,411,959	0	0	0	0	0	0	0	142,585	0	0	0
0225839	TEMPE	AZ		07/06/2016.		1,490,094	0	0	0	0	0	0	0	101,576	0	0	0
0325431	TUCSON	AZ		12/05/2008.		1,126,510	0	0	0	0	0	0	0	49,840	0	0	0
0325771	PHOENIX	AZ		06/30/2015.		1,049,058	0	0	0	0	0	0	0	63,885	0	0	0
0325823	TEMPE	AZ		04/21/2016.		3,069,581	0	0	0	0	0	0	0	90,374	0	0	0
0325824	PHOENIX	AZ		04/26/2016.		701,689	0	0	0	0	0	0	0	30,210	0	0	0
0325830	TUCSON	AZ		05/26/2016.		1,478,281	0	0	0	0	0	0	0	101,273	0	0	0
0325836	PHOENIX	AZ		06/20/2016.		4,770,600	0	0	0	0	0	0	0	137,923	0	0	0
0325843	TUCSON	AZ		07/22/2016.		1,285,527	0	0	0	0	0	0	0	37,520	0	0	0
0325904	TUCSON	AZ		05/01/2017.		523,723	0	0	0	0	0	0	0	32,041	0	0	0
0325940	PHOENIX	AZ		09/12/2017.		1,301,660	0	0	0	0	0	0	0	48,718	0	0	0
0325941	PHOENIX	AZ		09/12/2017.		1,073,865	0	0	0	0	0	0	0	40,194	0	0	0
0325942	PHOENIX	AZ		09/12/2017.		599,694	0	0	0	0	0	0	0	22,445	0	0	0
0325957	TUSCON	AZ		11/14/2017.		1,412,833	0	0	0	0	0	0	0	73,481	0	0	0
0325964	COTTONWOOD	AZ		12/18/2017.		3,898,587	0	0	0	0	0	0	0	151,666	0	0	0
0326022	CHANDLER	AZ		08/22/2018.		3,465,461	0	0	0	0	0	0	0	113,903	0	0	0
0326115	SCOTTSDALE	AZ		11/08/2019.		4,291,514	0	0	0	0	0	0	0	95,186	0	0	0
0326130	TEMPE	AZ		02/19/2020.		0	0	0	0	0	0	0	0	31,139	0	0	0
0425997	LITTLE ROCK	AR		05/11/2018.		2,789,049	0	0	0	0	0	0	0	149,480	0	0	0
0426092	FAYETTEVILLE	AR		07/31/2019.		1,652,484	0	0	0	0	0	0	0	69,503	0	0	0
0426098	RUSSELLVILLE	AR		07/31/2019.		2,170,427	0	0	0	0	0	0	0	91,287	0	0	0
0426099	ROGERS	AR		07/31/2019.		1,430,508	0	0	0	0	0	0	0	60,168	0	0	0
0426100	SPRINGDALE	AR		07/31/2019.		2,495,992	0	0	0	0	0	0	0	104,976	0	0	0
0525522	DANA POINT	CA		08/19/2011.		717,266	0	0	0	0	0	0	0	90,280	0	0	0
0525583	VICTORVILLE	CA		11/02/2012.		325,491	0	0	0	0	0	0	0	158,934	0	0	0
0525805	HAYWARD	CA		12/14/2015.		4,768,371	0	0	0	0	0	0	0	124,873	0	0	0
0525849	DEL MAR	CA		08/30/2016.		2,104,811	0	0	0	0	0	0	0	62,272	0	0	0
0525863	LOS ANGELES	CA		11/01/2016.		2,416,189	0	0	0	0	0	0	0	74,763	0	0	0
0525952	SAN YSIDRO	CA		10/24/2017.		3,199,304	0	0	0	0	0	0	0	103,016	0	0	0
0625722	GREENWOOD	CO		12/15/2014.		492,480	0	0	0	0	0	0	0	152,936	0	0	0
0625761	GOLDEN	CO		05/22/2015.		2,944,935	0	0	0	0	0	0	0	138,116	0	0	0
0625901	BROOMFIELD	CO		04/18/2017.		1,421,245	0	0	0	0	0	0	0	54,157	0	0	0
0625917	WESTMINISTER	CO		06/29/2017.		991,471	0	0	0	0	0	0	0	34,286	0	0	0
0626026	FALCON	CO		09/11/2018.		3,373,496	0	0	0	0	0	0	0	163,234	0	0	0
0826027	MIDDLETOWN	DE		09/11/2018.		2,128,993	0	0	0	0	0	0	0	109,489	0	0	0
1025286	FORT LAUDERDALE	FL		12/18/2006.		1,680,896	0	0	0	0	0	0	0	95,737	0	0	0
1025363	CORAL SPRINGS	FL		12/20/2007.		844,541	0	0	0	0	0	0	0	144,615	0	0	0
1025434	POMPANO BEACH	FL		02/17/2009.		705,936	0	0	0	0	0	0	0	22,011	0	0	0
1025485	GROVELAND	FL		01/26/2011.		1,519,172	0	0	0	0	0	0	0	130,229	0	0	0
1025489	ORLANDO	FL		03/24/2011.		530,692	0	0	0	0	0	0	0	71,237	0	0	0
1025495	ST PETERSBURG	FL		04/07/2011.		535,242	0	0	0	0	0	0	0	146,104	0	0	0
1025503	JACKSONVILLE	FL		05/27/2011.		832,495	0	0	0	0	0	0	0	109,174	0	0	0
1025515	KISSIMMEE	FL		07/07/2011.		660,333	0	0	0	0	0	0	0	83,776	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
1025519	DESTIN	FL		07/27/2011		2,128,811	0	0	0	0	0	0	0	111,071	0	0	0
1025528	ORLANDO	FL		09/29/2011		557,427	0	0	0	0	0	0	0	69,119	0	0	0
1025565	TAMPA	FL		07/03/2012		2,070,682	0	0	0	0	0	0	0	121,170	0	0	0
1025575	TITUSVILLE	FL		09/26/2012		365,020	0	0	0	0	0	0	0	113,534	0	0	0
1025581	MARIANNA	FL		10/26/2012		987,367	0	0	0	0	0	0	0	104,774	0	0	0
1025622	BRADENTON	FL		05/13/2013		811,908	0	0	0	0	0	0	0	79,844	0	0	0
1025647	OCOEE	FL		08/29/2013		926,873	0	0	0	0	0	0	0	88,648	0	0	0
1025666	MIRAMAR BEACH	FL		12/02/2013		784,636	0	0	0	0	0	0	0	179,446	0	0	0
1025687	INDIAN HARBOUR BEACH	FL		05/28/2014		412,546	0	0	0	0	0	0	0	112,078	0	0	0
1025691	ORLANDO	FL		07/23/2014		1,081,008	0	0	0	0	0	0	0	43,210	0	0	0
1025695	NICEVILLE	FL		08/08/2014		839,923	0	0	0	0	0	0	0	30,033	0	0	0
1025698	OCALA	FL		09/03/2014		1,281,223	0	0	0	0	0	0	0	78,102	0	0	0
1025703	NAPLES	FL		09/19/2014		1,138,359	0	0	0	0	0	0	0	100,307	0	0	0
1025736	LIVE OAK	FL		01/20/2015		2,147,210	0	0	0	0	0	0	0	105,096	0	0	0
1025740	DORAL	FL		02/26/2015		1,660,564	0	0	0	0	0	0	0	80,207	0	0	0
1025784	CLEARWATER	FL		08/18/2015		2,130,300	0	0	0	0	0	0	0	97,111	0	0	0
1025817	NAPLES	FL		02/19/2016		4,618,807	0	0	0	0	0	0	0	127,752	0	0	0
1025819	PORT ST LUCIE	FL		03/14/2016		365,313	0	0	0	0	0	0	0	51,192	0	0	0
1025878	ORLANDO	FL		01/05/2017		3,901,727	0	0	0	0	0	0	0	170,327	0	0	0
1025885	SHALIMAR	FL		01/30/2017		3,438,518	0	0	0	0	0	0	0	103,276	0	0	0
1025931	TALLAHASSEE	FL		07/28/2017		1,904,278	0	0	0	0	0	0	0	113,595	0	0	0
1025963	BRADENTON	FL		12/15/2017		234,655	0	0	0	0	0	0	0	22,658	0	0	0
1026111	POMPANO BEACH	FL		10/10/2019		4,906,810	0	0	0	0	0	0	0	161,884	0	0	0
1125483	SAVANNAH	GA		12/22/2010		765,645	0	0	0	0	0	0	0	8,788	0	0	0
1125597	MACON	GA		01/22/2013		157,187	0	0	0	0	0	0	0	137,269	0	0	0
1125905	SNELLVILLE	GA		05/01/2017		1,002,675	0	0	0	0	0	0	0	37,673	0	0	0
1125969	GRIFFIN	GA		12/21/2017		751,732	0	0	0	0	0	0	0	82,384	0	0	0
1125999	ATLANTA	GA		05/17/2018		774,305	0	0	0	0	0	0	0	7,473	0	0	0
1126028	SAVANNAH	GA		09/27/2018		1,917,205	0	0	0	0	0	0	0	55,801	0	0	0
1126031	GAINESVILLE	GA		10/25/2018		1,637,570	0	0	0	0	0	0	0	110,312	0	0	0
1126042	MACON	GA		12/14/2018		2,481,052	0	0	0	0	0	0	0	78,973	0	0	0
1126082	SAVANNAH	GA		06/20/2019		1,872,623	0	0	0	0	0	0	0	92,644	0	0	0
1126103	BRUNSWICK	GA		09/06/2019		2,983,056	0	0	0	0	0	0	0	69,602	0	0	0
1126129	WOODSTOCK	GA		01/08/2020		0	0	0	0	0	0	0	0	287,436	0	0	0
1325938	IDAHO FALLS	ID		08/25/2017		2,037,591	0	0	0	0	0	0	0	77,496	0	0	0
1425429	LINCOLNWOOD	IL		12/01/2008		1,269,137	0	0	0	0	0	0	0	63,903	0	0	0
1425458	CHICAGO	IL		07/16/2010		492,717	0	0	0	0	0	0	0	26,762	0	0	0
1425459	GURNEE	IL		07/22/2010		487,563	0	0	0	0	0	0	0	49,016	0	0	0
1425596	CHICAGO	IL		12/26/2012		758,386	0	0	0	0	0	0	0	38,671	0	0	0
1425618	NORTHFIELD	IL		05/03/2013		657,096	0	0	0	0	0	0	0	134,792	0	0	0
1425631	FRANKLIN PARK	IL		06/20/2013		821,115	0	0	0	0	0	0	0	79,387	0	0	0
1425632	CHICAGO	IL		06/20/2013		821,115	0	0	0	0	0	0	0	79,387	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
1425650	LAKE ZURICH	IL		09/06/2013.		810,737	0	0	0	0	0	0	0	55,949	0	0	0
1425673	CHICAGO	IL		01/24/2014.		995,010	0	0	0	0	0	0	0	48,194	0	0	0
1425697	NORTHBROOK	IL		09/03/2014.		991,572	0	0	0	0	0	0	0	46,750	0	0	0
1425704	CICERO	IL		09/25/2014.		1,842,623	0	0	0	0	0	0	0	90,095	0	0	0
1425750	NORTHFIELD	IL		04/30/2015.		646,463	0	0	0	0	0	0	0	20,459	0	0	0
1425860	DEERFIELD	IL		09/29/2016.		892,359	0	0	0	0	0	0	0	37,108	0	0	0
1425873	NORTHBROOK	IL		12/20/2016.		1,992,879	0	0	0	0	0	0	0	42,161	0	0	0
1425946	BARRINGTON	IL		09/27/2017.		790,731	0	0	0	0	0	0	0	29,394	0	0	0
1425953	HINSDALE	IL		10/30/2017.		2,052,490	0	0	0	0	0	0	0	56,614	0	0	0
1425989	CHICAGO	IL		04/24/2018.		1,756,095	0	0	0	0	0	0	0	63,835	0	0	0
1426023	LOMBARD	IL		08/28/2018.		2,454,693	0	0	0	0	0	0	0	80,689	0	0	0
1525499	CARMEL	IN		04/28/2011.		771,482	0	0	0	0	0	0	0	73,047	0	0	0
1525573	GRIFFITH	IN		09/11/2012.		1,228,009	0	0	0	0	0	0	0	131,375	0	0	0
1525629	GREENFIELD	IN		06/14/2013.		1,403,048	0	0	0	0	0	0	0	137,042	0	0	0
1525677	MOORESVILLE	IN		02/18/2014.		465,430	0	0	0	0	0	0	0	191,733	0	0	0
1525696	BLOOMINGTON	IN		08/21/2014.		579,674	0	0	0	0	0	0	0	48,298	0	0	0
1525707	FISHERS	IN		10/10/2014.		2,525,511	0	0	0	0	0	0	0	58,791	0	0	0
1525718	ZIONSVILLE	IN		11/21/2014.		571,708	0	0	0	0	0	0	0	105,410	0	0	0
1525783	INDIANAPOLIS	IN		08/04/2015.		2,515,048	0	0	0	0	0	0	0	85,301	0	0	0
1525807	FORT WAYNE	IN		12/22/2015.		697,456	0	0	0	0	0	0	0	37,515	0	0	0
1526001	FISHERS	IN		06/15/2018.		1,586,892	0	0	0	0	0	0	0	69,702	0	0	0
1526076	FISHERS	IN		05/28/2019.		3,957,061	0	0	0	0	0	0	0	66,302	0	0	0
1526109	FISHERS	IN		09/30/2019.		1,668,625	0	0	0	0	0	0	0	69,928	0	0	0
1625278	ELLSWORTH	IA		11/28/2006.		402,039	0	0	0	0	0	0	0	28,765	0	0	0
1825599	MIDDLETOWN	KY		01/30/2013.		1,070,498	0	0	0	0	0	0	0	291,987	0	0	0
1825646	LEXINGTON	KY		08/22/2013.		1,038,465	0	0	0	0	0	0	0	135,050	0	0	0
1825699	LOUISVILLE	IN		09/05/2014.		941,212	0	0	0	0	0	0	0	122,173	0	0	0
1825708	LEXINGTON	KY		10/10/2014.		1,972,100	0	0	0	0	0	0	0	377,495	0	0	0
1825780	LEXINGTON	KY		07/28/2015.		1,529,126	0	0	0	0	0	0	0	69,980	0	0	0
1825822	LEXINGTON	KY		04/07/2016.		3,599,660	0	0	0	0	0	0	0	154,002	0	0	0
1826049	RICHMOND	KY		02/14/2019.		3,553,864	0	0	0	0	0	0	0	145,305	0	0	0
2125621	ABERDEEN	MD		05/10/2013.		496,230	0	0	0	0	0	0	0	56,930	0	0	0
2125749	DISTRICT HEIGHTS	MD		04/30/2015.		1,549,449	0	0	0	0	0	0	0	73,460	0	0	0
2126003	ELKTON	MD		06/22/2018.		2,087,225	0	0	0	0	0	0	0	84,352	0	0	0
2126046	CROFTON	MD		12/21/2018.		1,456,563	0	0	0	0	0	0	0	41,879	0	0	0
2126053	SILVER SPRING	MD		02/21/2019.		3,407,180	0	0	0	0	0	0	0	129,153	0	0	0
2225506	BURLINGTON	MA		06/09/2011.		814,196	0	0	0	0	0	0	0	105,157	0	0	0
2225809	BRAINTREE	MA		12/29/2015.		2,439,807	0	0	0	0	0	0	0	106,618	0	0	0
2226010	CAMBRIDGE	MA		07/13/2018.		958,579	0	0	0	0	0	0	0	32,818	0	0	0
2325307	PLYMOUTH TWP	MI		03/01/2007.		518,909	0	0	0	0	0	0	0	221,591	0	0	0
2325669	ST CLAIR SHORES	MI		12/17/2013.		726,169	0	0	0	0	0	0	0	64,811	0	0	0
2325674	CLARKSTON	MI		01/28/2014.		766,289	0	0	0	0	0	0	0	67,609	0	0	0
2325683	AUBURN HILLS	MI		04/17/2014.		709,103	0	0	0	0	0	0	0	85,075	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
2325725	MADISON HEIGHTS	MI		12/17/2014		1,144,133	0	0	0	0	0	0	0	82,151	0	0	0
2325789	SHELBY TOWNSHIP	MI		09/09/2015		1,588,350	0	0	0	0	0	0	0	70,425	0	0	0
2325870	YPSILANTE	MI		12/12/2016		949,160	0	0	0	0	0	0	0	56,002	0	0	0
2325887	ROCHESTER HILLS	MI		02/09/2017		1,579,729	0	0	0	0	0	0	0	46,825	0	0	0
2325888	NOVI	MI		02/10/2017		1,371,456	0	0	0	0	0	0	0	167,351	0	0	0
2325902	ROMULUS	MI		04/19/2017		427,381	0	0	0	0	0	0	0	53,652	0	0	0
2325924	NEW HUDSON	MI		07/12/2017		2,590,553	0	0	0	0	0	0	0	96,935	0	0	0
2326085	ROCHESTER HILLS	MI		06/26/2019		5,871,966	0	0	0	0	0	0	0	317,573	0	0	0
2425368	ST PAUL	MN		12/21/2007		2,091,747	0	0	0	0	0	0	0	132,066	0	0	0
2425507	GOLDEN VALLEY	MN		06/14/2011		887,428	0	0	0	0	0	0	0	55,752	0	0	0
2425572	MAPLE GROVE	MN		09/04/2012		1,078,826	0	0	0	0	0	0	0	62,558	0	0	0
2425585	EDEN PRAIRIE	MN		11/29/2012		498,276	0	0	0	0	0	0	0	61,982	0	0	0
2425812	BUFFALO	MN		01/14/2016		2,001,678	0	0	0	0	0	0	0	86,544	0	0	0
2425962	ST. PAUL	MN		12/15/2017		1,048,370	0	0	0	0	0	0	0	111,664	0	0	0
2425966	WEST SAINT PAUL	MN		12/19/2017		957,166	0	0	0	0	0	0	0	23,887	0	0	0
2525738	RIDGELAND	MS		02/05/2015		662,225	0	0	0	0	0	0	0	79,971	0	0	0
2525867	MADISON	MS		11/21/2016		895,892	0	0	0	0	0	0	0	37,568	0	0	0
2625165	LEE'S SUMMIT	MO		08/22/2005		99,348	0	0	0	0	0	0	0	88,211	0	0	0
2625831	ST LOUIS	MO		05/27/2016		1,679,922	0	0	0	0	0	0	0	116,101	0	0	0
2725206	BOZEMAN	MT		02/08/2006		412,033	0	0	0	0	0	0	0	155,894	0	0	0
2825151	OMAHA	NE		06/29/2005		57,176	0	0	0	0	0	0	0	24,373	0	0	0
2825293	OMAHA	NE		12/28/2006		475,196	0	0	0	0	0	0	0	309,683	0	0	0
2925600	LAS VEGAS	NV		01/30/2013		760,362	0	0	0	0	0	0	0	6,898	0	0	0
3225187	ALBUQUERQUE	NM		11/09/2005		329,215	0	0	0	0	0	0	0	301,294	0	0	0
3225235	ROSWELL	NM		05/04/2006		554,738	0	0	0	0	0	0	0	362,849	0	0	0
3225728	ALBUQUERQUE	NM		12/19/2014		986,936	0	0	0	0	0	0	0	80,120	0	0	0
3225932	ALBUQUERQUE	NM		08/04/2017		1,888,876	0	0	0	0	0	0	0	101,025	0	0	0
3226008	PORTALES	NM		07/11/2018		1,214,003	0	0	0	0	0	0	0	36,880	0	0	0
3226077	SANTA FE	NM		05/31/2019		1,964,514	0	0	0	0	0	0	0	73,565	0	0	0
3325115	MORAVIA	NY		12/22/2004		416,081	0	0	0	0	0	0	0	70,693	0	0	0
3325129	AUBURN	NY		03/22/2005		385,130	0	0	0	0	0	0	0	10,223	0	0	0
3325194	MINEOLA	NY		11/18/2005		631,293	0	0	0	0	0	0	0	271,121	0	0	0
3325853	DUNKIRK	NY		09/15/2016		1,246,721	0	0	0	0	0	0	0	52,652	0	0	0
3325859	CENTERPORT	NY		09/28/2016		758,075	0	0	0	0	0	0	0	28,969	0	0	0
3325974	MASSAPEQUA	NY		01/25/2018		2,455,759	0	0	0	0	0	0	0	241,949	0	0	0
3326015	PORT WASHINGTON	NY		07/31/2018		1,632,643	0	0	0	0	0	0	0	39,956	0	0	0
3326043	RONKONKOMA	NY		12/18/2018		670,634	0	0	0	0	0	0	0	33,613	0	0	0
3326089	FARMINGDALE	NY		07/30/2019		590,777	0	0	0	0	0	0	0	28,559	0	0	0
3425457	CHARLOTTE	NC		07/13/2010		777,659	0	0	0	0	0	0	0	119,833	0	0	0
3425582	MONROE	NC		10/26/2012		1,240,426	0	0	0	0	0	0	0	133,451	0	0	0
3425753	GARNER	NC		05/01/2015		1,180,756	0	0	0	0	0	0	0	114,636	0	0	0
3425802	ASHEVILLE	NC		11/23/2015		1,831,202	0	0	0	0	0	0	0	101,217	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
3425806	DURHAM	NC		12/18/2015.		1,155,316	0	0	0	0	0	0	0	83,420	0	0	0
3425846	ALBEMARLE	NC		08/11/2016.		1,745,202	0	0	0	0	0	0	0	88,625	0	0	0
3425862	MADISON	NC		09/29/2016.		547,701	0	0	0	0	0	0	0	18,024	0	0	0
3425881	HUNTERSVILLE	NC		01/19/2017.		985,746	0	0	0	0	0	0	0	43,653	0	0	0
3425911	WAXHAW	NC		06/07/2017.		2,032,718	0	0	0	0	0	0	0	52,468	0	0	0
3426036	ASHEVILLE	NC		11/29/2018.		2,100,320	0	0	0	0	0	0	0	104,963	0	0	0
3426104	CHARLOTTE	NC		09/13/2019.		3,025,321	0	0	0	0	0	0	0	151,642	0	0	0
3426117	GREENSBORO	NC		11/20/2019.		4,400,000	0	0	0	0	0	0	0	355,815	0	0	0
3625166	COLUMBUS	OH		08/30/2005.		68,659	0	0	0	0	0	0	0	61,102	0	0	0
3625274	GROVE CITY	OH		10/31/2006.		495,463	0	0	0	0	0	0	0	68,552	0	0	0
3625283	BROOK PARK	OH		12/05/2006.		250,104	0	0	0	0	0	0	0	110,725	0	0	0
3625294	WEST CHESTER	OH		12/28/2006.		399,624	0	0	0	0	0	0	0	45,220	0	0	0
3625361	CINCINNATI	OH		12/11/2007.		282,167	0	0	0	0	0	0	0	259,844	0	0	0
3625388	CARROLLTON	OH		03/24/2008.		599,395	0	0	0	0	0	0	0	157,287	0	0	0
3625534	FOREST PARK	OH		10/27/2011.		737,037	0	0	0	0	0	0	0	66,244	0	0	0
3625607	SPRINGBORO	OH		03/18/2013.		382,317	0	0	0	0	0	0	0	109,411	0	0	0
3625615	CLEVELAND	OH		04/30/2013.		746,932	0	0	0	0	0	0	0	73,973	0	0	0
3625616	CINCINNATI	OH		05/01/2013.		51,464	0	0	0	0	0	0	0	41,163	0	0	0
3625627	CENTERVILLE	OH		06/05/2013.		1,296,548	0	0	0	0	0	0	0	127,921	0	0	0
3625645	CINCINNATI	OH		08/13/2013.		1,446,453	0	0	0	0	0	0	0	104,150	0	0	0
3625672	SPRINGBORO	OH		01/09/2014.		643,789	0	0	0	0	0	0	0	31,777	0	0	0
3625694	BEACHWOOD	OH		08/05/2014.		1,838,870	0	0	0	0	0	0	0	89,910	0	0	0
3625726	CINCINNATI	OH		12/18/2014.		2,656,667	0	0	0	0	0	0	0	125,967	0	0	0
3625785	KETTERING	OH		08/26/2015.		782,240	0	0	0	0	0	0	0	57,675	0	0	0
3625827	LORAIN	OH		04/29/2016.		1,060,823	0	0	0	0	0	0	0	73,579	0	0	0
3625923	COLUMBUS	OH		07/10/2017.		1,849,396	0	0	0	0	0	0	0	51,921	0	0	0
3625936	NORTH ROYALTON	OH		08/24/2017.		1,194,780	0	0	0	0	0	0	0	98,539	0	0	0
3625970	FAIRBORN	OH		12/21/2017.		996,151	0	0	0	0	0	0	0	57,727	0	0	0
3625975	BEACHWOOD	OH		01/25/2018.		1,640,674	0	0	0	0	0	0	0	92,744	0	0	0
3625982	OTTAWA	OH		03/14/2018.		847,406	0	0	0	0	0	0	0	52,607	0	0	0
3626005	YOUNGSTOWN	OH		06/26/2018.		910,346	0	0	0	0	0	0	0	48,408	0	0	0
3626030	GARFIELD HEIGHTS	OH		10/05/2018.		1,566,688	0	0	0	0	0	0	0	80,873	0	0	0
3626057	CINCINNATI	OH		03/11/2019.		1,074,117	0	0	0	0	0	0	0	40,434	0	0	0
3626065	MASON	OH		04/15/2019.		3,210,339	0	0	0	0	0	0	0	159,529	0	0	0
3626072	BROOK PARK	OH		04/30/2019.		2,043,357	0	0	0	0	0	0	0	100,854	0	0	0
3626074	STREETSBORO	OH		05/02/2019.		3,192,888	0	0	0	0	0	0	0	88,318	0	0	0
3725532	TULSA	OK		10/20/2011.		807,931	0	0	0	0	0	0	0	83,775	0	0	0
3725944	TULSA	OK		09/15/2017.		1,223,202	0	0	0	0	0	0	0	135,951	0	0	0
3825553	PORTLAND	OR		05/07/2012.		695,358	0	0	0	0	0	0	0	50,681	0	0	0
3825732	SPRINGFIELD	OR		12/29/2014.		1,949,218	0	0	0	0	0	0	0	92,785	0	0	0
3925244	CASTLE SHANNON BOROUGH	PA		06/15/2006.		304,221	0	0	0	0	0	0	0	38,445	0	0	0
3925289	PITTSBURGH	PA		12/21/2006.		221,952	0	0	0	0	0	0	0	102,907	0	0	0
3925551	PITTSBURGH	PA		04/30/2012.		417,918	0	0	0	0	0	0	0	87,150	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
3925552	PITTSBURGH	PA		04/30/2012		287,373	0	0	0	0	0	0	0	59,907	0	0	0
3925682	PHILADELPHIA	PA		04/17/2014		510,155	0	0	0	0	0	0	0	129,707	0	0	0
4125449	GREENVILLE	SC		06/03/2010		203,265	0	0	0	0	0	0	0	119,885	0	0	0
4125536	FORT MILL	SC		10/31/2011		731,837	0	0	0	0	0	0	0	89,458	0	0	0
4125742	GAFFNEY	SC		03/17/2015		3,075,248	0	0	0	0	0	0	0	101,431	0	0	0
4125898	CHARLESTON	SC		03/30/2017		2,515,346	0	0	0	0	0	0	0	75,462	0	0	0
4125918	CONWAY	SC		06/28/2017		2,303,035	0	0	0	0	0	0	0	87,967	0	0	0
4225864	BELLE FOURCHE	SD		11/08/2016		1,797,796	0	0	0	0	0	0	0	73,398	0	0	0
4325727	LAKELAND	TN		12/19/2014		1,145,843	0	0	0	0	0	0	0	93,032	0	0	0
4325756	FRANKLIN	TN		05/11/2015		738,753	0	0	0	0	0	0	0	142,596	0	0	0
4325959	COLLIERVILLE	TN		11/20/2017		1,459,243	0	0	0	0	0	0	0	53,876	0	0	0
4326034	CHATTANOOGA	TN		11/27/2018		1,115,797	0	0	0	0	0	0	0	35,967	0	0	0
4326055	CHATTANOOGA	TN		02/27/2019		2,361,474	0	0	0	0	0	0	0	53,522	0	0	0
4326063	CORDOVA	TN		03/29/2019		1,560,906	0	0	0	0	0	0	0	76,741	0	0	0
4425058	ABILENE	TX		02/27/2004		2,489,255	0	0	0	0	0	0	0	280,470	0	0	0
4425222	CONROE	TX		03/28/2006		1,087,857	0	0	0	0	0	0	0	69,165	0	0	0
4425228	TEMPLE	TX		04/06/2006		782,612	0	0	0	0	0	0	0	102,655	0	0	0
4425299	CONROE	TX		01/19/2007		441,880	0	0	0	0	0	0	0	24,740	0	0	0
4425369	SUGAR LAND	TX		12/21/2007		791,170	0	0	0	0	0	0	0	69,747	0	0	0
4425393	TEMPLE	TX		05/12/2008		672,587	0	0	0	0	0	0	0	45,457	0	0	0
4425462	HOUSTON	TX		09/15/2010		615,938	0	0	0	0	0	0	0	91,543	0	0	0
4425493	DALLAS	TX		04/07/2011		723,809	0	0	0	0	0	0	0	117,495	0	0	0
4425554	PORTLAND	TX		05/14/2012		1,028,832	0	0	0	0	0	0	0	117,012	0	0	0
4425571	EL PASO	TX		08/28/2012		946,419	0	0	0	0	0	0	0	76,824	0	0	0
4425592	LYTLE	TX		12/20/2012		410,981	0	0	0	0	0	0	0	127,135	0	0	0
4425602	CARROLLTON	TX		02/11/2013		518,691	0	0	0	0	0	0	0	38,846	0	0	0
4425604	HOUSTON	TX		03/01/2013		443,575	0	0	0	0	0	0	0	108,329	0	0	0
4425641	HOUSTON	TX		08/02/2013		1,524,781	0	0	0	0	0	0	0	145,501	0	0	0
4425665	LAREDO	TX		11/26/2013		726,312	0	0	0	0	0	0	0	131,940	0	0	0
4425685	SAN ANTONIO	TX		05/23/2014		1,065,213	0	0	0	0	0	0	0	68,258	0	0	0
4425715	EL PASO	TX		10/30/2014		931,404	0	0	0	0	0	0	0	60,447	0	0	0
4425724	FREDERICKSBURG	TX		12/16/2014		944,997	0	0	0	0	0	0	0	77,867	0	0	0
4425735	SAN ANTONIO	TX		01/09/2015		568,694	0	0	0	0	0	0	0	100,678	0	0	0
4425737	ADDISON	TX		01/20/2015		834,353	0	0	0	0	0	0	0	64,618	0	0	0
4425741	NORTH RICHLAND HILLS	TX		03/13/2015		1,845,923	0	0	0	0	0	0	0	64,068	0	0	0
4425755	HOUSTON	TX		05/07/2015		713,619	0	0	0	0	0	0	0	194,135	0	0	0
4425767	SAN ANTONIO	TX		06/15/2015		2,882,371	0	0	0	0	0	0	0	131,786	0	0	0
4425774	RED OAK	TX		07/10/2015		1,205,669	0	0	0	0	0	0	0	37,247	0	0	0
4425852	DALLAS	TX		09/13/2016		2,624,715	0	0	0	0	0	0	0	111,566	0	0	0
4425879	SAN ANTONIO	TX		01/11/2017		1,897,431	0	0	0	0	0	0	0	57,732	0	0	0
4425891	EL PASO	TX		03/06/2017		648,987	0	0	0	0	0	0	0	40,925	0	0	0
4425894	ROCKWALL	TX		03/21/2017		1,591,058	0	0	0	0	0	0	0	186,089	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
4425903	VICTORIA	TX		04/27/2017.		1,582,062	0	0	0	0	0	0	0	70,839	0	0	0
4425907	SAN ANTONIO	TX		05/12/2017.		850,933	0	0	0	0	0	0	0	51,588	0	0	0
4425914	HORIZON CITY	TX		06/21/2017.		1,982,592	0	0	0	0	0	0	0	72,582	0	0	0
4425928	EL PASO	TX		07/18/2017.		5,092,528	0	0	0	0	0	0	0	226,630	0	0	0
4425945	PFLUGERVILLE	TX		09/20/2017.		2,789,941	0	0	0	0	0	0	0	104,111	0	0	0
4425981	EL PASO	TX		03/09/2018.		3,834,024	0	0	0	0	0	0	0	102,609	0	0	0
4425984	HOUSTON	TX		03/28/2018.		946,248	0	0	0	0	0	0	0	34,211	0	0	0
4426060	MCALLEN	TX		03/26/2019.		2,277,471	0	0	0	0	0	0	0	113,231	0	0	0
4426061	SWEETWATER	TX		03/27/2019.		2,693,200	0	0	0	0	0	0	0	88,528	0	0	0
4426087	NEW BRAUNFELS	TX		07/15/2019.		1,280,466	0	0	0	0	0	0	0	29,921	0	0	0
4426106	HOUSTON	TX		09/19/2019.		1,889,782	0	0	0	0	0	0	0	142,981	0	0	0
4426110	FORT WORTH	TX		10/10/2019.		3,684,964	0	0	0	0	0	0	0	184,385	0	0	0
4525163	SANDY	UT		08/15/2005.		516,593	0	0	0	0	0	0	0	38,409	0	0	0
4525380	PROVO	UT		01/31/2008.		713,115	0	0	0	0	0	0	0	308,931	0	0	0
4525637	SALT LAKE CITY	UT		06/27/2013.		821,115	0	0	0	0	0	0	0	79,387	0	0	0
4525711	ROY	UT		10/21/2014.		647,848	0	0	0	0	0	0	0	80,422	0	0	0
4525744	SALT LAKE CITY	UT		03/26/2015.		1,356,945	0	0	0	0	0	0	0	106,900	0	0	0
4525977	OGDEN	UT		02/07/2018.		2,189,434	0	0	0	0	0	0	0	61,539	0	0	0
4526025	SALT LAKE CITY	UT		09/04/2018.		2,172,350	0	0	0	0	0	0	0	70,348	0	0	0
4526136	OREM	UT		03/30/2020.		0	0	0	0	0	0	0	0	35,879	0	0	0
4625461	BARRE	VT		08/26/2010.		2,313,063	0	0	0	0	0	0	0	117,379	0	0	0
4720658	GLEN ALLEN	VA		03/13/2019.		3,105,865	0	0	0	0	0	0	0	68,910	0	0	0
4725131	STERLING	VA		03/30/2005.		110,471	0	0	0	0	0	0	0	73,481	0	0	0
4725134	MIDLOTHIAN	VA		04/28/2005.		50,241	0	0	0	0	0	0	0	30,129	0	0	0
4725237	MECHANICSVILLE	VA		05/15/2006.		278,410	0	0	0	0	0	0	0	125,454	0	0	0
4725450	VIRGINIA BEACH	VA		06/07/2010.		106,637	0	0	0	0	0	0	0	91,192	0	0	0
4725467	PORTSMOUTH	VA		10/27/2010.		670,294	0	0	0	0	0	0	0	55,652	0	0	0
4725546	ROANOKE	VA		02/27/2012.		1,203,840	0	0	0	0	0	0	0	89,389	0	0	0
4725634	VIRGINIA BEACH	VA		06/26/2013.		609,573	0	0	0	0	0	0	0	161,204	0	0	0
4725706	WOODBRIDGE	VA		09/30/2014.		1,253,510	0	0	0	0	0	0	0	224,663	0	0	0
4725720	MIDLOTHIAN	VA		12/03/2014.		873,691	0	0	0	0	0	0	0	41,022	0	0	0
4725721	YORKTOWN	VA		12/10/2014.		905,582	0	0	0	0	0	0	0	73,526	0	0	0
4725960	NORFOLK	VA		11/22/2017.		2,804,239	0	0	0	0	0	0	0	104,521	0	0	0
4725983	VIRGINIA BEACH	VA		03/16/2018.		1,973,687	0	0	0	0	0	0	0	112,017	0	0	0
4726029	FARMVILLE	VA		09/27/2018.		6,031,246	0	0	0	0	0	0	0	197,908	0	0	0
4825719	TUKWILA	WA		11/21/2014.		1,321,814	0	0	0	0	0	0	0	108,423	0	0	0
4825759	RICHLAND	WA		05/21/2015.		3,559,821	0	0	0	0	0	0	0	82,055	0	0	0
4825775	SILVERDALE	WA		07/13/2015.		2,548,863	0	0	0	0	0	0	0	116,575	0	0	0
4825838	AUBURN	WA		06/29/2016.		1,464,049	0	0	0	0	0	0	0	43,457	0	0	0
4825861	TACOMA	WA		10/04/2016.		777,212	0	0	0	0	0	0	0	51,974	0	0	0
4825916	BELLINGHAM	WA		06/28/2017.		2,857,033	0	0	0	0	0	0	0	108,603	0	0	0
4826050	BURIEN	WA		02/15/2019.		1,931,979	0	0	0	0	0	0	0	94,815	0	0	0
4925383	HEDGESVILLE	WV		02/11/2008.		844,865	0	0	0	0	0	0	0	242,041	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
5025890	BURLINGTON	WI		03/03/2017.		658,386	0	0	0	0	0	0	0	57,764	0	0	0
5026067	ARCADIA	WI		04/17/2019.		793,838	0	0	0	0	0	0	0	42,135	0	0	0
5026068	CASHTON	WI		04/17/2019.		742,854	0	0	0	0	0	0	0	39,435	0	0	0
0299999. Total - Mortgages With Partial Repayments						436,177,365	0	0	0	0	0	0	0	29,437,009	0	0	0
0599999. Total Mortgages						459,442,911	0	0	0	0	0	0	20,734,658	50,171,666	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	R.W. ALLSOP AND ASSOCIATES III		CEDAR RAPIDS	IA	VENTURE CAPITAL LP	0.	04/30/2001	1	0	0	0	0	0	0	0	0	0	0	1.690
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated									0	0	0	0	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	02/07/2018	0	1,054,080	1,231,680	1,033,622	0	(16,366)	0	0	0	54,540	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	1,059,390	1,336,030	1,058,355	0	(421)	0	0	0	48,750	0	0.000
575767 AJ 7	MASS MUTUAL LIFE 144A				MASS MUTUAL LIFE 144A	1.D FE	10/19/2018	0	1,627,920	1,935,045	1,620,928	0	(3,319)	0	0	0	80,625	0	0.000
638671 AJ 6	NATIONWIDE MUTUAL INSURANCE 144A				NATIONWIDE MUTUAL INSURANCE 144A	1.G FE	12/03/2008	0	4,568,390	4,499,190	4,499,820	0	56	0	0	0	140,896	0	0.000
668138 AA 8	NORTHWESTERN MUTUAL LIFE 144A				NORTHWESTERN MUTUAL LIFE 144A	1.C FE	02/09/2018	0	1,904,807	2,359,600	1,909,944	0	1,821	0	0	0	77,000	0	0.000
707567 AA 1	PENN MUTUAL LIFE INSURANCE CO 144A				PENN MUTUAL LIFE INSURANCE CO 144A	1.F FE	08/26/2011	0	1,070,930	1,284,650	1,052,899	0	(2,484)	0	0	0	66,500	0	0.000
878091 BF 3	TEACHERS INSUR & ANNUITY 144A				TEACHERS INSUR & ANNUITY 144A	1.D FE	05/05/2017	0	1,998,640	2,505,220	1,998,750	0	25	0	0	0	85,400	0	0.000
905641 AA 4	UNION CENTRAL LIFE 144A				UNION CENTRAL LIFE 144A	1.G FE	12/16/2020	0	3,398,304	4,689,792	3,679,292	0	41,684	0	0	0	164,000	0	0.000
95765P AA 7	WESTERN & SOUTHERN LIFE 144A				WESTERN & SOUTHERN LIFE 144A	1.F FE	01/17/2019	0	5,969,220	7,707,240	5,970,023	0	467	0	0	0	309,000	0	0.000
2799999. Total - Surplus Debentures - Unaffiliated									26,169,706	31,325,367	26,298,493	0	(20,461)	0	0	0	1,192,856	0	XXX
4899999. Subtotal - Unaffiliated									26,169,706	31,325,367	26,298,493	0	(20,461)	0	0	0	1,192,856	0	XXX
5099999. Totals									26,169,706	31,325,367	26,298,493	0	(20,461)	0	0	0	1,192,856	0	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 1,909,944	1D 4,678,033	1E 0	1F 7,022,922	1G 8,179,112
2A 4,508,482	2B 0	2C 0				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Surplus Debentures - Unaffiliated										
30958Q AA 9	FARMERS EXCHANGE CAP III 144A			FARMERS EXCHANGE CAP III 144A	02/07/2018.	0	1,049,987	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	1,058,777	0	0	0.000
575767 AJ 7	MASS MUTUAL LIFE 144A			MASS MUTUAL LIFE 144A	10/19/2018.	0	1,624,246	0	0	0.000
638671 AJ 6	NATIONWIDE MUTUAL INSURANCE 144A			NATIONWIDE MUTUAL INSURANCE 144A	12/03/2008.	0	4,499,764	0	0	0.000
668138 AA 8	NORTHWESTERN MUTUAL LIFE 144A			NORTHWESTERN MUTUAL LIFE 144A	02/09/2018.	0	1,908,123	0	0	0.000
707567 AA 1	PENN MUTUAL LIFE INSURANCE CO 144A			PENN MUTUAL LIFE INSURANCE CO 144A	08/26/2011.	0	1,055,382	0	0	0.000
878091 BF 3	TEACHERS INSUR & ANNUITY 144A			TEACHERS INSUR & ANNUITY 144A	05/05/2017.	0	1,998,725	0	0	0.000
905641 AA 4	UNION CENTRAL LIFE 144A			UNION CENTRAL LIFE 144A	12/16/2020.	0	3,637,608	0	0	0.000
95765P AA 7	WESTERN & SOUTHERN LIFE 144A			WESTERN & SOUTHERN LIFE 144A	01/17/2019.	0	5,969,556	0	0	0.000
2799999. Total - Surplus Debentures - Unaffiliated							26,318,953	0	0	XXX
4899999. Subtotal - Unaffiliated							26,318,953	0	0	XXX
5099999. Totals							26,318,953	0	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

NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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	2,841,210	105.110	3,153,300	3,000,000	3,014,686	0	(14,937)	0	0	6.001	5.524	MON	12,002	180,030	12/08/2004.	12/07/2021.
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L				1.B	1,778,394	115.455	2,053,243	1,778,394	1,778,394	0	0	0	0	4.730	4.777	MON	3,739	84,118	09/09/2010.	06/15/2030.
912810 EJ 3	US TREAS BOND	SD			1.A	1,797,272	102.910	1,836,944	1,785,000	1,785,592	0	(386)	0	0	8.125	8.055	MN	18,532	145,031	03/23/1992.	05/15/2021.
912810 EJ 3	US TREAS BOND				1.A	15,103	102.910	15,437	15,000	15,005	0	(3)	0	0	8.125	8.055	MN	156	1,219	03/23/1992.	05/15/2021.
912810 EM 6	US TREAS BOND	SD			1.A	1,042,017	111.556	1,115,560	1,000,000	1,005,487	0	(3,097)	0	0	7.250	6.886	FA	27,385	72,500	01/21/1999.	08/15/2022.
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.
912828 XB 1	US TREASURY NOTES	SD			1.A	247,383	107.945	269,863	250,000	248,628	0	330	0	0	2.125	2.259	MN	671	5,313	03/28/2017.	05/15/2025.
0199999. U.S. Government - Issuer Obligations						8,794,652	XXX	9,660,100	8,928,394	8,929,213	0	(15,315)	0	0	XXX	XXX	XXX	71,749	512,961	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
38373V PY 0	GNMA 2002-64 ZH	CF		4	1.A	1,221,048	99.998	1,231,302	1,231,327	1,226,780	0	216	0	0	6.000	6.130	MON	6,157	73,880	11/25/2002.	09/16/2032.
38377G S7 5	GNMA 2010-89 PD	CF		4	1.A	915,706	105.806	917,273	866,940	874,445	0	(5,942)	0	0	4.000	3.189	MON	2,890	34,678	04/16/2014.	07/20/2040.
38377T GE 5	GNMA 2011-2 HG	CF		4	1.A	2,415,770	110.500	2,390,080	2,162,973	2,225,408	0	(43,078)	0	0	4.000	2.725	MON	7,210	86,519	10/09/2012.	01/20/2041.
38377T LL 3	GNMA 2011-3 QP			4	1.A	1,490,973	104.724	1,403,512	1,340,200	1,357,009	0	(18,069)	0	0	4.000	2.638	MON	4,467	53,608	08/06/2012.	06/20/2040.
38377T SC 6	GNMA 2011-30 BL	CF		4	1.A	1,537,278	103.489	1,490,314	1,440,073	1,451,231	0	(10,078)	0	0	4.000	2.974	MON	4,800	57,603	06/13/2014.	06/20/2040.
0299999. U.S. Government - Residential Mortgage-Backed Securities						7,580,775	XXX	7,432,481	7,041,513	7,134,873	0	(76,951)	0	0	XXX	XXX	XXX	25,524	306,288	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
36194S PD 4	GN AU4920 GN AU4920	CF		4	1.A	3,596,733	108.262	3,823,409	3,531,619	3,575,399	0	(4,591)	0	0	3.020	2.894	MON	4,740	106,655	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.
36230T B2 7	GN 758157	CF		2,4	1.A	5,726,384	110.250	5,674,911	5,147,312	5,589,329	0	(23,603)	0	0	4.550	3.494	MON	19,517	234,203	01/12/2015.	05/15/2038.
38373M 2F 6	GNMA 2008-80 IO			4	1.A	176,495	8.716	222,745	0	166,991	0	(818)	0	0	1.587	21.540	MON	3,380	40,038	11/17/2009.	04/16/2050.
38376G 2H 2	GNMA 2011-92 C	CF		4	1.A	1,090,754	104.223	1,158,908	1,111,950	1,106,699	0	4,920	0	0	3.775	4.005	MON	3,498	42,665	07/20/2011.	04/16/2052.
38376G U2 4	GNMA 2011-77 D			4	1.A	355,062	103.406	371,407	359,173	358,003	0	(256)	0	0	4.149	4.299	MON	1,242	14,953	06/09/2011.	10/16/2045.
38377G T9 0	GNMA 2010-89 BE	CF		4	1.A	51,299	100.037	49,493	49,475	49,435	0	(229)	0	0	4.000	3.391	MON	165	1,979	03/27/2014.	05/20/2039.
38378N 3J 0	GNMA 2014-67 DE	CF		4	1.A	3,003,390	103.566	3,131,525	3,023,706	3,017,555	0	7,811	0	0	3.700	3.813	MON	9,323	111,846	05/21/2014.	11/16/2046.
38378X SU 6	GNMA 2014-150 C			4	1.A	5,165,625	103.102	5,155,100	5,000,000	5,044,643	0	(36,819)	0	0	3.400	2.928	MON	14,167	170,000	03/26/2015.	12/16/2049.
38378X VL 2	GNMA 2014-155 VA			4	1.A	3,900,308	108.074	4,119,945	3,812,152	3,845,722	0	9,179	0	0	3.000	2.661	MON	9,530	114,365	04/06/2016.	03/16/2037.
0399999. U.S. Government - Commercial Mortgage-Backed Securities						27,572,072	XXX	28,557,266	26,386,404	27,204,762	0	(57,462)	0	0	XXX	XXX	XXX	79,848	1,008,134	XXX	XXX
0599999. Total - U.S. Government						43,947,499	XXX	45,649,847	42,356,311	43,268,848	0	(149,728)	0	0	XXX	XXX	XXX	177,121	1,827,383	XXX	XXX
All Other Governments - Issuer Obligations																					
46513G 8M 2	STATE OF ISRAEL		C		1.E FE	1,000,000	109.038	1,090,377	1,000,000	1,000,000	0	0	0	0	4.000	4.001	MN	6,685	40,110	07/01/2014.	07/01/2024.
0699999. All Other Governments - Issuer Obligations						1,000,000	XXX	1,090,377	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	6,685	40,110	XXX	XXX
1099999. Total - All Other Governments						1,000,000	XXX	1,090,377	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	6,685	40,110	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
01026C AD 3	ALABAMA ECON SETTLEMENT AUTH B			1	1.G FE	3,000,000	119.084	3,572,520	3,000,000	3,000,000	0	0	0	0	4.263	4.263	MS	37,657	127,890	12/02/2016.	09/15/2032.
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.
040484 GP 6	ARIZONA BOARD OF REGENTS UNIV ARIZONA SY				1.D FE	1,495,000	117.623	1,758,464	1,495,000	1,495,000	0	0	0	0	3.912	3.912	JD	4,874	58,484	12/20/2012.	06/01/2034.
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.
04300D AD 2	ART INSTITUTE OF CHICAGO				1.D FE	2,000,000	113.050	2,261,000	2,000,000	2,000,000	0	0	0	0	3.782	3.782	MS	25,213	75,640	10/11/2012.	03/01/2027.
059231 W7 1	BALTIMORE MD REVENUE			1	1.C FE	3,350,000	104.270	3,493,045	3,350,000	3,350,000	0	0	0	0	2.864	2.864	JJ	7,729	0	11/19/2020.	07/01/2043.

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
167593 U2 6	CHICAGO IL O'HARE INTERNATIONA			1	1.F FE	2,000,000	101.291	2,025,820	2,000,000	2,000,000	0	0	0	0	3.006	3.006	JJ	14,028	0	09/25/2020.	01/01/2038.
235036 7A 2	DALLAS-FORT WORTH AIRPORT AIRPORT			1	1.E FE	4,000,000	102.942	4,117,680	4,000,000	4,000,000	0	0	0	0	2.919	2.919	MN	19,460	25,622	07/31/2020.	11/01/2050.
246395 YC 5	DELAWARE ST HSG AUTH REV 2013-1			2	1.A FE	860,000	103.524	890,306	860,000	860,000	0	0	0	0	2.750	2.750	MON	1,971	23,650	02/07/2013.	12/01/2041.
24917D AG 8	DENVER TAX REVENUE 2016B			2	1.D FE	3,000,000	111.053	3,331,590	3,000,000	3,000,000	0	0	0	0	3.818	3.818	FA	47,725	114,540	03/24/2016.	08/01/2032.
249218 BA 5	DENVER COLORADO PUBLIC SCHOOL DISTRICT C				1.C FE	2,200,000	112.662	2,478,564	2,200,000	2,200,000	0	0	0	0	3.598	3.598	JD	3,518	79,156	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				1.B FE	1,405,286	104.076	1,462,565	1,405,286	1,405,286	0	0	0	0	3.875	3.875	MON	2,420	54,660	05/19/2014.	06/15/2045.
29270C YV 1	ENERGY NORTHWEST				1.C FE	1,000,000	114.912	1,149,120	1,000,000	1,000,000	0	0	0	0	3.603	3.603	JJ	18,015	36,030	08/15/2012.	07/01/2027.
36005F DU 6	FULTON CNTY GA DEV AUTH REVENU HIGHER ED			1	1.F FE	2,000,000	98.804	1,976,080	2,000,000	2,000,000	0	0	0	0	3.135	3.135	AO	15,675	62,700	08/16/2019.	10/01/2041.
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.
392274 N4 4	GTR ORLANDO FL AVIATION AUTH A			2	1.D FE	7,505,000	101.812	7,640,991	7,505,000	7,505,000	0	0	0	0	3.594	3.592	AO	67,432	269,730	09/30/2016.	10/01/2039.
419792 KM 7	STATE OF HAWAII			2	1.C FE	3,000,000	110.031	3,300,930	3,000,000	3,000,000	0	0	0	0	2.902	2.902	AO	21,765	87,060	04/01/2016.	10/01/2028.
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.
45201Y YJ 0	ILLINOIS ST HSG DEV AUTH REV 2012-A			2	1.A FE	1,459,196	102.833	1,500,535	1,459,196	1,459,196	0	0	0	0	2.625	2.625	MON	3,192	38,304	11/06/2012.	12/01/2042.
452152 6G 1	ILLINOIS ST GOV OBLIGATION GENERAL OBLIG				2.C FE	1,000,000	112.207	1,122,070	1,000,000	1,000,000	0	0	0	0	5.500	5.500	MN	9,167	24,903	05/14/2020.	05/01/2024.
452152 QV 6	ILLINOIS ST GOV OBLIGATION				2.C FE	1,000,000	103.572	1,035,720	1,000,000	1,000,000	0	0	0	0	5.010	5.010	AO	12,525	50,100	04/02/2013.	04/01/2028.
452227 FP 1	ILLINOIS ST SALES TAX REVENUE				2.B FE	770,000	101.805	783,899	770,000	770,000	0	0	0	0	3.231	3.231	JD	1,106	24,879	05/10/2012.	06/15/2024.
462590 MH 0	IOWA ST STUDENT LOAN LIQUIDITY STUDENT L			2	1.C FE	1,500,000	103.308	1,549,620	1,500,000	1,500,000	0	0	0	0	2.989	2.989	JD	3,736	49,568	10/09/2019.	12/01/2039.
469466 EV 4	JACKSONVILLE PORT AUTHORITY			2	1.F FE	1,032,760	106.905	1,069,050	1,000,000	1,006,969	0	(3,597)	0	0	4.500	4.101	MN	7,500	45,000	09/13/2012.	11/01/2031.
472149 BE 2	JACKSONVILLE ELECTRIC AUTHORIT				1.E FE	250,000	102.844	257,110	250,000	250,000	0	0	0	0	5.050	5.050	AO	3,156	12,625	03/19/2010.	10/01/2021.
47659# AA 9	JERSEY CITY, NEW JERSEY CTL				1.D	2,017,800	113.341	2,266,814	2,000,000	2,017,287	0	(513)	0	0	3.600	3.566	MON	3,200	61,000	02/10/2020.	09/15/2052.
485429 Z3 1	KANSAS ST DEV FIN AUTH REV			1	1.E FE	1,277,100	120.538	1,554,940	1,290,000	1,281,704	0	952	0	0	4.191	4.295	AO	11,413	54,064	08/13/2015.	04/15/2028.
49130N DN 6	KENTUCKY ST HGR EDU STUDENT LO			2	1.F FE	3,771,697	109.706	4,163,343	3,795,000	3,776,471	0	1,404	0	0	4.000	4.058	JD	12,650	151,800	05/03/2017.	06/01/2031.
49130T PQ 3	KENTUCKY ST HSG CORP HSG REV 2012 SERIES			2	1.A FE	795,000	101.661	808,205	795,000	795,000	0	0	0	0	4.268	4.268	JJ	16,965	33,931	06/06/2012.	01/01/2028.
544525 NV 6	LOS ANGELES DEP WATER & POWER				1.C FE	1,000,000	102.255	1,022,550	1,000,000	1,000,000	0	0	0	0	5.081	5.081	JJ	25,405	50,810	11/20/2009.	07/01/2021.
544712 2E 1	LOS ANGELES CNTY CALIF MET TRANSN AUTH S				1.B FE	500,000	101.593	507,965	500,000	500,000	0	0	0	0	4.280	4.280	JD	1,783	21,400	11/05/2010.	06/01/2021.
544712 2F 8	LOS ANGELES CNTY CALIF MET TRANSN AUTH S				1.B FE	1,000,000	105.781	1,057,810	1,000,000	1,000,000	0	0	0	0	4.530	4.530	JD	3,775	45,300	11/05/2010.	06/01/2022.
54628C MX 7	LOUISIANA ST LOCAL GOVT ENVRNM WATER			1	1.E FE	4,000,000	99.159	3,966,360	4,000,000	4,000,000	0	0	0	0	2.637	2.637	FA	38,969	0	07/31/2020.	02/01/2048.
56052F BC 8	MAINE HOUSING TAXABLE	CF		2	1.B FE	3,000,000	106.997	3,209,910	3,000,000	3,000,000	0	0	0	0	3.589	3.589	MN	13,758	107,670	02/04/2015.	11/15/2030.
574218 NU 3	MARYLAND ST HLTH & HGR EDUCTNL FACS AUTH			2	1.F FE	1,035,290	107.461	1,074,610	1,000,000	1,010,153	0	(3,630)	0	0	4.000	3.591	FA	15,111	40,000	03/14/2013.	08/15/2028.
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	977,438	102.517	999,541	975,000	975,157	0	(301)	0	0	5.500	5.467	JJ	26,813	53,625	07/21/2011.	07/01/2026.
57563R KE 8	MASSACHUSETTS EDL ING AUTH ED LN REV SER			2	1.F FE	330,000	101.995	336,584	330,000	330,000	0	0	0	0	4.800	4.800	JJ	7,920	15,840	06/01/2012.	07/01/2027.
57587A ZM 3	MASSACHUSETTS ST HSG FIN AGYHS	CF		2	1.B FE	2,000,000	108.166	2,163,320	2,000,000	2,000,000	0	0	0	0	4.400	4.400	JD	7,333	88,000	05/31/2018.	12/01/2043.
58506Y AP 7	MEDSTAR HEALTH INC				1.F FE	2,000,000	108.226	2,164,520	2,000,000	2,000,000	0	0	0	0	3.599	3.599	FA	27,192	71,980	01/29/2015.	08/15/2029.
592250 DX 9	MET PIER & EXPOSITION AUTH ILR GENERAL			1	3.A FE	5,000,000	100.352	5,017,600	5,000,000	5,000,000	0	0	0	0	3.955	3.955	JD	8,789	48,339	09/03/2020.	12/15/2026.
59333N V5 9	MIAMI-DADE CNTY FL SPL OBLIG			1	1.E FE	6,085,140	102.399	6,143,940	6,000,000	6,085,140	0	0	0	0	2.736	2.570	AO	0	0	12/16/2020.	10/01/2036.
59333P W2 0	MIAMI-DADE CNTY FL AVIATION RE			2	1.F FE	3,000,000	106.755	3,202,650	3,000,000	3,000,000	0	0	0	0	3.856	3.856	AO	28,920	115,680	08/04/2016.	10/01/2041.
59447T H9 7	MICHIGAN ST FIN AUTH REVENUE			1	1.G FE	5,000,000	104.054	5,202,700	5,000,000	5,000,000	0	0	0	0	3.267	3.267	JD	13,613	20,873	10/09/2020.	06/01/2039.
59447T KB 8	MICHIGAN ST FIN AUTH REVENUE			1	1.D FE	4,000,000	113.470	4,538,800	4,000,000	4,000,000	0	0	0	0	3.585	3.585	MN	23,900	143,400	07/29/2016.	11/01/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
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 MV 4	MICHIGAN ST HSG DEV AUTH SF MT			2	1.C FE	1,500,000	105.249	1,578,735	1,500,000	1,500,000	0	0	0	0	3.565	3.565	JD	6,387	0	10/30/2020.	06/01/2051.
59465M C8 6	MICHIGAN ST HSG DEV AUTH 2012 B-2			2	1.C FE	1,745,000	104.665	1,826,404	1,745,000	1,745,000	0	0	0	0	5.372	5.373	AO	23,435	93,741	02/08/2012.	10/01/2028.
59465M C9 4	MICHIGAN ST HSG DEV AUTH 2012 B-2			2	1.C FE	148,500	102.475	153,713	150,000	148,888	0	58	0	0	5.622	5.704	AO	2,108	8,433	02/08/2012.	10/01/2036.
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E			2	1.A FE	805,000	101.426	816,479	805,000	805,000	0	0	0	0	4.450	4.450	JJ	17,911	35,823	08/26/2011.	07/01/2031.
605360 SE 7	MISSISSIPPI ST HOSP EQUIPMENT			1	2.A FE	2,000,000	107.132	2,142,640	2,000,000	2,000,000	0	0	0	0	3.720	3.720	MS	24,800	74,400	09/16/2016.	09/01/2026.
605580 6J 3	STATE OF MISSISSIPPI				1.C FE	2,000,000	103.093	2,061,860	2,000,000	2,000,000	0	0	0	0	3.931	3.931	MN	13,103	78,620	10/21/2010.	11/01/2021.
605581 FF 9	STATE OF MISSISSIPPI			1	1.C FE	7,000,000	122.826	8,597,820	7,000,000	7,000,000	0	0	0	0	3.729	3.729	AO	65,258	261,030	02/04/2015.	10/01/2032.
60636Y HL 8	MISSOURI ST HSG 2012 SERIES 1			2	1.B FE	575,000	102.998	592,239	575,000	575,000	0	0	0	0	3.723	3.723	JJ	10,704	21,407	10/17/2012.	07/01/2028.
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.
64469D WP 2	NEW HAMPSHIRE HOUSING			2	1.C FE	1,255,000	104.467	1,311,061	1,255,000	1,255,000	0	0	0	0	3.855	3.854	JJ	24,190	48,380	01/16/2015.	07/01/2030.
646080 MV 0	NEW JERSEY ST HIGHER ED ASSIST 2011-1			2	1.F FE	575,319	104.615	606,767	580,000	578,251	0	391	0	0	5.375	5.462	JD	2,598	31,175	06/08/2011.	12/01/2024.
646080 UN 9	NEW JERSEY ST HIGHER ED ASSIST STUDENT L			2	1.B FE	994,060	103.125	1,031,250	1,000,000	994,378	0	212	0	0	3.250	3.290	JD	2,708	32,500	06/05/2019.	12/01/2039.
646108 QL 7	NEW JERESEY HOUSING 2015 SERIES E			1	1.D FE	995,000	108.682	1,086,820	1,000,000	996,480	0	282	0	0	4.272	4.316	MN	7,120	42,720	08/11/2015.	11/01/2030.
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3			2	1.B FE	1,160,000	102.100	1,184,360	1,160,000	1,160,000	0	0	0	0	3.550	3.550	MS	13,727	41,180	08/15/2012.	09/01/2032.
64763H FJ 9	NEW ORLEANS LA AVIATION BRD			2	1.F FE	4,916,757	113.212	5,043,595	4,455,000	4,664,338	0	(47,682)	0	0	5.000	3.725	JJ	111,375	222,750	03/04/2015.	01/01/2035.
64966Q RV 4	NEW YORK NY GENERAL OBLIGATION			1	1.D FE	5,000,000	101.923	5,096,150	5,000,000	5,000,000	0	0	0	0	2.423	2.423	FA	0	0	12/18/2020.	08/01/2036.
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 3V 3	NY HSG DEV CORP MF HSG REV	CF		2	1.C FE	7,000,000	110.659	7,746,130	7,000,000	7,000,000	0	0	0	0	4.253	4.253	MN	49,618	297,710	06/13/2018.	11/01/2035.
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.
64990G JY 9	NEW YORK ST DORM AUTH REVENUES HIGHER ED			1	1.D FE	3,000,000	111.676	3,350,280	3,000,000	3,000,000	0	0	0	0	4.294	4.294	JJ	64,410	128,820	02/13/2019.	07/01/2044.
658289 B7 7	NORTH CAROLINA ST UNIVERSITY				1.C FE	500,000	118.946	594,730	500,000	500,000	0	0	0	0	3.825	3.825	AO	4,781	19,125	02/13/2013.	10/01/2033.
67756D FE 1	UNIVERSITY OF DAYTON			1	1.F FE	3,035,000	115.458	3,504,150	3,035,000	3,035,000	0	0	0	0	4.335	4.335	JD	10,964	131,567	03/04/2015.	12/01/2035.
678553 AS 7	OKLAHOMA CITY ECONOMIC DEV 2013A			2	1.C FE	1,000,000	106.366	1,063,660	1,000,000	1,000,000	0	0	0	0	3.804	3.804	MS	12,680	38,040	03/27/2013.	03/01/2027.
678553 AU 2	OKLAHOMA CITY ECONOMIC DEV 2013A			2	1.C FE	1,000,000	106.515	1,065,150	1,000,000	1,000,000	0	0	0	0	3.997	3.997	MS	13,323	39,970	03/27/2013.	03/01/2028.
678553 AV 0	OKLAHOMA CITY ECONOMIC DEV 2013A			2	1.C FE	1,000,000	106.530	1,065,300	1,000,000	1,000,000	0	0	0	0	4.097	4.097	MS	13,657	40,970	03/27/2013.	03/01/2029.
67910H NR 7	OKLAHOMA ST MUNI PWR AUTH 2013 SERIES B			2	1.F FE	2,147,460	109.381	2,187,620	2,000,000	2,036,119	0	(17,002)	0	0	5.000	4.051	JJ	50,000	100,000	07/24/2013.	01/01/2026.
68608E MW 9	OREGON HSG MULTIFAM 2012 SER B			2	1.A FE	90,000	101.316	91,184	90,000	90,000	0	0	0	0	4.125	4.125	JJ	1,856	3,713	10/04/2012.	07/01/2043.
686343 CQ 5	ORLAND IL FIRE PROTECTION DIST			2	1.C FE	1,038,996	106.325	1,121,729	1,055,000	1,047,920	0	1,273	0	0	3.750	3.900	JD	1,758	39,563	12/20/2012.	12/15/2025.
708796 P2 7	PENNSYLVANIA HSG FIN AGY	CF		2	1.C FE	2,520,000	106.383	2,680,852	2,520,000	2,520,000	0	0	0	0	3.950	3.950	AO	24,885	99,540	02/12/2015.	10/01/2033.
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.
76221R RB 1	RHODE ISLAND HSG & MTG FIN COR SERIES 63			2	1.B FE	180,163	102.359	174,010	170,000	170,964	0	(1,258)	0	0	4.000	3.225	AO	1,700	6,800	10/11/2012.	10/01/2040.
762315 QK 8	RHODE ISLAND ST STUDENT LOAN			2	1.C FE	125,000	102.526	128,158	125,000	125,000	0	0	0	0	3.800	3.800	JD	396	4,750	04/06/2017.	12/01/2031.
769059 YA 8	RIVERSIDE CA UNIF SCH DIST			2	1.D FE	3,750,000	110.755	4,153,313	3,750,000	3,750,000	0	0	0	0	4.250	4.250	FA	66,406	159,375	04/27/2016.	08/01/2036.
783186 NF 2	RUTGERS ST UNIV NJ				1.E FE	1,000,000	101.089	1,010,890	1,000,000	1,000,000	0	0	0	0	4.126	4.126	MN	6,877	41,260	11/04/2010.	05/01/2021.
79467B CM 5	SALES TAX SECURITIZATION CORP			1	1.D FE	1,000,000	118.252	1,182,520	1,000,000	1,000,000	0	0	0	0	4.637	4.637	JJ	23,185	46,370	01/17/2019.	01/01/2040.
79765R P6 0	SAN FRANCISCO CITY & CNTY CA P			2	1.D FE	3,341,928	113.011	3,842,374	3,400,000	3,354,662	0	3,351	0	0	3.550	3.701	MN	20,117	120,700	11/30/2016.	11/01/2031.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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
797669 UQ 9	SAN FRANCISCO CA BAY AREA 2012 SER B (R			2	1.B FE	2,000,000	105.761	2,115,220	2,000,000	2,000,000	0	0	0	0	4.287	4.287	JJ	42,870	85,740	09/21/2012.	07/01/2042.
79766D TK 5	SAN FRANCISCO CALIF CITY &CNTY AIRPORT			2	1.E FE	4,250,000	99.707	4,237,548	4,250,000	4,250,000	0	0	0	0	2.958	2.958	MN	45,746	0	08/06/2020.	05/01/2051.
798186 YY 2	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION			2	1.B FE	3,000,000	108.514	3,255,420	3,000,000	3,000,000	0	0	0	0	4.469	4.469	FA	55,863	134,070	01/17/2013.	08/01/2034.
799017 KY 3	SAN MATEO CA UNION HS DISTRICT				1.B FE	1,000,000	109.476	1,094,760	1,000,000	1,000,000	0	0	0	0	3.220	3.220	MS	10,733	32,200	10/25/2012.	09/01/2024.
843146 3Q 2	SOUTHERN ILLINOIS UNIV 2012B-2				3.B FE	2,365,000	88.898	2,102,438	2,365,000	2,365,000	0	0	0	0	4.400	4.400	AO	26,015	104,060	12/06/2012.	04/01/2035.
843375 ZM 1	SOUTHERN MINNESOTA MUNICIPAL POWER AGENC				1.E FE	935,000	106.471	995,504	935,000	935,000	0	0	0	0	4.324	4.324	JJ	20,215	40,429	10/14/2010.	01/01/2023.
86768M AS 1	SUNRISE FL SPL ASSMNT			2	2.B FE	2,660,000	105.170	2,797,522	2,660,000	2,660,000	0	0	0	0	5.300	5.298	MN	23,497	140,980	02/26/2015.	05/01/2037.
875301 FH 1	TAMPA-HILLSBOROUGH CNTY FL EXP			2	1.F FE	1,000,000	104.010	1,040,100	1,000,000	1,000,000	0	0	0	0	3.790	3.790	JJ	18,950	37,900	12/13/2012.	07/01/2025.
875301 FJ 7	TAMPA-HILLSBOROUGH CNTY FL EXP			2	1.F FE	1,000,000	103.748	1,037,480	1,000,000	1,000,000	0	0	0	0	3.840	3.840	JJ	19,200	38,400	12/13/2012.	07/01/2026.
87638T EG 4	TARRANT CNTY EDU FACS FIN CORP				1.C FE	500,000	124.284	621,420	500,000	500,000	0	0	0	0	4.366	4.366	MN	2,789	21,830	09/27/2012.	11/15/2047.
88271H FL 8	TEXAS ST AFFORDABLE HSG CORP 2013A			2	1.B FE	535,000	100.188	536,006	535,000	535,000	0	0	0	0	2.700	2.700	MS	4,815	14,445	02/01/2013.	09/01/2041.
882722 VK 4	TEXAS TRANSPORTATION COMMISSIO				1.A FE	2,000,000	107.657	2,153,140	2,000,000	2,000,000	0	0	0	0	3.823	3.823	AO	19,115	76,460	09/22/2010.	04/01/2023.
914072 K4 4	UNIV OF ARKANSAS AR UNIV REVEN			1	1.C FE	2,000,000	108.668	2,173,360	2,000,000	2,000,000	0	0	0	0	3.166	3.166	MS	18,644	63,320	10/06/2016.	09/15/2031.
914072 K5 1	UNIV OF ARKANSAS AR UNIV REVEN			1	1.C FE	3,000,000	108.713	3,261,390	3,000,000	3,000,000	0	0	0	0	3.288	3.288	MS	29,044	98,640	10/06/2016.	09/15/2032.
91412G QL 2	UNIVERSITY OF CALIFORNIA			2	1.C FE	3,691,853	107.152	3,937,836	3,675,000	3,680,933	0	(2,345)	0	0	4.062	3.990	MN	19,074	149,279	12/03/2015.	05/15/2033.
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.
92428C JD 7	VERMONT STUDENT ASSISTANCE COR			2	1.F FE	533,498	106.974	577,660	540,000	537,095	0	589	0	0	3.625	3.757	JD	870	19,575	05/29/2014.	06/15/2025.
92812U Q4 3	VIRGINIA HOUSING DEV AUTH 2014-A A	CF		4	1.A FE	1,995,345	106.127	2,117,599	1,995,345	1,995,345	0	0	0	0	3.500	3.493	MON	5,820	23,279	11/21/2014.	10/25/2037.
92812V MA 1	VIRGINIA ST HSG DEV AUTH	CF			1.A FE	1,086,925	105.171	1,143,130	1,086,925	1,086,925	0	0	0	0	3.125	3.125	MON	566	33,966	05/24/2017.	11/25/2039.
928181 GY 6	VIRGINIA RES AUTH WTR & SEWER				1.C FE	2,000,000	118.888	2,377,760	2,000,000	2,000,000	0	0	0	0	3.820	3.820	MN	12,733	76,400	11/07/2012.	11/01/2029.
92818M D3 1	VIRGINIA RES AUTH INF REV BND SERIES 20			2	1.A FE	34,546	100.287	35,100	35,000	34,792	0	107	0	0	4.130	4.472	MN	241	1,446	08/24/2018.	11/01/2022.
93265P BT 5	WALNUT ENERGY CENTER AUTHORITY				1.D FE	1,008,050	100.000	1,000,000	1,000,000	1,000,000	0	(964)	0	0	5.200	5.100	JJ	26,000	52,000	05/21/2010.	01/01/2021.
93978P KP 1	WASHINGTON ST HSG FIN COMMN SERIES 2011A			2	1.B FE	1,558,519	102.101	1,577,460	1,545,000	1,545,837	0	(1,617)	0	0	4.750	4.639	JJ	36,694	73,388	08/12/2011.	07/01/2029.
93978P LL 9	WASHINGTON ST HSG FIN COMMN SERIES 2012				1.B FE	1,325,000	115.754	1,533,741	1,325,000	1,325,000	0	0	0	0	3.700	3.700	JJ	24,513	49,025	05/31/2012.	07/01/2030.
93978P ML 8	WASHINGTON ST HSG FIN COMMN SERIES 2012	CF		2	1.B FE	2,000,000	102.943	2,058,860	2,000,000	2,000,000	0	0	0	0	3.500	3.500	JJ	35,000	70,000	11/07/2012.	07/01/2030.
93978X EM 8	WASHINGTON ST HSG FIN COMMN 2011 SERIES			2	1.A FE	570,000	100.750	574,275	570,000	570,000	0	0	0	0	4.600	4.600	AO	6,555	26,220	08/24/2011.	10/01/2033.
940094 AL 9	WASHINGTON ST UNIV REVENUES			1	1.E FE	2,075,000	115.705	2,400,879	2,075,000	2,075,000	0	0	0	0	4.070	4.070	AO	21,113	84,453	10/24/2018.	10/01/2032.
977100 CV 6	WISCONSIN STATE			2	1.C FE	1,000,000	103.455	1,034,550	1,000,000	1,000,000	0	0	0	0	4.019	4.019	MN	6,698	40,190	11/06/2012.	05/01/2031.
977100 EL 6	WISCONSIN STATE			2	1.C FE	505,440	112.139	560,695	500,000	503,742	0	(514)	0	0	3.954	3.820	MN	3,295	19,770	04/25/2017.	05/01/2036.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						225,102,182	XXX	241,460,469	224,641,752	224,714,964	0	(57,142)	0	0	XXX	XXX	XXX	2,079,551	7,208,302	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						225,102,182	XXX	241,460,469	224,641,752	224,714,964	0	(57,142)	0	0	XXX	XXX	XXX	2,079,551	7,208,302	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
213248 BB 2	COOK CNTY IL SALES TAX REV			2	1.D FE	1,445,000	108.224	1,563,837	1,445,000	1,445,000	0	0	0	0	5.354	5.354	MN	9,886	77,365	07/12/2013.	11/15/2035.
623040 HH 8	MT SAN ANTONIO CA CMNTY CLG DI 2013 SERI				1.C FE	750,000	109.719	822,893	750,000	750,000	0	0	0	0	4.103	4.103	FA	12,822	30,773	07/10/2013.	08/01/2023.
736688 FN 7	PORTLAND COMMUNITY COLLEGE DIS				1.B FE	1,729,778	114.521	1,826,610	1,595,000	1,653,595	0	(8,760)	0	0	4.810	3.744	JD	6,393	76,720	01/30/2014.	06/01/2027.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						3,924,778	XXX	4,213,340	3,790,000	3,848,595	0	(8,760)	0	0	XXX	XXX	XXX	29,101	184,858	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						3,924,778	XXX	4,213,340	3,790,000	3,848,595	0	(8,760)	0	0	XXX	XXX	XXX	29,101	184,858	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																					
076523 AA 7	CITY OF BEDFORD VIRGINIA LESSEE - APPALA				2.A	1,005,000	117.855	1,184,445	1,005,000	1,005,000	0	0	0	0	7.810	7.811	MN	13,082	78,491	06/07/1996.	05/01/2026.
313373 KN 1	FEDERAL HOME LOAN BANK	CF			1.A	3,105,480	120.122	3,603,660	3,000,000	3,045,241	0	(7,483)	0	0	4.375	4.057	AO	22,969	131,205	06/22/2011.	04/28/2026.

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
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC				1.B	3,978,016	112.334	4,377,010	3,896,425	3,937,023	0	(3,992)	0	0	3.666	3.461	MON	10,316	142,843	12/16/2014.	08/05/2030.
452024 HF 2	ILLINOIS MUNICIPAL ELEC AGENCY				1.E FE	1,000,000	100.307	1,003,070	1,000,000	1,000,000	0	0	0	0	5.599	5.599	FA	23,329	55,990	11/19/2010.	02/01/2021.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						9,088,496	XXX	10,168,185	8,901,425	8,987,264	0	(11,475)	0	0	XXX	XXX	XXX	69,696	408,529	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																					
31358P HV 2	FNMA REMIC G92-35 EB			4	1.A	1,809	102.726	1,854	1,805	1,796	0	(1)	0	0	7.500	7.556	MON	11	135	05/07/1993.	07/25/2022.
31358Q EU 5	FNMA REMIC 1992-162 D			4	1.A	12,339	103.560	13,186	12,733	12,650	0	11	0	0	7.000	7.335	MON	74	891	03/04/1996.	09/25/2022.
3136A1 NZ 4	FANNIE MAE 2011-96 NB	CF		4	1.A	261,613	100.756	256,303	254,380	254,326	0	(866)	0	0	4.000	3.544	MON	848	10,175	02/07/2014.	09/25/2040.
3136A6 P9 9	FNR 2012-76 VG	CF		4	1.A	1,309,937	102.048	1,237,745	1,212,904	1,221,652	0	(14,215)	0	0	4.000	2.731	MON	4,043	48,516	09/02/2014.	03/25/2029.
3136A6 TH 7	FNR 2012-63 MW	CF		4	1.A	9,463,866	110.283	9,259,361	8,396,000	8,745,761	0	(100,524)	0	0	4.000	2.753	MON	27,987	335,840	08/03/2012.	05/24/2034.
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 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	3,218,438	103.900	3,117,000	3,000,000	3,028,334	0	(43,271)	0	0	3.500	2.623	MON	8,750	105,000	10/17/2012.	09/25/2029.
3136A9 V7 0	FNR 2012-124 VM	CF		4	1.A	3,740,287	108.716	3,771,358	3,469,000	3,552,182	0	(47,526)	0	0	3.500	2.693	MON	10,118	121,415	12/18/2012.	10/25/2029.
3136AA 3R 4	FANNIE MAE 2012-149 LV	CF		4	1.A	3,755,027	106.725	3,890,828	3,645,658	3,660,187	0	(15,146)	0	0	3.000	2.634	MON	9,114	109,370	01/10/2013.	03/25/2036.
3136AB P9 8	FANNIE MAE 2013-6 VN	CF		4	1.A	2,127,500	108.142	2,162,840	2,000,000	2,035,889	0	(21,961)	0	0	3.500	2.814	MON	5,833	70,000	01/25/2013.	01/25/2030.
3136AB YJ 6	FANNIE MAE 2013-1 VB	CF		4	1.A	5,131,250	105.189	5,259,450	5,000,000	5,025,885	0	(20,584)	0	0	3.000	2.700	MON	12,500	150,000	01/10/2013.	02/25/2033.
3136AB ZF 3	FANNIE MAE 2013-1 VD	CF		4	1.A	3,892,820	101.414	3,829,393	3,776,000	3,781,613	0	(23,656)	0	0	3.000	2.593	MON	9,440	113,280	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.
3136AG HV 7	FANNIE MAE 2013-94 CV	CF		4	1.A	1,758,542	103.602	1,833,415	1,769,672	1,764,636	0	863	0	0	3.500	3.582	MON	5,162	61,939	08/14/2013.	07/25/2033.
3136AJ PY 6	FANNIE MAE 2014-19 VK	CF		4	1.A	2,152,500	105.982	2,119,640	2,000,000	2,034,128	0	(28,481)	0	0	4.500	3.464	MON	7,500	90,000	04/17/2014.	04/25/2034.
3136AJ W7 7	FANNIE MAE 2014-29 VG	CF		4	1.A	1,678,593	102.046	1,817,439	1,781,000	1,754,976	0	34,003	0	0	3.000	3.812	MON	4,453	53,430	05/15/2014.	02/25/2033.
3136AR YV 4	FNR 2016-21 BV	CF		4	1.A	10,568,572	105.851	10,960,871	10,355,000	10,438,700	0	(64,021)	0	0	3.000	2.706	MON	25,888	310,650	03/31/2016.	06/25/2039.
3137AG DP 2	FHR 3947 PB	CF		4	1.A	1,447,425	123.214	1,679,516	1,363,084	1,416,176	0	(6,331)	0	0	4.500	4.060	MON	5,112	61,339	03/14/2012.	10/15/2041.
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.
3137B2 PC 8	FHR 4212 CB	CF		4	1.A	2,103,750	101.712	2,034,244	2,000,000	2,005,717	0	(23,539)	0	0	4.000	3.182	MON	6,667	80,000	05/21/2014.	02/15/2039.
3137BC UR 7	FREDDIE MAC 4376 VD	CF		4	1.A	2,634,965	104.454	2,790,697	2,671,701	2,657,942	0	9,082	0	0	3.000	3.184	MON	6,679	80,151	08/27/2014.	09/15/2027.
3137BM Q6 6	FREDDIE MAC 4543 VJ	CF		4	1.A	8,427,440	108.648	9,065,617	8,344,000	8,389,890	0	(15,370)	0	0	3.000	2.895	MON	11,125	250,320	04/21/2016.	02/15/2038.
3137BN BP 8	FHR 4557 VB	CF		4	1.A	6,077,499	106.730	6,354,677	5,954,000	6,006,662	0	(34,134)	0	0	3.000	2.720	MON	14,885	178,620	03/31/2016.	05/15/2039.
31392D 2B 7	FNMA 2002-59 ZB			4	1.A	1,028,983	118.058	1,263,752	1,070,450	1,057,867	0	3,199	0	0	6.000	6.338	MON	5,352	64,227	08/27/2002.	09/25/2032.
31392R WT 4	FHLMC 2492 Z			4	1.A	291,795	113.126	365,850	323,400	314,148	0	(187)	0	0	5.500	6.261	MON	1,482	17,787	08/19/2002.	08/15/2032.
31393A 5P 8	FNMA 2003-43 PE			4	1.A	629,753	116.196	745,137	641,276	637,143	0	1,755	0	0	5.500	5.687	MON	2,939	35,270	09/19/2003.	05/25/2033.
31393N 4A 4	FHLMC 2589 GM			4	1.A	856,311	115.599	997,680	863,053	859,895	0	138	0	0	5.500	5.610	MON	3,956	47,468	04/11/2003.	03/15/2033.
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	1,725,212	104.450	1,749,492	1,674,963	1,680,486	0	(13,657)	0	0	4.000	3.575	MON	5,583	66,999	12/18/2013.	10/15/2039.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						95,070,785	XXX	96,893,522	91,130,747	92,057,593	0	(583,635)	0	0	XXX	XXX	XXX	252,518	3,147,037	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																					
3137B1 KJ 0	FHLMC MULTIFAM STRU PASS THRU 4194 VM	CF		4	1.A	2,282,651	107.460	2,581,184	2,402,000	2,353,041	0	22,619	0	0	3.000	3.594	MON	6,005	72,060	05/19/2014.	02/15/2030.
3137B3 4W 5	FHR 4215 LV	CF		4	1.A	2,092,097	105.197	2,210,149	2,100,961	2,096,978	0	754	0	0	3.500	3.564	MON	6,128	73,534	08/21/2013.	04/15/2033.
3138L4 EQ 2	FANNIE MAE AM3742	CF		4	1.A	1,802,729	109.573	2,109,110	1,924,836	1,886,801	0	8,760	0	0	3.150	3.935	MON	5,053	61,643	08/15/2013.	09/01/2025.
3138L4 J3 8	FANNIE MAE AM3881	CF		4	1.A	1,841,772	111.694	2,088,229	1,869,597	1,858,076	0	1,724	0	0	3.830	4.014	MON	796	72,801	09/05/2013.	08/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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
2799999.	U.S. Special Revenue - Commercial Mortgage-Backed Securities					8,019,249	XXX	8,988,672	8,297,394	8,194,896	0	33,857	0	0	XXX	XXX	XXX	17,982	280,038	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																					
3137F5 BD 0	FHR 4792 VB	CF..	..	4	1.A	3,528,438	101.387	3,548,557	3,500,000	3,507,775	0	(13,927)	0	0	4.000	3.744	MON...	11,667	140,000	09/18/2018.	08/15/2038.
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities					3,528,438	XXX	3,548,557	3,500,000	3,507,775	0	(13,927)	0	0	XXX	XXX	XXX	11,667	140,000	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations					115,706,968	XXX	119,598,936	111,829,566	112,747,528	0	(575,180)	0	0	XXX	XXX	XXX	351,863	3,975,604	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00003# AB 9	A&E TELEVISION NETWORKS LLC		..		1.G	2,000,000	105.052	2,101,040	2,000,000	2,000,000	0	0	0	0	3.630	3.630	FA	26,015	72,600	08/22/2012.	08/22/2022.
00101J AF 3	ADT CORP		..		3.C FE	733,056	102.812	822,496	800,000	786,579	0	8,234	0	0	3.500	4.643	JJ	12,911	28,000	06/25/2013.	07/15/2022.
00122@ AA 9	AES SOUTHLAND ENERGY LLC SENIOR SECURED		..	1	2.C PL	8,000,000	111.599	8,927,905	8,000,000	8,000,000	0	0	0	0	4.500	4.525	FMAN.	31,000	360,000	02/28/2019.	02/29/2040.
00139P AA 6	AIG SUNAMERICA GLOBAL FIN IX 144A		..		1.F FE	86,226	150.750	113,063	75,000	81,726	0	(417)	0	0	6.900	5.800	MS	1,524	5,175	11/30/2004.	03/15/2032.
00182@ AA 6	AZ ROMULUS MI LANDLORD LLC		..		1.C	2,909,165	112.399	3,269,869	2,909,165	2,909,165	0	0	0	0	3.497	3.522	MON...	283	101,733	12/01/2017.	10/31/2038.
00184* AA 6	AZ RANDALL OH LANDLORD LLC		..		1.C	3,072,474	113.181	3,477,461	3,072,474	3,072,474	0	0	0	0	3.610	3.637	MON...	308	110,916	01/01/2018.	03/31/2039.
00194@ AA 2	APH FINANCE 1 LLC SENIOR SECURED GUARANT		..	1	1.G PL	2,000,000	111.592	2,231,850	2,000,000	2,000,000	0	0	0	0	4.770	4.770	JAJO..	22,260	95,400	06/10/2019.	07/07/2029.
00206R BH 4	AT&T INC		..	1	2.B FE	1,170,530	116.816	1,168,160	1,000,000	1,168,255	0	(2,275)	0	0	4.300	3.209	JD	1,911	21,500	07/27/2020.	12/15/2042.
00206R BK 7	AT&T INC		..	1	2.B FE	1,492,647	115.542	1,502,046	1,300,000	1,490,127	0	(2,520)	0	0	4.350	3.448	JD	2,513	28,275	06/30/2020.	06/15/2045.
00206R JZ 6	AT&T INC	LS...	..	1	2.B FE	727,943	107.970	734,196	680,000	727,753	0	(190)	0	0	3.500	3.028	JD	1,983	6,049	11/30/2020.	06/01/2041.
00206R JZ 6	AT&T INC		..	1	2.B FE	1,413,067	107.970	1,425,204	1,320,000	1,412,697	0	(369)	0	0	3.500	3.028	JD	3,850	11,743	11/30/2020.	06/01/2041.
00206R KE 1	AT&T INC	LS...	..	1	2.B FE	1,378,200	99.153	1,367,320	1,379,000	1,378,204	0	3	0	0	3.300	3.303	FA	18,582	0	07/27/2020.	02/01/2052.
00206R KE 1	AT&T INC		..	1	2.B FE	1,620,060	99.153	1,607,270	1,621,000	1,620,064	0	4	0	0	3.300	3.303	FA	21,843	0	07/27/2020.	02/01/2052.
00225# AA 3	AMZN (GR MI) CTL Pass-Thru Tru CTL - LEA		..		1.C	2,093,276	118.639	2,483,452	2,093,276	2,093,276	0	0	0	0	4.095	4.129	MON...	238	85,720	11/16/2018.	09/30/2039.
00226@ AA 4	ATC HOLDING LLC SENIOR NOTES		..	1	2.B Z	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	4.180	4.180	JD	2,554	83,600	12/20/2018.	12/20/2025.
00228# AA 0	AV CINGULAR LLC CTL - CINGULAR WIRELESS		..		2.B	919,382	103.054	902,345	875,602	878,664	0	(3,775)	0	0	7.450	6.873	MON...	2,899	65,232	12/16/2005.	08/15/2021.
00287Y BX 6	ABBVIE INC	LS...	..	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	1,189,790	120.975	1,209,750	1,000,000	1,189,483	0	(307)	0	0	4.050	2.732	MN	4,500	0	12/16/2020.	11/21/2039.
009098 A* 5	AMAZON FORT WORTH TX LEASE COL		..		1.C	1,851,416	122.794	2,273,436	1,851,416	1,851,416	0	0	0	0	4.494	4.536	MON...	4,853	83,203	05/10/2019.	11/10/2039.
00914A AA 0	AIR LEASE CORP	LS...	..	1	2.B FE	243,533	108.570	267,082	246,000	244,422	0	467	0	0	4.250	4.475	FA	4,356	10,455	01/15/2019.	02/01/2024.
00914A AA 0	AIR LEASE CORP		..	1	2.B FE	1,736,407	108.570	1,904,318	1,754,000	1,742,752	0	3,330	0	0	4.250	4.475	FA	31,060	74,545	01/15/2019.	02/01/2024.
00914A AE 2	AIR LEASE CORP		..	1	2.B FE	988,830	105.994	1,059,940	1,000,000	990,079	0	972	0	0	3.250	3.382	AO	8,125	33,854	09/09/2019.	10/01/2029.
00914A AG 7	AIR LEASE CORP	LS...	..	1	2.B FE	1,069,112	102.765	1,122,194	1,092,000	1,071,012	0	1,901	0	0	3.000	3.246	FA	13,650	17,927	01/07/2020.	02/01/2030.
00914A AG 7	AIR LEASE CORP		..	1	2.B FE	3,826,088	102.765	4,016,056	3,908,000	3,832,890	0	6,802	0	0	3.000	3.246	FA	48,850	64,156	01/07/2020.	02/01/2030.
018522 E# 5	ALLETE INC		..		1.F	1,000,000	109.222	1,092,220	1,000,000	1,000,000	0	0	0	0	3.200	3.200	JJ	14,756	32,000	07/02/2012.	07/15/2026.
018522 J* 4	ALLETE INC		..		1.F	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	3.740	3.740	MS	22,024	74,800	09/16/2014.	09/15/2029.
018522 K* 2	ALLETE INC FIRST MRTGE BONDS		..		1.F	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	3.860	3.860	MS	34,097	115,800	09/24/2015.	09/16/2030.
018522 L* 1	ALLETE INC FIRST MORTAGE BOND		..	1	1.F	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	4.080	4.080	MS	13,600	40,800	03/01/2019.	03/01/2029.
02005N AV 2	ALLY FINANCIAL INC	LS...	..		2.C FE	680,710	115.363	800,619	694,000	688,190	0	1,369	0	0	5.125	5.375	MS	8,991	35,568	09/24/2014.	09/30/2024.
02005N AV 2	ALLY FINANCIAL INC		..		2.C FE	790,565	115.363	929,826	806,000	799,253	0	1,590	0	0	5.125	5.375	MS	10,442	41,308	09/24/2014.	09/30/2024.
02209S BE 2	ALTRIA GROUP INC		..	1	2.B FE	1,995,300	131.761	2,635,220	2,000,000	1,995,549	0	136	0	0	5.800	5.820	FA	44,144	116,000	02/12/2019.	02/14/2039.
023770 AA 8	AMERICAN AIRLINES 2015-1 A		..	1	3.A FE	1,243,973	94.102	1,162,907	1,235,795	1,241,294	0	(655)	0	0	3.375	3.274	MN	6,951	41,708	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	2,369,674	94.368	2,236,214	2,369,674	2,369,674	0	0	0	0	3.700	3.700	AO	21,919	87,678	09/02/2014.	10/01/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
02380# AA 0	AMERICAN AIRLINES 2012-1B(R) EETC				2.C PL	2,105,556	88.996	1,873,854	2,105,556	2,105,556	0	0	0	0	3.530	3.529	AO	18,582	75,358	09/26/2019.	10/01/2024.
02401@ AA 7	AMERICAN ASSETS TRUST LP SNR UNSEC NOTES				2.C	3,000,000	101.793	3,053,777	3,000,000	3,000,000	0	0	0	0	4.040	4.040	JAJO	20,537	121,200	10/31/2014.	10/31/2021.
025537 AP 6	AMERICAN ELECTRIC POWER CO			1	2.A FE	2,541,395	106.479	2,661,975	2,500,000	2,540,981	0	(414)	0	0	3.250	3.162	MS	27,083	39,722	06/30/2020.	03/01/2050.
025676 AM 9	AMERICAN EQUITY INVESTMENT			1	2.C FE	3,615,845	113.057	3,956,995	3,500,000	3,581,274	0	(11,107)	0	0	5.000	4.566	JD	7,778	175,000	11/08/2017.	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 BL 2	AMERICAN EXPRESS			2	2.C FE	1,000,000	97.587	975,870	1,000,000	1,000,000	0	0	0	0	3.502	4.900	MJSD	1,653	52,920	02/25/2015.	01/01/9999.
025932 AK 0	AMERICAN FINANCIAL GROUP			1	2.A FE	3,837,640	109.213	4,368,520	4,000,000	3,882,439	0	18,121	0	0	3.500	4.088	FA	52,889	140,000	10/02/2018.	08/15/2026.
025932 AP 9	AMERICAN FINANCIAL GROUP			1	2.A FE	986,250	123.912	1,239,120	1,000,000	987,047	0	797	0	0	5.250	5.430	AO	12,979	26,250	03/26/2020.	04/02/2030.
026609 AC 1	WYETH DEBENTURES				1.F FE	82,393	114.684	86,013	75,000	76,373	0	(576)	0	0	7.250	6.330	MS	1,813	5,438	11/30/2004.	03/01/2023.
029163 AD 4	MUNICH RE AMERICAN CORP SENIOR NOTES SER				1.F FE	79,529	137.461	103,096	75,000	76,942	0	(256)	0	0	7.450	6.912	JD	248	5,588	11/30/2004.	12/15/2026.
03027X AY 6	AMERICAN TOWER CORP			1	2.C FE	3,369,270	113.631	3,408,930	3,000,000	3,368,332	0	(938)	0	0	3.700	3.049	AO	23,433	0	11/18/2020.	10/15/2049.
03063# AA 2	AMERICOLD REALTY OPERATING PRT GUARANTEE			1	2.B FE	1,000,000	112.549	1,125,495	1,000,000	1,000,000	0	0	0	0	4.680	4.680	JJ	22,490	46,800	12/04/2018.	01/08/2026.
031100 P* 5	AMETEK INC SERIES W SENIOR NOTE			1	2.A	3,000,000	111.726	3,351,792	3,000,000	3,000,000	0	0	0	0	4.180	4.180	JD	6,270	125,400	12/13/2018.	12/13/2025.
037411 AW 5	APACHE CORP	LS		2	3.A FE	835,903	107.437	854,124	795,000	827,914	0	(1,035)	0	0	5.100	4.768	MS	13,515	40,545	08/25/2011.	09/01/2040.
037411 AW 5	APACHE CORP			2	3.A FE	5,257	107.437	5,372	5,000	5,207	0	(7)	0	0	5.100	4.768	MS	85	255	08/25/2011.	09/01/2040.
037411 BF 1	APACHE CORP	LS		1	3.A FE	1,996,380	105.187	2,103,740	2,000,000	1,996,875	0	285	0	0	4.250	4.271	JJ	39,194	91,139	06/05/2019.	01/15/2030.
038413 AA 8	AQUA FINANCE TRUST 2020-AA A			4	1.F FE	1,376,750	100.563	1,384,757	1,377,005	1,376,811	0	60	0	0	1.900	1.920	MON	1,017	8,212	08/19/2020.	07/17/2046.
038413 AB 6	AQUA FINANCE TRUST 2020-AA B			4	1.G FE	999,690	101.964	1,019,640	1,000,000	999,712	0	21	0	0	2.790	2.812	MON	1,085	8,758	08/19/2020.	07/17/2046.
03842* BU 9	AQUA PENNSYLVANIA INC			1	1.E	2,000,000	112.176	2,243,521	2,000,000	2,000,000	0	0	0	0	3.410	3.410	JJ	34,100	36,184	12/20/2019.	01/01/2053.
039483 AT 9	ARCHER-DANIELS-MIDLAND				1.F FE	76,670	144.962	108,722	75,000	76,045	0	(61)	0	0	5.935	5.770	AO	1,113	4,451	12/16/2005.	10/01/2032.
03968@ AJ 1	ARCTIC SLOPE REGIONAL CORP SENIOR NOTE			1	3.B	3,000,000	96.649	2,899,470	3,000,000	3,000,000	0	0	0	0	3.620	3.620	JD	3,017	108,600	12/21/2016.	12/21/2026.
03980@ AB 2	ARDENT MILLS LLC			1	2.B	2,000,000	111.836	2,236,723	2,000,000	2,000,000	0	0	0	0	3.940	3.940	JD	3,502	78,800	12/14/2017.	12/14/2029.
042735 BF 6	ARROW ELECTRONICS			1	2.C FE	1,991,500	112.786	2,255,720	2,000,000	1,994,025	0	725	0	0	3.875	3.924	JJ	36,382	77,500	06/01/2017.	01/12/2028.
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@ BJ 6	ARTHUR J GALLAGHER & CO SENIOR NOTES			1	2.B PL	2,000,000	108.596	2,171,920	2,000,000	2,000,000	0	0	0	0	4.850	4.850	FA	37,183	97,000	02/13/2019.	02/13/2026.
04621W AC 4	ASSURED GUARANTY	LS			2.B FE	997,950	114.447	1,144,470	1,000,000	999,174	0	211	0	0	5.000	5.026	JJ	25,000	50,000	06/17/2014.	07/01/2024.
05279# AH 2	AUTOLIV ASP INC SER D GTD SR NT				2.B FE	3,000,000	107.100	3,213,000	3,000,000	3,000,000	0	0	0	0	4.740	4.240	AO	26,860	133,325	04/23/2014.	04/23/2026.
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	599,388	104.422	626,532	600,000	599,843	0	65	0	0	3.350	3.362	AO	4,243	20,100	04/03/2013.	04/15/2023.
05369A AH 4	AVIATION CAPITAL GROUP 144A			1	2.B FE	1,980,780	110.785	2,215,700	2,000,000	1,982,546	0	1,766	0	0	5.500	5.750	JD	4,889	47,361	07/07/2020.	12/15/2024.
05526D BT 1	BAT CAPITAL CORP	LS		1	2.B FE	549,912	104.523	557,108	533,000	549,880	0	(32)	0	0	3.734	3.506	MS	5,307	0	12/09/2020.	09/25/2040.
05526D BT 1	BAT CAPITAL CORP			1	2.B FE	1,513,548	104.523	1,533,352	1,467,000	1,513,460	0	(88)	0	0	3.734	3.506	MS	14,607	0	12/09/2020.	09/25/2040.
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru CTL			1	1.C	1,743,169	110.971	1,934,412	1,743,169	1,743,169	0	0	0	0	3.540	3.566	MON	2,743	61,708	11/21/2017.	11/15/2032.
059438 AH 4	BANK ONE CORP SUB DEBENTURES				1.G FE	89,419	136.968	102,726	75,000	80,768	0	(812)	0	0	7.625	6.030	AO	1,207	5,719	11/30/2004.	10/15/2026.
06051G GM 5	BANK OF AMERICA	LS		1	1.G FE	973,000	123.195	1,198,687	973,000	973,000	0	0	0	0	4.244	4.121	AO	7,685	41,294	04/19/2017.	04/24/2038.
06051G GM 5	BANK OF AMERICA			1	1.G FE	27,000	123.195	33,263	27,000	27,000	0	0	0	0	4.244	4.121	AO	213	1,146	04/19/2017.	04/24/2038.
06051G JE 0	BANK OF AMERICA			1	1.G FE	3,102,330	104.347	3,130,410	3,000,000	3,102,068	0	(262)	0	0	2.676	2.439	JD	2,676	40,140	12/08/2020.	06/19/2041.
070101 G@ 3	BASIN ELECTRIC POWER COOP 2015 SERIES C			1	1.G FE	5,000,000	115.876	5,793,786	5,000,000	5,000,000	0	0	0	0	4.740	4.740	JD	10,533	237,000	07/07/2015.	06/15/2044.
072863 AE 3	BAYLOR SCOTT & WHITE HOLDING			1	1.D FE	4,000,000	108.459	4,338,360	4,000,000	4,000,000	0	0	0	0	2.650	2.649	MN	13,544	106,000	04/06/2016.	11/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
072868 AC 6	BAYLOR UNIVERSITY			1	1.E FE	2,000,000	120.903	2,418,060	2,000,000	2,000,000	0	0	0	0	4.019	4.019	MS	26,793	80,380	02/08/2018.	03/01/2038.
080807 AA 8	BELROSE FUNDING TRUST 144A			1	2.A FE	3,000,000	103.074	3,092,220	3,000,000	3,000,000	0	0	0	0	2.330	2.330	FA	25,824	0	08/11/2020.	08/15/2030.
092113 AM 1	BLACK HILLS CORP			1	2.A FE	1,499,235	108.883	1,633,245	1,500,000	1,499,509	0	73	0	0	3.150	3.156	JJ	21,788	47,250	08/10/2016.	01/15/2027.
099738 AA 4	BORGER ENERGY ASSOCIATED LP				4.C FE	335,294	99.750	334,456	335,294	335,294	0	0	0	0	7.260	7.258	JD	68	24,806	06/11/1998.	12/31/2022.
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	2,220,833	116.126	2,578,958	2,220,833	2,220,833	0	0	0	0	6.540	6.540	JD	403	145,243	11/04/2009.	06/30/2024.
10806C AA 6	BRIDGE HOUSING CORP			1	1.E FE	3,000,000	100.069	3,002,070	3,000,000	3,000,000	0	0	0	0	3.250	3.250	JJ	6,229	0	12/01/2020.	07/15/2030.
110122 CW 6	BRISTOL-MYERS SQUIBB	LS		1	1.F FE	926,125	104.787	964,040	920,000	924,823	0	(1,302)	0	0	3.250	2.917	FA	11,296	14,950	07/17/2020.	08/15/2022.
110122 CW 6	BRISTOL-MYERS SQUIBB			1	1.F FE	80,533	104.787	83,830	80,000	80,419	0	(113)	0	0	3.250	2.917	FA	982	1,300	07/17/2020.	08/15/2022.
110122 DE 5	BRISTOL-MYERS SQUIBB	LS		1	1.F FE	819,969	118.423	967,516	817,000	819,824	0	(146)	0	0	3.900	3.840	FA	11,595	15,932	07/17/2020.	02/20/2028.
110122 DE 5	BRISTOL-MYERS SQUIBB			1	1.F FE	1,187,300	118.423	1,400,944	1,183,000	1,187,088	0	(211)	0	0	3.900	3.840	FA	16,789	23,069	07/17/2020.	02/20/2028.
11043X AA 1	BRITISH AIR 19-1 AA PTT 144A			1	1.F FE	1,238,904	100.191	1,187,126	1,184,863	1,232,981	0	(5,357)	0	0	3.300	2.689	MJSD.	1,738	39,100	11/22/2019.	12/15/2032.
1248EP CE 1	CCO HLDGS LLC/CAP CORP 144A	LS		1	3.B FE	54,590	106.250	56,313	53,000	54,450	0	(140)	0	0	4.500	4.054	FA	901	1,173	03/05/2020.	08/15/2030.
1248EP CE 1	CCO HLDGS LLC/CAP CORP 144A			1	3.B FE	460,410	106.250	474,938	447,000	459,233	0	(1,177)	0	0	4.500	4.054	FA	7,599	9,890	03/05/2020.	08/15/2030.
12527G AH 6	CF INDUSTRIES INC 144A			1	2.C FE	1,002,500	118.539	1,185,390	1,000,000	1,001,922	0	(278)	0	0	4.500	4.463	JD	3,750	45,000	08/16/2018.	12/01/2026.
125896 BV 1	CMS ENERGY CORP			1	2.C FE	3,000,000	102.295	3,068,850	3,000,000	3,000,000	0	0	0	0	3.750	3.482	JD	11,250	0	11/19/2020.	12/01/2050.
12610# AA 1	CBRE U.S. CORE PARTNERS LP			1	2.B	3,000,000	107.274	3,218,211	3,000,000	3,000,000	0	0	0	0	3.380	3.380	AO	17,182	101,400	10/30/2019.	10/30/2029.
12610# AC 7	CBRE U.S. CORE PARTNERS LP SENIOR UNSECU			1	2.B IF	2,000,000	102.247	2,044,938	2,000,000	2,000,000	0	0	0	0	2.840	2.840	MN	8,993	0	11/04/2020.	11/04/2030.
12636Y AA 0	CRH AMERICA FINANCE INC 144A			1	2.A FE	1,985,420	111.589	2,231,780	2,000,000	1,990,164	0	1,362	0	0	3.400	3.487	MN	9,822	68,000	05/02/2017.	05/09/2027.
126408 HT 3	CSX CORP	LS		1	2.A FE	4,706,001	99.333	4,712,358	4,744,000	4,706,045	0	44	0	0	2.500	2.538	MN	6,918	0	12/01/2020.	05/15/2051.
126408 HT 3	CSX CORP			1	2.A FE	253,949	99.333	254,292	256,000	253,952	0	2	0	0	2.500	2.538	MN	373	0	12/01/2020.	05/15/2051.
126650 CY 4	CVS CORP CTL			1	2.B FE	1,984,170	126.340	2,526,800	2,000,000	1,985,636	0	524	0	0	4.780	4.842	MS	25,493	95,600	03/07/2018.	03/25/2038.
126650 DP 2	CVS CORP	LS		1	2.B FE	917,227	101.320	916,946	905,000	917,194	0	(33)	0	0	2.700	2.610	FA	8,824	0	11/30/2020.	08/21/2040.
126650 DP 2	CVS CORP			1	2.B FE	96,283	101.320	96,254	95,000	96,280	0	(3)	0	0	2.700	2.610	FA	926	0	11/30/2020.	08/21/2040.
12673P AE 5	CA INC			2	2.C FE	995,390	107.198	1,071,980	1,000,000	998,583	0	498	0	0	4.500	4.558	FA	17,000	45,000	08/13/2013.	08/15/2023.
127055 AK 7	CABOT CORP			1	2.C FE	3,127,968	108.343	3,412,805	3,150,000	3,133,181	0	2,515	0	0	3.400	3.501	MS	31,535	107,100	07/23/2018.	09/15/2026.
127097 D* 1	CABOT OIL & GAS CORP				2.B	1,000,000	100.152	1,001,520	1,000,000	1,000,000	0	0	0	0	5.420	5.420	JJ	24,992	54,200	12/30/2010.	01/15/2021.
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 BJ 3	CAPITAL ONE FINANCIAL CORP	LS		2	2.C FE	862,931	114.176	985,339	863,000	862,963	0	7	0	0	4.200	4.201	AO	6,242	36,246	10/26/2015.	10/29/2025.
14040H BJ 3	CAPITAL ONE FINANCIAL CORP			2	2.C FE	136,989	114.176	156,421	137,000	136,994	0	1	0	0	4.200	4.201	AO	991	5,754	10/26/2015.	10/29/2025.
14040H CE 3	CAPITAL ONE FINANCIAL CORP	LS		2	2.A FE	875,658	114.648	1,005,463	877,000	875,767	0	109	0	0	3.650	3.675	MN	4,446	16,005	05/06/2020.	05/11/2027.
14040H CE 3	CAPITAL ONE FINANCIAL CORP			2	2.A FE	122,812	114.648	141,017	123,000	122,827	0	15	0	0	3.650	3.675	MN	624	2,245	05/06/2020.	05/11/2027.
141781 AE 4	CARGILL INC 144A SENIOR NOTES				1.F FE	465,176	130.287	476,850	366,000	417,172	0	(7,791)	0	0	7.500	4.653	MS	9,150	27,450	08/06/2014.	09/01/2026.
14313* AB 9	CARMAX AUTO SUPERSTORES INC			1	2.B	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	4.170	4.170	AO	22,240	125,100	06/22/2016.	04/27/2026.
149123 BF 7	CATERPILLAR INC				1.G FE	84,359	133.307	99,980	75,000	79,391	0	(456)	0	0	6.625	5.660	JJ	2,291	4,969	11/30/2004.	07/15/2028.
156686 AJ 6	CENTURYTEL INC SENIOR NOTES SERIES D				4.B FE	3,235,406	111.514	3,484,813	3,125,000	3,166,103	0	(6,822)	0	0	7.200	6.880	JD	18,750	225,000	08/18/2004.	12/01/2025.
165087 AN 7	VERIZON VIRGINIA INC FORMERLY BELL ATLAN				2.A FE	7,740,013	106.909	7,349,994	6,875,000	6,958,378	0	(75,187)	0	0	7.875	6.646	JJ	249,648	541,406	07/27/2004.	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	996,965	114.359	1,143,590	1,000,000	997,657	0	270	0	0	3.700	3.736	JD	3,083	37,000	02/28/2018.	06/01/2028.
166754 AS 0	CHEVRON PHILLIPS CHEM CO 144A			1	2.A FE	996,965	114.359	1,143,590	1,000,000	997,657	0	270	0	0	3.700	3.736	JD	3,083	37,000	02/28/2018.	06/01/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
167885 A@ 1	CHICAGO PARKING METERS INC SENIOR SECURE			1	2.C PL	3,000,000	112.285	3,368,560	3,000,000	3,000,000	0	0	0	0	4.930	4.930	MJSD.	411	147,900	01/30/2019.	12/30/2025.
171232 AE 1	CHUBB CORP DEBENTURES				1.G FE	82,216	146.055	109,541	75,000	79,310	0	(273)	0	0	6.800	6.070	MN	652	5,100	11/30/2004.	11/15/2031.
172062 AF 8	CINCINNATI FINANCIAL CORP DEBENTURES				2.A FE	80,924	131.907	98,930	75,000	77,854	0	(297)	0	0	6.920	6.267	MN	663	5,190	05/09/2005.	05/15/2028.
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 MK 4	CITIGROUP INC	LS		2	3.A FE	237,000	102.946	243,982	237,000	237,000	0	0	0	0	4.700	4.700	JJ	4,672	5,786	01/15/2020.	01/01/9999.
172967 MK 4	CITIGROUP INC			2	3.A FE	763,000	102.946	785,478	763,000	763,000	0	0	0	0	4.700	4.700	JJ	15,042	18,628	01/15/2020.	01/01/9999.
17308C C5 3	CITIGROUP INC			1	1.G FE	2,000,000	110.160	2,203,200	2,000,000	2,000,000	0	0	0	0	2.976	2.861	MN	9,259	59,520	10/28/2019.	11/05/2030.
18055# AM 4	CLARION LION PROPERITES FUND				1.G	2,000,000	109.499	2,189,978	2,000,000	2,000,000	0	0	0	0	4.600	4.600	FA	35,011	92,000	02/14/2014.	02/14/2024.
18055# BB 7	CLARION LION PROPERITES FUND SENIOR NOTE			1	1.G	2,000,000	117.128	2,342,562	2,000,000	2,000,000	0	0	0	0	4.390	4.390	FA	36,583	87,800	02/01/2019.	02/01/2030.
184692 C# 6	CLEARBRIDGE ENERGY MLP FUND INC				1.F FE	559,610	108.328	606,214	559,610	559,610	0	0	0	0	3.460	3.460	JD	1,076	19,363	06/11/2015.	06/11/2025.
195674 J# 4	COLONIAL GAS COMPANY SENIOR UNSECURED NO			1	1.G	1,000,000	107.533	1,075,330	1,000,000	1,000,000	0	0	0	0	3.130	3.130	AO	7,477	31,300	10/05/2017.	10/05/2027.
195869 AG 7	COLONIAL PIPELINE CO 144A SENIOR NOTES				1.G FE	94,292	145.263	108,947	75,000	86,573	0	(712)	0	0	7.630	5.753	MN	493	5,723	11/30/2004.	04/15/2032.
20030N BU 4	COMCAST CORP	LS		1	1.G FE	815,655	115.097	817,189	710,000	815,325	0	(331)	0	0	3.400	2.591	JJ	11,131	0	11/18/2020.	07/15/2046.
20030N BU 4	COMCAST CORP			1	1.G FE	2,630,775	115.097	2,635,721	2,290,000	2,629,709	0	(1,066)	0	0	3.400	2.591	JJ	35,902	0	11/18/2020.	07/15/2046.
20030N DH 1	COMCAST CORP			1	1.G FE	716,406	120.490	722,940	600,000	716,273	0	(133)	0	0	3.750	2.454	AO	5,625	0	12/18/2020.	04/01/2040.
200340 AQ 0	COMERICA INC				2.B FE	1,000,480	113.766	1,137,660	1,000,000	1,000,250	0	(40)	0	0	3.800	3.795	JJ	16,783	38,000	07/18/2014.	07/22/2026.
20605P AH 4	CONCHO RESOURCES INC			1	2.C FE	2,867,630	114.313	3,429,390	3,000,000	2,898,978	0	12,659	0	0	3.750	4.331	AO	28,125	112,500	06/13/2018.	10/01/2027.
20605P AK 7	CONCHO RESOURCES INC			1	2.C FE	996,600	118.248	1,182,480	1,000,000	997,360	0	287	0	0	4.300	4.341	FA	16,244	43,000	06/14/2018.	08/15/2028.
209115 A* 5	CONSOLIDATED EDISON INC				1.G	3,474,076	110.889	3,852,382	3,474,076	3,474,076	0	0	0	0	8.710	8.709	JD	841	302,592	06/27/2008.	06/30/2022.
210518 E* 3	CONSUMERS ENERGY COMPANY FIRST MORTGAGE			1	1.E	2,000,000	108.401	2,168,020	2,000,000	2,000,000	0	0	0	0	3.520	3.520	MS	18,187	70,400	09/28/2017.	09/28/2037.
210518 F* 2	CONSUMERS ENERGY COMPANY First Mortgage			1	1.E	3,000,000	108.393	3,251,790	3,000,000	3,000,000	0	0	0	0	3.520	3.520	MN	13,493	105,600	11/15/2017.	11/15/2037.
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC				2.B FE	2,409,291	101.410	2,407,155	2,373,686	2,390,274	0	(3,412)	0	0	4.000	3.770	AO	16,352	94,947	02/05/2014.	04/29/2026.
21871@ AA 8	CORESITE L.P. SENIOR UNSECURED NOTES			1	2.B PL	1,000,000	106.278	1,062,781	1,000,000	1,000,000	0	0	0	0	4.190	4.190	JD	1,862	41,900	06/15/2016.	06/15/2023.
21871@ AB 6	CORESITE L.P. SENIOR NOTE			1	2.B PL	2,000,000	107.012	2,140,240	2,000,000	2,000,000	0	0	0	0	3.910	3.906	JD	3,476	78,200	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.
22279# AE 4	COUSINS PROPERTIES INCORPORATE SENIOR NO			1	2.B	5,000,000	111.394	5,569,722	5,000,000	5,000,000	0	0	0	0	3.950	3.950	JJ	96,007	206,826	06/19/2019.	07/06/2029.
22541L AE 3	CREDIT SUISSE FB USA INC				1.F FE	87,554	155.258	116,444	75,000	82,676	0	(454)	0	0	7.125	5.890	JJ	2,464	5,344	11/30/2004.	07/15/2032.
22822R BD 1	CROWN CASTLE TOWERS LLC 144A			1	1.F FE	2,325,792	107.983	2,483,609	2,300,000	2,310,591	0	(3,468)	0	0	3.663	3.501	MON	3,744	84,249	05/06/2016.	05/15/2025.
22822R BH 2	CROWN CASTLE TOWERS LLC 144A			1	1.F FE	1,000,000	115.636	1,156,360	1,000,000	1,000,000	0	0	0	0	4.241	4.241	MON	1,885	42,410	06/26/2018.	07/15/2028.
22822V AP 6	CROWN CASTLE INTL CORP			1	2.C FE	2,310,340	118.418	2,368,360	2,000,000	2,309,894	0	(446)	0	0	4.000	3.168	MN	10,000	0	12/04/2020.	11/15/2049.
22970* AA 8	BGS BNSF CTL - Series 2015-1 PT				1.D IF	6,365,377	117.383	7,471,860	6,365,377	6,365,377	0	0	0	0	4.070	4.105	MON	11,514	259,071	03/12/2015.	05/15/2034.
23157# AG 4	CURTISS-WRIGHT CORPORATION				2.C	1,800,000	108.462	1,952,316	1,800,000	1,800,000	0	0	0	0	3.850	3.850	FA	24,063	69,300	02/26/2013.	02/26/2025.
23204G AC 4	CUSTOMERS BANCORP INC			2	2.B FE	1,995,500	102.187	2,043,740	2,000,000	1,998,560	0	917	0	0	3.950	4.000	JD	219	79,000	06/28/2017.	06/30/2022.
233835 AQ 0	DAIMLER FINANCE NA LLC				2.A FE	5,654,000	158.149	7,907,450	5,000,000	5,387,984	0	(25,308)	0	0	8.500	7.392	JJ	192,431	425,000	08/05/2002.	01/18/2031.
23386# AR 3	DAIRY FARMERS OF AMERICA INC SENIOR NOTE			1	2.B FE	1,000,000	112.422	1,124,221	1,000,000	1,000,000	0	0	0	0	4.660	4.656	JJ	22,653	46,600	01/03/2019.	01/03/2026.
24736X AA 6	DELTA AIRLINES 2015-1 AA			1	1.F FE	782,953	103.053	806,857	782,953	782,953	0	0	0	0	3.625	3.625	JJ	11,905	28,382	08/10/2015.	07/30/2027.
24736Y AA 4	DELTA AIRLINES 2015-1 A			1	2.A FE	782,962	102.798	804,869	782,962	782,962	0	0	0	0	3.875	3.875	JJ	12,726	30,340	08/10/2015.	07/30/2027.
24737* AA 8	DELTA AIRLINES 2019-1B EETC			1	2.B PL	893,333	102.693	917,389	893,333	893,333	0	0	0	0	8.000	7.998	AO	13,102	36,329	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.

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
250847 H* 4	DETROIT EDISON COMPANY 2011 SERIES D				1.E	4,000,000	109.619	4,384,760	4,000,000	4,000,000	0	0	0	0	4.310	4.310	MS	57,467	172,400	09/01/2011.	09/01/2023.
25179M AL 7	DEVON ENERGY CORPORATION			2	3.A FE	2,107,500	122.301	2,446,020	2,000,000	2,088,921	0	(2,464)	0	0	5.600	5.239	JJ	51,644	112,000	08/24/2011.	07/15/2041.
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.
254687 GA 8	WALT DISNEY COMPANY (THE)	LS		1	1.G FE	998,570	127.059	1,270,590	1,000,000	998,580	0	10	0	0	3.800	3.807	MN	5,067	19,000	05/11/2020.	05/13/2060.
256677 AG 0	DOLLAR GENERAL CORP			1	2.B FE	999,330	114.917	1,149,170	1,000,000	999,372	0	42	0	0	3.500	3.508	AO	8,556	17,500	04/01/2020.	04/03/2030.
260543 BA 0	DOW CHEMICAL CO				2.C FE	95,998	101.692	76,269	75,000	75,496	0	(1,950)	0	0	9.000	6.241	AO	1,688	6,750	11/30/2004.	04/01/2021.
26078J AE 0	DUPONT DE NEMOURS INC			1	2.A FE	1,000,000	135.445	1,354,450	1,000,000	1,000,000	0	0	0	0	5.319	5.319	MN	6,797	53,190	11/14/2018.	11/15/2038.
26439R AK 2	ENBRIDGE INC SENIOR NOTES				2.B FE	4,724,600	120.974	6,048,700	5,000,000	4,829,434	0	9,739	0	0	6.750	7.201	FA	127,500	337,500	06/12/2002.	02/15/2032.
26442C AR 5	DUKE ENERGY CAROLINAS			1	1.F FE	979,160	123.098	1,230,980	1,000,000	980,271	0	448	0	0	3.875	4.000	MS	11,410	38,750	07/13/2018.	03/15/2046.
26444G AC 7	DUKE ENERGY FL PROJ FIN				1.A FE	2,999,880	108.214	3,246,420	3,000,000	3,000,004	0	0	0	0	2.538	2.538	MS	25,380	76,140	06/15/2016.	09/01/2029.
268648 AN 2	EMC CORP			2	3.C FE	961,020	105.045	1,050,450	1,000,000	988,990	0	4,273	0	0	3.375	3.857	JD	2,813	33,750	08/19/2013.	06/01/2023.
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 AB 6	EQT MIDSTREAM PARTNERS	LS		1	3.C FE	991,910	100.906	1,009,060	1,000,000	994,868	0	750	0	0	4.125	4.224	JD	3,438	41,250	11/01/2016.	12/01/2026.
26986* AA 1	EAGLE SOLAR LLC SENIOR SECURED NOTE			1	2.C IF	913,198	105.391	962,426	913,198	913,198	0	0	0	0	4.820	4.819	JD	122	44,016	11/01/2018.	12/31/2042.
277432 AN 0	EASTMAN CHEMICAL CO				2.C FE	797,296	104.492	835,936	800,000	799,513	0	286	0	0	3.600	3.639	FA	10,880	28,800	05/30/2012.	08/15/2022.
278058 AM 4	EATON CORP DEBENTURES				2.A FE	94,793	111.642	83,732	75,000	77,737	0	(1,568)	0	0	8.100	5.711	FA	2,295	6,075	11/30/2004.	08/15/2022.
28501* AY 1	ELECTRIC TRANSMISSION TEXAS LL LLC SENIO			1	2.B	3,000,000	109.816	3,294,480	3,000,000	3,000,000	0	0	0	0	3.900	3.900	MS	33,800	117,000	03/17/2016.	03/17/2036.
28501* BB 0	ELECTRIC TRANSMISSION TEXAS LL SENIOR UN			1	2.B	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	3.550	3.550	JD	1,874	35,500	06/12/2019.	06/12/2029.
292480 AH 3	ENABLE MIDSTREAM PARTNER	LS		2	2.C FE	84,575	102.288	86,945	85,000	84,814	0	51	0	0	3.900	3.970	MN	424	3,315	12/22/2015.	05/15/2024.
292480 AH 3	ENABLE MIDSTREAM PARTNER			2	2.C FE	910,427	102.288	935,935	915,000	912,995	0	546	0	0	3.900	3.970	MN	4,560	35,685	12/22/2015.	05/15/2024.
29278N AG 8	ENERGY TRANSFER OPERATNG	LS		1	2.C FE	908,080	116.781	1,062,707	910,000	908,308	0	159	0	0	5.250	5.278	AO	10,086	47,775	01/08/2019.	04/15/2029.
29278N AG 8	ENERGY TRANSFER OPERATNG			1	2.C FE	89,810	116.781	105,103	90,000	89,833	0	16	0	0	5.250	5.278	AO	997	4,725	01/08/2019.	04/15/2029.
29364W BD 9	ENTERGY LOUISIANA LLC			1	1.F FE	4,178,210	106.768	4,270,720	4,000,000	4,177,709	0	(501)	0	0	2.900	2.682	MS	34,156	0	11/10/2020.	03/15/2051.
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 CA 9	ENTERPRISE PRODUCTS OPERATING			1	2.A FE	4,961,650	101.979	5,098,950	5,000,000	4,961,952	0	302	0	0	3.200	3.239	FA	64,000	0	07/30/2020.	02/15/2052.
30251B AD 0	FMR LLC 144A				1.E FE	1,013,470	134.666	1,346,660	1,000,000	1,009,610	0	(574)	0	0	4.950	4.844	FA	20,625	49,500	01/31/2013.	02/01/2033.
30288* AA 8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED N			1	2.B FE	947,600	116.678	1,105,644	947,600	947,600	0	0	0	0	4.540	4.541	MS	10,875	43,021	11/29/2016.	03/31/2038.
30571# AA 0	FAIRVIEW HEALTH SERVICES TAXABLE BNDS SE				1.G	7,177,165	110.000	7,894,881	7,177,165	7,177,165	0	0	0	0	4.160	4.160	MN	38,151	298,570	09/02/2015.	11/15/2043.
316773 DB 3	FIFTH THIRD BANCORP	LS		2	3.A FE	366,000	106.600	390,156	366,000	366,000	0	0	0	0	4.500	4.500	MJSD.	46	6,863	07/27/2020.	01/01/9999.
316773 DB 3	FIFTH THIRD BANCORP			2	3.A FE	1,634,000	106.600	1,741,844	1,634,000	1,634,000	0	0	0	0	4.500	4.500	MJSD.	204	30,638	07/27/2020.	01/01/9999.
31953* AL 6	BNSF RAILWAY COMPANY SERIES A				1.C	589,416	116.530	686,844	589,416	589,416	0	0	0	0	5.960	5.959	MN	4,489	35,129	10/16/2007.	10/15/2027.
31953* AM 4	BNSF RAILWAY COMPANY SERIES B				1.C	58,454	116.530	68,116	58,454	58,454	0	0	0	0	5.960	5.959	MN	445	3,484	10/16/2007.	10/15/2027.
31953* AN 2	BNSF RAILWAY COMPANY SERIES C				1.C	368,367	116.530	429,257	368,367	368,367	0	0	0	0	5.960	5.959	MN	2,805	21,993	10/16/2007.	10/15/2027.
31953* AP 7	BNSF RAILWAY COMPANY SERIES D				1.C	150,195	116.530	175,022	150,195	150,195	0	0	0	0	5.960	5.959	MN	1,144	8,952	10/16/2007.	10/15/2027.
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E				1.C	199,866	116.530	232,903	199,866	199,866	0	0	0	0	5.960	5.959	MN	1,522	11,912	10/16/2007.	10/15/2027.
32055R A@ 6	FIRST INDUSTRIAL LP SERIES A GTED SENIOR			1	2.B FE	1,000,000	112.202	1,122,016	1,000,000	1,000,000	0	0	0	0	4.300	4.300	AO	8,481	43,000	04/20/2017.	04/20/2027.
32055R B# 3	FIRST INDUSTRIAL LP SERIES E GTED SENIOR			1	2.B FE	2,000,000	111.604	2,232,076	2,000,000	2,000,000	0	0	0	0	3.970	3.970	JJ	34,848	79,400	07/23/2019.	07/23/2029.
32055R B* 7	FIRST INDUSTRIAL LP SERIES C GTED SENIOR			1	2.B FE	2,000,000	109.935	2,198,706	2,000,000	2,000,000	0	0	0	0	3.860	3.860	FA	29,164	77,200	02/15/2018.	02/15/2028.
337358 BD 6	FIRST UNION CORP (WACHOVIA) SUB DEBENTUR				2.B FE	82,202	140.045	105,034	75,000	79,978	0	(207)	0	0	6.550	5.872	AO	1,037	4,913	11/30/2004.	10/15/2035.
33972P AA 7	FLNG LIQUEFACTION 2 LLC 144A			1	2.B FE	4,772,000	98.550	4,702,806	4,772,000	4,772,000	0	0	0	0	4.125	4.125	MS	49,758	196,845	07/12/2016.	03/31/2038.

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
341081 FQ 5	FLORIDA PWR & LT CO			1	1.D FE	994,600	130.639	1,306,390	1,000,000	994,884	0	103	0	0	3.950	3.981	MS	13,167	39,500	02/26/2018.	03/01/2048.
341099 CR 8	DUKE ENERGY FLORIDA LLC			1	1.F FE	2,406,900	119.798	2,395,960	2,000,000	2,406,037	0	(863)	0	0	3.850	2.605	MN	9,839	0	12/08/2020.	11/15/2042.
343498 AB 7	FLOWERS FOODS INC			1	2.B FE	1,985,000	111.585	2,231,700	2,000,000	1,990,221	0	1,509	0	0	3.500	3.595	AO	17,500	70,000	05/31/2017.	10/01/2026.
34490@ AF 1	FOOTBALL CLUB TERM NOTES 2020 SENIOR SEC			1	1.F FE	1,000,000	99.175	991,754	1,000,000	1,000,000	0	0	0	0	3.850	3.850	OCT	9,518	0	10/02/2020.	10/05/2040.
345397 WW 9	FORD MOTOR CREDIT				3.A FE	6,500,000	102.802	6,682,130	6,500,000	6,500,000	0	0	0	0	3.664	3.664	MS	74,756	238,160	09/03/2014.	09/08/2024.
361448 AW 3	GATX CAPITAL CORPORATION	LS		1	2.B FE	664,857	109.841	738,132	672,000	668,734	0	706	0	0	3.250	3.374	MS	5,521	21,840	02/03/2015.	03/30/2025.
361448 AW 3	GATX CAPITAL CORPORATION			1	2.B FE	324,513	109.841	360,278	328,000	326,406	0	344	0	0	3.250	3.374	MS	2,695	10,660	02/03/2015.	03/30/2025.
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.
36164Q 6M 5	GE CAPITAL INTL FUNDING				2.B FE	2,233,852	111.349	2,499,785	2,245,000	2,238,792	0	1,153	0	0	3.373	3.435	MN	9,676	75,724	07/08/2016.	11/15/2025.
369550 AR 9	GENERAL DYNAMICS			2	1.F FE	998,350	101.019	1,010,190	1,000,000	999,894	0	191	0	0	3.875	3.895	JJ	17,868	38,750	07/05/2011.	07/15/2021.
37045V AH 3	GENERAL MOTORS CO	LS		1	2.C FE	307,026	120.514	359,132	298,000	305,555	0	(364)	0	0	5.000	4.753	AO	3,725	14,900	07/21/2016.	04/01/2035.
37045V AH 3	GENERAL MOTORS CO			1	2.C FE	723,264	120.514	846,008	702,000	719,798	0	(858)	0	0	5.000	4.753	AO	8,775	35,100	07/21/2016.	04/01/2035.
37045X BG 0	GENERAL MOTORS FINL CO	LS		1	2.C FE	490,224	117.968	580,403	492,000	490,968	0	170	0	0	5.250	5.297	MS	8,610	25,830	02/25/2016.	03/01/2026.
37045X BG 0	GENERAL MOTORS FINL CO			1	2.C FE	506,166	117.968	599,277	508,000	506,935	0	175	0	0	5.250	5.297	MS	8,890	26,670	02/25/2016.	03/01/2026.
37045X CA 2	GENERAL MOTORS FINL CO			2	3.B FE	1,000,000	104.250	1,042,500	1,000,000	1,000,000	0	0	0	0	5.750	5.750	MS	14,535	57,500	09/13/2017.	01/01/9999.
38141G XG 4	GOLDMAN SACHS GROUP INC			1	1.G FE	1,999,300	107.683	2,153,660	2,000,000	1,999,356	0	56	0	0	2.600	2.604	FA	20,800	26,000	02/05/2020.	02/07/2030.
38148Y AA 6	GOLDMAN SACHS GROUP INC			1	2.A FE	1,000,000	122.037	1,220,370	1,000,000	1,000,000	0	0	0	0	4.017	3.929	AO	6,807	40,170	10/24/2017.	10/31/2038.
39121J A* 1	GREAT RIVER ENERGY 2009B				1.G	488,372	102.611	501,123	488,372	488,372	0	0	0	0	5.810	5.810	JJ	14,187	28,374	09/02/2009.	07/01/2021.
39121J AE 0	GREAT RIVER ENERGY 144A				1.G FE	710,370	121.309	951,466	784,332	745,937	0	1,534	0	0	6.254	7.239	JJ	24,526	49,052	08/12/2008.	07/01/2038.
39138Q AA 3	GREAT-WEST LIFECO FIN 18 144A			1	1.F FE	2,002,100	117.259	2,345,180	2,000,000	2,001,659	0	(184)	0	0	4.047	4.034	MN	9,893	80,940	05/22/2018.	05/17/2028.
39138Q AC 9	GREAT-WEST LIFECO FIN 18 144A			1	1.F FE	1,999,660	136.702	2,734,040	2,000,000	1,999,693	0	6	0	0	4.581	4.582	MN	11,198	91,620	05/22/2018.	05/17/2048.
404119 BQ 1	HCA INC			1	2.C FE	1,055,770	116.814	1,168,140	1,000,000	1,040,346	0	(8,434)	0	0	5.250	4.211	AO	11,083	52,500	02/14/2019.	04/15/2025.
404119 BT 5	HCA INC			1	2.C FE	1,042,500	118.456	1,184,560	1,000,000	1,031,850	0	(5,619)	0	0	5.250	4.525	JD	2,333	52,500	01/17/2019.	06/15/2026.
404119 BX 6	HCA INC			1	2.C FE	1,989,940	116.076	2,321,520	2,000,000	1,991,249	0	847	0	0	4.125	4.187	JD	3,667	82,500	06/05/2019.	06/15/2029.
40414L AN 9	HCP INC	LS		2	2.A FE	210,693	113.571	238,499	210,000	210,337	0	(71)	0	0	4.000	3.959	JD	700	8,400	05/29/2015.	06/01/2025.
40414L AN 9	HCP INC			2	2.A FE	40,132	113.571	45,428	40,000	40,064	0	(13)	0	0	4.000	3.959	JD	133	1,600	05/29/2015.	06/01/2025.
41242* BV 3	NBA HARDWOOD FUNDING LL SERIES RR SENIOR			1	1.G FE	1,000,000	99.585	995,855	1,000,000	1,000,000	0	0	0	0	3.190	3.190	JD	2,127	13,912	06/30/2020.	06/07/2030.
418056 AV 9	HASBRO INC			1	2.C FE	1,973,341	108.986	2,179,720	2,000,000	1,980,748	0	2,494	0	0	3.500	3.663	MS	20,611	70,000	12/11/2017.	09/15/2027.
418056 AZ 0	HASBRO INC	LS		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.
42234Q AD 4	HEARTLAND FINANCIAL USA			2	2.B FE	1,035,000	105.505	1,055,050	1,000,000	1,017,986	0	(4,225)	0	0	5.750	5.217	JD	160	57,500	08/05/2016.	12/30/2024.
42251# AU 8	HEB GROCERY COMPANY SENIOR UNSECURED NOT			1	1.G	5,000,000	111.668	5,583,390	5,000,000	5,000,000	0	0	0	0	3.540	3.540	MS	44,742	177,000	03/30/2016.	03/30/2031.
42824C AW 9	HEWLETT-PACKARD ENTERPRISE CO	LS		1	2.B FE	1,346,374	117.139	1,582,548	1,351,000	1,348,191	0	509	0	0	4.900	4.949	AO	13,975	66,199	12/30/2016.	10/15/2025.
42824C AW 9	HEWLETT-PACKARD ENTERPRISE CO			1	2.B FE	148,490	117.139	174,537	149,000	148,690	0	56	0	0	4.900	4.949	AO	1,541	7,301	12/30/2016.	10/15/2025.
431282 AS 1	HIGHWOODS REALTY LP			1	2.B FE	2,992,350	105.916	3,177,480	3,000,000	2,993,137	0	630	0	0	3.050	3.079	FA	34,567	84,383	09/04/2019.	02/15/2030.
44107T AW 6	HOST HOTELS & RESORTS LP			1	2.C FE	498,400	109.625	548,125	500,000	499,101	0	154	0	0	4.500	4.540	FA	9,375	22,500	10/08/2015.	02/01/2026.
44891A AK 3	HYUNDAI CAPITAL SERVICES 144A			1	2.A FE	877,270	106.262	1,062,620	1,000,000	911,526	0	13,260	0	0	2.750	4.519	MS	7,181	27,500	04/25/2018.	09/27/2026.
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.
44929@ AK 0	ICRE REIT HOLDINGS SENIOR NOTE DUE 2028				2.A	4,000,000	110.368	4,414,732	4,000,000	4,000,000	0	0	0	0	3.760	3.760	JJ	73,529	150,400	01/05/2016.	01/05/2028.
457187 AC 6	INGREDION INC			1	2.B FE	998,080	110.210	1,102,100	1,000,000	998,196	0	116	0	0	2.900	2.922	JD	2,417	15,950	05/08/2020.	06/01/2030.
457187 AD 4	INGREDION INC			1	2.B FE	985,510	119.670	1,196,700	1,000,000	985,693	0	183	0	0	3.900	3.983	JD	3,250	21,450	05/08/2020.	06/01/2050.

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
46132F AB 6	INVESCO FINANCE PLC				2.A FE	1,491,200	109.864	1,647,960	1,500,000	1,497,021	0	891	0	0	4.000	4.069	JJ	25,167	60,000	11/06/2013.	01/30/2024.
46284V AN 1	IRON MOUNTAIN INC 144A	LS		1	3.C FE	89,000	104.875	93,339	89,000	89,000	0	0	0	0	4.500	4.500	FA	1,480	0	08/10/2020.	02/15/2031.
46284V AN 1	IRON MOUNTAIN INC 144A			1	3.C FE	911,000	104.875	955,411	911,000	911,000	0	0	0	0	4.500	4.500	FA	15,145	0	08/10/2020.	02/15/2031.
46647P BV 7	JP MORGAN CHASE & CO			1	1.F FE	5,000,000	102.944	5,147,200	5,000,000	5,000,000	0	0	0	0	2.525	2.491	MN	14,729	0	11/12/2020.	11/19/2041.
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC				1.E FE	2,537,395	105.010	2,664,510	2,537,395	2,537,395	0	0	0	0	4.420	4.420	MS	36,138	112,153	03/05/2014.	03/05/2023.
48121@ AJ 0	JRD Holdings LLC Senior Unsecured Notes			1	2.B PL	4,000,000	100.309	4,012,360	4,000,000	4,000,000	0	0	0	0	2.730	2.730	MN	13,043	0	11/18/2020.	11/18/2032.
48128B AG 6	JPMORGAN CHASE & CO	LS		2	2.B FE	1,964,000	103.375	2,030,285	1,964,000	1,964,000	0	0	0	0	4.600	4.600	FA	37,643	47,180	01/15/2020.	01/01/9999.
48128B AG 6	JPMORGAN CHASE & CO			2	2.B FE	36,000	103.375	37,215	36,000	36,000	0	0	0	0	4.600	4.600	FA	690	865	01/15/2020.	01/01/9999.
48128B AH 4	JPMORGAN CHASE & CO	LS		2	2.B FE	1,500,000	101.687	1,525,305	1,500,000	1,500,000	0	0	0	0	4.000	4.000	AO	15,000	36,167	02/19/2020.	01/01/9999.
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.
485170 BB 9	KANSAS CITY SOUTHERN			1	2.B FE	2,996,640	126.106	3,783,180	3,000,000	2,996,778	0	57	0	0	4.700	4.707	MN	23,500	141,000	04/30/2018.	05/01/2048.
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.
487312 AD 2	KEENAN FT DETRICK ENERGY 144A			1	1.D FE	3,849,000	104.436	4,019,742	3,849,000	3,849,000	0	0	0	0	4.166	4.165	MN	20,489	160,349	04/03/2019.	11/15/2048.
487836 BW 7	KELLOGG CO	LS		1	2.B FE	986,495	119.814	1,186,159	990,000	987,278	0	307	0	0	4.300	4.344	MN	5,439	42,570	05/07/2018.	05/15/2028.
487836 BW 7	KELLOGG CO			1	2.B FE	9,965	119.814	11,981	10,000	9,973	0	3	0	0	4.300	4.344	MN	55	430	05/07/2018.	05/15/2028.
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			1	1.F FE	2,819,025	113.329	2,833,225	2,500,000	2,818,602	0	(423)	0	0	3.300	2.665	JD	6,875	0	12/09/2020.	06/01/2050.
49427R AL 6	KILROY REALTY LP			1	2.B FE	1,052,770	112.269	1,122,690	1,000,000	1,027,936	0	(5,612)	0	0	4.375	3.696	AO	10,938	43,750	03/31/2016.	10/01/2025.
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE				2.A FE	82,733	100.376	82,563	82,254	82,263	0	(33)	0	0	5.737	5.711	MJSD	13	4,719	01/11/2005.	03/30/2021.
49803# AB 8	KITE REALTY GROUP LP SERIES B SENIOR NOT				2.C	5,000,000	109.507	5,475,332	5,000,000	5,000,000	0	0	0	0	4.470	4.470	MS	68,913	223,500	09/10/2015.	09/10/2025.
501044 CQ 2	KROGER CO			2	2.A FE	993,550	103.156	1,031,560	1,000,000	999,041	0	718	0	0	3.400	3.477	AO	7,178	34,000	04/10/2012.	04/15/2022.
50540R AL 6	LABORATORY CORP OF AMERICA HLD			2	2.B FE	1,012,680	104.633	1,046,330	1,000,000	1,002,128	0	(1,435)	0	0	3.750	3.595	FA	13,333	37,500	08/21/2012.	08/23/2022.
50587K AA 9	LAFARGEHOLCIM FINANCE US 144A			1	2.B FE	999,160	110.035	1,100,350	1,000,000	999,484	0	80	0	0	3.500	3.510	MS	9,625	35,000	09/15/2016.	09/22/2026.
521865 AY 1	LEAR CORP			1	2.C FE	2,971,830	112.236	3,367,080	3,000,000	2,979,325	0	2,599	0	0	3.800	3.916	MS	33,567	114,000	02/14/2018.	09/15/2027.
521865 BB 0	LEAR CORP			1	2.B FE	2,163,320	109.524	2,190,480	2,000,000	2,162,600	0	(720)	0	0	3.500	2.503	MN	6,028	0	12/14/2020.	05/30/2030.
530715 AD 3	LIBERTY MEDIA CORP DEBENTURES				4.B FE	5,955,013	111.856	6,711,360	6,000,000	5,974,493	0	1,959	0	0	8.500	8.571	JJ	235,167	510,000	01/09/2002.	07/15/2029.
53359# AC 6	LINCOLN ELECTRIC HOLDINGS INC SERIES C				2.A	2,000,000	110.701	2,214,015	2,000,000	2,000,000	0	0	0	0	3.610	3.610	AO	18,050	72,200	04/01/2015.	04/01/2035.
534187 BH 1	LINCOLN NATIONAL CORP			1	2.A FE	1,249,750	115.780	1,447,250	1,250,000	1,249,793	0	30	0	0	3.800	3.803	JD	3,958	47,500	02/08/2018.	03/01/2028.
53621@ AB 2	LION INDUSTRIAL PROPERTIES LP SR UNSEC N				2.A	1,000,000	111.341	1,113,414	1,000,000	1,000,000	0	0	0	0	4.200	4.200	MS	10,850	42,000	09/28/2015.	09/28/2025.
53621@ AL 0	LION INDUSTRIAL PROPERTIES LP SENIOR GUA			1	2.A	1,000,000	110.020	1,100,198	1,000,000	1,000,000	0	0	0	0	3.700	3.700	JJ	16,958	37,000	01/16/2018.	01/16/2028.
53621@ AM 8	LION INDUSTRIAL PROPERTIES LP SR GUARANT			1	2.A	2,000,000	115.713	2,314,257	2,000,000	2,000,000	0	0	0	0	4.420	4.420	JJ	38,061	88,400	07/26/2018.	07/26/2028.
54233* AB 2	LONE STAR TRANSMISSION LLC SERIES B				1.F PL	2,000,000	107.130	2,142,594	2,000,000	2,000,000	0	0	0	0	3.520	3.520	JD	3,129	70,400	07/17/2014.	06/15/2024.
54233* AF 3	LONE STAR TRANSMISSION LLC SENIOR NOTE S			1	1.G	2,000,000	104.349	2,086,980	2,000,000	2,000,000	0	0	0	0	3.440	3.440	JD	3,058	69,373	12/12/2019.	12/15/2049.
542690 3P 5	LONG ISLAND NY POWER AUTHORITY				1.F FE	2,500,000	116.735	2,918,375	2,500,000	2,500,000	0	0	0	0	4.133	4.133	MS	34,442	103,325	12/04/2014.	09/01/2026.
546676 AX 5	LOUISVILLE GAS & ELEC			1	1.F FE	3,903,024	126.390	3,918,090	3,100,000	3,902,155	0	(869)	0	0	4.375	2.884	AO	33,906	0	12/16/2020.	10/01/2045.
55266C XM 3	MB FINANCIAL BANK NA			2	2.A FE	2,000,000	103.109	2,062,180	2,000,000	2,000,000	0	0	0	0	4.000	3.151	JD	6,667	80,000	11/14/2017.	12/01/2027.
552676 AT 5	MDC HOLDINGS INC	LS		1	3.A FE	635,000	111.368	707,187	635,000	635,000	0	0	0	0	3.850	3.850	JJ	11,273	12,631	01/06/2020.	01/15/2030.
552676 AT 5	MDC HOLDINGS INC			1	3.A FE	365,000	111.368	406,493	365,000	365,000	0	0	0	0	3.850	3.850	JJ	6,480	7,260	01/06/2020.	01/15/2030.
559080 AL 0	MAGELLAN MIDSTREAM PARTNERS			1	2.A FE	987,620	115.519	1,155,190	1,000,000	988,582	0	239	0	0	4.250	4.324	MS	12,514	42,500	09/06/2016.	09/15/2046.
559080 AP 1	MAGELLAN MIDSTREAM PARTNERS	LS		1	2.A FE	568,369	112.924	581,559	515,000	568,312	0	(57)	0	0	3.950	3.383	MS	6,781	0	12/11/2020.	03/01/2050.

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
559080 AP 1	MAGELLAN MIDSTREAM PARTNERS			1	2.A FE	6,053,411	112.924	6,193,881	5,485,000	6,052,799	0	(612)	0	0	3.950	3.383	MS	72,219	0	12/11/2020.	03/01/2050.
56540# AA 3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NO			1	2.C PL	860,308	103.410	889,648	860,308	860,308	0	0	0	0	4.560	4.559	JJ	19,179	39,230	09/28/2018.	09/30/2025.
565849 AB 2	MARATHON OIL	LS			2.C FE	278,692	123.247	314,280	255,000	269,228	0	(865)	0	0	6.800	6.105	MS	5,106	17,340	12/08/2003.	03/15/2032.
565849 AB 2	MARATHON OIL				2.C FE	240,440	123.247	271,143	220,000	232,275	0	(747)	0	0	6.800	6.105	MS	4,405	14,960	12/08/2003.	03/15/2032.
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	98,840	16.000	210,858	1,317,864	98,840	0	0	0	0	7.350	85.454	MS	24,485	0	03/31/2017.	07/01/2026.
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.
581760 AS 4	MCLAREN HEALTH CARE CORP				1.E FE	3,000,000	118.727	3,561,810	3,000,000	3,000,000	0	0	0	0	4.534	4.534	MN	17,380	136,020	03/18/2015.	05/15/2038.
59048@ AA 6	MESA AIRLINES 2015-1 A				2.B PL	2,301,277	94.009	2,163,401	2,301,277	2,301,277	0	0	0	0	4.750	4.748	JJ	50,404	109,311	12/14/2015.	07/15/2029.
59156R CA 4	METLIFE INC	LS		2	2.B FE	3,081,000	105.750	3,258,158	3,081,000	3,081,000	0	0	0	0	3.850	3.850	MS	36,574	0	09/08/2020.	01/01/9999.
59156R CA 4	METLIFE INC			2	2.B FE	919,000	105.750	971,843	919,000	919,000	0	0	0	0	3.850	3.850	MS	10,909	0	09/08/2020.	01/01/9999.
591894 CC 2	METROPOLITAN EDISON CO 144A			1	3.A FE	998,780	113.277	1,132,770	1,000,000	998,987	0	103	0	0	4.300	4.315	JJ	19,828	43,000	01/07/2019.	01/15/2029.
59447# AK 9	MICHIGAN ELECTRIC TRANSMISSION			1	1.F Z	2,000,000	102.837	2,056,732	2,000,000	2,000,000	0	0	0	0	3.020	3.020	AO	12,919	0	10/14/2020.	10/14/2055.
59531# AB 6	MID-AMERICA APARTMENTS SERIES B				2.A FE	2,000,000	102.271	2,045,428	2,000,000	2,000,000	0	0	0	0	5.400	5.403	FA	36,300	108,000	07/29/2011.	07/29/2021.
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				2.A FE	505,830	105.657	528,285	500,000	501,150	0	(654)	0	0	4.500	4.355	MS	7,500	22,500	08/16/2012.	09/01/2022.
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.
617446 8U 6	MORGAN STANLEY	LS		1	1.F FE	8,000,000	100.650	8,052,000	8,000,000	8,000,000	0	0	0	0	1.794	1.739	FA	19,136	0	11/09/2020.	02/13/2032.
617734 A* 9	MORONGO BAND OF MISSION INDIAN SENIOR SE			1	2.C FE	1,000,000	113.489	1,134,886	1,000,000	1,000,000	0	0	0	0	5.410	5.409	AO	10,069	54,100	10/31/2018.	10/24/2028.
617734 A@ 7	MORONGO BAND OF MISSION INDIAN SENIOR SE			1	2.C FE	500,000	114.849	574,245	500,000	500,000	0	0	0	0	5.460	5.459	MS	7,053	27,300	03/28/2019.	03/28/2029.
61945C AD 5	MOSAIC CO			1	2.C FE	3,145,650	124.540	3,736,200	3,000,000	3,121,830	0	(6,974)	0	0	5.450	5.006	MN	20,892	163,500	05/03/2017.	11/15/2033.
623115 AD 4	MT SINAI HOSPITAL			1	1.G FE	5,000,000	113.755	5,687,750	5,000,000	5,000,000	0	0	0	0	3.981	3.981	JJ	99,525	199,050	12/14/2017.	07/01/2048.
62927@ AA 6	NHL US FUNDING LP SR SECURED				2.B PL	2,000,000	108.909	2,178,187	2,000,000	2,000,000	0	0	0	0	4.180	4.202	MJSD.	4,412	83,600	09/29/2014.	09/29/2024.
62927@ AH 1	NHL US FUNDING LP SR SECURED			1	2.B PL	3,000,000	95.938	2,878,148	3,000,000	3,000,000	0	0	0	0	3.390	3.404	MJSD.	5,368	33,618	08/13/2020.	08/13/2032.
62952E AD 9	NYU HOSPITALS CENTER				1.G FE	1,000,000	106.497	1,064,970	1,000,000	1,000,000	0	0	0	0	4.168	4.168	JJ	20,840	41,680	05/23/2017.	07/01/2037.
62957H AH 8	NABORS INDUSTRIES INC 144A			1	4.C FE	105,487	95.000	98,800	104,000	105,441	0	(46)	0	0	9.000	8.464	FA	780	0	12/01/2020.	02/01/2025.
62963# AJ 0	NRP (OPERATING) LLC SERIES I No RI 16				4.A	1,689,440	86.734	1,465,324	1,689,440	1,689,440	0	0	0	0	5.030	5.031	JD	7,082	84,979	04/20/2011.	12/01/2026.
63636# AB 2	NATIONAL HOCKEY LEAGUE SENIOR SECURED NO			1	2.A PL	1,000,000	102.705	1,027,053	1,000,000	1,000,000	0	0	0	0	3.610	3.611	JD	1,604	36,100	08/10/2017.	08/10/2027.
63730* AB 1	NATIONAL RAILROAD PASSENGER SENIOR SECUR			1	1.C FE	1,502,357	112.569	1,691,195	1,502,357	1,502,357	0	0	0	0	3.600	3.600	MN	6,911	54,085	12/06/2016.	11/15/2033.
64116# AB 9	NETRALITY PROPERTIES LP SERIES B SENIOR			1	2.C PL	3,000,000	103.782	3,113,462	3,000,000	3,000,000	0	0	0	0	4.960	4.960	AO	35,133	148,800	04/06/2017.	04/06/2022.
64116# AE 3	NETRALITY PROPERTIES LP SENIOR NOTE			1	2.C PL	4,000,000	106.881	4,275,247	4,000,000	4,000,000	0	0	0	0	4.080	4.080	AO	38,533	162,293	10/08/2019.	10/08/2024.
64712# AB 7	NEW MEXICO GAS INTERMEDIATE INC SR UNSEC				2.B	4,000,000	109.345	4,373,800	4,000,000	4,000,000	0	0	0	0	3.640	3.640	JJ	61,071	145,600	09/02/2014.	07/30/2024.
651229 AM 8	NEWELL RUBBERMAID INC				3.B FE	498,205	103.375	516,875	500,000	499,693	0	201	0	0	4.000	4.044	JD	889	20,000	06/12/2012.	06/15/2022.
654740 G* 4	NISSAN MOTOR ACCEPTANCE SENIOR NOTE SERI			1	2.C	2,000,000	102.605	2,052,100	2,000,000	2,000,000	0	0	0	0	2.670	2.670	MS	15,575	53,400	09/16/2019.	09/16/2022.
654894 AF 1	NOBLE AFFILIATES INC SENIOR NOTES				2.C FE	10,725,066	134.829	14,022,216	10,400,000	10,543,882	0	(17,572)	0	0	8.000	7.715	AO	208,000	832,000	11/30/2004.	04/01/2027.
662352 A* 4	NORTH SHORE LONG ISLAND JEWISH HEALTH CA				1.G	1,926,440	110.000	2,119,084	1,926,440	1,926,440	0	0	0	0	4.200	4.200	MN	13,485	80,910	10/08/2014.	05/01/2030.
665859 AS 3	NORTHERN TRUST CORP			2	1.F FE	4,505,790	109.702	4,936,590	4,500,000	4,455,796	0	(44,692)	0	0	3.375	2.779	MN	22,359	151,875	11/03/2017.	05/08/2032.
667274 AB 0	NORTHWELL HEALTHCARE INC			1	1.G FE	2,000,000	104.187	2,083,740	2,000,000	2,000,000	0	0	0	0	3.391	3.391	MN	11,303	67,820	09/19/2017.	11/01/2027.
674599 DE 2	OCCIDENTAL PETROLEUM CORP			1	3.C FE	3,373,572	111.937	3,358,110	3,000,000	3,345,552	0	(21,981)	0	0	7.875	6.374	MS	69,563	236,250	09/19/2019.	09/15/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
675553 A# 8	OCHSNER CLINIC FOUNDATION SERIES C SENIO			1	1.C FE	4,000,000	123.257	4,930,281	4,000,000	4,000,000	0	0	0	0	4.320	4.320	MN	22,080	67,200	06/25/2020.	05/15/2046.
679574 AH 6	OLD DOMINION ELEC FIRST MORTGAGE				1.E FE	2,019,738	116.999	2,325,553	1,987,669	2,002,561	0	(1,422)	0	0	5.676	5.476	JD	9,402	112,820	12/16/2005.	12/01/2028.
680223 AK 0	OLD REPUBLIC INTL CORP	LS		1	2.B FE	165,700	114.982	190,870	166,000	165,816	0	29	0	0	3.875	3.897	FA	2,234	6,433	08/23/2016.	08/26/2026.
680223 AK 0	OLD REPUBLIC INTL CORP			1	2.B FE	832,490	114.982	958,950	834,000	833,076	0	144	0	0	3.875	3.897	FA	11,221	32,318	08/23/2016.	08/26/2026.
680665 AJ 5	OLIN CORP	LS		1	3.C FE	988,750	104.739	1,047,390	1,000,000	991,491	0	1,036	0	0	5.125	5.277	MS	15,090	51,250	04/06/2018.	09/15/2027.
682441 AB 6	ONEAMERICA FINL PARTNERS 144A			1	2.A FE	1,040,780	108.218	1,082,180	1,000,000	1,040,574	0	(206)	0	0	4.250	4.013	AO	11,806	0	09/15/2020.	10/15/2050.
682680 AN 3	ONEOK INC			1	2.C FE	1,047,500	122.631	1,226,310	1,000,000	1,041,234	0	(1,817)	0	0	6.000	5.581	JD	2,667	60,000	03/17/2017.	06/15/2035.
682680 AS 2	ONEOK INC			1	2.C FE	984,920	111.617	1,116,170	1,000,000	988,902	0	1,449	0	0	4.000	4.196	JJ	18,667	40,000	03/01/2018.	07/13/2027.
68268N AP 8	ONEOK PARTNERS LP	LS		2	2.B FE	997,900	113.779	1,137,790	1,000,000	998,988	0	212	0	0	4.900	4.927	MS	14,428	49,000	03/17/2015.	03/15/2025.
690742 AF 8	OWENS CORNING			1	2.C FE	2,987,610	110.535	3,316,050	3,000,000	2,992,541	0	1,183	0	0	3.400	3.449	FA	38,533	102,000	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.
708696 BY 4	PENNSYLVANIA ELECTRIC CO 144A			1	2.B FE	2,496,450	106.689	2,667,225	2,500,000	2,497,452	0	310	0	0	3.250	3.266	MS	23,924	81,250	09/05/2017.	03/15/2028.
708696 BZ 1	PENNSYLVANIA ELECTRIC CO 144A			1	2.B FE	998,090	109.632	1,096,320	1,000,000	998,347	0	165	0	0	3.600	3.623	JD	3,000	36,000	05/28/2019.	06/01/2029.
709599 BH 6	PENSKE TRUCK LEASING 144A			1	2.B FE	4,286,600	109.008	4,360,320	4,000,000	4,281,942	0	(4,658)	0	0	3.350	2.435	MN	22,333	0	11/03/2020.	11/01/2029.
713448 EG 9	PEPSICO INC			1	1.E FE	80,882	145.362	109,022	75,000	79,988	0	(463)	0	0	7.000	5.959	MS	1,750	5,250	01/04/2019.	03/01/2029.
718172 AU 3	PHILIP MORRIS INTERNATIONAL				1.F FE	4,558,040	117.750	4,710,000	4,000,000	4,555,461	0	(2,579)	0	0	3.875	2.998	FA	55,972	0	11/10/2020.	08/21/2042.
718546 AK 0	PHILLIPS 66			1	2.A FE	238,244	121.195	272,689	225,000	235,913	0	(600)	0	0	4.650	4.173	MN	1,337	10,463	11/03/2016.	11/15/2034.
718549 AF 5	PHILLIPS 66 PARTNERS LP	LS		2	2.C FE	1,001,310	108.578	1,085,780	1,000,000	1,000,941	0	(113)	0	0	3.750	3.735	MS	12,500	37,500	10/11/2017.	03/01/2028.
718549 AH 1	PHILLIPS 66 PARTNERS LP			1	2.C FE	997,810	104.179	1,041,790	1,000,000	998,146	0	299	0	0	3.150	3.174	JD	1,400	40,163	09/03/2019.	12/15/2029.
720186 AM 7	PIEDMONT NATURAL GAS CO			1	1.G FE	3,629,078	111.745	3,553,491	3,180,000	3,628,462	0	(616)	0	0	3.350	2.649	JD	8,878	0	12/09/2020.	06/01/2050.
72147K AE 8	PILGRIM'S PRIDE CORP 144A	LS		1	3.A FE	1,032,500	108.586	1,085,860	1,000,000	1,028,253	0	(4,247)	0	0	5.875	5.195	MS	14,851	58,750	02/28/2020.	09/30/2027.
73020* AK 9	PNG COMPANIES LLC SENIOR SECURED NOTES			1	1.F FE	1,000,000	108.672	1,086,715	1,000,000	1,000,000	0	0	0	0	3.380	3.380	JD	1,221	33,800	12/18/2017.	12/18/2027.
736508 S* 4	PORTLAND GENERAL ELEC CO FIRST MORTGAGE			1	1.D Z	2,000,000	99.998	1,999,966	2,000,000	2,000,000	0	0	0	0	2.320	2.320	JD	2,707	0	12/10/2020.	12/10/2032.
737662 B@ 4	POTOMAC EDISON			1	2.A	1,000,000	101.506	1,015,060	1,000,000	1,000,000	0	0	0	0	3.430	3.430	JD	1,524	15,816	06/29/2020.	06/15/2051.
741503 BC 9	BOOKING HOLDINGS INC	LS		1	1.G FE	959,230	115.202	1,152,020	1,000,000	968,009	0	3,760	0	0	3.550	4.067	MS	10,453	35,500	08/08/2018.	03/15/2028.
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	1,000,000	113.819	1,138,194	1,000,000	1,000,000	0	0	0	0	4.610	4.610	FA	16,519	46,100	08/22/2013.	08/22/2025.
74170* AD 1	PRIME PROPERTY FUND LLC				1.F	2,000,000	108.640	2,172,806	2,000,000	2,000,000	0	0	0	0	3.880	3.880	JJ	32,549	77,600	07/18/2014.	07/30/2024.
74170* AU 3	PRIME PROPERTY FUND LLC SENIOR UNSECURED			1	1.F	1,000,000	120.121	1,201,208	1,000,000	1,000,000	0	0	0	0	4.480	4.480	MN	6,596	44,800	11/08/2018.	11/08/2030.
74251V AE 2	PRINCIPAL FINANCIAL GROUP				1.G FE	996,360	104.976	1,049,760	1,000,000	999,294	0	397	0	0	3.300	3.343	MS	9,717	33,000	09/05/2012.	09/15/2022.
74256L EH 8	PRINCIPAL LFE GLB FND II 144A				1.E FE	5,998,320	99.306	5,958,360	6,000,000	5,998,338	0	18	0	0	1.625	1.628	MN	11,375	0	11/12/2020.	11/19/2030.
74273@ AB 9	PRIT CORE REALTY HLDGS LLC				2.A	2,000,000	105.018	2,100,363	2,000,000	2,000,000	0	0	0	0	3.850	3.850	FA	29,303	77,000	02/14/2013.	02/14/2023.
74273@ AD 5	PRIT CORE REALTY HLDGS LLC			1	2.A	2,000,000	105.457	2,109,137	2,000,000	2,000,000	0	0	0	0	3.070	3.070	FA	23,707	30,700	02/12/2020.	02/12/2030.
74275# AB 5	PRISA II LHC LLC SENIOR UNSECURED NOTES			1	2.B IF	4,000,000	100.133	4,005,334	4,000,000	4,000,000	0	0	0	0	3.650	3.650	FA	37,717	0	09/28/2020.	11/17/2030.
74340* AM 6	PROLOGIS TGTD US LOGISTICS FD SERIES 202			1	1.G PL	5,000,000	106.079	5,303,932	5,000,000	5,000,000	0	0	0	0	3.040	3.040	JJ	73,889	76,000	01/07/2020.	01/06/2030.
744320 AW 2	PRUDENTIAL FINANCIAL INC			2	2.B FE	2,000,000	110.938	2,218,760	2,000,000	2,000,000	0	0	0	0	4.500	3.498	MS	26,500	90,000	09/12/2017.	09/15/2047.
744542 AC 5	PUBLIC SERVICE CO OF NEW MEX			1	2.B FE	2,122,480	108.348	2,166,960	2,000,000	2,065,953	0	(14,014)	0	0	3.850	3.033	FA	32,083	77,000	10/03/2016.	08/01/2025.
74986@ AX 9	RREEF AMERICA REIT II INC SENIOR UNSECUR			1	1.G	1,000,000	115.464	1,154,641	1,000,000	1,000,000	0	0	0	0	4.140	4.140	FA	13,915	41,400	08/31/2018.	08/31/2029.
74992* AF 2	RXR REALTY LLC SENIOR SECURED NOTES			1	2.B Z	3,000,000	105.460	3,163,812	3,000,000	3,000,000	0	0	0	0	5.250	5.253	AO	39,375	32,813	07/16/2020.	07/17/2025.
75513E AC 5	RAYTHEON TECH CORP			1	2.A FE	1,495,005	110.274	1,654,110	1,500,000	1,495,120	0	115	0	0	3.125	3.142	JJ	29,036	0	05/14/2020.	07/01/2050.

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
758203 AA 1	REED ELSEVIER 144A				2.A FE	80,156	115.931	86,948	75,000	76,166	0	(375)	0	0	6.625	6.010	AO	1,049	4,969	11/30/2004.	10/15/2023.
75820Q AC 6	REED ELSEVIER CAPITAL MTN				2.A FE	87,049	124.801	93,601	75,000	78,936	0	(765)	0	0	7.500	6.113	MN	719	5,625	11/30/2004.	05/15/2025.
75884R AX 1	REGENCY CENTERS LP			1	2.A FE	998,370	114.121	1,141,210	1,000,000	998,768	0	144	0	0	4.125	4.145	MS	12,146	41,250	02/28/2018.	03/15/2028.
759509 AG 7	RELIANCE STEEL & ALUMINUM CO			1	2.B FE	1,994,440	102.902	2,058,040	2,000,000	1,994,649	0	209	0	0	2.150	2.181	FA	17,678	0	07/28/2020.	08/15/2030.
75970E AA 5	RENASANT CORP			2	2.B FE	1,000,000	100.708	1,007,080	1,000,000	1,000,000	0	0	0	0	5.000	2.811	MS	16,667	50,000	08/17/2016.	09/01/2026.
76169# AG 8	REYES HOLDINGS LLC SERIES 2012A				2.A PL	800,000	103.882	831,060	800,000	800,000	0	0	0	0	5.130	5.130	JJ	17,214	41,040	08/07/2012.	07/31/2022.
76169# AJ 2	REYES HOLDINGS LLC SENIOR SECURED NOTE			1	2.A PL	2,000,000	108.955	2,179,107	2,000,000	2,000,000	0	0	0	0	3.710	3.710	AO	15,252	74,200	10/17/2017.	10/17/2028.
76169# AL 7	REYES HOLDINGS LLC			1	2.A PL	1,000,000	112.014	1,120,142	1,000,000	1,000,000	0	0	0	0	4.410	4.410	JD	2,205	44,100	12/13/2018.	12/13/2025.
771367 CE 7	ROCHESTER GAS & ELECTRIC 144A			1	1.F FE	1,000,000	99.987	999,870	1,000,000	1,000,000	0	0	0	0	1.850	1.850	JD	1,953	0	11/16/2020.	12/01/2030.
78147# AC 0	RUMPKE CONSOLIDATED COMPANIES SENIOR SEC				2.C IF	1,000,000	93.069	930,689	1,000,000	1,000,000	0	0	0	0	2.590	2.590	MS	6,979	0	09/24/2020.	09/24/2032.
783549 AZ 1	RYDER SYSTEM INC				2.B FE	1,106,400	125.167	1,251,670	1,000,000	1,038,325	0	(6,522)	0	0	6.950	6.037	JD	5,792	69,500	06/13/2005.	12/01/2025.
78403D AH 3	SBA TOWER TRUST 2014-2C			2,4	1.F FE	1,000,000	107.208	1,072,080	1,000,000	1,000,000	0	0	0	0	3.869	3.900	MON	1,720	38,583	10/07/2014.	10/15/2049.
785592 AS 5	SABINE PASS LIQUEFACTION			1	2.C FE	2,059,540	117.956	2,359,120	2,000,000	2,043,945	0	(6,622)	0	0	5.000	4.558	MS	29,444	100,000	07/17/2018.	03/15/2027.
808513 AR 6	CHARLES SCHWAB CORP	LS		2	2.B FE	1,432,000	106.875	1,530,450	1,432,000	1,432,000	0	0	0	0	5.000	5.000	JD	5,967	71,600	10/25/2017.	01/01/9999.
808513 AR 6	CHARLES SCHWAB CORP			2	2.B FE	1,068,000	106.875	1,141,425	1,068,000	1,068,000	0	0	0	0	5.000	5.000	JD	4,450	53,400	10/25/2017.	01/01/9999.
808513 BJ 3	CHARLES SCHWAB CORP	LS		2	2.B FE	1,513,000	105.750	1,599,998	1,513,000	1,513,000	0	0	0	0	4.000	4.000	MJSD	3,362	0	12/08/2020.	01/01/9999.
808513 BJ 3	CHARLES SCHWAB CORP			2	2.B FE	3,487,000	105.750	3,687,503	3,487,000	3,487,000	0	0	0	0	4.000	4.000	MJSD	7,749	0	12/08/2020.	01/01/9999.
81373P AA 1	SECURIAN FINANCIAL GROUP 144A			1	1.G FE	3,993,360	125.452	5,018,080	4,000,000	3,993,750	0	91	0	0	4.800	4.810	AO	40,533	192,000	05/22/2018.	04/15/2048.
816851 BA 6	SEMPRA ENERGY			1	2.B FE	2,984,329	111.996	3,359,880	3,000,000	2,989,007	0	1,505	0	0	3.250	3.314	JD	4,333	97,500	10/31/2017.	06/15/2027.
824348 AL 0	SHERWIN-WILLIAMS CO DEBENTURES				2.C FE	89,815	127.575	95,681	75,000	81,055	0	(809)	0	0	7.375	5.782	FA	2,305	5,531	11/30/2004.	02/01/2027.
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.
82894* AV 9	J R SIMPLOT COMPANY SENIOR NOTES				2.C	2,000,000	105.669	2,113,371	2,000,000	2,000,000	0	0	0	0	3.910	3.910	MN	8,472	78,200	05/22/2012.	05/22/2024.
82894* BA 4	J R SIMPLOT COMPANY SERIES B SENIOR NOTE				2.C	3,000,000	113.074	3,392,214	3,000,000	3,000,000	0	0	0	0	4.730	4.730	MN	23,650	141,900	05/01/2019.	05/01/2031.
832248 AZ 1	SMITHFIELD FOODS INC 144A			1	2.C FE	3,556,485	111.251	3,893,785	3,500,000	3,538,735	0	(5,864)	0	0	4.250	4.033	FA	61,979	148,750	10/20/2017.	02/01/2027.
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	1,667,736	103.094	1,719,335	1,667,736	1,667,736	0	0	0	0	3.950	3.949	JD	183	65,876	03/04/2015.	06/30/2035.
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A				1.F	1,411,764	113.653	1,604,518	1,411,764	1,411,764	0	0	0	0	5.410	5.411	JJ	38,188	76,376	11/19/2009.	01/01/2028.
842587 DF 1	SOUTHERN CO			2	2.C FE	1,500,000	106.022	1,590,330	1,500,000	1,500,000	0	0	0	0	4.000	4.002	JJ	17,167	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	346,154	107.409	371,801	346,154	346,154	0	0	0	0	5.000	5.000	JD	769	17,308	07/01/2010.	06/15/2025.
84334# AA 5	SOUTHERN MARYLAND ELECTRIC COO FIRST MOR			1	2.A	954,371	110.000	1,049,808	954,371	954,371	0	0	0	0	4.000	4.000	AO	7,953	38,175	04/16/2018.	04/16/2048.
844030 AA 4	SOUTHERN UNION CO SENIOR NOTES	LS			2.C FE	96,369	115.633	115,633	100,000	99,054	0	261	0	0	7.600	7.952	FA	3,167	7,600	01/30/2002.	02/01/2024.
844030 AA 4	SOUTHERN UNION CO SENIOR NOTES				2.C FE	1,831,011	115.633	2,197,027	1,900,000	1,882,028	0	4,961	0	0	7.600	7.952	FA	60,167	144,400	01/30/2002.	02/01/2024.
844741 BF 4	SOUTHWEST AIR			1	2.A FE	1,998,810	102.132	2,042,640	2,000,000	1,998,886	0	76	0	0	2.625	2.631	FA	20,563	26,250	02/11/2020.	02/10/2030.
84489P AE 8	SOUTHWEST GAS COMPANY SERIES MTNA				1.G FE	80,624	126.838	95,129	75,000	77,516	0	(294)	0	0	6.760	6.144	AO	1,268	5,070	11/30/2004.	09/24/2027.
845437 BQ 4	SOUTHWESTERN ELEC POWER			1	2.A FE	3,498,750	118.002	3,540,060	3,000,000	3,497,569	0	(1,181)	0	0	3.850	2.946	FA	48,125	0	11/23/2020.	02/01/2048.
845467 AL 3	SOUTHWESTERN ENRG CO			2	3.C FE	2,993,460	103.937	3,118,110	3,000,000	3,010,063	0	(2,115)	0	0	6.200	6.105	JJ	81,633	186,000	01/20/2015.	01/23/2025.
845743 BU 6	SOUTHWESTERN PUBLIC SERVICE			1	1.G FE	1,662,095	111.113	1,666,695	1,500,000	1,661,898	0	(197)	0	0	3.150	2.615	MN	7,875	0	12/14/2020.	05/01/2050.
84858D AA 6	SPIRIT AIRLINES 2015-1 A			1	2.A FE	1,855,197	95.459	2,027,809	2,124,272	1,872,797	0	17,600	0	0	4.100	6.747	AO	21,774	58,063	04/17/2020.	04/01/2028.
85205T AK 6	SPIRIT AEROSYSTEMS INC	LS		1	5.A FE	954,250	99.062	990,620	1,000,000	962,421	0	4,033	0	0	4.600	5.215	JD	2,044	46,000	11/30/2018.	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
85205T AK 6	SPIRIT AEROSYSTEMS INC			1	5.A FE	954,250	99.062	990,620	1,000,000	962,421	0	4,033	0	0	4.600	5.215	JD	2,044	46,000	11/30/2018.	06/15/2028.
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.
857473 AE 2	STATE STREET BOSTON				1.F FE	88,858	131.132	98,349	75,000	80,252	0	(797)	0	0	7.350	5.832	JD	245	5,513	11/30/2004.	06/15/2026.
858119 BK 5	STEEL DYNAMICS INC			1	2.C FE	2,593,136	113.361	2,947,386	2,600,000	2,593,657	0	502	0	0	3.450	3.481	AO	18,937	75,747	12/09/2019.	04/15/2030.
86468# AA 8	SUEZ WATER RESOURCES LLC SENIOR NOTES			1	1.F	1,000,000	108.862	1,088,620	1,000,000	1,000,000	0	0	0	0	3.300	3.300	JD	1,558	33,000	12/14/2017.	12/14/2032.
86468# AC 4	SUEZ WATER RESOURCES LLC SENIOR NOTES			1	1.F	1,000,000	108.821	1,088,210	1,000,000	1,000,000	0	0	0	0	3.300	3.300	JJ	14,392	33,000	01/24/2018.	01/24/2033.
872287 AF 4	TCI COMMUNICATIONS INC				1.G FE	89,279	134.751	101,063	75,000	80,297	0	(854)	0	0	7.875	6.242	FA	2,231	5,906	11/30/2004.	02/15/2026.
87264A AT 2	T-MOBILE USA INC			1	3.B FE	488,580	108.053	517,574	479,000	485,193	0	(1,267)	0	0	5.375	5.036	AO	5,435	25,746	03/05/2018.	04/15/2027.
87264A BC 8	T-MOBILE USA INC 144A			1	2.C FE	1,999,140	113.980	2,279,600	2,000,000	1,999,230	0	90	0	0	3.750	3.757	AO	15,833	38,750	04/02/2020.	04/15/2027.
87264A BK 0	T-MOBILE USA INC 144A	LS		1	2.C FE	397,836	103.859	415,436	400,000	397,848	0	12	0	0	3.000	3.036	FA	2,833	0	09/22/2020.	02/15/2041.
87264A BK 0	T-MOBILE USA INC 144A			1	2.C FE	1,591,344	103.859	1,661,744	1,600,000	1,591,393	0	49	0	0	3.000	3.036	FA	11,333	0	09/22/2020.	02/15/2041.
87264A BM 6	T-MOBILE USA INC 144A	LS		1	2.C FE	595,664	103.070	596,775	579,000	595,644	0	(20)	0	0	3.300	3.150	FA	4,511	0	12/08/2020.	02/15/2051.
87264A BM 6	T-MOBILE USA INC 144A			1	2.C FE	1,461,896	103.070	1,464,625	1,421,000	1,461,848	0	(48)	0	0	3.300	3.150	FA	11,072	0	12/08/2020.	02/15/2051.
87296* AA 8	TPG HOLDINGS SENIOR NOTES			1	2.A PL	1,000,000	121.766	1,217,664	1,000,000	1,000,000	0	0	0	0	5.330	5.329	JD	1,629	53,300	05/09/2018.	06/20/2028.
87296* AB 6	TPG HOLDINGS SERIES B SENIOR NOTE			1	2.A PL	3,000,000	117.786	3,533,594	3,000,000	3,000,000	0	0	0	0	4.750	4.750	JD	4,354	142,500	10/01/2019.	06/20/2028.
87408# AB 7	TAL INTERNATIONAL CONTAINER SENIOR SECUR				2.C FE	800,000	106.253	850,023	800,000	800,000	0	0	0	0	5.410	5.409	AO	7,334	43,280	04/12/2012.	04/30/2024.
87612E AF 3	TARGET CORP DEBENTURES				1.G FE	5,555,050	147.659	7,382,950	5,000,000	5,318,856	0	(20,957)	0	0	7.000	6.168	JJ	161,389	350,000	01/07/2003.	07/15/2031.
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED				2.B FE	4,469,846	116.847	4,974,457	4,257,240	4,345,488	0	(7,680)	0	0	9.500	8.950	FA	168,516	404,438	01/10/2002.	02/01/2030.
88031Q AA 8	TENASKA VIRGINIA PARTNERS 144A				2.B FE	1,457,680	106.324	1,549,864	1,457,680	1,457,680	0	0	0	0	6.119	6.163	MJSD	248	89,195	04/29/2004.	03/30/2024.
881685 AV 3	TEXACO CAPITAL INC				1.C FE	101,279	105.075	78,806	75,000	76,565	0	(2,263)	0	0	8.875	5.618	MS	2,219	6,656	11/30/2004.	09/01/2021.
88315L AC 2	TEXTAINER MARINE CONTAINERS 2019-1A A			4	1.F FE	1,299,574	101.493	1,319,409	1,300,000	1,299,637	0	39	0	0	3.960	3.999	MON	1,573	51,480	04/17/2019.	04/20/2044.
883203 BY 6	TEXTRON INC			1	2.B FE	1,999,320	110.430	2,208,600	2,000,000	1,999,497	0	61	0	0	3.375	3.379	MS	22,500	67,500	09/11/2017.	03/01/2028.
883203 CB 5	TEXTRON INC	LS		1	2.B FE	1,599,318	107.954	1,738,059	1,610,000	1,600,130	0	812	0	0	3.000	3.075	JD	4,025	34,078	03/10/2020.	06/01/2030.
883203 CB 5	TEXTRON INC			1	2.B FE	387,412	107.954	421,021	390,000	387,609	0	197	0	0	3.000	3.075	JD	975	8,255	03/10/2020.	06/01/2030.
891027 AF 1	TORCHMARK CORP				2.A FE	5,096,666	116.069	5,658,364	4,875,000	4,920,282	0	(16,900)	0	0	7.875	7.440	MN	49,055	383,906	08/01/2002.	05/15/2023.
89255# AA 9	TRADEMARK ROYALTY 2018-1 LLC 2018-1 LLC			1	1.F PL	5,000,000	127.156	6,357,800	5,000,000	5,000,000	0	0	0	0	4.920	4.970	MON	20,500	246,000	07/03/2018.	07/01/2048.
893574 AF 0	TRANSCONT GAS PIPE CORP			1	2.B FE	2,319,420	116.544	2,330,880	2,000,000	2,318,786	0	(634)	0	0	4.450	3.386	FA	37,083	0	12/04/2020.	08/01/2042.
89832Q AB 5	TRUIST FIN CORP			2	2.B FE	1,999,439	101.625	2,032,500	2,000,000	1,999,439	0	0	0	0	5.050	5.051	JD	4,489	101,000	12/17/2019.	01/01/9999.
89832Q AF 6	TRUIST FIN CORP	LS		2	2.B FE	900,000	114.501	1,030,509	900,000	900,000	0	0	0	0	5.100	5.100	MS	24,480	0	06/16/2020.	01/01/9999.
89832Q AF 6	TRUIST FIN CORP			2	2.B FE	100,000	114.501	114,501	100,000	100,000	0	0	0	0	5.100	5.100	MS	2,720	0	06/16/2020.	01/01/9999.
902691 A@ 3	UGI UTILITIES INC			1	1.F	2,000,000	107.841	2,156,820	2,000,000	2,000,000	0	0	0	0	2.950	2.950	JD	164	59,000	06/30/2016.	06/30/2026.
902973 AZ 9	US BANCORP			2	2.A FE	2,000,000	112.725	2,254,500	2,000,000	2,000,000	0	0	0	0	5.300	5.300	AO	22,378	106,000	02/02/2017.	01/01/9999.
904764 AH 0	UNILEVER CAPITAL CORP GUAR UNILEVER PLC				1.E FE	77,167	147.284	110,463	75,000	76,332	0	(77)	0	0	5.900	5.692	MN	565	4,425	11/30/2004.	11/15/2032.
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 EK 0	UNION PACIFIC CORP			1	2.A FE	1,314,692	112.144	1,289,656	1,150,000	1,314,325	0	(367)	0	0	3.350	2.574	FA	14,554	0	11/30/2020.	08/15/2046.
907818 EQ 7	UNION PACIFIC CORP			1	2.A FE	964,460	116.808	1,168,080	1,000,000	968,096	0	1,341	0	0	3.600	3.861	MS	10,600	36,000	03/08/2018.	09/15/2037.
907818 FD 5	UNION PACIFIC CORP			1	2.A FE	688,482	115.755	694,530	600,000	687,949	0	(533)	0	0	3.550	2.536	FA	8,047	0	11/06/2020.	08/15/2039.
907818 FE 3	UNION PACIFIC CORP			1	2.A FE	2,375,280	124.306	2,486,120	2,000,000	2,373,608	0	(1,672)	0	0	3.950	3.110	FA	29,844	0	08/31/2020.	08/15/2059.
907818 FK 9	UNION PACIFIC CORP	LS		1	2.A FE	2,821,983	114.005	2,854,685	2,504,000	2,821,641	0	(342)	0	0	3.250	2.617	FA	33,004	0	12/10/2020.	02/05/2050.

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
907818 FK 9	UNION PACIFIC CORP			1	2.A FE	1,122,482	114.005	1,135,490	996,000	1,122,346	0	(136)	0	0	3.250	2.617	FA	13,128	0	12/10/2020.	02/05/2050.
908906 AC 4	UNIONBANCAL CORP				1.G FE	2,296,955	104.568	2,405,064	2,300,000	2,299,482	0	339	0	0	3.500	3.516	JD	2,907	80,500	06/12/2012.	06/18/2022.
90932Q AA 4	UNITED AIR 2014-2 A PTT				1.G FE	5,034,786	101.881	5,121,260	5,026,708	5,030,991	0	(577)	0	0	3.750	3.728	MS	61,787	188,502	08/04/2014.	09/03/2026.
90964* AG 0	UNITED BOTTLING MANAGEMENT CO SENIOR NOT			1	2.A PL	2,000,000	111.933	2,238,670	2,000,000	2,000,000	0	0	0	0	3.990	3.990	JD	2,217	79,800	12/21/2016.	12/21/2026.
913017 CJ 6	UNITED TECHNOLOGIES CORP			1	2.A FE	1,179,930	118.675	1,186,750	1,000,000	1,179,742	0	(188)	0	0	3.750	2.759	MN	6,250	0	12/16/2020.	11/01/2046.
913026 AT 7	UNITED TELEPHONE FLORIDA SERIES HH 1ST				2.C FE	2,020,059	114.350	2,075,453	1,815,000	1,880,519	0	(13,494)	0	0	8.375	7.326	JJ	70,092	152,006	04/24/2003.	01/15/2025.
91529Y AQ 9	UNUM GROUP			1	2.C FE	994,720	113.351	1,133,510	1,000,000	995,281	0	561	0	0	4.500	4.625	MS	13,250	14,250	05/18/2020.	03/15/2025.
91533B AD 2	UPJOHN INC 144A			1	2.C FE	996,870	106.141	1,061,410	1,000,000	997,015	0	145	0	0	2.700	2.736	JD	675	13,500	06/17/2020.	06/22/2030.
91913Y AU 4	VALERO ENERGY			1	2.B FE	996,550	109.700	1,097,000	1,000,000	997,893	0	330	0	0	3.400	3.441	MS	10,011	34,000	09/07/2016.	09/15/2026.
92203# AX 6	THE VANGUARD GROUP SR UNSEC NOTES			1	1.G	5,000,000	96.855	4,842,760	5,000,000	5,000,000	0	0	0	0	3.050	3.050	FA	55,917	0	08/19/2020.	08/22/2050.
92343V FT 6	VERIZON COMMUNICATIONS	LS		1	2.A FE	942,123	101.138	953,731	943,000	942,127	0	4	0	0	2.650	2.656	MN	2,846	0	11/10/2020.	11/20/2040.
92343V FT 6	VERIZON COMMUNICATIONS			1	2.A FE	556,482	101.138	563,339	557,000	556,484	0	2	0	0	2.650	2.656	MN	1,681	0	11/10/2020.	11/20/2040.
92343V FU 3	VERIZON COMMUNICATIONS			1	2.A FE	3,490,900	100.852	3,529,820	3,500,000	3,490,922	0	22	0	0	2.875	2.888	MN	11,460	0	11/10/2020.	11/20/2050.
927804 GD 0	VIRGINIA ELECTRIC & POWER CO			1	1.F FE	2,952,240	100.550	3,016,500	3,000,000	2,952,290	0	50	0	0	2.450	2.526	JD	3,267	0	12/01/2020.	12/15/2050.
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.
94874R AY 2	WEINGARTEN REALTY MTN SERIES A				2.B FE	5,969,250	119.880	6,293,700	5,250,000	5,512,979	0	(39,544)	0	0	6.640	5.577	MS	102,643	348,600	06/09/2003.	07/15/2026.
949746 RN 3	WELLS FARGO & COMPANY SERIES U			2	2.B FE	1,000,000	113.625	1,136,250	1,000,000	1,000,000	0	0	0	0	5.875	5.875	JD	2,611	58,750	01/15/2015.	01/01/9999.
94978# JF 5	ZC AVIATION 2014 CLASS A-1				2.C PL	1,059,417	91.944	974,073	1,059,417	1,059,417	0	0	0	0	3.620	3.619	MON	1,172	38,351	11/20/2014.	09/20/2024.
94978# JH 1	ZC AVIATION 2014 CLASS A-1				2.C PL	1,066,958	91.991	981,510	1,066,958	1,066,958	0	0	0	0	3.620	3.619	MON	1,609	38,624	12/16/2014.	09/16/2024.
95040Q AD 6	WELLTOWER INC	LS		1	2.A FE	715,394	117.283	847,956	723,000	717,014	0	685	0	0	4.250	4.384	AO	6,487	30,728	08/09/2018.	04/15/2028.
95040Q AD 6	WELLTOWER INC			1	2.A FE	274,086	117.283	324,874	277,000	274,707	0	262	0	0	4.250	4.384	AO	2,485	11,773	08/09/2018.	04/15/2028.
958667 AC 1	WESTERN MIDSTREAM OPERAT	LS		1	3.B FE	1,693,305	111.383	1,887,942	1,695,000	1,693,474	0	169	0	0	4.050	4.062	FA	28,603	37,756	01/09/2020.	02/01/2030.
958667 AC 1	WESTERN MIDSTREAM OPERAT			1	3.B FE	304,695	111.383	339,718	305,000	304,725	0	30	0	0	4.050	4.062	FA	5,147	6,794	01/09/2020.	02/01/2030.
960402 AS 4	CBS CORP WESTINGHOUSE ELEC CORP				2.B FE	90,306	117.333	88,000	75,000	78,337	0	(1,125)	0	0	7.875	6.040	MS	1,969	5,906	11/30/2004.	09/01/2023.
969133 AK 3	WEYERHAEUSER CO DEBENTURES				2.B FE	88,154	127.503	95,627	75,000	80,169	0	(763)	0	0	7.850	6.346	JJ	2,944	5,888	11/30/2004.	07/01/2026.
976843 BH 4	WISCONSIN PUBLIC SERVICE CORP			1	1.F FE	1,943,438	117.289	1,952,862	1,665,000	1,942,871	0	(567)	0	0	3.671	2.661	JD	5,094	0	12/08/2020.	12/01/2042.
980745 F# 5	WOODWARD INC				2.C	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	4.350	4.350	MN	11,238	130,500	05/31/2018.	05/30/2027.
98310W AN 8	WYNDHAM WORLDWIDE			1	3.C FE	1,003,330	112.312	1,123,120	1,000,000	1,002,299	0	(304)	0	0	5.750	4.458	AO	14,375	57,500	03/16/2017.	04/01/2027.
009090 AA 9	AIR CANADA 2015-1A		A	1	1.F FE	2,336,266	98.632	2,270,252	2,301,739	2,326,901	0	(3,035)	0	0	3.600	3.356	MS	24,398	82,863	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.
064149 C8 8	BANK OF NOVA SCOTIA		A		1.E FE	1,030,540	100.092	1,000,920	1,000,000	1,000,124	0	(3,753)	0	0	4.375	3.988	JJ	20,417	43,750	06/09/2011.	01/13/2021.
064159 KJ 4	BANK OF NOVA SCOTIA		A	2	2.C FE	5,005,250	100.750	5,037,500	5,000,000	4,932,570	0	(70,497)	0	0	4.650	3.209	AO	51,021	232,500	10/05/2017.	01/01/2099.
09784Y AA 6	BONAVISTA ENERGY CORPORATION		A		6. Z	751,699	99.980	755,249	755,400	751,936	0	238	0	0	8.000	8.203	FMAN.	8,393	15,108	08/11/2020.	08/11/2025.
09784Y AC 2	BONAVISTA ENERGY CORPORATION PIK CONVERT		A		6. Z	485,496	140.130	542,503	387,143	485,496	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	1,500,000	110.473	1,657,099	1,500,000	1,500,000	0	0	0	0	4.470	4.470	MS	20,115	67,050	03/13/2019.	03/13/2029.
22576C C* 0	CRESCENT POINT ENERGY CORP SERIES G		A		3.B	3,000,000	100.275	3,008,244	3,000,000	3,000,000	0	0	0	0	5.130	5.130	AO	32,918	153,900	04/14/2011.	04/14/2021.
22576C D@ 7	CRESCENT POINT ENERGY CORP SENIOR NOTES		A		3.B	1,000,000	102.854	1,028,540	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MN	4,333	40,000	05/22/2012.	05/22/2022.
22576C H# 1	CRESCENT POINT ENERGY CORP SENIOR GUARAN		A		3.B	1,000,000	89.137	891,368	1,000,000	1,000,000	0	0	0	0	4.300	4.300	AO	9,556	43,000	04/11/2018.	04/11/2025.
559222 AV 6	MAGNA INTERNATIONAL INC	LS	A	1	1.G FE	128,394	107.642	130,247	121,000	128,310	0	(84)	0	0	2.450	1.737	JD	132	1,482	11/18/2020.	06/15/2030.
559222 AV 6	MAGNA INTERNATIONAL INC		A	1	1.G FE	932,716	107.642	946,173	879,000	932,103	0	(613)	0	0	2.450	1.737	JD	957	10,768	11/18/2020.	06/15/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67077M AN 8	NUTRIEN LTD		A	1	2.B FE	4,778,250	119.321	4,772,840	4,000,000	4,775,182	0	(3,068)	0	0	4.125	2.451	MS	48,583	0	12/08/2020.	03/15/2035.
683720 AA 4	OPEN TEXT CORP 144A	LS	A	1	3.B FE	404,000	106.564	426,256	400,000	403,622	0	(378)	0	0	4.125	3.978	FA	6,233	8,113	02/05/2020.	02/15/2030.
683720 AA 4	OPEN TEXT CORP 144A		A	1	3.B FE	101,000	106.564	106,564	100,000	100,905	0	(95)	0	0	4.125	3.978	FA	1,558	2,028	02/05/2020.	02/15/2030.
72605X AG 0	PLACER DOME INC				2.B FE	2,589,225	100.320	2,884,200	2,875,000	2,873,112	0	28,355	0	0	7.310	8.364	JJ	96,908	210,163	02/20/2002.	01/26/2021.
77509N AF 0	ROGERS COMMUNICATIONS		A		2.A FE	4,960,203	153.711	7,685,550	5,000,000	4,973,834	0	1,305	0	0	8.750	8.824	MN	72,917	437,500	06/28/2002.	05/01/2032.
891160 MJ 9	TORONTO-DOMINION BANK		A	2	1.F FE	6,013,335	113.391	6,803,460	6,000,000	5,964,977	0	(51,382)	0	0	3.625	3.328	MS	64,042	217,500	11/03/2016.	09/15/2031.
89352H AW 9	TRANS-CANADA PIPELINES	LS	A	1	2.A FE	791,220	118.139	948,656	803,000	793,551	0	1,063	0	0	4.250	4.439	MN	4,361	34,128	10/10/2018.	05/15/2028.
89352H AW 9	TRANS-CANADA PIPELINES		A	1	2.A FE	194,110	118.139	232,734	197,000	194,682	0	261	0	0	4.250	4.439	MN	1,070	8,373	10/10/2018.	05/15/2028.
89356B AC 2	TRANSCANADA TRUST	LS	A	2	2.C FE	2,000,000	106.250	2,125,000	2,000,000	2,000,000	0	0	0	0	5.300	1.447	MS	31,211	106,000	02/27/2017.	03/15/2077.
952845 AE 5	WEST FRASER TIMBER CO 144A		A	1	2.C FE	1,000,000	104.601	1,046,010	1,000,000	1,000,000	0	0	0	0	4.350	4.350	AO	9,183	43,500	10/07/2014.	10/15/2024.
98462Y AB 6	YAMANA GOLD INC	LS	A	1	2.C FE	204,250	107.649	204,533	190,000	203,870	0	(380)	0	0	4.950	2.619	JJ	4,337	0	11/24/2020.	07/15/2024.
98462Y AD 2	YAMANA GOLD INC		A	1	2.C FE	2,167,700	109.452	2,189,040	2,000,000	2,150,909	0	(16,791)	0	0	4.625	3.359	JD	4,111	92,500	02/21/2020.	12/15/2027.
C0445# AM 8	ARC RESOURCES LTD SENIOR UNSEC NOTES SER		A		2.C	800,000	107.268	858,144	800,000	800,000	0	0	0	0	3.810	3.810	FA	10,837	30,480	08/23/2012.	08/23/2024.
C4931* AU 7	KEYERA PARTNERSHIP SERIES P		A		2.C	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	4.750	4.750	MN	10,819	95,000	11/20/2013.	11/20/2025.
00774M AH 8	AERCAP IRELAND CAP/GLOBA		D	1	2.C FE	1,997,520	102.999	2,059,980	2,000,000	1,999,129	0	873	0	0	4.450	4.497	JD	3,708	89,000	01/09/2019.	12/16/2021.
00774M AN 5	AERCAP IRELAND CAP/GLOBA	LS	D	1	2.C FE	3,060,000	119.616	3,588,480	3,000,000	3,054,365	0	(5,635)	0	0	6.500	6.027	JJ	109,958	0	06/05/2020.	07/15/2025.
00928Q AS 0	AIRCASTLE LTD	LS	D	1	2.C FE	716,508	105.416	758,995	720,000	717,196	0	447	0	0	4.250	4.331	JD	1,360	30,600	06/10/2019.	06/15/2026.
00928Q AS 0	AIRCASTLE LTD		D	1	2.C FE	1,273,792	105.416	1,349,325	1,280,000	1,275,014	0	795	0	0	4.250	4.331	JD	2,418	54,400	06/10/2019.	06/15/2026.
034863 AR 1	ANGLO AMERICAN CAPITAL 144A		D	1	2.B FE	1,000,000	118.084	1,180,840	1,000,000	1,000,000	0	0	0	0	4.750	4.750	AO	10,688	47,500	04/03/2017.	04/10/2027.
034863 AT 7	ANGLO AMERICAN CAPITAL 144A	LS	D	1	2.B FE	945,970	114.852	1,148,520	1,000,000	958,784	0	5,115	0	0	4.000	4.724	MS	12,222	40,000	07/11/2018.	09/11/2027.
034863 AT 7	ANGLO AMERICAN CAPITAL 144A		D	1	2.B FE	945,970	114.852	1,148,520	1,000,000	958,784	0	5,115	0	0	4.000	4.724	MS	12,222	40,000	07/11/2018.	09/11/2027.
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	4,000,000	110.290	4,411,611	4,000,000	4,000,000	0	0	0	0	3.610	3.610	MN	14,440	144,400	11/25/2014.	11/25/2026.
05256L AB 9	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SE		D	1	2.B FE	3,000,000	113.730	3,411,888	3,000,000	3,000,000	0	0	0	0	4.820	4.818	MS	36,552	144,600	09/27/2018.	09/30/2030.
05256L AC 7	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SE		D	1	2.B FE	3,500,000	113.942	3,987,971	3,500,000	3,500,000	0	0	0	0	4.850	4.849	MS	42,909	169,750	03/27/2019.	09/30/2030.
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14		C		2.C FE	2,757,000	100.208	2,762,735	2,757,000	2,757,000	0	0	0	0	6.750	6.806	MJSD	517	186,098	08/02/2013.	06/30/2035.
054536 AA 5	AXA SUB NOTES		D		2.A FE	96,213	155.853	116,890	75,000	87,237	0	(859)	0	0	8.600	6.362	JD	287	6,450	11/30/2004.	12/15/2030.
05565E H# 5	BMW US CAPITAL LLC SERIES B		D	1	1.F	6,000,000	109.534	6,572,040	6,000,000	6,000,000	0	0	0	0	3.300	3.300	FA	73,150	198,000	02/18/2015.	02/18/2025.
12622N AB 8	CNPC HK OVERSEAS CAPITAL 144A		D		1.F FE	3,915,700	101.016	4,040,640	4,000,000	3,996,641	0	10,183	0	0	4.500	4.767	AO	31,500	180,000	04/21/2011.	04/28/2021.
12656* AK 8	CSLB HOLDINGS INC GUARANTEED SENIOR NOTE		D	1	1.G	4,000,000	106.047	4,241,875	4,000,000	4,000,000	0	0	0	0	2.870	2.870	AO	24,873	114,800	10/13/2016.	10/13/2026.
19123# AB 4	COCA-COLA SOUTHWEST BEV LLC SENIOR NOTE		D	1	1.F FE	3,000,000	112.729	3,381,862	3,000,000	3,000,000	0	0	0	0	3.640	3.640	JD	910	109,200	03/01/2018.	12/28/2032.
200447 A* 1	COMISION FEDERAL DE ELECTRICID SENIOR NO		D	1	2.B	4,800,000	106.823	5,127,508	4,800,000	4,800,000	0	0	0	0	4.390	4.389	MS	53,851	210,720	09/29/2016.	09/29/2036.
200447 A@ 9	COMISION FEDERAL DE ELECTRICID SENIOR NO		D	1	2.B	900,000	110.000	990,000	900,000	900,000	0	0	0	0	5.460	5.459	JD	683	49,140	06/26/2018.	06/26/2038.
21685W BT 3	RABOBANK NEDERLAND		D		1.D FE	2,990,160	100.070	3,002,100	3,000,000	2,999,967	0	1,188	0	0	4.500	4.541	JJ	63,750	135,000	03/03/2011.	01/11/2021.
21867* AB 4	CORE LABORATORIES (US) INTS SERIES 2011B		D		2.C	1,904,560	105.572	2,111,443	2,000,000	1,960,883	0	13,040	0	0	4.110	4.880	MS	20,778	82,200	04/14/2016.	09/30/2023.
21987B AW 8	CODELCO INC 144A		D	1	1.G FE	982,370	111.791	1,117,910	1,000,000	987,656	0	1,619	0	0	3.625	3.839	FA	15,104	36,250	07/25/2017.	08/01/2027.
251525 AN 1	DEUTSCHE BANK AG		D	2	4.A FE	1,000,650	106.968	1,069,680	1,000,000	1,000,650	0	0	0	0	7.500	7.495	APR	50,208	75,000	11/18/2014.	01/01/9999.
25156P AR 4	DEUTSCHE TELEKOM INTL FINANCE 144A		D		2.B FE	3,956,800	133.194	5,327,760	4,000,000	3,963,787	0	953	0	0	4.875	4.944	MS	62,292	195,000	02/29/2012.	03/06/2042.
29287@ AA 9	ENGINE LEASE FINANCE CORP SENIOR NOTE		D	1	2.B PL	1,000,000	106.548	1,065,485	1,000,000	1,000,000	0	0	0	0	4.480	4.480	MN	4,231	44,800	11/27/2018.	11/27/2026.
302154 AX 7	EXPORT-IMPORT BANK OF KOREA		D		1.C FE	999,050	100.249	1,002,490	1,000,000	999,991	0	116	0	0	4.000	4.012	JJ	16,889	40,000	10/14/2010.	01/29/2021.

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
368266 AF 9	GAZ CAPITAL 144A		D		2.B FE	4,007,500	106.280	4,251,200	4,000,000	4,000,879	0	(698)	0	0	6.510	6.490	MS	82,460	260,400	03/02/2007.	03/07/2022.
423012 AF 0	HEINEKEN NV		D	1	2.A FE	1,015,180	113.896	1,138,960	1,000,000	1,010,517	0	(1,348)	0	0	3.500	3.327	JJ	14,778	35,000	05/17/2017.	01/29/2028.
44920U AM 0	HYUNDAI CAPITAL SERVICES 144A		D		2.A FE	997,700	106.363	1,063,630	1,000,000	998,947	0	457	0	0	3.750	3.801	MS	12,083	37,500	02/26/2018.	03/05/2023.
45326Y A* 8	INCITEC PIVOT LTD		D	1	2.B	2,000,000	112.050	2,241,000	2,000,000	2,000,000	0	0	0	0	4.030	4.030	AO	13,657	80,600	10/30/2019.	10/30/2028.
494386 AC 9	KIMBERLY-CLARK DE MEXICO 144A		D		2.A FE	1,985,230	107.946	2,158,920	2,000,000	1,993,208	0	1,488	0	0	3.250	3.337	MS	19,681	65,000	03/06/2015.	03/12/2025.
50064Y AC 7	KOREA HYDRO & NUCLEAR POWER 144A		D		1.C FE	975,910	102.245	1,022,450	1,000,000	998,392	0	2,907	0	0	4.750	5.060	JJ	22,167	47,500	07/06/2011.	07/13/2021.
539439 AQ 2	LLOYDS BANKING GROUP PLC		D	2	1.G FE	3,994,660	112.947	4,517,880	4,000,000	3,994,660	0	0	0	0	3.574	3.428	MN	21,444	142,960	12/05/2017.	11/07/2028.
705011 AA 2	PEARSON FUNDING FOUR PLC 144A		D		2.C FE	993,650	102.653	1,026,530	1,000,000	998,996	0	712	0	0	3.750	3.827	MN	5,521	37,500	05/01/2012.	05/08/2022.
71654Q BV 3	PETROLEOS MEXICANOS	LS	D		3.B FE	783,963	101.737	808,809	795,000	789,425	0	1,235	0	0	4.250	4.442	JJ	15,580	33,788	03/29/2016.	01/15/2025.
71654Q BV 3	PETROLEOS MEXICANOS		D		3.B FE	202,154	101.737	208,561	205,000	203,562	0	318	0	0	4.250	4.442	JJ	4,017	8,713	03/29/2016.	01/15/2025.
74435K AA 3	PRUDENTIAL PLC		D		1.F FE	1,981,160	113.450	2,269,000	2,000,000	1,982,321	0	1,161	0	0	3.125	3.236	AO	13,368	31,250	04/08/2020.	04/14/2030.
77578J AB 4	ROLLS-ROYCE PLC 144A	LS	C	1	3.C FE	749,250	100.875	756,563	750,000	749,608	0	74	0	0	3.625	3.637	AO	5,815	27,188	10/06/2015.	10/14/2025.
77578J AB 4	ROLLS-ROYCE PLC 144A		C	1	3.C FE	249,750	100.875	252,188	250,000	249,869	0	25	0	0	3.625	3.637	AO	1,938	9,063	10/06/2015.	10/14/2025.
78467K A# 4	SSE PLC SENIOR NOTES		D		2.A	2,000,000	104.292	2,085,840	2,000,000	2,000,000	0	0	0	0	3.890	3.890	AO	16,208	77,800	04/16/2012.	04/16/2022.
78467K B* 7	SSE PLC SENIOR NOTES		D		2.A	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	4.010	4.010	AO	33,417	160,400	04/16/2012.	04/16/2024.
80414L 2K 0	SAUDI ARABIAN OIL CO 144A		D	2	1.F FE	7,952,400	101.907	8,152,560	8,000,000	7,952,847	0	447	0	0	2.250	2.317	MN	18,500	0	11/17/2020.	11/24/2030.
82929R AC 0	SING TELECOMMUNICATIONS 144A		D		1.F FE	9,918,300	152.651	15,265,100	10,000,000	9,949,421	0	2,922	0	0	7.375	7.443	JD	61,458	737,500	06/07/2002.	12/01/2031.
83363R AA 5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI		C		2.A FE	3,583,750	116.210	4,164,676	3,583,750	3,583,750	0	0	0	0	6.223	6.223	JD	9,912	223,017	12/17/2003.	12/15/2026.
83368R AA 0	SOCIETE GENERALE 144A		D		1.F FE	1,501,740	101.374	1,520,610	1,500,000	1,500,067	0	(216)	0	0	5.200	5.185	AO	15,817	78,000	04/12/2011.	04/15/2021.
853250 AA 6	STANDARD CHARTERED BANK 144A		D		2.B FE	93,142	146.172	109,629	75,000	85,613	0	(711)	0	0	8.000	6.140	MN	517	6,000	11/30/2004.	05/30/2031.
87124V AE 9	SYDNEY AIRPORT FINANCE 144A		D	2	2.A FE	990,780	107.983	1,079,830	1,000,000	995,618	0	924	0	0	3.375	3.485	AO	5,719	33,750	04/23/2015.	04/30/2025.
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.
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	2,000,000	108.842	2,176,840	2,000,000	2,000,000	0	0	0	0	3.980	3.980	JD	4,864	79,600	12/09/2014.	12/09/2024.
87969N AC 9	TELSTRA CORP LTD 144A		D		1.G FE	1,491,930	103.396	1,550,940	1,500,000	1,499,255	0	922	0	0	4.800	4.866	AO	15,800	72,000	04/08/2011.	10/12/2021.
88166J AA 1	TEVA PHARMACEUTICAL INDUSTRIES		D		3.C FE	1,368,279	101.477	1,370,954	1,351,000	1,352,784	0	(2,021)	0	0	3.650	3.492	MN	6,986	49,312	03/22/2012.	11/10/2021.
88167A AE 1	TEVA PHARMACEUTICALS NE	LS	D	1	3.C FE	1,165,237	96.313	1,139,383	1,183,000	1,172,050	0	1,698	0	0	3.150	3.328	AO	9,316	37,265	11/03/2016.	10/01/2026.
88167A AE 1	TEVA PHARMACEUTICALS NE		D	1	3.C FE	804,733	96.313	786,877	817,000	809,437	0	1,172	0	0	3.150	3.328	AO	6,434	25,736	11/03/2016.	10/01/2026.
89366L AE 4	TRANSELEC SA 144A		D	1	2.B FE	3,007,500	113.107	3,393,210	3,000,000	3,005,234	0	(548)	0	0	3.875	3.849	JJ	54,573	116,250	07/15/2016.	01/12/2029.
89382P AA 3	TRANSOCEAN PONTUS LTD 144A		D	1	5.A FE	782,925	95.311	743,426	780,000	781,891	0	(450)	0	0	6.125	6.018	FA	19,906	47,775	07/19/2018.	08/01/2025.
92979@ AC 6	WACKER CHEMICAL CORP SERIES C		D		2.C	2,000,000	106.702	2,134,040	2,000,000	2,000,000	0	0	0	0	4.180	4.180	AO	15,791	83,600	04/23/2013.	04/23/2023.
980888 AF 8	WOOLWORTHS LIMITED 144A		D		2.B FE	3,994,290	101.132	4,045,280	4,000,000	3,999,805	0	687	0	0	4.550	4.568	AO	39,939	182,000	04/06/2011.	04/12/2021.
A2002* AD 5	BOREALIS AG SERIES B		D	1	2.A	1,960,356	105.898	2,117,960	2,000,000	1,982,162	0	10,984	0	0	4.460	5.075	JJ	42,370	89,200	12/20/2018.	07/10/2022.
A3158# AC 3	HOFER FINANCIAL SERVICES GmbH		D		1.G PL	4,000,000	106.716	4,268,628	4,000,000	4,000,000	0	0	0	0	3.410	3.410	JJ	59,107	136,400	07/25/2017.	07/25/2024.
D6574* AB 5	CLAAS KGAA MBH SENIOR UNSECURED NOTES		D		3.A	1,000,000	104.075	1,040,750	1,000,000	1,000,000	0	0	0	0	3.980	3.980	FA	15,036	39,800	08/15/2012.	08/15/2022.
F9120# AA 4	TELEPERFORMANCE SE SERIES C SENIOR NOTE		D	1	2.C	1,000,000	107.238	1,072,380	1,000,000	1,000,000	0	0	0	0	3.920	3.920	JD	1,851	39,200	12/14/2016.	12/14/2023.
G0646# AN 9	ASSOCIATED BRITISH FOODS		D		1.G	2,000,000	107.745	2,154,903	2,000,000	2,000,000	0	0	0	0	3.920	3.920	MS	20,036	78,400	03/29/2012.	03/29/2024.
G0754# AD 9	BABCOCK INTL GROUP PLC		D		2.B	3,000,000	101.086	3,032,580	3,000,000	3,000,000	0	0	0	0	5.640	5.640	MS	48,880	169,200	03/17/2011.	03/17/2021.
G1108# AE 8	THE BRITISH LAND COMPANY PLC		D		1.F	3,000,000	102.321	3,069,618	3,000,000	3,000,000	0	0	0	0	4.635	4.635	MS	46,350	139,050	09/01/2011.	09/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
G2044@ BB 0	COMPASS GROUP PLC SENIOR NOTES		D		1.G	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	4.290	3.541	AO	21,450	76,467	12/04/2014.	12/04/2024.
G2615@ AB 0	DCC TREASURY IRELAND 2013 LMTD SERIES B		D		2.B	3,000,000	107.538	3,226,140	3,000,000	3,000,000	0	0	0	0	4.040	4.040	AO	22,220	121,200	04/25/2013.	04/25/2023.
G2616# AS 0	DCC TREASURY 2014 LTD SENIOR UNSECURED N		D	1	2.B	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	4.550	4.550	AO	10,996	45,500	04/04/2019.	04/04/2026.
G2765* AB 0	DIONYSUS AVIATION DES ACT CO GTED SERIES		D	1	2.A PL	4,000,000	103.072	4,122,899	4,000,000	4,000,000	0	0	0	0	4.060	4.060	JJ	73,080	162,400	07/19/2017.	07/19/2025.
G2765* AK 0	DIONYSUS AVIATION DES ACT CO GTED SERIES		D	1	2.A PL	1,000,000	109.030	1,090,302	1,000,000	1,000,000	0	0	0	0	4.640	4.640	JJ	22,298	46,400	01/08/2019.	01/08/2024.
G3469# AB 3	FIRSTGROUP PLC SENIOR UNSECURED NOTES		D	1	2.C	2,000,000	99.513	1,990,253	2,000,000	2,000,000	0	0	0	0	4.170	4.170	MS	21,777	83,400	03/27/2018.	03/27/2025.
G4622# AB 5	HOWARD DE WALDEN ESTATES LTD SENIOR NOTE		D		1.G	4,000,000	116.244	4,649,760	4,000,000	4,000,000	0	0	0	0	5.230	5.230	JJ	95,883	209,200	08/25/2010.	07/16/2025.
G5963# AH 6	MEGGITT PLC SENIOR NOTE, SERIES B		D	1	2.C	2,000,000	107.436	2,148,720	2,000,000	2,000,000	0	0	0	0	3.600	3.600	JJ	35,000	72,000	07/06/2016.	07/06/2026.
G7114* AB 7	PLACES FOR PEOPLE TREASURY PLC		D	1	2.A YE	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	3.420	3.420	JD	11,875	171,000	06/06/2016.	06/08/2026.
G7332# AF 0	RRPF ENGINE LEASING LIMITED SENIOR SECUR		D		2.C FE	1,000,000	101.072	1,010,718	1,000,000	1,000,000	0	0	0	0	2.770	2.771	FA	10,772	27,700	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.
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	3,000,000	102.944	3,088,320	3,000,000	3,000,000	0	0	0	0	5.740	5.740	JJ	73,185	172,200	07/28/2011.	07/28/2021.
H4777* AA 3	SBM DEEP PANUKE SA SNR SEC NOTES		D		3.A PL	465,000	100.750	468,488	465,000	465,000	0	0	0	0	3.500	3.501	JD	723	16,275	10/02/2014.	12/15/2021.
K2162@ AA 4	DANISH CROWN A/S SERIES A		D		2.C	1,000,000	104.304	1,043,039	1,000,000	1,000,000	0	0	0	0	4.940	4.940	JD	2,470	49,400	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	1,000,000	116.771	1,167,705	1,000,000	1,000,000	0	0	0	0	4.370	4.370	MN	5,098	43,700	11/19/2018.	11/19/2028.
N4281@ BW 4	KONINKLIJKE VOPAK N.V. SENIOR NOTES SERI		D		2.B	1,800,000	110.000	1,980,000	1,800,000	1,800,000	0	0	0	0	4.140	4.140	JD	2,484	74,520	12/19/2012.	06/19/2027.
N4282* AE 6	KONINKLIJKE FRIESLANDCAMPINA SENIOR NOTE		D		2.B	3,000,000	105.473	3,164,190	3,000,000	3,000,000	0	0	0	0	4.010	4.010	FA	40,434	120,300	08/30/2012.	08/30/2022.
N9061@ AC 4	VTTI B.V. SENIOR UNSECURED NOTE		D		2.C	3,000,000	113.997	3,419,914	3,000,000	3,000,000	0	0	0	0	4.970	4.970	JD	6,627	149,100	12/15/2015.	12/15/2027.
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO		D		3.C PL	2,400,000	94.356	2,264,539	2,400,000	2,400,000	0	0	0	0	7.000	7.062	MJSD	467	168,000	11/30/2010.	11/30/2033.
Q0458* AB 5	AQUASURE PTY LTD SERIES 2014A		D		1.G FE	3,000,000	109.238	3,277,136	3,000,000	3,000,000	0	0	0	0	4.480	4.481	JJ	63,093	134,400	02/27/2014.	02/27/2024.
Q0458* AF 6	AQUASURE PTY LTD SERIES 2018A		D	1	1.G FE	962,239	116.585	1,121,823	962,239	962,239	0	0	0	0	4.320	4.319	JJ	19,514	41,569	01/15/2019.	01/12/2034.
Q0697# AB 2	AUSGRID FINANCE PTY LTD SENIOR SECURED N		D	1	2.A FE	5,000,000	108.933	5,446,663	5,000,000	5,000,000	0	0	0	0	3.600	3.600	AO	45,000	180,000	09/06/2017.	10/01/2029.
Q0832* AB 2	AUSTRALIA PACIFIC AIRPORTS PTY SR SECURE		D		2.A	2,000,000	102.790	2,055,800	2,000,000	2,000,000	0	0	0	0	4.670	4.470	MS	27,501	89,978	09/15/2011.	09/15/2021.
Q1629# AB 3	BRISBANE AIRPORT CORP PTY LTD SERIES B		D		2.B	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	5.340	5.340	JJ	24,772	53,400	04/20/2011.	07/14/2023.
Q1842# AH 1	BROOKFIELD WA RAIL PTY LTD SERIES C		C		2.B	3,000,000	106.711	3,201,335	3,000,000	3,000,000	0	0	0	0	4.790	4.790	JJ	65,863	143,700	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.
Q3629# AM 5	ETSA UTILITIES FINANCE PTY LTD SERIES C		D	1	1.G	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	3.160	3.160	FA	49,507	126,400	08/10/2016.	08/10/2028.
Q3629# AP 8	ETSA UTILITIES FINANCE PTY LTD SERIES 20		D	1	1.G	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	3.560	3.560	FA	14,833	35,600	08/01/2019.	08/01/2029.
Q3920# AG 4	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A		D		1.G FE	5,000,000	108.873	5,443,673	5,000,000	5,000,000	0	0	0	0	3.400	3.400	MS	45,333	170,000	09/25/2014.	09/25/2026.
Q3920# AJ 8	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A		D	1	1.G FE	2,000,000	110.468	2,209,366	2,000,000	2,000,000	0	0	0	0	3.630	3.630	FA	28,233	72,600	08/11/2015.	08/11/2027.
Q5664# AA 2	LONSDALE FINANCE PTY LIMITED SENIOR SECU		D	1	2.B FE	2,000,000	113.060	2,261,200	2,000,000	2,000,000	0	0	0	0	4.190	4.190	AO	20,950	83,800	10/02/2018.	10/01/2028.
Q5664# AH 7	LONSDALE FINANCE PTY LIMITED SENIOR SECU		D	1	2.B FE	4,000,000	111.056	4,442,227	4,000,000	4,000,000	0	0	0	0	3.850	3.851	AO	38,500	154,000	07/09/2019.	07/09/2031.
Q5995* AB 4	MERIDIAN FINCO PTY LTD GUARANTEED SR NOT		C		2.A FE	2,000,000	111.060	2,221,193	2,000,000	2,000,000	0	0	0	0	3.920	3.920	MS	22,649	78,400	09/17/2014.	09/17/2026.
Q6568@ AA 9	NETWORK FINANCE COMPANY PTY		D	1	2.A	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	3.500	3.500	AO	17,111	70,000	02/14/2018.	02/14/2028.
Q6634@ AB 7	NEWCASTLE COAL INFRASTRUCTURE GROUP PTY		D		2.C FE	3,000,000	105.338	3,160,155	3,000,000	3,000,000	0	0	0	0	4.720	4.720	JD	6,687	141,600	12/13/2012.	12/14/2022.
Q7160# AL 3	ORICA FINANCE LIMITED GUARANTEED SENIOR		D	1	2.B FE	1,000,000	112.444	1,124,435	1,000,000	1,000,000	0	0	0	0	4.330	4.330	MN	6,976	43,300	05/03/2017.	05/03/2027.
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.
Q7397# AS 3	PRATT FINANCE PTY LTD GUAR		D	1	2.B PL	3,000,000	109.533	3,285,978	3,000,000	3,000,000	0	0	0	0	3.790	3.790	JJ	53,060	113,700	07/13/2015.	07/13/2027.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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
Q7450@ AJ 9	PERTH AIRPORT PTY LTD PERTH AIRPORT DEV		D	1	2.B YE	4,000,000	101.353	4,054,115	4,000,000	4,000,000	0	0	0	0	3.450	3.450	MS	44,850	138,000	09/04/2019.	09/04/2029.
Q9194* AE 9	TRANSURBAN QUEENSLAND FINANCE SENIOR SEC		D	1	2.B FE	2,000,000	107.908	2,158,153	2,000,000	2,000,000	0	0	0	0	3.450	3.450	JD	2,108	69,000	12/20/2016.	12/20/2026.
Q9194* AL 3	TRANSURBAN QUEENSLAND FINANCE SENIOR SEC		D	1	2.B FE	2,000,000	111.297	2,225,934	2,000,000	2,000,000	0	0	0	0	3.960	3.960	MN	10,120	79,200	05/15/2019.	05/15/2029.
Q9194@ AF 4	TRANSPOWER NEW ZEALAND LTD SR UNSECD NT		D		1.D	2,009,880	104.681	2,093,615	2,000,000	2,002,508	0	(1,220)	0	0	3.600	3.533	JD	3,200	72,000	04/07/2014.	12/15/2022.
Q9389# AG 5	VECTOR LIMITED SENIOR NOTES		D	1	2.B FE	4,000,000	108.918	4,356,730	4,000,000	4,000,000	0	0	0	0	3.590	3.590	AO	26,327	143,600	10/25/2017.	10/25/2029.
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.
Q9749# AG 0	WES TRAC PTY LTD SERIES B		D		2.B PL	2,000,000	108.892	2,177,838	2,000,000	2,000,000	0	0	0	0	5.190	5.190	JJ	50,170	103,800	07/07/2011.	07/07/2023.
W2469* AC 9	ELEKTA AB SERIES B		D		2.C PL	500,000	101.105	505,525	500,000	500,000	0	0	0	0	5.110	5.110	MN	4,045	25,550	05/04/2011.	05/04/2021.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						1,135,803,368	XXX	1,237,536,987	1,124,327,804	1,133,564,753	0	(360,262)	0	0	XXX	XXX	XXX	11,862,134	41,227,329	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1			4	1.D FM	552,180	102.619	592,373	577,254	566,448	0	5,256	0	0	3.500	3.989	MON	1,684	20,196	08/21/2013.	07/25/2043.
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5			4	1.D FM	399,263	100.481	484,053	481,736	399,263	0	0	0	0	4.763	6.883	MON	1,912	23,380	12/08/2004.	10/25/2034.
07332B AA 7	BAYVIEW OPPORTUNITY MASTER FUN 2017-RT1			4	1.D FM	1,070,308	101.965	1,083,995	1,063,105	1,065,384	0	(1,166)	0	0	3.000	2.872	MON	266	31,893	04/28/2017.	03/28/2057.
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A			4	1.D FM	674,703	103.222	685,069	663,685	664,029	0	(4,240)	0	0	3.000	2.774	MON	1,659	19,908	04/17/2013.	04/25/2043.
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2			4	1.D FM	984,765	98.033	1,162,923	1,186,257	1,089,101	0	(8,437)	0	0	5.500	7.777	MON	5,437	65,179	01/05/2005.	02/25/2035.
12667F VF 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4C			4	1.D FM	767,601	105.311	902,574	857,056	835,710	0	15,310	0	0	6.500	7.779	MON	4,642	55,709	08/13/2008.	10/25/2034.
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A			4	1.D FM	591,248	101.452	664,394	654,886	591,248	0	0	0	0	5.500	6.803	MON	3,002	36,011	02/24/2005.	03/25/2035.
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A			4	3.B FM	748,114	90.711	828,486	913,324	816,373	0	38,397	0	0	5.500	11.196	MON	4,186	50,220	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	3.B FM	221,612	83.535	239,638	286,872	244,203	0	19,358	0	0	5.500	14.005	MON	1,315	15,763	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	997,662	104.487	1,016,197	972,558	975,975	0	(11,263)	0	0	3.750	3.202	MON	3,039	34,054	07/19/2016.	02/25/2044.
16165T AJ 2	CHASEFLEX TRUST 2005-1 2A4			4	1.D FM	588,400	88.099	617,112	700,476	644,617	0	(6,162)	0	0	5.500	7.113	MON	3,211	38,526	08/28/2008.	02/25/2035.
16412X AJ 4	CHENIERE CORP CHRISTI HD	LS		1	2.C FE	1,625,539	111.474	1,783,584	1,600,000	1,625,053	0	(486)	0	0	3.700	3.483	MN	7,564	29,600	10/27/2020.	11/15/2029.
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5			4	1.D FM	519,491	100.524	546,967	544,116	519,491	0	0	0	0	5.625	6.171	MON	2,551	30,606	02/08/2006.	09/25/2035.
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.
17322N AA 2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1			4	1.D FM	757,713	102.569	774,034	754,647	754,066	0	(1,293)	0	0	3.500	3.435	MON	2,201	26,413	06/24/2014.	06/25/2044.
17323T AC 4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A			4	1.D FM	446,960	104.549	457,034	437,148	438,139	0	(3,824)	0	0	4.250	3.853	MON	1,548	18,579	06/09/2015.	01/25/2053.
17328B AA 2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1			4	1.D FM	1,120,620	102.004	1,143,699	1,121,230	1,119,968	0	(503)	0	0	2.720	2.687	MON	2,541	30,497	08/23/2019.	07/25/2049.
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4			4	1.D FM	740,456	104.141	781,436	750,363	745,891	0	982	0	0	5.500	5.650	MON	3,439	41,244	01/03/2006.	10/25/2033.
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	19,903	104.480	20,337	19,465	19,440	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	460,585	102.540	469,494	457,864	457,530	0	(1,289)	0	0	2.500	2.415	MON	954	11,447	03/26/2013.	03/25/2043.
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A			4	1.D FM	512,535	103.070	536,314	520,340	517,765	0	3,076	0	0	3.000	3.245	MON	1,301	15,610	11/02/2015.	06/25/2043.
3140FX ED 0	FNMA BF0131	CF		4	1.A	2,249,521	110.493	2,418,298	2,188,649	2,248,099	0	(178)	0	0	3.500	2.858	MON	6,384	76,603	11/02/2017.	08/01/2056.
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.
33851K AC 0	FLAGSTAR MORTGAGE TRUST 2020-2 A2			4	1.D FM	1,306,694	103.325	1,313,208	1,270,949	1,304,306	0	(2,388)	0	0	3.000	2.267	MON	3,177	12,709	08/13/2020.	08/25/2050.
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6			4	1.D FM	5,871	101.324	6,051	5,972	5,911	0	(30)	0	0	5.740	5.940	MON	29	258	04/14/2011.	08/25/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
45660N QF 5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7			4	1.D FM	2,175,313	102.602	2,262,314	2,204,942	2,187,905	0	(2,830)	0	0	5.500	5.638	MON	10,106	121,272	05/06/2003.	06/25/2033.
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2			4	1.D FM	270,132	101.672	268,513	264,098	264,863	0	(1,655)	0	0	3.000	2.714	MON	660	7,911	03/26/2013.	03/01/2043.
46641C AA 9	JP MORGAN MORTGAGE TRUST 2014-1 1A1			4	1.D FM	572,041	102.229	570,441	558,003	561,722	0	(1,115)	0	0	3.834	3.521	MON	1,783	21,490	02/10/2014.	01/25/2044.
46650P AC 4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3			4	1.D FM	301,383	102.974	309,235	300,304	299,973	0	(590)	0	0	4.000	3.762	MON	1,001	11,745	02/20/2019.	06/25/2049.
46651B AC 4	JP MORGAN MORTGAGE TRUST 2019-6 A3			4	1.D FM	773,998	102.619	782,050	762,091	765,178	0	(7,510)	0	0	3.500	2.584	MON	2,223	26,100	08/16/2019.	12/25/2049.
46651Y AH 3	JP MORGAN MORTGAGE TRUST 2019-9 A5			4	1.D FM	2,055,131	104.780	2,095,600	2,000,000	2,037,817	0	(16,888)	0	0	3.500	2.657	MON	5,833	70,000	11/22/2019.	05/25/2050.
59980T AB 2	MILL CITY MORTGAGE TRUST 2016-1 M1			4	1.D FM	2,006,499	104.325	2,086,500	2,000,000	1,999,290	0	(671)	0	0	3.150	3.076	MON	5,250	63,000	08/15/2016.	04/25/2057.
64829X AA 0	NEW RESIDENTIAL MORTGAGE LOAN 2018-5A A1			4	1.D FM	1,733,363	107.304	1,831,365	1,706,707	1,716,964	0	(9,137)	0	0	4.750	4.252	MON	6,756	81,069	11/28/2018.	12/25/2057.
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10			4	1.D FM	339,734	102.627	364,730	355,393	350,355	0	3,391	0	0	5.000	5.409	MON	1,481	17,770	01/03/2006.	10/25/2033.
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2			4	4.B FM	15,266	94.050	15,103	16,059	15,960	0	48	0	0	5.500	6.148	MON	74	515	05/20/2010.	10/25/2021.
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2			4	1.D FM	828,355	101.840	829,184	814,202	827,710	0	761	0	0	3.000	2.020	MON	2,036	24,426	04/08/2013.	05/25/2043.
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.
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1			4	1.D FM	379,119	102.052	395,565	387,611	385,745	0	3,260	0	0	3.750	4.059	MON	1,211	14,529	06/27/2013.	07/25/2043.
89172P AA 7	TOWD POINT MORTGAGE TRUST 2016-2 A1			4	1.D FM	612,953	101.631	618,111	608,191	608,058	0	(1,142)	0	0	3.000	2.821	MON	304	18,246	05/20/2016.	08/25/2055.
89172P AC 3	TOWD POINT MORTGAGE TRUST 2016-2 M1			4	1.D FM	1,880,859	106.257	2,125,140	2,000,000	1,938,045	0	23,677	0	0	3.000	3.944	MON	5,000	60,000	02/15/2017.	08/25/2055.
89172Y AD 2	TOWD POINT MORTGAGE TRUST 2016-3 M2			4	1.D FM	1,484,238	109.319	1,639,785	1,500,000	1,489,090	0	1,293	0	0	4.000	4.144	MON	5,000	60,000	02/09/2017.	04/25/2056.
95002F AE 4	WELLS FARGO MORTGAGE BACKED 2019-4 A5			4	1.D FM	3,076,665	104.679	3,140,370	3,000,000	3,044,175	0	(32,038)	0	0	3.500	2.479	MON	8,750	105,000	11/19/2019.	09/25/2049.
95002J AA 4	WELLS FARGO MRTG BACKED SEC 2019-2 A1			4	1.D FM	389,651	102.015	390,546	382,832	383,835	0	(5,624)	0	0	4.000	2.988	MON	1,276	15,313	05/13/2019.	04/25/2049.
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.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						40,082,670	XXX	42,155,182	40,713,300	40,332,706	0	(21,426)	0	0	XXX	XXX	XXX	134,076	1,560,716	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05490T AC 6	BBCCRE TRUST 2015-GTP B			4	1.D FM	2,714,648	104.388	2,609,700	2,500,000	2,615,273	0	(56,788)	0	0	4.216	3.092	MON	7,319	105,400	09/28/2016.	08/10/2033.
30293W AE 2	FREMF MORTGAGE TRUST 2015-K50 B	CF..		4	1.D FM	3,468,188	110.134	4,405,360	4,000,000	3,704,316	0	38,678	0	0	3.779	5.564	MON	12,597	153,751	11/13/2015.	08/25/2025.
44217N AC 0	HOUSTON GALLERIA MALL TRUST 2015-A A1			4	1.D FM	3,025,781	102.899	3,086,970	3,000,000	3,011,339	0	(2,739)	0	0	3.087	3.000	MON	7,717	92,598	03/26/2015.	03/05/2037.
61691B AG 6	MORGAN STANLEY CAPITAL BARCLAY 2016-MART			4	1.D FM	1,999,992	99.220	1,984,400	2,000,000	1,998,590	0	(821)	0	0	2.480	2.475	MON	4,133	49,596	09/15/2016.	09/13/2031.
68245H AE 4	ONE MARKET PLAZA TRUST 2017-1MKT C			4	1.D FM	2,872,667	103.092	2,875,236	2,789,000	2,827,218	0	(12,273)	0	0	4.016	3.542	MON	9,335	112,015	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.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						18,240,832	XXX	18,803,666	18,289,000	18,280,646	0	(40,576)	0	0	XXX	XXX	XXX	54,914	679,120	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	2,000,000	100.000	2,000,000	2,000,000	2,000,000	0	0	0	0	3.199	3.208	JAJO	355	0	12/16/2020.	12/20/2030.
00214M AA 1	ARL SECOND LLC 2014-1A A1			4	1.F FE	1,892,393	100.022	1,953,159	1,952,729	1,928,896	0	8,243	0	0	2.920	3.823	MON	2,534	57,020	06/23/2016.	06/15/2044.
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.
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.
038779 AB 0	ARBYS FUNDING LLC 2020-1A A2			4	2.C FE	3,491,250	102.875	3,591,623	3,491,250	3,491,250	0	0	0	0	3.237	3.250	JAJO	19,149	28,253	07/23/2020.	07/30/2050.
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4			4	1.D FM	101,238	101.094	103,707	102,585	102,208	0	55	0	0	4.625	4.798	MON	395	4,768	05/12/2011.	06/25/2035.
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.
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A			4	1.G FE	1,133,944	95.803	1,086,357	1,133,949	1,133,929	0	(4)	0	0	4.213	4.249	MON	2,123	47,773	11/04/2016.	12/16/2041.
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B			4	2.C FE	570,291	88.593	505,257	570,313	570,292	0	0	0	0	5.682	5.748	MON	1,440	32,405	11/04/2016.	12/16/2041.
09261W AL 8	BLACKROCK DLF IX 2020-1 E			4	3.B Z	125,058	100.000	125,058	125,058	125,058	0	0	0	0	4.718	4.644	JAJO	164	0	12/21/2020.	07/21/2030.

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
09261W AN 4	BLACKROCK DLF IX 2020-1 W			4	4.B FE	653,817	100.010	653,883	653,817	653,817	0	0	0	0	2.500	2.506	JAJO	3,814	0	12/21/2020	07/21/2030
09261W AQ 7	BLACKROCK DLF IX 2020-1	@			6. Z	189,865	101.290	192,314	189,865	189,865	0	0	0	0	0.000	0.000	N/A	0	0	09/17/2020	07/21/2030
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C			4	1.F FE	452,381	100.000	452,381	452,381	452,381	0	0	0	0	4.750	4.795	MON	1,253	21,488	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	1,999,833	102.660	2,053,200	2,000,000	1,999,896	0	30	0	0	3.480	3.507	MON	3,287	69,600	08/21/2018	12/15/2025
12510H AE 0	CAPITAL AUTOMOTIVE REIT 2020-1A A5			4	1.E FE	1,498,767	105.218	1,577,612	1,499,375	1,498,878	0	111	0	0	3.480	3.515	MON	2,319	46,670	01/15/2020	02/15/2050
14314A AG 4	CARMAX AUTO OWNER TRUST 2018-1 D			4	2.B FE	2,249,569	103.492	2,328,570	2,250,000	2,249,737	0	28	0	0	3.370	3.397	MON	3,370	75,825	01/17/2018	07/15/2024
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2			4	2.B FE	1,930,000	97.743	1,886,440	1,930,000	1,930,000	0	0	0	0	5.216	5.249	JAJO	18,456	100,669	05/04/2017	04/25/2047
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1			4	1.A FE	202,543	101.810	206,265	202,598	202,568	0	6	0	0	2.730	2.750	MON	92	5,531	10/13/2016	10/25/2040
23340L AB 0	DRB PRIME STUDENT LOAN TRUST 2015-B A2			4	1.D FE	600,329	100.417	603,209	600,705	600,526	0	48	0	0	3.170	3.206	MON	317	19,042	04/14/2016	07/25/2031
252722 AC 7	DIAMOND RESORTS OWNER TRUST 2019-1A C			4	2.B FE	607,594	99.646	605,584	607,736	607,616	0	17	0	0	4.020	4.060	MON	747	24,431	08/13/2019	02/20/2032
252724 AB 5	DIAMOND RESORTS OWNER TRUST 2018-1 B			4	1.F FE	631,708	104.142	657,915	631,748	631,710	0	0	0	0	4.190	4.227	MON	809	26,470	08/14/2018	01/21/2031
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A			4	1.F FE	730,809	101.888	744,795	730,993	730,886	0	10	0	0	3.270	3.296	MON	730	23,903	10/06/2017	10/22/2029
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B			4	2.B FE	243,625	100.872	245,789	243,664	243,638	0	2	0	0	4.110	4.148	MON	306	10,015	10/06/2017	10/22/2029
25755T AL 4	DOMINOS PIZZA MASTER ISSUER 2019-1A			4	2.A FE	2,970,000	106.568	3,165,070	2,970,000	2,970,000	0	0	0	0	3.668	3.684	JAJO	19,972	101,677	11/06/2019	10/25/2049
26208C AN 8	DRIVE AUTO RECEIVABLES TRUST 2017-AA D			4	1.D FE	1,090,631	101.396	1,105,880	1,090,655	1,090,601	0	24	0	0	4.160	4.196	MON	2,017	45,371	01/24/2017	05/15/2024
26208M AF 3	DRIVE AUTO RECEIVABLES TRUST 2018-5 C			4	1.E FE	2,159,518	102.338	2,210,501	2,160,000	2,159,790	0	58	0	0	3.990	4.030	MON	3,830	86,184	11/15/2018	01/15/2025
26209B AF 6	DRIVE AUTO RECEIVABLES TRUST 2018-4 C			4	1.C FE	948,154	100.777	955,689	948,321	948,263	0	24	0	0	3.660	3.694	MON	1,543	34,709	09/11/2018	11/15/2024
26209X AC 5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2			4	2.C FE	1,500,000	102.768	1,541,520	1,500,000	1,500,000	0	0	0	0	3.237	3.250	JAJO	2,293	0	10/29/2020	01/20/2051
26224H AH 0	DRUG ROYALTY III LP 1 2018-1A A2			4	2.B FE	1,817,264	102.899	1,870,250	1,817,559	1,817,250	0	3	0	0	4.270	4.298	JAJO	16,384	77,610	11/30/2018	10/15/2031
26746* AA 2	DYAL CAPITAL PRTNRS III ISSR B SENIOR SE			1	1.G PL	729,863	102.133	745,434	729,863	729,863	0	0	0	0	4.400	4.398	JD	1,427	15,433	06/23/2020	06/15/2030
26746@ AA 0	DYAL CAPITAL PRTNRS III ISSR A SENIOR SE			1	1.G PL	1,270,137	102.133	1,297,233	1,270,137	1,270,137	0	0	0	0	4.400	4.398	JD	2,484	26,856	06/23/2020	06/15/2030
27034J AB 7	EARNEST STUDENT LOAN PROGRAM 2016-B A2			4	1.A FE	747,317	100.520	751,349	747,462	747,371	0	12	0	0	3.020	3.041	MON	376	22,573	05/04/2016	05/25/2034
28416D AB 6	ELARA HGV TIMESHARE ISSUER 2017-A B			4	1.F FE	731,839	100.897	738,625	732,058	731,948	0	40	0	0	2.960	2.988	MON	361	21,669	10/17/2017	03/25/2030
28924A AB 7	ELM TRUST 2020-4A A2			4	1.F FE	999,997	100.513	1,005,130	1,000,000	999,996	0	(2)	0	0	2.286	2.296	MON	699	3,620	10/16/2020	10/20/2029
35040U AA 9	Foundation Finance Trust 2017-1A A			4	1.C FE	237,593	101.918	242,185	237,627	237,612	0	7	0	0	3.300	3.328	MON	349	7,842	12/06/2017	07/15/2033
35105D AE 1	FOURSIGHT CAPITAL AUTOMOBILE 2018-1 C			4	1.C FE	1,499,575	102.215	1,533,225	1,500,000	1,499,849	0	88	0	0	3.680	3.716	MON	2,453	55,200	03/13/2018	08/15/2023
36157R D9 3	GE CAPITAL MTG 1999-HE M			4	6. FM	158,509	90.259	168,078	186,218	168,078	8,987	(305)	0	0	6.705	8.514	MON	1,040	7,033	04/16/2010	04/25/2029
36255X AB 9	GLS AUTO RECEIVABLES TRUST 2018-3A B			4	1.B FE	925,165	101.637	940,402	925,255	925,211	0	24	0	0	3.780	3.812	MON	1,554	34,975	10/02/2018	08/15/2023
36257N AB 9	GLS AUTO RECEIVABLES TRUST 2019-2A B			4	1.E FE	1,499,708	102.557	1,538,355	1,500,000	1,499,856	0	87	0	0	3.320	3.349	MON	2,213	49,800	04/30/2019	03/15/2024
37959P AC 1	GLOBAL SC FINANCE SRL 2020-2A A			4	1.F FE	982,038	101.348	995,653	982,410	982,045	0	7	0	0	2.260	2.279	MON	863	3,577	09/23/2020	11/19/2040
42770Q AA 0	HERO FUNDING TRUST 2014-2A A			4	1.A FE	547,494	105.549	578,268	547,867	547,583	0	20	0	0	3.990	3.999	MS	6,133	21,860	10/16/2014	09/21/2040
42771T AA 3	HERO FUNDING TRUST 2015-3A A			4	1.A FE	1,400,816	107.209	1,501,904	1,400,912	1,400,820	0	0	0	0	4.280	4.280	MON	1,832	62,568	11/18/2015	09/20/2041
42806D CJ 6	HERTZ VEHICLE FINANCING LLC 2019-2A B			4	3.C FE	999,874	100.537	1,005,370	1,000,000	999,850	0	(13)	0	0	3.670	3.697	MON	612	36,700	05/22/2019	05/25/2025
44040J AA 6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A			4	1.G FE	1,931,498	97.004	1,873,675	1,931,544	1,931,500	0	(2)	0	0	3.425	3.449	MON	2,940	66,155	10/18/2019	11/15/2039
45780K AD 8	InSite Issuer LLC 2016-1A A			4	1.F FE	3,000,000	103.424	3,102,720	3,000,000	3,000,000	0	0	0	0	2.883	2.900	MON	3,844	86,490	10/25/2016	11/15/2046
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A			4	1.A FE	349,559	105.030	369,450	351,757	350,490	0	104	0	0	3.820	3.922	MON	597	13,437	06/01/2011	12/15/2048
46651N AA 2	JOL AIR 2019-1 A			4	2.A FE	1,754,994	96.818	1,699,152	1,754,996	1,754,975	0	(8)	0	0	3.967	3.998	MON	3,094	69,621	05/17/2019	04/15/2044
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1			4	2.A FE	748,099	96.014	732,492	762,901	753,067	0	1,239	0	0	4.300	4.746	MON	1,458	32,805	12/08/2016	01/15/2042
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

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
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1			4	1.F FE	2,009,442	102.453	2,112,030	2,061,462	2,037,473	0	6,450	0	0	2.980	3.676	MON	2,730	61,432	06/30/2016.	01/15/2045.
553896 AC 5	MVW OWNER TRUST 2017-1A C			4	2.B FE	300,983	101.311	305,009	301,062	301,017	0	7	0	0	2.990	3.013	MON	275	9,002	08/08/2017.	12/20/2034.
59549W AA 1	MID STATE TRUST SERIES 11 A1			4	2.A FE	663,098	107.334	751,166	699,840	694,525	0	3,154	0	0	4.864	5.858	MON	1,513	34,040	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	292,564	103.349	302,781	292,969	292,387	0	(1)	0	0	5.250	5.294	MON	1,282	15,381	11/12/2010.	12/15/2045.
629682 AA 3	NADG NNN OPERATING LP 2019-1 A			4	1.F FE	1,990,000	102.936	2,048,426	1,990,000	1,990,000	0	0	0	0	3.368	3.391	MON	559	70,560	11/21/2019.	12/28/2049.
68504U AB 7	ORANGE LAKE TIMESHARE TRUST 2019-A B			4	1.F FE	602,055	103.686	624,330	602,135	602,063	0	5	0	0	3.360	3.386	MON	1,236	20,232	05/21/2019.	04/09/2038.
69145A AB 4	OXFORD FINANCE FUNDING TRUST 2019-1A A			4	1.F FE	1,000,000	103.545	1,035,450	1,000,000	1,000,000	0	0	0	0	4.459	4.499	MON	1,982	44,590	01/29/2019.	02/15/2027.
72703P AC 7	PLANET FITNESS MASTER ISSUER 2019-1A A2			4	2.C FE	1,980,000	94.682	1,874,704	1,980,000	1,980,000	0	0	0	0	3.858	3.876	MJSD.	5,517	76,813	11/20/2019.	12/05/2049.
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A			4	1.D FM	855,104	101.569	919,913	905,702	870,831	0	(6,322)	0	0	5.965	7.167	MON	4,502	33,488	11/18/2005.	01/25/2036.
74333J AD 3	PROGRESS RESIDENTIAL TRUST 2017-SFR1 B			4	1.B FE	999,970	101.087	1,010,870	1,000,000	999,101	0	(262)	0	0	3.017	3.008	MON	2,514	30,170	07/13/2017.	08/17/2034.
76112B EN 6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3			4	1.D FM	753,976	102.677	774,163	753,979	751,013	0	(586)	0	0	6.151	6.189	MON	3,865	42,742	11/05/2004.	09/25/2034.
78448W AD 7	SMB PRIVATE EDUCATION LOAN TR 2017-A B			4	1.B FE	968,865	104.372	1,043,720	1,000,000	981,996	0	1,666	0	0	3.500	3.916	MON	1,556	35,000	01/31/2017.	06/17/2041.
78449G AB 5	SMB Private Education Loan Tru 2016-B A			4	1.A FE	722,727	102.883	743,590	722,753	722,730	0	0	0	0	2.430	2.442	MON	781	17,563	07/13/2016.	02/17/2032.
78471D AA 5	SOFI CONSUMER LOAN PROGRAM 2016-1A A			4	1.A FE	577,284	100.183	578,404	577,347	577,329	0	26	0	0	3.260	3.284	MON	314	18,822	06/21/2016.	08/25/2025.
80285G AG 7	SANTANDER DRIVE AUTO REC 2018-3 D			4	2.A FE	7,573,153	103.516	7,841,337	7,575,000	7,574,134	0	228	0	0	4.070	4.111	MON	13,702	308,303	06/20/2018.	08/15/2024.
80286A AG 9	SANTANDER DRIVE AUTO REC 2018-5 D			4	2.B FE	1,999,603	104.206	2,084,120	2,000,000	1,999,816	0	99	0	0	4.190	4.232	MON	3,724	83,800	10/16/2018.	12/16/2024.
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5			4	1.D FM	1,452,351	102.699	1,491,550	1,452,351	1,452,351	0	0	0	0	4.542	4.563	MON	5,497	66,476	09/04/2003.	12/25/2033.
817743 AA 5	SERVPRO MASTER ISSUER, LLC 2019-1A A2			4	2.C FE	2,970,000	107.201	3,183,870	2,970,000	2,970,000	0	0	0	0	3.882	3.900	JAJO	21,137	122,982	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	843,829	101.357	855,506	844,052	843,843	0	14	0	0	2.320	2.339	MON	598	7,017	08/03/2020.	07/20/2037.
826525 AC 1	SIERRA RECEIVABLES FUNDING CO 2020-2A C			4	2.B FE	843,947	103.303	871,931	844,052	843,952	0	4	0	0	3.510	3.538	MON	905	10,616	08/03/2020.	07/20/2037.
82652W AA 6	SIERRA RECEIVABLES FUNDING CO 2016-2A A			4	1.F FE	458,881	100.223	459,998	458,975	458,935	0	13	0	0	2.330	2.344	MON	327	10,694	07/11/2016.	07/20/2033.
83404F AD 6	SOCIAL PROFESSIONAL LOAN PROG 2017-A B			4	1.B FE	975,791	103.976	1,039,760	1,000,000	985,515	0	2,631	0	0	3.440	3.792	MON	573	34,400	02/02/2017.	03/26/2040.
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.
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.
85209B AA 3	SPRUCE ABS TRUST 2016-E1			4	1.B FE	306,965	100.249	307,774	307,009	306,975	0	3	0	0	4.320	4.361	MON	589	13,263	06/17/2016.	06/15/2028.
86365L AB 7	STRUCTURED RECEIVABLES FINANCE 2010-B B			4	1.C FE	2,111,563	124.280	2,543,187	2,046,336	2,071,220	0	(22,515)	0	0	7.970	7.689	MON	7,249	163,093	02/08/2012.	08/15/2036.
872295 AF 7	TCF AUTO REC OWNER TRUST 2016-1A C			4	1.A FE	4,498,572	100.075	4,503,375	4,500,000	4,499,776	0	228	0	0	2.510	2.530	MON	5,020	112,950	09/14/2016.	09/15/2022.
87342R AD 6	TACO BELL FUNDING, LLC 2018-1 A2I			4	2.B FE	1,960,000	101.927	1,997,769	1,960,000	1,960,000	0	0	0	0	4.318	4.337	FMAN	8,463	84,633	11/14/2018.	11/25/2048.
88315L AE 8	TEXTAINER MARINE CONTAINERS 2020-1A A			4	1.F FE	964,921	103.120	995,195	965,084	964,854	0	(67)	0	0	2.730	2.714	MON	2,196	8,782	08/04/2020.	08/21/2045.
88642M AE 0	TIDEWATER AUTO RECEIVABLES TR 2018-AA D			4	2.B FE	2,377,542	102.354	2,433,978	2,378,000	2,377,783	0	86	0	0	4.300	4.343	MON	4,545	102,254	04/20/2018.	11/15/2024.
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A			4	1.F FE	1,277,621	105.893	1,352,911	1,277,621	1,277,621	0	0	0	0	5.194	5.250	MON	2,765	66,360	10/18/2010.	10/16/2040.
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	1,996,989	101.878	2,034,492	1,996,989	1,996,989	0	0	0	0	6.024	6.100	MON	5,347	120,299	06/29/2011.	07/15/2041.
90263B HE 1	UCFC HOME EQUITY LOAN 1998-D MF2			4	1.D FM	1,544,563	104.070	1,719,173	1,651,939	1,544,563	0	0	0	0	7.750	8.652	MON	10,669	125,909	01/19/2000.	04/15/2030.
918290 AA 5	VSE VOI Mortgage LLC 2016-A A			4	1.F FE	209,809	100.632	211,157	209,831	209,612	0	(48)	0	0	2.540	2.529	MON	444	5,330	09/14/2016.	07/20/2033.
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF			4	1.A FE	107,362	100.171	107,574	107,390	107,186	0	(41)	0	0	3.000	2.969	MON	268	3,222	05/08/2017.	05/25/2047.
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A			4	1.A FE	1,377,101	103.064	1,419,429	1,377,231	1,376,102	0	(754)	0	0	3.130	3.093	MON	3,592	43,107	07/17/2019.	07/25/2049.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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
92942A AA 3	WRG 2020-1 A			4	1.F PL	1,999,996	108.744	2,174,886	2,000,000	1,999,973	0	(23)	0	0	5.071	5.123	MON	4,508	49,865	06/17/2020.	07/15/2028.
94354K AA 8	WAVE USA 2019-1 A			4	2.A FE	1,871,436	97.839	1,831,074	1,871,518	1,871,436	0	4	0	0	3.597	3.624	MON	2,992	67,319	09/30/2019.	09/15/2044.
949456 AA 5	WELK RESORTS LLC 2013-A A			4	1.F FE	184,905	101.314	187,361	184,931	184,920	0	3	0	0	3.100	3.121	MON	255	5,733	11/21/2013.	03/15/2029.
96042F AF 1	WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A D			4	1.B FE	1,999,781	102.063	2,041,260	2,000,000	1,999,897	0	62	0	0	4.000	4.036	MON	3,556	80,000	05/09/2018.	01/16/2024.
97064F AA 3	WILLIS ENGINE SECURITIZATION T 2020-A A			4	1.F FE	1,893,461	86.949	1,646,368	1,893,487	1,893,458	0	(2)	0	0	3.228	3.249	MON	2,717	47,879	02/18/2020.	03/15/2045.
974153 AB 4	WINGSTOP FUNDING LLC 2020-1A A2			4	2.B FE	1,000,000	102.686	1,026,860	1,000,000	1,000,000	0	0	0	0	2.841	2.850	MJSD	4,814	0	10/09/2020.	12/05/2050.
04016L AE 7	ARES CLO LTD 2017-42A B2		D	4	1.C FE	2,000,000	100.456	2,009,124	2,000,000	2,000,000	0	0	0	0	3.740	3.754	JAJO	14,337	74,800	02/17/2017.	01/22/2028.
04942C AG 1	ATLAS SENIOR LOAN FUND LTD 2019-14A B2 C		D	4	1.C FE	1,500,000	99.912	1,498,673	1,500,000	1,500,000	0	0	0	0	4.295	4.315	JAJO	12,707	86,982	05/16/2019.	07/20/2032.
06759M AJ 0	BABSON CLO LTD 2016-1A B2R		D	4	1.C FE	3,000,000	100.544	3,016,311	3,000,000	3,000,000	0	0	0	0	4.580	4.606	JAJO	25,953	137,400	07/25/2018.	07/23/2030.
06760B AG 7	BABSON CLO LTD 2017-1A B2		D	4	1.B FE	4,999,913	100.221	5,011,070	5,000,000	4,999,831	0	(83)	0	0	3.642	3.656	JAJO	36,926	182,100	06/23/2017.	07/18/2029.
10302V BE 4	BOWMAN PARK CLO LTD 2014-1A B2R		D	4	1.B FE	2,000,000	100.129	2,002,578	2,000,000	2,000,000	0	0	0	0	3.545	3.559	FMAN	7,483	70,892	02/03/2017.	11/23/2025.
26252E AL 3	DRYDEN SENIOR LOAN FUND 2018-70A A2B CLO		D	4	1.A FE	2,000,000	100.156	2,003,128	2,000,000	2,000,000	0	0	0	0	4.311	4.331	JAJO	17,963	86,220	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.
38137P BC 3	GOLDENTREE LOAN OPPORTUNITIES 2015-10A C		D	4	1.F FE	1,000,000	99.104	991,035	1,000,000	1,000,000	0	0	0	0	3.050	3.062	JAJO	6,015	2,796	09/10/2020.	07/20/2031.
38172H AJ 3	GOLUB CAPITAL PARTNERS CLO LTD 2019-45A		D	4	1.C FE	2,000,000	99.406	1,988,110	2,000,000	2,000,000	0	0	0	0	4.000	4.019	JAJO	15,778	90,000	08/22/2019.	10/20/2031.
38177E AA 4	Golub Capital Partners ABS Fun 2019-1 A		D	4	1.F FE	3,999,481	101.007	4,040,296	4,000,000	3,999,855	0	324	0	0	4.722	4.748	JAJO	37,251	186,257	10/11/2019.	10/20/2027.
45605P AM 0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3		D		2.B FE	1,630,494	104.214	1,699,203	1,630,494	1,630,494	0	0	0	0	5.235	5.268	JAJO	18,020	85,356	05/05/2016.	04/15/2026.
46617E AU 1	JFIN CLO Ltd 2014-1A B2R		D	4	1.A FE	2,000,000	100.163	2,003,262	2,000,000	2,000,000	0	0	0	0	3.138	3.125	JAJO	12,378	62,760	09/15/2017.	04/21/2025.
55819M AL 0	MADISON PARK FUNDING LTD 2019-35A A2B CL		D	4	1.A FE	2,000,000	100.482	2,009,638	2,000,000	2,000,000	0	0	0	0	4.060	4.080	JAJO	16,014	81,200	04/25/2019.	04/20/2031.
64132J AE 5	NEUBERGER BERMAN CLO LTD 2019-31A A2B		D	4	1.A FE	2,000,000	100.487	2,009,730	2,000,000	2,000,000	0	0	0	0	4.180	4.201	JAJO	16,488	83,600	04/18/2019.	04/20/2031.
69355D AN 7	PPM CLO, LTD 2018-1A B1R		D	4	1.C FE	3,000,000	99.541	2,986,236	3,000,000	3,000,000	0	0	0	0	2.312	2.318	JAJO	14,641	5,201	09/15/2020.	07/15/2031.
92913U AY 2	VOYA CLO LTD 2015-3A A2BR		D	4	1.A FE	4,000,000	99.914	3,996,568	4,000,000	4,000,000	0	0	0	0	4.682	4.709	JAJO	36,936	187,280	11/02/2018.	10/20/2031.
92915U AF 1	VOYA CLO LTD 2017-2A A2B		D	4	1.C FE	3,000,000	100.081	3,002,421	3,000,000	3,000,000	0	0	0	0	3.780	3.796	JAJO	23,940	113,400	05/02/2017.	06/07/2030.
92917N AQ 1	VOYA CLO LTD 2019-1A C2R		D	4	1.F FE	3,000,000	95.916	2,877,465	3,000,000	3,000,000	0	0	0	0	3.460	3.475	JAJO	21,913	64,010	02/07/2020.	04/15/2031.
97988W AC 5	WOODMONT TRUST 2020-7A A1B		D	4	1.A FE	1,000,000	100.053	1,000,531	1,000,000	1,000,000	0	0	0	0	2.274	2.280	JAJO	884	0	11/20/2020.	01/15/2032.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						168,880,994	XXX	172,163,013	169,229,291	168,986,117	8,987	(6,110)	0	0	XXX	XXX	XXX	654,639	5,931,894	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						1,363,007,864	XXX	1,470,658,848	1,352,559,395	1,361,164,222	8,987	(428,374)	0	0	XXX	XXX	XXX	12,705,763	49,399,059	XXX	XXX
Hybrid Securities - Issuer Obligations																					
25746U BY 4	DOMINION ENERGY INC			2	2.C FE	2,000,000	111.712	2,234,240	2,000,000	2,000,000	0	0	0	0	5.750	5.750	AO	28,750	115,000	09/24/2014.	10/01/2054.
4299999. Hybrid Securities - Issuer Obligations						2,000,000	XXX	2,234,240	2,000,000	2,000,000	0	0	0	0	XXX	XXX	XXX	28,750	115,000	XXX	XXX
4899999. Total - Hybrid Securities						2,000,000	XXX	2,234,240	2,000,000	2,000,000	0	0	0	0	XXX	XXX	XXX	28,750	115,000	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						1,385,713,476	XXX	1,506,363,698	1,373,589,375	1,383,044,789	0	(452,954)	0	0	XXX	XXX	XXX	14,147,666	49,697,089	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						142,734,230	XXX	146,481,185	138,885,560	139,525,172	0	(682,012)	0	0	XXX	XXX	XXX	412,118	5,014,041	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						53,832,153	XXX	56,349,604	52,972,798	53,680,304	0	(64,181)	0	0	XXX	XXX	XXX	152,744	1,967,292	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						172,409,432	XXX	175,711,570	172,729,291	172,493,892	8,987	(20,037)	0	0	XXX	XXX	XXX	666,306	6,071,894	XXX	XXX
8399999. Grand Total - Bonds						1,754,689,291	XXX	1,884,906,057	1,738,177,024	1,748,744,157	8,987	(1,219,184)	0	0	XXX	XXX	XXX	15,378,834	62,750,316	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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
					1A	189,935,824	1B	51,518,251	1C	99,195,711	1D	132,736,891	1E	68,007,726	1F	217,202,217		1G	163,769,610		
					2A	197,533,823	2B	327,385,879	2C	207,575,493											
					3A	37,522,125	3B	18,544,916	3C	19,853,440											
					4A	3,204,949	4B	9,915,619	4C	440,735											
					5A	2,706,733	5B	0	5C	0											
					6	1,694,215															

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																				
74460W 55 2	PUBLIC STORAGE PREFERRED			80,000.000	25.00	0.000	2,000,000	27.140	2,171,200	2,000,000	0	49,846	0	0	0	0	0	0	2.A FE	06/08/2020.
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							2,000,000	XXX	2,171,200	2,000,000	0	49,846	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							2,000,000	XXX	2,171,200	2,000,000	0	49,846	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 2,000,000	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 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																	
747301 10 9	QUAD GRAPHICS INC.			169.000	646	3.820	646	5,328	0	25	0	(144)	0	(144)	0	12/28/2017.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					646	XXX	646	5,328	0	25	0	(144)	0	(144)	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																	
09784Y 40 5	BONAVISTA ENERGY CORPORATION COMMON STOC.		A.	240,001.000	772,803	3.220	772,803	647,194	0	0	0	125,610	0	125,610	0	08/11/2020.	
000000 00 0	FEDERAL HOME LOAN BANK - CINTI.			84,871.000	8,487,100	100.000	8,487,100	8,487,100	0	191,106	0	0	0	0	0	04/10/2019.	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					9,259,903	XXX	9,259,903	9,134,294	0	191,106	0	125,610	0	125,610	0	XXX	XXX
9799999. Total - Common Stock					9,260,549	XXX	9,260,549	9,139,622	0	191,131	0	125,466	0	125,466	0	XXX	XXX
9899999. Total Common and Preferred Stock					11,260,549	XXX	11,431,749	11,139,622	0	240,977	0	125,466	0	125,466	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								
059231 W7 1	BALTIMORE MD REVENUE 2.864% 07/01/43		11/19/2020	U B S		3,350,000	3,350,000	0
167593 U2 6	CHICAGO IL O'HARE INTERNATIONA		09/25/2020	Jeffries & Co		2,000,000	2,000,000	0
235036 7A 2	DALLAS-FORT WORTH AIRPORT AIRPORT		07/31/2020	Morgan Stanley Dean Witter		4,000,000	4,000,000	0
452152 6G 1	ILLINOIS ST GOV OBLIGATION GENERAL OBLIG		05/14/2020	Bank of America		1,000,000	1,000,000	0
47659# AA 9	JERSEY CITY, NEW JERSEY CTL		02/10/2020	Waterway Securities		2,017,800	2,000,000	0
54628C MX 7	LOUISIANA ST LOCAL GOVT ENVRNM WATER		07/31/2020	J P Morgan & Co		4,000,000	4,000,000	0
592250 DX 9	MET PIER & EXPOSITION AUTH ILR GENERAL		09/03/2020	Morgan Stanley Dean Witter		5,000,000	5,000,000	0
59333N V5 9	MIAMI-DADE CNTY FL SPL OBLIG		12/16/2020	J P Morgan & Co		6,085,140	6,000,000	0
59447T H9 7	MICHIGAN ST FIN AUTH REVENUE		10/09/2020	Jeffries & Co		5,000,000	5,000,000	0
594654 MV 4	MICHIGAN ST HSG DEV AUTH SF MT		10/30/2020	Barclays		1,500,000	1,500,000	0
63607V AB 2	NATIONAL FIN AUTH NH FEDERAL L		11/19/2020	Oppenheimer & Co Inc		4,000,000	4,000,000	0
64966Q RV 4	NEW YORK NY GENERAL OBLIGATION		12/18/2020	Jeffries & Co		5,000,000	5,000,000	0
79766D TK 5	SAN FRANCISCO CALIF CITY &CNTY AIRPORT		08/06/2020	Bank of America		4,250,000	4,250,000	0
1799999.	Total - Bonds - U.S. States, Territories & Possessions					47,202,940	47,100,000	0
Bonds - Industrial and Miscellaneous								
00090T AA 5	ABPCI DIRECT LENDING FUND ABS 2020-1A A		12/16/2020	Mitsubishi UFJ Securities		2,000,000	2,000,000	0
00206R BH 4	AT&T INC 4.300% 12/15/42		07/27/2020	Citi Global Markets Inc		1,170,530	1,000,000	5,256
00206R BK 7	AT&T INC 4.350% 06/15/45		06/30/2020	Citi Global Markets Inc		1,492,647	1,300,000	2,670
00206R JZ 6	AT&T INC 3.500% 06/01/41		11/30/2020	Various		2,141,010	2,000,000	15,750
00206R KE 1	AT&T INC 3.300% 02/01/52		07/27/2020	Deutsche Bank Securities		2,998,260	3,000,000	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		12/16/2020	US Bancorp		1,189,790	1,000,000	3,038
00914A AG 7	AIR LEASE CORP 3.000% 02/01/30		01/07/2020	Bank of America		4,895,200	5,000,000	0
025537 AP 6	AMERICAN ELECTRIC POWER CO		06/30/2020	Various		2,541,395	2,500,000	10,563
025932 AP 9	AMERICAN FINANCIAL GROUP		03/26/2020	J P Morgan & Co		986,250	1,000,000	0
03027X AY 6	AMERICAN TOWER CORP 3.700% 10/15/49		11/18/2020	Mizuho Securities		3,369,270	3,000,000	10,792
038413 AA 8	AQUA FINANCE TRUST 2020-AA A		08/19/2020	KeyBanc Capital Markets		1,376,750	1,377,005	0
038413 AB 6	AQUA FINANCE TRUST 2020-AA B		08/19/2020	KeyBanc Capital Markets		999,690	1,000,000	0
038779 AB 0	ARBYS FUNDING LLC 2020-1A A2		07/23/2020	Barclays		3,491,250	3,491,250	0
05369A AH 4	AVIATION CAPITAL GROUP 144A		07/07/2020	J P Morgan & Co		1,980,780	2,000,000	0
05526D BT 1	BAT CAPITAL CORP 3.734% 09/25/40		12/09/2020	Bank of America		2,063,460	2,000,000	15,766
06051G JE 0	BANK OF AMERICA 2.676% 06/19/41		12/08/2020	Bank of America		3,102,330	3,000,000	38,133
080807 AA 8	BELROSE FUNDING TRUST 144A		08/11/2020	Credit Suisse		3,000,000	3,000,000	0
09261W AL 8	BLACKROCK DLF IX 2020-1 E		12/21/2020	Direct		125,058	125,058	0
09261W AN 4	BLACKROCK DLF IX 2020-1 W		12/21/2020	Direct		653,817	653,817	0
09261W AQ 7	BLACKROCK DLF IX 2020-1		09/17/2020	Direct		189,865	189,865	0
10806C AA 6	BRIDGE HOUSING CORP 3.250% 07/15/30		12/01/2020	Morgan Stanley Dean Witter		3,000,000	3,000,000	0
110122 CW 6	BRISTOL-MYERS SQUIBB 3.250% 08/15/22		07/17/2020	Tax Free Exchange		1,006,658	1,000,000	0
110122 DE 5	BRISTOL-MYERS SQUIBB 3.900% 02/20/28		07/17/2020	Tax Free Exchange		2,007,269	2,000,000	0
1248EP CE 1	CCO HLDGS LLC/CAP CORP 144A		03/05/2020	Citi Global Markets Inc		515,000	500,000	1,313
12510H AE 0	CAPITAL AUTOMOTIVE REIT 2020-1A A5		01/15/2020	Credit Suisse		1,498,767	1,499,375	0
125896 BV 1	CMS ENERGY CORP 3.750% 12/01/50		11/19/2020	Barclays		3,000,000	3,000,000	0
12610# AC 7	CBRE U.S. CORE PARTNERS LP SENIOR UNSECU		11/04/2020	Bank of America		2,000,000	2,000,000	0
126408 HT 3	CSX CORP 2.500% 05/15/51		12/01/2020	Barclays		4,959,950	5,000,000	0
126650 DP 2	CVS CORP 2.700% 08/21/40		11/30/2020	BNP Paribas		1,013,510	1,000,000	7,575
14040H CE 3	CAPITAL ONE FINANCIAL CORP		05/06/2020	Morgan Stanley Dean Witter		998,470	1,000,000	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
16412X AJ 4	CHENIERE CORP CHRISTI HD		10/27/2020	Tax Free Exchange		1,625,539	1,600,000	0
172967 MK 4	CITIGROUP INC 4.700% Perpet		01/15/2020	Citi Global Markets Inc.		1,000,000	1,000,000	0
20030N BU 4	COMCAST CORP 3.400% 07/15/46		11/18/2020	Morgan Stanley Dean Witter		3,446,430	3,000,000	35,417
20030N DH 1	COMCAST CORP 3.750% 04/01/40		12/18/2020	MarketAxess		716,406	600,000	5,063
22822V AP 6	CROWN CASTLE INTL CORP		12/04/2020	Suntrust		2,310,340	2,000,000	5,111
24737* AA 8	DELTA AIRLINES 2019-1B EETC		04/22/2020	Morgan Stanley & Co.		893,333	893,333	0
254687 GA 8	WALT DISNEY COMPANY (THE)		05/11/2020	Morgan Stanley Dean Witter		998,570	1,000,000	0
256677 AG 0	DOLLAR GENERAL CORP 3.500% 04/03/30		04/01/2020	Bank of America		999,330	1,000,000	0
26209X AC 5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2		10/29/2020	Barclays		1,500,000	1,500,000	0
26746* AA 2	DYAL CAPITAL PRTNRS III ISSR B SENIOR SE		06/23/2020	Goldman Sachs & Co.		729,863	729,863	0
26746@ AA 0	DYAL CAPITAL PRTNRS III ISSR A SENIOR SE		06/23/2020	Goldman Sachs & Co.		1,270,137	1,270,137	0
28924A AB 7	ELM TRUST 2020-4A A2 2.286% 10/20/29		10/16/2020	KeyBanc Capital Markets		999,997	1,000,000	0
29364W BD 9	ENTERGY LOUISIANA LLC 2.900% 03/15/51		11/10/2020	Various		4,178,210	4,000,000	18,689
29379V CA 9	ENTERPRISE PRODUCTS OPERATING		07/30/2020	J P Morgan & Co.		4,961,650	5,000,000	0
316773 DB 3	FIFTH THIRD BANCORP 4.500% Perpet		07/27/2020	Morgan Stanley Dean Witter		2,000,000	2,000,000	0
33851K AC 0	FLAGSTAR MORTGAGE TRUST 2020-2 A2		08/13/2020	Goldman Sachs & Co.		1,306,694	1,270,949	2,118
341099 CR 8	DUKE ENERGY FLORIDA LLC		12/08/2020	Mesirow Financial		2,406,900	2,000,000	5,347
34490@ AF 1	FOOTBALL CLUB TERM NOTES 2020 SENIOR SEC		10/02/2020	Bank of America		1,000,000	1,000,000	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
37959P AC 1	GLOBAL SC FINANCE SRL 2020-2A A		09/23/2020	Deutsche Bank Securities		982,038	982,410	0
38141G XG 4	GOLDMAN SACHS GROUP INC		02/05/2020	Goldman Sachs & Co.		1,999,300	2,000,000	0
41242* BV 3	NBA HARDWOOD FUNDING LL SERIES RR SENIOR		06/30/2020	J P Morgan & Co.		1,000,000	1,000,000	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		998,080	1,000,000	0
457187 AD 4	INGREDION INC 3.900% 06/01/50		05/08/2020	Bank of America		985,510	1,000,000	0
46284V AN 1	IRON MOUNTAIN INC 144A		08/10/2020	Barclays		1,000,000	1,000,000	0
46647P BV 7	JP MORGAN CHASE & CO 2.525% 11/19/41		11/12/2020	J P Morgan & Co.		5,000,000	5,000,000	0
48121@ AJ 0	JRD Holdings LLC Senior Unsecured Notes		11/18/2020	Bank of America		4,000,000	4,000,000	0
48128B AG 6	JPMORGAN CHASE & CO 4.600% Perpet		01/15/2020	J P Morgan & Co.		2,000,000	2,000,000	0
48128B AH 4	JPMORGAN CHASE & CO 4.000% Perpet		02/19/2020	J P Morgan & Co.		1,500,000	1,500,000	0
491674 BM 8	KENTUCKY UTILITIES 3.300% 06/01/50		12/09/2020	Mitsubishi UFJ Securities		2,819,025	2,500,000	2,292
521865 BB 0	LEAR CORP 3.500% 05/30/30		12/14/2020	Credit Suisse		2,163,320	2,000,000	3,111
546676 AX 5	LOUISVILLE GAS & ELEC 4.375% 10/01/45		12/16/2020	Barclays		3,903,024	3,100,000	29,009
552676 AT 5	MDC HOLDINGS INC 3.850% 01/15/30		01/06/2020	Citi Global Markets Inc.		1,000,000	1,000,000	0
559080 AP 1	MAGELLAN MIDSTREAM PARTNERS		12/11/2020	Various		6,621,780	6,000,000	66,272
59156R CA 4	METLIFE INC 3.850% Perpet		09/08/2020	Citi Global Markets Inc.		4,000,000	4,000,000	0
59447# AK 9	MICHIGAN ELECTRIC TRANSMISSION		10/14/2020	SCOTIABANK		2,000,000	2,000,000	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
617446 8U 6	MORGAN STANLEY 1.794% 02/13/32		11/09/2020	Morgan Stanley Dean Witter		8,000,000	8,000,000	0
62927@ AH 1	NHL US FUNDING LP SR SECURED		08/13/2020	Citi		3,000,000	3,000,000	0
62957H AH 8	NABORS INDUSTRIES INC 144A		12/01/2020	Tax Free Exchange		105,487	104,000	0
675553 A# 8	OCHSNER CLINIC FOUNDATION SERIES C SENIO		06/25/2020	Citi		4,000,000	4,000,000	0
682441 AB 6	ONEAMERICA FINL PARTNERS 144A		09/15/2020	Goldman Sachs & Co.		1,040,780	1,000,000	0
709599 BH 6	PENSKE TRUCK LEASING 144A		11/03/2020	Morgan Stanley Dean Witter		4,286,600	4,000,000	1,489
718172 AU 3	PHILIP MORRIS INTERNATIONAL		11/10/2020	Various		4,558,040	4,000,000	33,368
720186 AM 7	PIEDMONT NATURAL GAS CO		12/09/2020	Various		3,629,078	3,180,000	2,773

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
72147K AE 8	PILGRIM'S PRIDE CORP 144A		02/28/2020	Morgan Stanley Dean Witter		1,032,500	1,000,000	24,969
736508 S* 4	PORTLAND GENERAL ELEC CO FIRST MORTGAGE		12/10/2020	Bank of America		2,000,000	2,000,000	0
737662 B@ 4	POTOMAC EDISON 3.430% 06/15/51		06/29/2020	Mizuho Securities		1,000,000	1,000,000	0
74256L EH 8	PRINCIPAL LFE GLB FND II 144A		11/12/2020	Wells Fargo Securities		5,998,320	6,000,000	0
74273@ AD 5	PRIT CORE REALTY HLDGS LLC		02/12/2020	Bank of America		2,000,000	2,000,000	0
74275# AB 5	PRISA II LHC LLC SENIOR UNSECURED NOTES		09/28/2020	J P Morgan & Co.		4,000,000	4,000,000	0
74340* AM 6	PROLOGIS TGTD US LOGISTICS FD SERIES 202		01/07/2020	Wells Fargo Securities		5,000,000	5,000,000	0
74992* AF 2	RXR REALTY LLC SENIOR SECURED NOTES		07/16/2020	Goldman Sachs & Co.		3,000,000	3,000,000	0
75513E AC 5	RAYTHEON TECH CORP 3.125% 07/01/50		05/14/2020	Deutsche Bank Securities		1,495,005	1,500,000	0
759509 AG 7	RELIANCE STEEL & ALUMINUM CO.		07/28/2020	J P Morgan & Co.		1,994,440	2,000,000	0
771367 CE 7	ROCHESTER GAS & ELECTRIC 144A		11/16/2020	Wells Fargo Securities		1,000,000	1,000,000	0
78147# AC 0	RUMPKE CONSOLIDATED COMPANIES SENIOR SEC		09/24/2020	Wells Fargo Securities		1,000,000	1,000,000	0
808513 BJ 3	CHARLES SCHWAB CORP 4.000% Perpet		12/08/2020	Credit Suisse		5,000,000	5,000,000	0
826525 AB 3	SIERRA RECEIVABLES FUNDING CO 2020-2A B		08/03/2020	Credit Suisse		843,829	844,052	0
826525 AC 1	SIERRA RECEIVABLES FUNDING CO 2020-2A C		08/03/2020	Credit Suisse		843,947	844,052	0
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		1,500,000	1,500,000	0
844741 BF 4	SOUTHWEST AIR 2.625% 02/10/30		02/11/2020	Various		1,998,810	2,000,000	219
845437 BQ 4	SOUTHWESTERN ELEC POWER		11/23/2020	280 Securities		3,498,750	3,000,000	36,575
845743 BU 6	SOUTHWESTERN PUBLIC SERVICE		12/14/2020	280 Securities		1,662,095	1,500,000	5,469
84858D AA 6	SPIRIT AIRLINES 2015-1 A		04/17/2020	RW Baird		1,147,107	1,416,181	3,226
87264A BC 8	T-MOBILE USA INC 144A 3.750% 04/15/27		04/02/2020	Deutsche Bank Securities		1,999,140	2,000,000	0
87264A BK 0	T-MOBILE USA INC 144A 3.000% 02/15/41		09/22/2020	Barclays		1,989,180	2,000,000	0
87264A BM 6	T-MOBILE USA INC 144A 3.300% 02/15/51		12/08/2020	Morgan Stanley Dean Witter		2,057,560	2,000,000	11,733
88315L AE 8	TEXTAINER MARINE CONTAINERS 2020-1A A		08/04/2020	RBC Capital Markets		964,921	965,084	0
883203 CB 5	TEXTRON INC 3.000% 06/01/30		03/10/2020	Various		1,986,730	2,000,000	0
893574 AF 0	TRANSCONT GAS PIPE CORP		12/04/2020	Suntrust		2,319,420	2,000,000	31,397
89832Q AF 6	TRUIST FIN CORP 5.100% Perpet		06/16/2020	RBC Capital Markets		1,000,000	1,000,000	0
907818 EK 0	UNION PACIFIC CORP 3.350% 08/15/46		11/30/2020	KeyBanc Capital Markets		1,314,692	1,150,000	11,450
907818 FD 5	UNION PACIFIC CORP 3.550% 08/15/39		11/06/2020	US Bancorp		688,482	600,000	5,029
907818 FE 3	UNION PACIFIC CORP 3.950% 08/15/59		08/31/2020	Goldman Sachs & Co.		2,375,280	2,000,000	3,731
907818 FK 9	UNION PACIFIC CORP 3.250% 02/05/50		12/10/2020	Citi Global Markets Inc.		3,944,465	3,500,000	40,760
913017 CJ 6	UNITED TECHNOLOGIES CORP		12/16/2020	Citi Global Markets Inc.		1,179,930	1,000,000	4,896
91529Y AQ 9	UNUM GROUP 4.500% 03/15/25		05/18/2020	Citi Global Markets Inc.		994,720	1,000,000	0
91533B AD 2	UPJOHN INC 144A 2.700% 06/22/30		06/17/2020	Goldman Sachs & Co.		996,870	1,000,000	0
92203# AX 6	THE VANGUARD GROUP SR UNSEC NOTES		08/19/2020	J P Morgan & Co.		5,000,000	5,000,000	0
92343V FT 6	VERIZON COMMUNICATIONS		11/10/2020	Goldman Sachs & Co.		1,498,605	1,500,000	0
92343V FU 3	VERIZON COMMUNICATIONS		11/10/2020	J P Morgan & Co.		3,490,900	3,500,000	0
927804 GD 0	VIRGINIA ELECTRIC & POWER CO		12/01/2020	Goldman Sachs & Co.		2,952,240	3,000,000	0
92838@ AA 1	VISTA RIDGE LLC SENIOR SECURED NOTES		12/01/2020	J P Morgan & Co.		2,995,654	2,995,654	0
92942A AA 3	WRG 2020-1 A 5.071% 07/15/28		06/17/2020	Guggenheim Capital		1,999,996	2,000,000	0
958667 AC 1	WESTERN MIDSTREAM OPERAT		01/09/2020	Barclays		1,998,000	2,000,000	0
97064F AA 3	WILLIS ENGINE SECURITIZATION T 2020-A A		02/18/2020	Bank of America		1,893,461	1,893,487	0
974153 AB 4	WINGSTOP FUNDING LLC 2020-1A A2		10/09/2020	Barclays		1,000,000	1,000,000	0
976843 BH 4	WISCONSIN PUBLIC SERVICE CORP		12/08/2020	Mesirow Financial		1,943,438	1,665,000	1,528
09784Y AA 6	BONAVISTA ENERGY CORPORATION	A	08/11/2020	Tax Free Exchange		751,699	755,400	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	11/11/2020	Direct		0	9,443	0
09784Y AC 2	BONAVISTA ENERGY CORPORATION PIK CONVERT	A	08/11/2020	Tax Free Exchange		485,496	377,700	0
559222 AV 6	MAGNA INTERNATIONAL INC	A	11/18/2020	Citi Global Markets Inc		1,061,110	1,000,000	10,549
67077M AN 8	NUTRIEN LTD 4.125% 03/15/35	A	12/08/2020	Various		4,778,250	4,000,000	38,271
683720 AA 4	OPEN TEXT CORP 144A 4.125% 02/15/30	A	02/05/2020	Citi Global Markets Inc		505,000	500,000	0
98462Y AB 6	YAMANA GOLD INC 4.950% 07/15/24	A	11/24/2020	280 Securities		204,250	190,000	3,449
98462Y AD 2	YAMANA GOLD INC 4.625% 12/15/27	A	02/21/2020	Barclays		2,167,700	2,000,000	17,986
00774M AN 5	AERCAP IRELAND CAP/GLOBA	D	06/05/2020	Mizuho Securities		3,060,000	3,000,000	542
38137P BC 3	GOLDENTREE LOAN OPPORTUNITIES 2015-10A C	D	09/10/2020	Morgan Stanley Dean Witter		1,000,000	1,000,000	0
69355D AN 7	PPM CLO, LTD 2018-1A B1R	D	09/15/2020	Goldman Sachs & Co		3,000,000	3,000,000	0
74435K AA 3	PRUDENTIAL PLC 3.125% 04/14/30	D	04/08/2020	Citi Global Markets Inc		1,981,160	2,000,000	0
80414L 2K 0	SAUDI ARABIAN OIL CO 144A	D	11/17/2020	Morgan Stanley Dean Witter		7,952,400	8,000,000	0
87656X C* 0	TATE & LYLE INTL FINANCE	D	08/06/2020	Bank of America		2,000,000	2,000,000	0
92917N AQ 1	VOYA CLO LTD 2019-1A C2R	D	02/07/2020	Jeffries & Co		3,000,000	3,000,000	0
97988W AC 5	WOODMONT TRUST 2020-7A A1B	D	11/20/2020	Citi Global Markets Inc		1,000,000	1,000,000	0
3899999. Total - Bonds - Industrial and Miscellaneous						301,720,033	292,556,448	572,872
8399997. Total - Bonds - Part 3						348,922,973	339,656,448	572,872
8399998. Total - Bonds - Summary Item from Part 5						19,205,945	19,258,301	33,217
8399999. Total - Bonds						368,128,918	358,914,749	606,089
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred								
74460W 55 2	PUBLIC STORAGE PREFERRED		06/08/2020	Morgan Stanley Dean Witter	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								
09784Y 40 5	BONAVISTA ENERGY CORPORATION COMMON STOC	A	08/11/2020	Tax Free Exchange	240,001.000	647,194	XXX	0
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						647,194	XXX	0
9799997. Total - Common Stocks - Part 3						647,194	XXX	0
9799999. Total - Common Stocks						647,194	XXX	0
9899999. Total - Preferred and Common Stocks						2,647,194	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						370,776,112	XXX	606,089

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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																				
36194S PD 4	GN AU4920 GN AU4920 3.020% 09/15/41		12/15/2020.	Paydown		116,235	116,235	118,378	117,827	0	(1,592)	0	(1,592)	0	116,235	0	0	0	1,911	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.
36202B U9 4	GNMA II SF POOL# 001508		08/01/2020.	Paydown		59	59	59	59	0	0	0	0	0	59	0	0	0	2	11/20/2020.
36202B UP 8	GNMA II SF POOL# 001490		01/01/2020.	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	0	10/20/2020.
36230T B2 7	GN 758157 4.550% 05/15/38		12/01/2020.	Paydown		183,783	183,783	204,459	200,408	0	(16,625)	0	(16,625)	0	183,783	0	0	0	4,563	05/15/2038.
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		12/15/2020.	Redemption 100.0000		172,100	172,100	172,100	172,100	0	0	0	0	0	172,100	0	0	0	4,002	06/15/2030.
38373M 2F 6	GNMA 2008-80 IO 1.587% 04/16/50		12/01/2020.	Paydown		0	0	2,995	2,848	0	(2,848)	0	(2,848)	0	0	0	0	0	368	04/16/2050.
38373V PY 0	GNMA 2002-64 ZH 6.000% 09/16/32		12/01/2020.	Paydown		342,681	342,681	339,820	341,355	0	1,325	0	1,325	0	342,681	0	0	0	11,874	09/16/2032.
38376G 2H 2	GNMA 2011-92 C 3.775% 04/16/52		12/01/2020.	Paydown		795,356	795,356	780,194	788,080	0	7,276	0	7,276	0	795,356	0	0	0	25,405	04/16/2052.
38376G U2 4	GNMA 2011-77 D 4.149% 10/16/45		12/01/2020.	Paydown		333,618	333,618	329,800	332,769	0	849	0	849	0	333,618	0	0	0	7,011	10/16/2045.
38377D KR 6	GNMA 2010-101 GB 4.000% 04/20/39		11/01/2020.	Paydown		864,110	864,110	893,273	866,385	0	(2,276)	0	(2,276)	0	864,110	0	0	0	17,988	04/20/2039.
38377G S7 5	GNMA 2010-89 PD 4.000% 07/20/40		12/01/2020.	Paydown		523,252	523,252	552,685	531,368	0	(8,116)	0	(8,116)	0	523,252	0	0	0	10,614	07/20/2040.
38377G T9 0	GNMA 2010-89 BE 4.000% 05/20/39		12/01/2020.	Paydown		827,102	827,102	857,602	830,272	0	(3,170)	0	(3,170)	0	827,102	0	0	0	19,541	05/20/2039.
38377T GE 5	GNMA 2011-2 HG 4.000% 01/20/41		12/01/2020.	Paydown		804,212	804,212	898,204	843,443	0	(39,231)	0	(39,231)	0	804,212	0	0	0	18,533	01/20/2041.
38377T LL 3	GNMA 2011-3 QP 4.000% 06/20/40		12/01/2020.	Paydown		1,146,768	1,146,768	1,275,779	1,176,612	0	(29,844)	0	(29,844)	0	1,146,768	0	0	0	27,284	06/20/2040.
38377T SC 6	GNMA 2011-30 BL 4.000% 06/20/40		12/01/2020.	Paydown		1,081,646	1,081,646	1,154,657	1,097,597	0	(15,951)	0	(15,951)	0	1,081,646	0	0	0	25,378	06/20/2040.
38378N 3J 0	GNMA 2014-67 DE 3.700% 11/16/46		12/01/2020.	Paydown		1,976,294	1,976,294	1,963,016	1,967,169	0	9,125	0	9,125	0	1,976,294	0	0	0	65,099	11/16/2046.
38378X VL 2	GNMA 2014-155 VA 3.000% 03/16/37		12/01/2020.	Paydown		205,320	205,320	210,068	206,634	0	(1,314)	0	(1,314)	0	205,320	0	0	0	3,352	03/16/2037.
0599999.	Total - Bonds - U.S. Government					9,555,698	9,555,698	9,942,775	9,662,845	0	(107,149)	0	(107,149)	0	9,555,698	0	0	0	246,858	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		1,020,000	1,020,000	1,000,273	1,004,060	0	144	0	144	0	1,004,203	0	15,797	15,797	13,624	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.
16772P AK 2	CHICAGO ILLINOIS TRANSIT AUTH		12/01/2020.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	101,400	12/01/2020.
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.
246395 YC 5	DELAWARE ST HSG AUTH REV 2013-1		12/01/2020.	Redemption 100.0000		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	2,819	12/01/2041.
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		69,856	69,856	69,856	69,856	0	0	0	0	0	69,856	0	0	0	902	06/15/2045.
45201Y YJ 0	ILLINOIS ST HSG DEV AUTH REV 2012-A		12/01/2020.	Redemption 100.0000		429,409	429,409	429,409	429,409	0	0	0	0	0	429,409	0	0	0	7,617	12/01/2042.
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES		04/01/2020.	Redemption 100.0000		1,080,000	1,080,000	1,080,000	1,080,000	0	0	0	0	0	1,080,000	0	0	0	10,985	11/01/2041.
49151E 7A 5	COMMONWEALTH OF KENTUCKY		11/01/2020.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	44,030	11/01/2020.
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER		01/01/2020.	Redemption 100.0000		90,000	90,000	90,225	90,042	0	0	0	0	0	90,042	0	(42)	(42)	2,475	07/01/2026.
57563R KE 8	MASSACHUSETTS EDL ING AUTH ED LN REV SER		01/01/2020.	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	720	07/01/2027.
59259Y BD 0	METROPOLITAN TRANS AUTH NY		11/15/2020.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	100,260	11/15/2020.
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		12/01/2020.	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	4,580	07/01/2031.
60637B CN 8	MISSOURI HOUSING 2013 SERIES A		05/20/2020.	Call 100.0000		515,000	515,000	515,000	515,000	0	0	0	0	0	515,000	0	0	0	6,407	11/01/2040.
60637B CN 8	MISSOURI HOUSING 2013 SERIES A		05/01/2020.	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	398	11/01/2040.
60637B CP 3	MISSOURI HOUSING 2013 SERIES B		11/01/2020.	Redemption 100.0000		580,000	580,000	580,000	580,000	0	0	0	0	0	580,000	0	0	0	13,040	11/01/2041.
64469D WP 2	NEW HAMPSHIRE HOUSING 3.855% 07/01/30		11/01/2020.	Call 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	2,939	07/01/2030.
64469D WP 2	NEW HAMPSHIRE HOUSING 3.855% 07/01/30		12/01/2020.	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	5,750	07/01/2030.
646080 MV 0	NEW JERSEY ST HIGHER ED ASSIST 2011-1		01/01/2020.	Redemption 100.0000		55,000	55,000	54,556	54,797	0	0	0	0	0	54,797	0	203	203	263	12/01/2024.
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.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
76221R RB 1	RHODE ISLAND HSG & MTG FIN COR SERIES 63		10/30/2020.	Redemption 100.0000		120,000	120,000	127,174	121,569	0	(453)	0	(453)	0	121,116	0	(1,116)	(1,116)	3,677	10/01/2040.
76222R HP 0	RHODE ISLAND ST & PROVIDENCE PLANTATIONS		04/01/2020.	Redemption 100.0000		1,090,000	1,090,000	1,090,000	1,090,000	0	0	0	0	0	1,090,000	0	0	0	26,503	04/01/2022.
762315 QK 8	RHODE ISLAND ST STUDENT LOAN		10/28/2020.	Call 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	4,660	12/01/2031.
762315 QK 8	RHODE ISLAND ST STUDENT LOAN		12/03/2020.	Redemption 100.0000		555,000	555,000	555,000	555,000	0	0	0	0	0	555,000	0	0	0	15,725	12/01/2031.
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1		01/01/2020.	Redemption 100.0000		1,145,000	1,145,000	1,145,000	1,145,000	0	0	0	0	0	1,145,000	0	0	0	2,815	01/01/2041.
88271H FL 8	TEXAS ST AFFORDABLE HSG CORP 2013A		11/01/2020.	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	2,745	09/01/2041.
92428C JD 7	VERMONT STUDENT ASSISTANCE COR		12/15/2020.	Redemption 100.0000		190,000	190,000	187,712	188,771	0	115	0	115	0	188,886	0	1,114	1,114	4,169	06/15/2025.
92812U Q4 3	VIRGINIA HOUSING DEV AUTH 2014-A A		12/01/2020.	Paydown		154,414	154,414	154,414	154,414	0	0	0	0	0	154,414	0	0	0	1,272	10/25/2037.
92812U Q4 3	VIRGINIA HOUSING DEV AUTH 2014-A A		10/01/2020.	Redemption 100.0000		313,304	313,304	313,304	313,304	0	0	0	0	0	313,304	0	0	0	54,913	10/25/2037.
92812V MA 1	VIRGINIA ST HSG DEV AUTH		12/25/2020.	Redemption 100.0000		246,581	246,581	246,581	246,581	0	0	0	0	0	246,581	0	0	0	4,686	11/25/2039.
92818M C2 4	VIRGINIA RES AUTH INF REV BND SERIES 20		11/01/2020.	Various		715,000	715,000	705,161	707,171	0	2,198	0	2,198	0	709,369	0	5,631	5,631	29,530	11/01/2022.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					16,739,521	16,739,521	16,714,622	16,715,931	0	2,004	0	2,004	0	16,717,934	0	21,587	21,587	531,891	XXX
Bonds - U.S. Political Subdivisions of States																				
736688 FN 7	PORTLAND COMMUNITY COLLEGE DIS		06/01/2020.	Redemption 100.0000		150,000	150,000	162,675	156,334	0	(562)	0	(562)	0	155,772	0	(5,772)	(5,772)	3,608	06/01/2027.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					150,000	150,000	162,675	156,334	0	(562)	0	(562)	0	155,772	0	(5,772)	(5,772)	3,608	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
076523 AA 7	CITY OF BEDFORD VIRGINIA LESSEE - APPALA		11/01/2020.	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	8,201	05/01/2026.
31358P HV 2	FNMA REMIC G92-35 EB 7.500% 07/25/22		12/01/2020.	Paydown		3,436	3,436	3,444	3,422	0	15	0	15	0	3,436	0	0	0	135	07/25/2022.
31358Q EU 5	FNMA REMIC 1992-162 D 7.000% 09/25/22		12/01/2020.	Paydown		13,921	13,921	13,490	13,818	0	103	0	103	0	13,921	0	0	0	484	09/25/2022.
3136A1 NZ 4	FANNIE MAE 2011-96 NB 4.000% 09/25/40		12/01/2020.	Paydown		854,428	854,428	878,726	857,156	0	(2,728)	0	(2,728)	0	854,428	0	0	0	20,711	09/25/2040.
3136A6 P9 9	FNR 2012-76 VG 4.000% 03/25/29		12/01/2020.	Paydown		124,052	124,052	133,976	126,400	0	(2,349)	0	(2,349)	0	124,052	0	0	0	2,704	03/25/2029.
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		187,568	187,568	193,195	189,095	0	(1,527)	0	(1,527)	0	187,568	0	0	0	3,062	03/25/2036.
3136AC GJ 4	FANNIE MAE-ACES 2013-MS A2		01/21/2020.	FTN Financial		4,800,836	4,740,286	4,832,129	4,764,582	0	(696)	0	(696)	0	4,763,886	0	36,950	36,950	17,508	11/25/2022.
3136AC GJ 4	FANNIE MAE-ACES 2013-MS A2		01/01/2020.	Paydown		9,430	9,430	9,612	9,478	0	(48)	0	(48)	0	9,430	0	0	0	20	11/25/2022.
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.
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		12/01/2020.	Paydown		110,947	110,947	110,249	110,577	0	370	0	370	0	110,947	0	0	0	2,115	07/25/2033.
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.
3137B1 U7 5	FHLMC MULTIFAM STRU PASS THRU KSO1 A2		01/21/2020.	Bank of America		2,929,771	2,896,282	2,954,147	2,909,825	0	(459)	0	(459)	0	2,909,366	0	20,404	20,404	10,754	01/25/2023.
3137B1 U7 5	FHLMC MULTIFAM STRU PASS THRU KSO1 A2		01/01/2020.	Paydown		7,851	7,851	8,008	7,888	0	(37)	0	(37)	0	7,851	0	0	0	17	01/25/2023.
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33		12/01/2020.	Paydown		133,914	133,914	133,349	133,612	0	302	0	302	0	133,914	0	0	0	2,552	04/15/2033.
3138L4 EQ 2	FANNIE MAE AM3742 3.150% 09/01/25		12/02/2020.	Paydown		34,148	34,148	31,982	33,318	0	64	0	64	0	33,382	0	766	766	597	09/01/2025.
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25		12/28/2020.	Paydown		32,536	32,536	32,052	32,305	0	15	0	15	0	32,321	0	215	215	692	08/01/2025.
3138L4 S2 0	FANNIE MAE AM4136 3.370% 08/01/23		05/26/2020.	Paydown		2,000,000	2,000,000	1,928,438	1,967,948	0	32,052	0	32,052	0	2,000,000	0	0	0	45,308	08/01/2023.
31392D 2B 7	FNMA 2002-59 ZB 6.000% 09/25/32		12/01/2020.	Paydown		217,228	217,228	208,813	214,025	0	3,203	0	3,203	0	217,228	0	0	0	7,787	09/25/2032.
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		12/01/2020.	Paydown		123,355	123,355	111,300	119,898	0	3,458	0	3,458	0	123,355	0	0	0	3,540	08/15/2032.
31393A 5P 8	FNMA 2003-43 PE 5.500% 05/25/33		12/01/2020.	Paydown		169,763	169,763	166,712	168,204	0	1,559	0	1,559	0	169,763	0	0	0	5,201	05/25/2033.
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		12/01/2020.	Paydown		225,377	225,377	223,617	224,517	0	861	0	861	0	225,377	0	0	0	6,706	03/15/2033.
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		325,037	325,037	334,788	328,759	0	(3,722)	0	(3,722)	0	325,037	0	0	0	12,328	10/15/2039.
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC		12/05/2020.	Redemption 100.0000		329,893	329,893	336,801	333,668	0	(163)	0	(163)	0	333,506	0	(3,613)	(3,613)	6,587	08/05/2030.
841215 AA 4	SOUTHAVEN CMBD CYCLE GEN LLC		02/15/2020.	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2033.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					15,279,628	15,185,589	15,433,096	15,239,186	0	(10,967)	0	(10,967)	0	15,228,218	0	51,409	51,409	227,804	XXX
Bonds - Industrial and Miscellaneous																				
00037B AB 8	ABB FINANCE USA INC 2.875% 05/08/22		03/27/2020.	JP Morgan & Co.		2,008,020	2,000,000	1,964,620	1,990,681	0	948	0	948	0	1,991,629	0	16,391	16,391	22,840	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		84,010	84,010	84,010	84,010	0	0	0	0	0	84,010	0	0	0	1,607	10/31/2038.
00184* AA 6	AZ RANDALL OH LANDLORD LLC		12/31/2020.	Redemption 100.0000		83,702	83,702	83,702	83,702	0	0	0	0	0	83,702	0	0	0	1,656	03/31/2039.
00206R HV 7	AT&T INC 2.950% 07/15/26		11/05/2020.	Wells Fargo Securities		1,094,770	1,000,000	979,085	980,617	0	2,311	0	2,311	0	982,928	0	111,842	111,842	38,842	07/15/2026.
00214M AA 1	ARL SECOND LLC 2014-1A A1		12/15/2020.	Paydown		571,396	571,396	553,741	562,010	0	9,386	0	9,386	0	571,396	0	0	0	8,999	06/15/2044.
00225# AA 3	AMZN (GR MI) CTL Pass-Thru Tru CTL - LEA		12/31/2020.	Redemption 100.0000		50,040	50,040	50,040	50,040	0	0	0	0	0	50,040	0	0	0	1,125	09/30/2039.
00228# AA 0	AV CINGULAR LLC CTL - CINGULAR WIRELESS		12/15/2020.	Redemption 100.0000		381,923	381,923	401,019	384,904	0	(833)	0	(833)	0	384,072	0	(2,149)	(2,149)	15,664	08/15/2021.
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.
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		12/01/2020.	Paydown		298,775	298,775	285,797	290,462	0	969	0	969	0	291,430	0	7,345	7,345	7,078	07/25/2043.
009098 A* 5	AMAZON FORT WORTH TX LEASE COL		12/10/2020.	Redemption 100.0000		120,765	120,765	120,765	120,765	0	0	0	0	0	120,765	0	0	0	1,476	11/10/2039.
009363 AQ 5	AIRGAS INC 3.650% 07/15/24		11/19/2020.	KeyBanc Capital Markets		2,195,020	2,000,000	1,996,100	1,998,095	0	351	0	351	0	1,998,446	0	196,574	196,574	98,956	07/15/2024.
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.
023770 AA 8	AMERICAN AIRLINES 2015-1 A		11/30/2020.	Morgan Stanley Dean Witter.		810,357	945,022	945,022	945,022	0	0	0	0	0	945,022	0	(134,666)	(134,666)	34,641	05/01/2027.
023770 AA 8	AMERICAN AIRLINES 2015-1 A		11/01/2020.	Redemption 100.0000		151,716	151,716	152,285	152,144	0	(34)	0	(34)	0	152,110	0	(394)	(394)	3,848	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		173,176	173,176	173,176	173,176	0	0	0	0	0	173,176	0	0	0	4,792	10/01/2026.
02377B AB 2	AMERICAN AIRLINES 2015-2 AA		11/30/2020.	Morgan Stanley Dean Witter.		1,615,223	1,652,403	1,663,222	1,660,378	0	(684)	0	(684)	0	1,659,693	0	(44,470)	(44,470)	71,053	03/22/2029.
02377B AB 2	AMERICAN AIRLINES 2015-2 AA		09/22/2020.	Redemption 100.0000		99,491	99,491	100,142	99,971	0	(26)	0	(26)	0	99,945	0	(454)	(454)	2,686	03/22/2029.
02380# AA 0	AMERICAN AIRLINES 2012-1B(R) EETC		10/01/2020.	Redemption 100.0000		394,444	394,444	394,444	394,444	0	0	0	0	0	394,444	0	0	0	10,636	10/01/2024.
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5		12/01/2020.	Paydown		97,684	97,684	80,960	80,960	0	16,723	0	16,723	0	97,684	0	0	0	2,343	10/25/2034.
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9		02/01/2020.	Paydown		95,051	95,051	91,213	94,681	0	3	0	3	0	94,684	0	367	367	444	11/25/2035.
03076C AE 6	AMERIPRISE FINANCIAL INC		03/15/2020.	Maturity		1,250,000	1,250,000	1,261,243	1,250,288	0	(288)	0	(288)	0	1,250,000	0	0	0	33,125	03/15/2020.
03076C AF 3	AMERIPRISE FINANCIAL INC		11/19/2020.	Wells Fargo Securities		4,014,635	3,650,000	3,664,007	3,656,298	0	(1,417)	0	(1,417)	0	3,654,881	0	359,754	359,754	161,411	10/15/2023.
03076C AH 9	AMERIPRISE FINANCIAL INC		11/19/2020.	KeyBanc Capital Markets		3,304,050	3,000,000	2,996,790	2,997,814	0	268	0	268	0	2,998,082	0	305,968	305,968	102,542	09/15/2026.
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2		12/01/2020.	Paydown		125,477	125,477	125,475	125,261	0	216	0	216	0	125,477	0	0	0	2,011	01/25/2047.
03522A AG 5	ANHEUSER-BUSCH CO/INBEV		04/13/2020.	JP Morgan & Co.		3,305,610	3,000,000	3,111,873	3,101,991	0	(4,642)	0	(4,642)	0	3,097,349	0	208,261	208,261	77,258	02/01/2026.
036752 AB 9	ANTHEM INC 3.650% 12/01/27		12/09/2020.	KeyBanc Capital Markets		2,289,700	2,000,000	2,029,360	2,023,976	0	(2,612)	0	(2,612)	0	2,021,365	0	268,336	268,336	75,028	12/01/2027.
037833 CJ 7	APPLE INC 3.350% 02/09/27		11/19/2020.	Goldman Sachs & Co.		1,138,400	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	138,400	138,400	43,178	02/09/2027.
038222 AF 2	APPLIED MATERIALS INC 4.300% 06/15/21		06/27/2020.	Call 103.7848		1,037,848	1,000,000	1,003,580	1,000,628	0	(206)	0	(206)	0	1,000,422	0	(422)	(422)	60,781	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.
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		12/01/2020.	Paydown		178,483	178,483	176,141	177,733	0	51	0	51	0	177,784	0	700	700	4,953	06/25/2035.
049560 AN 5	ATMOS ENERGY CORP 3.000% 06/15/27		04/13/2020.	Wells Fargo Securities		2,622,425	2,500,000	2,493,125	2,494,702	0	183	0	183	0	2,494,885	0	127,540	127,540	25,000	06/15/2027.
053611 AF 6	AVERY DENNISON CORP 5.375% 04/15/20		04/15/2020.	Maturity		1,000,000	1,000,000	1,002,230	1,000,081	0	(81)	0	(81)	0	1,000,000	0	0	0	26,875	04/15/2020.
05541N AD 6	BCC FUNDING CORP 2016-1 C		04/20/2020.	Paydown		1,900,000	1,900,000	1,899,940	1,899,953	0	47	0	47	0	1,900,000	0	0	0	14,112	06/20/2022.
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru CTL		12/15/2020.	Redemption 100.0000		89,455	89,455	89,455	89,455	0	0	0	0	0	89,455	0	0	0	1,729	11/15/2032.
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A		10/02/2020.	Paydown		86,383	86,383	86,383	86,383	0	0	0	0	0	86,383	0	0	0	1,498	12/02/2027.
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.
06051G FS 3	BANK OF AMERICA 3.875% 08/01/25		12/01/2020.	Bank of America		1,134,270	1,000,000	1,018,000	1,011,073	0	(1,677)	0	(1,677)	0	1,009,396	0	124,874	124,874	51,882	08/01/2025.
07177M AB 9	BAXALTA INC 4.000% 06/23/25		11/24/2020.	Sumitomo		1,179,440	1,042,000	1,016,983	1,025,749	0	2,430	0	2,430	0	1,028,179	0	151,260	151,260	38,670	06/23/2025.

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 11	12	13	14	15	16	17	18	19	20	21
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
07274E AG 8	BAYER US FINANCE LLC 144A		12/09/2020.	Barclays		2,178,580	2,000,000	1,980,220	1,989,717	0	1,903	0	1,903	0	1,991,620	0	186,960	186,960	79,313	10/08/2024.
07274N AW 3	BAYER US FINANCE II LLC 144A		12/09/2020.	Barclays		1,079,300	1,000,000	992,369	994,093	0	1,152	0	1,152	0	995,245	0	84,055	84,055	47,438	07/15/2024.
07332B AA 7	BAYVIEW OPPORTUNITY MASTER FUN 2017-RT1		12/28/2020.	Paydown		437,671	437,671	440,636	439,089	0	(278)	0	(278)	0	438,812	0	(1,141)	(1,141)	8,256	03/28/2057.
075896 AA 8	BED BATH & BEYOND INC 3.749% 08/01/24		10/01/2020.	Morgan Stanley Dean Witter.		3,487,500	4,000,000	3,993,280	3,996,665	0	411	0	411	0	3,997,076	0	(509,576)	(509,576)	153,813	08/01/2024.
084423 40 9	BERKLEY (WR) CORPORATION		10/21/2020.	Call 100.0000		857,150	857,150	857,150	857,150	0	0	0	0	0	857,150	0	0	0	47,009	04/30/2053.
084423 40 9	BERKLEY (WR) CORPORATION		10/09/2020.	Redemption 100.0000		1,142,850	1,142,850	1,142,850	1,142,850	0	0	0	0	0	1,142,850	0	0	0	60,535	04/30/2053.
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A		12/15/2020.	Paydown		92,613	92,613	92,613	92,612	0	1	0	1	0	92,613	0	0	0	2,222	12/16/2041.
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B		11/15/2020.	Paydown		42,969	42,969	42,967	42,967	0	2	0	2	0	42,969	0	0	0	1,424	12/16/2041.
09256B AJ 6	BLACKSTONE HOLDINGS 144A		12/09/2020.	Jeffries & Co.		2,216,200	2,000,000	1,987,950	1,990,335	0	1,053	0	1,053	0	1,991,387	0	224,813	224,813	75,075	10/02/2027.
099738 AA 4	BORGER ENERGY ASSOCIATED LP		12/31/2020.	Redemption 100.0000		145,537	145,537	145,537	145,537	0	0	0	0	0	145,537	0	0	0	8,062	12/31/2022.
10112R AU 8	BOSTON PROPERTIES LP 3.850% 02/01/23		12/11/2020.	Wells Fargo Securities		849,240	800,000	798,232	799,402	0	178	0	178	0	799,579	0	49,661	49,661	42,264	02/01/2023.
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		91,667	91,667	91,667	91,667	0	0	0	0	0	91,667	0	0	0	4,496	06/30/2024.
110122 BD 9	BRISTOL-MYERS SQUIBB 144a		07/17/2020.	Tax Free Exchange		1,498,301	1,500,000	1,493,853	1,494,555	0	3,746	0	3,746	0	1,494,555	0	0	0	44,767	10/15/2020.
110122 BG 2	BRISTOL-MYERS SQUIBB 144A		07/17/2020.	Tax Free Exchange		992,935	1,000,000	990,818	991,157	0	1,779	0	1,779	0	992,935	0	0	0	29,972	08/15/2022.
110122 BN 7	BRISTOL-MYERS SQUIBB 144A		07/17/2020.	Tax Free Exchange		1,723,729	1,750,000	1,720,694	1,721,189	0	2,540	0	2,540	0	1,723,729	0	0	0	62,538	08/15/2025.
110122 BQ 0	BRISTOL-MYERS SQUIBB 144A		07/17/2020.	Tax Free Exchange		1,975,419	2,000,000	1,973,564	1,973,878	0	1,541	0	1,541	0	1,975,419	0	0	0	70,850	02/20/2028.
11043X AA 1	BRITISH AIR 19-1 AA PTT 144A		12/15/2020.	Redemption 100.0000		15,024	15,024	15,709	15,702	0	(59)	0	(59)	0	15,643	0	(619)	(619)	425	12/15/2032.
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C		12/10/2020.	Paydown		285,714	285,714	285,714	285,714	0	0	0	0	0	285,714	0	0	0	7,351	07/11/2022.
125509 BM 0	CIGNA CORP 5.125% 06/15/20		06/15/2020.	Maturity		1,000,000	1,000,000	1,006,830	1,000,389	0	(389)	0	(389)	0	1,000,000	0	0	0	25,625	06/15/2020.
125523 CA 6	CIGNA CORP 144A 3.400% 03/01/27		07/14/2020.	Tax Free Exchange		995,950	1,000,000	995,523	995,652	0	298	0	298	0	995,950	0	0	0	29,561	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.
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A		12/01/2020.	Paydown		377,594	377,594	383,862	380,202	0	(2,556)	0	(2,556)	0	377,646	0	(52)	(52)	6,922	04/25/2043.
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2		12/01/2020.	Paydown		177,507	189,473	157,290	175,302	0	(162)	0	(162)	0	175,140	0	2,367	2,367	5,159	02/25/2035.
12667F VF 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4C		12/01/2020.	Paydown		229,275	229,275	205,345	219,469	0	9,806	0	9,806	0	229,275	0	0	0	7,915	10/25/2034.
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A		12/01/2020.	Paydown		105,156	117,426	106,015	106,015	0	0	0	0	0	106,015	0	(860)	(860)	3,494	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.
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A		12/01/2020.	Paydown		220,110	240,770	197,218	205,090	0	2,043	0	2,043	0	207,133	0	12,977	12,977	6,686	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		76,887	79,298	61,259	62,153	0	1,642	0	1,642	0	63,795	0	13,092	13,092	2,600	06/25/2035.
13052@ AA 6	CALIFORNIA PACIFIC ELECTRIC CO		12/29/2020.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	51,900	12/29/2020.
134429 BA 6	CAMPBELL SOUP COMPANY 3.300% 03/19/25		12/09/2020.	Morgan Stanley Dean Witter.		1,090,450	1,000,000	998,650	999,241	0	128	0	128	0	999,369	0	91,081	91,081	40,517	03/19/2025.
14149Y BJ 6	CARDINAL HEALTH 3.410% 06/15/27		11/13/2020.	US Bancorp		4,475,480	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	475,480	475,480	125,791	06/15/2027.
14912L 5X 5	CATERPILLAR FINL SERV CORP		12/01/2020.	Deutsche Bank Securities		713,889	650,000	649,467	649,768	0	52	0	52	0	649,820	0	64,069	64,069	24,984	11/24/2023.
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		638,913	638,913	655,405	648,557	0	(9,644)	0	(9,644)	0	638,913	0	0	0	14,614	02/25/2044.
16165T AJ 2	CHASEFLEX TRUST 2005-1 2A4		12/01/2020.	Paydown		17,584	17,712	14,878	16,455	0	0	0	0	0	16,455	0	1,129	1,129	81	02/25/2035.
16412X AH 8	CHENIERE CORP CHRISTI HD 144A		10/27/2020.	Tax Free Exchange		1,598,899	1,600,000	1,598,800	1,598,814	0	85	0	85	0	1,598,899	0	0	0	56,569	11/15/2029.
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		12/01/2020.	Paydown		124,967	124,896	119,244	119,244	0	0	0	0	0	119,244	0	5,722	5,722	3,376	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.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
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.
17322N AA 2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1		12/01/2020.	Paydown		516,141	516,141	518,238	516,628	0	(487)	0	(487)	0	516,141	0	0	0	11,617	06/25/2044.
17323T AC 4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A		12/01/2020.	Paydown		371,528	371,528	379,867	375,620	0	(702)	0	(702)	0	374,919	0	(3,390)	(3,390)	8,075	01/25/2053.
17328B AA 2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1		12/01/2020.	Paydown		639,453	639,453	639,105	639,020	0	433	0	433	0	639,453	0	0	0	8,714	07/25/2049.
184692 C# 6	CLEARBRIDGE ENERGY MLP FUND INC		03/27/2020.	Redemption 100.0000		1,897,317	1,863,971	1,863,971	1,863,971	0	0	0	0	0	1,863,971	0	0	0	51,819	06/11/2025.
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2		10/25/2020.	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	652	04/25/2047.
198280 AF 6	COLUMBIA PIPELINE GROUP		11/19/2020.	Morgan Stanley Dean Witter.		1,149,110	1,000,000	978,477	986,053	0	2,061	0	2,061	0	988,114	0	160,996	160,996	44,000	06/01/2025.
20030N CT 6	COMCAST CORP 4.150% 10/15/28		12/11/2020.	JP Morgan & Co.		1,196,800	1,000,000	999,500	999,562	0	40	0	40	0	999,603	0	197,197	197,197	48,417	10/15/2028.
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1		12/25/2020.	Paydown		159,476	159,476	159,432	159,447	0	29	0	29	0	159,476	0	0	0	2,162	10/25/2040.
209115 A* 5	CONSOLIDATED EDISON INC.		12/30/2020.	Various		32,577	32,577	32,577	32,577	0	0	0	0	0	32,577	0	0	0	2,143	06/30/2022.
210518 CT 1	CONSUMERS ENERGY CO 2.850% 05/15/22		03/31/2020.	JP Morgan & Co.		1,512,825	1,500,000	1,506,095	1,501,485	0	(170)	0	(170)	0	1,501,315	0	11,510	11,510	16,269	05/15/2022.
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC		10/29/2020.	Redemption 100.0000		179,160	179,160	181,848	180,670	0	(171)	0	(171)	0	180,499	0	(1,339)	(1,339)	5,349	04/29/2026.
219023 AF 5	CORN PRODUCTS INTERNATIONAL		07/09/2020.	Call 101.3056		1,013,056	1,000,000	1,007,480	1,000,759	0	(471)	0	(471)	0	1,000,287	0	(287)	(287)	44,917	11/01/2020.
224044 CG 0	COX COMMUNICATIONS INC 144A		11/20/2020.	Wells Fargo Securities		2,232,820	2,000,000	1,996,620	1,997,616	0	289	0	289	0	1,997,905	0	234,915	234,915	79,842	09/15/2026.
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4		12/01/2020.	Paydown		177,780	177,780	175,433	176,488	0	78	0	78	0	176,566	0	1,214	1,214	6,059	10/25/2033.
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		142,240	142,240	142,240	142,240	0	0	0	0	0	142,240	0	0	0	3,200	05/15/2034.
23340L AB 0	DRB PRIME STUDENT LOAN TRUST 2015-B A2		12/25/2020.	Paydown		533,638	533,638	533,304	533,437	0	201	0	201	0	533,638	0	0	0	8,574	07/25/2031.
24736X AA 6	DELTA AIRLINES 2015-1 AA		07/30/2020.	Redemption 100.0000		43,831	43,831	43,831	43,831	0	0	0	0	0	43,831	0	0	0	1,192	07/30/2027.
24736Y AA 4	DELTA AIRLINES 2015-1 A		07/30/2020.	Redemption 100.0000		43,830	43,830	43,830	43,830	0	0	0	0	0	43,830	0	0	0	1,274	07/30/2027.
252722 AC 7	DIAMOND RESORTS OWNER TRUST 2019-1A C		12/20/2020.	Paydown		276,257	276,257	276,192	276,195	0	62	0	62	0	276,257	0	0	0	5,035	02/20/2032.
252724 AB 5	DIAMOND RESORTS OWNER TRUST 2018-1 B		12/20/2020.	Paydown		252,964	252,964	252,948	252,949	0	15	0	15	0	252,964	0	0	0	4,841	01/21/2031.
25272K AG 8	DIAMOND 1 FINANCE CORP 144A		12/11/2020.	Mitsubishi UFJ Securities		2,212,280	2,000,000	1,999,140	1,999,570	0	111	0	111	0	1,999,681	0	212,599	212,599	109,000	06/15/2023.
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A		12/20/2020.	Paydown		267,409	267,409	267,342	267,367	0	43	0	43	0	267,409	0	0	0	4,070	10/22/2029.
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B		12/20/2020.	Paydown		89,136	89,136	89,122	89,126	0	10	0	10	0	89,136	0	0	0	1,705	10/22/2029.
25278X AN 9	DIAMONDBACK ENERGY INC.		06/17/2020.	Citi Global Markets Inc.		2,992,530	3,000,000	2,992,230	2,992,277	0	297	0	297	0	2,992,574	0	(44)	(44)	56,583	12/01/2029.
25389J AQ 9	DIGITAL REALTY TRUST LP		11/30/2020.	JP Morgan & Co.		1,172,830	1,000,000	979,285	986,419	0	1,920	0	1,920	0	988,338	0	184,492	184,492	55,549	10/01/2025.
25466A AE 1	DISCOVER BANK 4.250% 03/13/26		12/09/2020.	BNP Paribas		2,297,980	2,000,000	2,080,360	2,059,858	0	(8,261)	0	(8,261)	0	2,051,597	0	246,383	246,383	105,778	03/13/2026.
254687 CH 7	WALT DISNEY COMPANY (THE)		08/15/2020.	Maturity		1,000,000	1,000,000	979,844	982,565	0	17,435	0	17,435	0	982,565	0	0	0	56,500	08/15/2020.
25470D BC 2	DISCOVERY COMMUNICATIONS		11/17/2020.	Barclays		2,767,275	2,500,000	2,418,859	2,428,588	0	11,785	0	11,785	0	2,440,373	0	326,902	326,902	98,583	11/15/2024.
25755T AL 4	DOMINOS PIZZA MASTER ISSUER 2019-1A		10/25/2020.	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	614	10/25/2049.
260543 CN 1	DOW CHEMICAL CO 4.550% 11/30/25		12/04/2020.	Barclays		1,920,518	1,650,000	1,612,043	1,612,613	0	5,204	0	5,204	0	1,617,817	0	302,700	302,700	76,743	11/30/2025.
26208C AL 2	DRIVE AUTO RECEIVABLES TRUST 2017-AA C		02/15/2020.	Paydown		94,813	94,813	94,802	94,813	0	0	0	0	0	94,813	0	0	0	270	01/18/2022.
26208C AN 8	DRIVE AUTO RECEIVABLES TRUST 2017-AA D		12/15/2020.	Paydown		909,345	909,345	909,325	909,280	0	65	0	65	0	909,345	0	0	0	20,576	05/15/2024.
26209B AF 6	DRIVE AUTO RECEIVABLES TRUST 2018-4 C		12/15/2020.	Paydown		1,301,679	1,301,679	1,301,451	1,301,567	0	113	0	113	0	1,301,679	0	0	0	33,399	11/15/2024.
26224H AH 0	DRUG ROYALTY III LP 1 2018-1A A2		10/15/2020.	Paydown		438,843	438,843	438,772	438,768	0	75	0	75	0	438,843	0	0	0	11,873	10/15/2031.
268602 AA 7	ELM TRUST 2016-1A A2 4.163% 06/20/25		09/03/2020.	Paydown		256,148	256,148	256,142	256,140	0	8	0	8	0	256,148	0	0	0	5,349	06/20/2025.
26875P AP 6	EOG RESOURCES INC 4.150% 01/15/26		12/03/2020.	Deutsche Bank Securities		1,157,680	1,000,000	998,540	999,049	0	132	0	132	0	999,181	0	158,499	158,499	57,869	01/15/2026.
26885B AA 8	EQT MIDSTREAM PARTNERS		06/17/2020.	JP Morgan & Co.		2,865,000	3,000,000	2,982,660	2,991,183	0	824	0	824	0	2,992,007	0	(127,007)	(127,007)	106,000	08/01/2024.
269246 BP 8	E*TRADE FINANCIAL CORP.		11/09/2020.	Morgan Stanley Dean Witter.		1,041,160	1,000,000	998,980	999,442	0	178	0	178	0	999,619	0	41,541	41,541	35,892	08/24/2022.
269246 BQ 6	E*TRADE FINANCIAL CORP.		11/09/2020.	RBC Capital Markets		2,282,040	2,000,000	1,997,040	1,997,640	0	234	0	234	0	1,997,874	0	284,166	284,166	92,467	08/24/2027.
26986* AA 1	EAGLE SOLAR LLC SENIOR SECURED NOTE		12/31/2020.	Redemption 100.0000		40,200	40,200	40,200	40,200	0	0	0	0	0	40,200	0	0	0	1,785	12/31/2042.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
27034J AB 7	EARNEST STUDENT LOAN PROGRAM 2016-B A2		12/25/2020.	Paydown		773,533	773,533	773,383	773,427	0	106	0	106	0	773,533	0	0	0	11,883	05/25/2034.
28416D AB 6	ELARA HGV TIMESHARE ISSUER 2017-A B		12/25/2020.	Paydown		266,715	266,715	266,636	266,661	0	55	0	55	0	266,715	0	0	0	3,954	03/25/2030.
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.	Maturity		1,000,000	1,000,000	1,035,590	1,000,950	0	(950)	0	(950)	0	1,000,000	0	0	0	31,250	03/15/2020.
29364W AW 8	ENTERGY LOUISIANA LLC 3.250% 04/01/28		11/09/2020.	Sumitomo		3,928,435	3,500,000	3,731,770	3,670,254	0	(16,800)	0	(16,800)	0	3,653,454	0	274,981	274,981	126,705	04/01/2028.
29379V AP 8	ENTERPRISE PRODUCTS OPERATING		09/01/2020.	Maturity		1,000,000	1,000,000	997,010	999,749	0	251	0	251	0	1,000,000	0	0	0	52,000	09/01/2020.
29717P AP 2	ESSEX PORTFOLIO LP 3.500% 04/01/25		12/01/2020.	Citi Global Markets Inc.		1,104,290	1,000,000	997,470	998,574	0	232	0	232	0	998,806	0	105,484	105,484	41,028	04/01/2025.
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2		12/01/2020.	Paydown		247,233	247,233	248,702	247,749	0	(516)	0	(516)	0	247,233	0	0	0	3,924	03/25/2043.
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A		12/01/2020.	Paydown		288,455	288,455	284,128	285,322	0	3,132	0	3,132	0	288,455	0	0	0	5,996	06/25/2043.
30161M AH 6	EXELON GENERATION CO LLC		07/01/2020.	Call 100.0000		1,000,000	1,000,000	1,001,960	1,000,166	0	(166)	0	(166)	0	1,000,000	0	0	0	30,000	10/01/2020.
30261X AA 6	FREMF MORTGAGE TRUST 2010-K9 B		08/01/2020.	Paydown		3,000,000	3,000,000	2,894,063	2,981,203	0	6,982	0	6,982	0	2,988,185	0	11,815	11,815	102,331	09/25/2045.
30262B AL 9	FREMF MORTGAGE TRUST 2011-K11 B		12/01/2020.	Paydown		2,000,000	2,000,000	1,782,346	1,966,051	0	23,808	0	23,808	0	1,989,859	0	10,141	10,141	85,679	12/25/2048.
30288* AA 8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED N		09/30/2020.	Redemption 100.0000		36,300	36,300	36,300	36,300	0	0	0	0	0	36,300	0	0	0	1,246	03/31/2038.
30571# AA 0	FAIRVIEW HEALTH SERVICES TAXABLE BNDS SE		11/15/2020.	Redemption 100.0000		271,479	271,479	271,479	271,479	0	0	0	0	0	271,479	0	0	0	11,294	11/15/2043.
30958Q AA 9	FARMERS EXCHANGE CAP III 144A		12/31/2020.	Various		1,049,987	1,000,000	1,054,080	1,049,987	0	0	0	0	0	1,049,987	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	3,474,860	0	0	0	0	11/01/2057.
3140FX ED 0	FNMA BF0131 3.500% 08/01/56		12/01/2020.	Paydown		417,383	417,383	428,991	428,754	0	(11,371)	0	(11,371)	0	417,383	0	0	0	8,788	08/01/2056.
31953* AL 6	BNSF RAILWAY COMPANY SERIES A		11/15/2020.	Redemption 100.0000		84,202	84,202	84,202	84,202	0	0	0	0	0	84,202	0	0	0	3,764	10/15/2027.
31953* AM 4	BNSF RAILWAY COMPANY SERIES B		11/15/2020.	Redemption 100.0000		8,351	8,351	8,351	8,351	0	0	0	0	0	8,351	0	0	0	373	10/15/2027.
31953* AN 2	BNSF RAILWAY COMPANY SERIES C		11/15/2020.	Redemption 100.0000		53,238	53,238	53,238	53,238	0	0	0	0	0	53,238	0	0	0	2,376	10/15/2027.
31953* AP 7	BNSF RAILWAY COMPANY SERIES D		11/15/2020.	Redemption 100.0000		21,456	21,456	21,456	21,456	0	0	0	0	0	21,456	0	0	0	959	10/15/2027.
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E		11/15/2020.	Redemption 100.0000		28,552	28,552	28,552	28,552	0	0	0	0	0	28,552	0	0	0	1,276	10/15/2027.
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.
337738 AU 2	FISERV INC 3.500% 07/01/29		11/05/2020.	US Bancorp		2,281,360	2,000,000	1,996,640	1,996,798	0	247	0	247	0	1,997,046	0	284,314	284,314	96,250	07/01/2029.
33849N AG 0	FLAGSTAR MORTGAGE TRUST 2018-5 A7		12/01/2020.	Paydown		1,263,449	1,263,449	1,269,964	1,263,164	0	285	0	285	0	1,263,449	0	0	0	26,423	09/25/2048.
33972P AA 7	FLNG LIQUEFACTION 2 LLC 144A		09/30/2020.	Redemption 100.0000		159,500	159,500	159,500	159,500	0	0	0	0	0	159,500	0	0	0	4,981	03/31/2038.
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		163,361	163,361	163,337	163,345	0	16	0	16	0	163,361	0	0	0	2,844	07/15/2033.
35104V AB 8	FOURSIGHT CAPITAL AUTO REC 2016-1 A2		04/15/2020.	Paydown		402,587	402,587	401,600	402,517	0	71	0	71	0	402,587	0	0	0	1,999	10/15/2021.
35671D BL 8	FREEPORT-MCMORAN COPPER & GOLD		02/21/2020.	Morgan Stanley Dean Witter.		1,063,750	1,000,000	999,050	999,484	0	14	0	14	0	999,499	0	64,251	64,251	12,765	11/14/2024.
36157R D9 3	GE CAPITAL MTG 1999-HE M		12/01/2020.	Paydown		51,992	79,197	67,413	67,790	5,951	(5)	0	5,946	0	73,736	0	(21,744)	(21,744)	1,454	04/25/2029.
36255X AB 9	GLS AUTO RECEIVABLES TRUST 2018-3A B		12/15/2020.	Paydown		74,745	74,745	74,737	74,739	0	6	0	6	0	74,745	0	0	0	2,825	08/15/2023.
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.
37045X CD 6	GENERAL MOTORS FINL CO		12/11/2020.	Citi Global Markets Inc.		3,232,260	3,000,000	2,995,560	2,996,811	0	585	0	585	0	2,997,397	0	234,863	234,863	116,083	11/07/2024.
375558 AW 3	GILEAD SCIENCES INC 3.700% 04/01/24		12/04/2020.	BNP Paribas		1,091,770	1,000,000	1,036,240	1,017,196	0	(3,820)	0	(3,820)	0	1,013,376	0	78,394	78,394	43,886	04/01/2024.
375558 AZ 6	GILEAD SCIENCES INC 3.500% 02/01/25		12/04/2020.	JP Morgan & Co.		2,203,480	2,000,000	2,003,840	2,002,173	0	(372)	0	(372)	0	2,001,801	0	201,679	201,679	94,694	02/01/2025.
39121J A* 1	GREAT RIVER ENERGY 2009B		07/01/2020.	Redemption 100.0000		418,605	418,605	418,605	418,605	0	0	0	0	0	418,605	0	0	0	24,321	07/01/2021.
39121J AE 0	GREAT RIVER ENERGY 144A		07/01/2020.	Redemption 100.0000		68,462	68,462	62,006	64,976	0	211	0	211	0	65,188	0	3,274	3,274	4,282	07/01/2038.
401378 AB 0	GUARDIAN LIFE INSURANCE 144A		12/31/2020.	Various		1,058,777	1,000,000	1,059,390	1,058,777	0	0	0	0	0	1,058,777	0	0	0	0	06/19/2064.
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.
411707 AB 8	CKE RESTAURANTS HOLDINGS INC 2018-1A AI		12/20/2020.	Paydown		1,975,000	1,975,000	1,975,000	1,975,000	0	0	0	0	0	1,975,000	0	0	0	83,850	06/21/2048.
41242* AJ 1	NBA HARDWOOD FUNDING LL SENIOR NOTES SER		06/08/2020.	Maturity		487,645	487,645	487,645	487,645	0	0	0	0	0	487,645	0	0	0	13,748	06/08/2020.

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 11	12	13	14	15	16	17	18	19	20	21
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
42217K BF 2	HEALTH CARE REIT INC 4.000% 06/01/25		11/20/2020.	Credit Suisse		1,128,220	1,000,000	995,750	997,496	0	378	0	378	0	997,873	0	130,347	130,347	39,222	06/01/2025.
42225U AD 6	HEALTHCARE TRUST OF AMER		12/07/2020.	US Bancorp		2,927,418	2,600,000	2,594,836	2,596,454	0	457	0	457	0	2,596,911	0	330,507	330,507	123,356	08/01/2026.
42770Q AA 0	HERO FUNDING TRUST 2014-2A A		09/20/2020.	Paydown		154,618	154,618	154,513	154,532	0	85	0	85	0	154,618	0	0	0	4,938	09/21/2040.
42771T AA 3	HERO FUNDING TRUST 2015-3A A		12/20/2020.	Paydown		496,550	496,550	496,516	496,517	0	1	0	1	0	496,518	0	32	32	15,608	09/20/2041.
428236 BM 4	HEWLETT-PACKARD CO 4.300% 06/01/21		06/17/2020.	Redemption 103.7000		1,296,250	1,250,000	1,276,475	1,254,443	0	(1,413)	0	(1,413)	0	1,253,029	0	43,221	43,221	29,264	06/01/2021.
44040J AA 6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A		10/15/2020.	Paydown		56,551	56,551	56,550	56,550	0	1	0	1	0	56,551	0	0	0	579	11/15/2039.
44106M AU 6	HOSPITALITY PROPERTIES		12/18/2020.	Call 100.0000		61,000	61,000	60,384	60,851	0	128	0	128	0	60,978	0	22	22	3,478	02/15/2021.
44106M AU 6	HOSPITALITY PROPERTIES		06/17/2020.	Redemption 101.4560		952,672	939,000	929,516	936,704	0	929	0	929	0	937,633	0	15,039	15,039	33,478	02/15/2021.
443510 AF 9	HUBBELL INC 3.625% 11/15/22		11/20/2020.	US Bancorp		2,115,320	2,000,000	1,963,680	1,989,397	0	3,182	0	3,182	0	1,992,579	0	122,741	122,741	74,313	11/15/2022.
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		12/01/2020.	Paydown		8,508	8,508	8,364	8,463	0	(13)	0	(13)	0	8,450	0	57	57	201	08/25/2034.
45660N QF 5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7		12/01/2020.	Paydown		55,978	55,978	55,226	55,618	0	(16)	0	(16)	0	55,602	0	377	377	1,329	06/25/2033.
457187 AB 8	INGREDION INC 3.200% 10/01/26		11/19/2020.	280 Securities		2,147,380	2,000,000	1,999,140	1,999,401	0	47	0	47	0	1,999,448	0	147,932	147,932	53,778	10/01/2026.
46289R AA 3	IRON MOUNTAIN US HLDNGS 144A		08/21/2020.	Call 106.3409		1,063,409	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	102,228	06/01/2026.
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A		12/15/2020.	Paydown		75,757	75,757	75,283	75,461	0	295	0	295	0	75,757	0	0	0	1,523	12/15/2048.
46625H RX 0	JP MORGAN CHASE & CO 3.625% 12/01/27		11/12/2020.	JP Morgan & Co.		1,397,888	1,250,000	1,259,625	1,257,607	0	(863)	0	(863)	0	1,256,744	0	141,144	141,144	43,424	12/01/2027.
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2		12/01/2020.	Paydown		199,006	199,006	203,554	200,830	0	(533)	0	(533)	0	200,298	0	(1,292)	(1,292)	3,756	03/01/2043.
46641C AA 9	JP MORGAN MORTGAGE TRUST 2014-1 1A1		12/01/2020.	Paydown		344,393	344,393	353,057	347,376	0	(313)	0	(313)	0	347,063	0	(2,670)	(2,670)	9,038	01/25/2044.
46642K AA 0	JP MORGAN CHASE COMMERCIAL MOR 2014-FRR1		10/01/2020.	Paydown		7,288,500	7,288,500	7,015,181	7,032,646	0	4,103	0	4,103	0	7,036,750	0	251,750	251,750	162,741	11/27/2049.
46647P BE 5	JP MORGAN CHASE & CO 2.739% 10/15/30		04/13/2020.	Wells Fargo Securities		2,104,440	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	104,440	104,440	32,412	10/15/2030.
46650P AC 4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3		12/01/2020.	Paydown		439,324	439,324	440,902	439,703	0	(339)	0	(339)	0	439,364	0	(40)	(40)	8,418	06/25/2049.
46651B AC 4	JP MORGAN MORTGAGE TRUST 2019-6 A3		12/01/2020.	Paydown		975,978	975,978	991,228	989,549	0	(2,584)	0	(2,584)	0	986,964	0	(10,986)	(10,986)	16,136	12/25/2049.
46651N AA 2	JOL AIR 2019-1 A 3.967% 04/15/44		12/15/2020.	Paydown		118,978	118,978	118,978	118,977	0	1	0	1	0	118,978	0	0	0	2,303	04/15/2044.
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC		09/05/2020.	Redemption 100.0000		428,745	428,745	428,745	428,745	0	0	0	0	0	428,745	0	0	0	14,623	03/05/2023.
48283P AE 1	KABBAGE FUNDING LLC 2019-1 A		10/15/2020.	Paydown		3,000,000	3,000,000	2,999,967	2,999,971	0	29	0	29	0	3,000,000	0	0	0	69,765	03/15/2024.
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.
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.
49327V 2A 1	KEY BANK NA 3.400% 05/20/26		12/07/2020.	Various		2,909,192	2,600,000	2,634,808	2,624,342	0	(3,278)	0	(3,278)	0	2,621,064	0	288,128	288,128	93,066	05/20/2026.
494550 BV 7	KINDER MORGAN ENERGY PARTNERS		12/02/2020.	Barclays		1,667,520	1,500,000	1,497,480	1,498,680	0	241	0	241	0	1,498,922	0	168,598	168,598	80,219	09/01/2024.
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE		12/30/2020.	Redemption 100.0000		193,740	193,740	194,870	193,840	0	(55)	0	(55)	0	193,785	0	(45)	(45)	6,947	03/30/2021.
50540R AQ 5	LABORATORY CORP OF AMERICA HLD		12/01/2020.	JP Morgan & Co.		1,105,810	1,000,000	998,500	999,171	0	139	0	139	0	999,310	0	106,500	106,500	48,200	02/01/2025.
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1		12/15/2020.	Paydown		54,807	54,807	53,744	54,012	0	795	0	795	0	54,807	0	0	0	1,118	01/15/2042.
52465# AD 7	LEGG MASON CAPITAL CORP CTL - HUNTINGTON		12/05/2020.	Redemption 100.0000		3,600,577	3,600,577	3,600,577	3,600,577	0	0	0	0	0	3,600,577	0	0	0	247,375	12/05/2020.
53079E BE 3	LIBERTY MUTUAL GROUP 144A		12/11/2020.	JP Morgan & Co.		1,090,070	1,000,000	1,040,760	1,020,962	0	(5,531)	0	(5,531)	0	1,015,432	0	74,638	74,638	42,500	06/15/2023.
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		415,366	415,366	404,885	409,233	0	6,133	0	6,133	0	415,366	0	0	0	5,123	01/15/2045.
553896 AC 5	MVW OWNER TRUST 2017-1A C		12/20/2020.	Paydown		144,873	144,873	144,835	144,848	0	25	0	25	0	144,873	0	0	0	2,224	12/20/2034.
55448Q AS 5	MACK-CALI REALTY LP 3.150% 05/15/23		02/13/2020.	Seaport Group		2,500,000	2,500,000	2,444,800	2,479,316	0	767	0	767	0	2,480,083	0	19,917	19,917	20,344	05/15/2023.
56540# AA 3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NO		07/05/2020.	Redemption 100.0000		85,995	85,995	85,995	85,995	0	0	0	0	0	85,995	0	0	0	2,958	09/30/2025.
575767 AJ 7	MASS MUTUAL LIFE 144A		12/31/2020.	Various		1,624,246	1,500,000	1,627,920	1,624,246	0	0	0	0	0	1,624,246	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	1,535,190	1,504,093	0	(4,093)	0	(4,093)	0	1,500,000	0	0	0	89,063	03/01/2021.
582839 AH 9	MEAD JOHNSON NUTRITION CO		11/20/2020.	Bank of America		2,298,140	2,000,000	2,024,160	2,015,057	0	(2,164)	0	(2,164)	0	2,012,893	0	285,247	285,247	84,563	11/15/2025.
585055 BS 4	MEDTRONIC INC 3.500% 03/15/25		11/13/2020.	US Bancorp		3,361,410	3,000,000	2,938,376	2,963,706	0	5,637	0	5,637	0	2,969,344	0	392,066	392,066	123,083	03/15/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
585055 BS 4	MEDTRONIC INC 3.500% 03/15/25		10/29/2020.	Call 112.7420		1,127,420	1,000,000	974,718	985,093	0	2,172	0	2,172	0	987,265	0	12,735	12,735	166,698	03/15/2025.
59048@ AA 6	MESA AIRLINES 2015-1 A		07/15/2020.	Redemption 100.0000		194,163	194,163	194,163	194,163	0	0	0	0	0	194,163	0	0	0	6,969	07/15/2029.
59549W AA 1	MID STATE TRUST SERIES 11 A1		12/15/2020.	Paydown		129,138	129,138	122,358	127,575	0	1,563	0	1,563	0	129,138	0	0	0	3,495	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		206,532	206,532	206,246	206,122	0	410	0	410	0	206,532	0	0	0	6,267	12/15/2045.
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.
61746B DQ 6	MORGAN STANLEY 3.875% 04/29/24		11/09/2020.	Morgan Stanley Dean Witter.		2,210,480	2,000,000	1,983,950	1,992,283	0	1,437	0	1,437	0	1,993,720	0	216,760	216,760	80,299	04/29/2024.
61761J 3R 8	MORGAN STANLEY 3.125% 07/27/26		11/09/2020.	Morgan Stanley Dean Witter.		3,335,370	3,000,000	2,989,280	2,992,589	0	890	0	890	0	2,993,478	0	341,892	341,892	121,094	07/27/2026.
61980A AC 7	MOTIVA ENTERPRISES LLC 144A		01/15/2020.	Maturity		296,000	296,000	295,420	295,997	0	3	0	3	0	296,000	0	0	0	8,510	01/15/2020.
628530 BD 8	MYLAN INC 4.200% 11/29/23		11/24/2020.	Barclays		2,896,397	2,650,000	2,706,569	2,674,839	0	(5,783)	0	(5,783)	0	2,669,056	0	227,341	227,341	110,682	11/29/2023.
629568 AX 4	NABORS INDUSTRIES INC 4.625% 09/15/21		01/22/2020.	Redemption 102.2500		916,160	896,000	936,428	904,642	0	(283)	0	(283)	0	904,360	0	11,800	11,800	14,619	09/15/2021.
629568 AX 4	NABORS INDUSTRIES INC 4.625% 09/15/21		12/01/2020.	Tax Free Exchange		104,472	104,000	108,692	105,003	0	(531)	0	(531)	0	104,472	0	0	0	6,841	09/15/2021.
62963# AJ 0	NRP (OPERATING) LLC SERIES I No RI 16		12/01/2020.	Redemption 100.0000		281,573	281,573	281,573	281,573	0	0	0	0	0	281,573	0	0	0	14,163	12/01/2026.
629682 AA 3	NADG NNN OPERATING LP 2019-1 A		12/28/2020.	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	200	12/28/2049.
63730* AB 1	NATIONAL RAILROAD PASSENGER SENIOR SECUR		11/15/2020.	Redemption 100.0000		93,151	93,151	93,151	93,151	0	0	0	0	0	93,151	0	0	0	2,318	11/15/2033.
638671 AJ 6	NATIONWIDE MUTUAL INSURANCE 144A		12/31/2020.	Various		4,499,764	4,500,000	4,568,390	4,499,674	0	0	0	0	0	4,499,764	0	0	0	0	12/15/2024.
63946B AE 0	NBC UNIVERSAL MEDIA LLC		03/06/2020.	Call 103.4530		2,069,060	2,000,000	2,040,873	2,006,244	0	(867)	0	(867)	0	2,005,378	0	(5,378)	(5,378)	106,734	04/01/2021.
64829X AA 0	NEW RESIDENTIAL MORTGAGE LOAN 2018-5A A1		12/01/2020.	Paydown		566,270	566,270	575,114	572,704	0	(6,434)	0	(6,434)	0	566,270	0	0	0	14,726	12/25/2057.
649840 CQ 6	NY STATE ELECTRIC & GAS 144A		11/16/2020.	Wells Fargo Securities		1,116,760	1,000,000	1,011,270	1,008,459	0	(1,016)	0	(1,016)	0	1,007,443	0	109,317	109,317	31,326	12/01/2026.
65364U AK 2	NIAGARA MOHAWK POWER 144A		12/09/2020.	JP Morgan & Co.		1,096,660	1,000,000	999,990	999,998	0	0	0	0	0	999,998	0	96,662	96,662	41,901	10/01/2024.
655855 FA 7	NORFOLK SOUTHERN CORP DEBENTURES		06/15/2020.	Maturity		75,000	75,000	103,989	76,268	0	(1,268)	0	(1,268)	0	75,000	0	0	0	3,656	06/15/2020.
662352 A* 4	NORTH SHORE LONG ISLAND JEWISH HEALTH CA		05/01/2020.	Redemption 100.0000		35,840	35,840	35,840	35,840	0	0	0	0	0	35,840	0	0	0	753	05/01/2030.
666807 BG 6	NORTHROP GRUMMAN CORP 3.250% 08/01/23		12/02/2020.	Deutsche Bank Securities		1,075,970	1,000,000	945,340	978,128	0	5,354	0	5,354	0	983,482	0	92,488	92,488	43,604	08/01/2023.
668138 AA 8	NORTHWESTERN MUTUAL LIFE 144A		12/31/2020.	Various		1,908,123	2,000,000	1,904,807	1,908,123	0	0	0	0	0	1,908,123	0	0	0	0	09/30/2047.
679574 AH 6	OLD DOMINION ELEC FIRST MORTGAGE		12/01/2020.	Redemption 100.0000		248,482	248,482	252,492	250,522	0	(344)	0	(344)	0	250,178	0	(1,695)	(1,695)	14,104	12/01/2028.
680223 AJ 3	OLD REPUBLIC INTL CORP		12/11/2020.	Jeffries & Co.		1,940,788	1,700,000	1,751,036	1,728,453	0	(5,411)	0	(5,411)	0	1,723,043	0	217,745	217,745	99,910	10/01/2024.
68504U AB 7	ORANGE LAKE TIMESHARE TRUST 2019-A B		12/09/2020.	Paydown		211,453	211,453	211,424	211,425	0	27	0	27	0	211,453	0	0	0	3,143	04/09/2038.
69349L AS 7	PNC BANK NA 2.700% 10/22/29		12/10/2020.	Sumitomo		2,715,850	2,500,000	2,489,575	2,489,752	0	879	0	879	0	2,490,631	0	225,219	225,219	77,250	10/22/2029.
69352P AL 7	PPL CORPORATION 3.100% 05/15/26		12/10/2020.	Sumitomo		1,106,030	1,000,000	1,014,479	1,009,679	0	(1,400)	0	(1,400)	0	1,008,279	0	97,751	97,751	33,497	05/15/2026.
69362B AW 2	PSEG POWER LLC 5.125% 04/15/20		04/15/2020.	Maturity		1,000,000	1,000,000	995,851	999,849	0	151	0	151	0	1,000,000	0	0	0	25,625	04/15/2020.
694476 AC 6	PACIFIC LIFECORP 144A 6.000% 02/10/20		02/10/2020.	Maturity		237,000	237,000	247,281	237,146	0	(146)	0	(146)	0	237,000	0	0	0	7,110	02/10/2020.
695156 AR 0	PACKAGING CORP OF AMERICA		12/03/2020.	Wells Fargo Securities		1,096,340	1,000,000	998,240	999,100	0	166	0	166	0	999,267	0	97,073	97,073	44,814	09/15/2024.
70109H AL 9	PARKER-HANNIFIN CORP 3.300% 11/21/24		11/20/2020.	Suntrust		1,092,830	1,000,000	997,800	998,834	0	200	0	200	0	999,034	0	93,796	93,796	33,275	11/21/2024.
707567 AA 1	PENN MUTUAL LIFE INSURANCE CO 144A		12/31/2020.	Various		1,055,382	1,000,000	1,070,930	1,055,382	0	0	0	0	0	1,055,382	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.
709599 AW 4	PENSKE TRUCK LEASING 144A		11/03/2020.	Citi Global Markets Inc.		2,755,575	2,500,000	2,474,225	2,481,005	0	2,076	0	2,076	0	2,483,081	0	272,494	272,494	82,639	11/15/2026.
709599 AZ 7	PENSKE TRUCK LEASING 144A		11/03/2020.	JP Morgan & Co.		1,112,060	1,000,000	996,120	997,027	0	443	0	443	0	997,470	0	114,590	114,590	45,535	03/10/2025.
718172 BQ 1	PHILIP MORRIS INTERNATIONAL		11/12/2020.	JP Morgan & Co.		1,554,952	1,400,000	1,386,392	1,391,791	0	1,178	0	1,178	0	1,392,969	0	161,983	161,983	59,719	08/11/2025.
720186 AL 9	PIEDMONT NATURAL GAS CO		12/09/2020.	Goldman Sachs & Co.		1,142,620	1,000,000	997,480	997,614	0	205	0	205	0	997,819	0	144,801	144,801	35,972	06/01/2029.
72703P AC 7	PLANET FITNESS MASTER ISSUER 2019-1A A2		12/05/2020.	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	487	12/05/2049.
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A		12/01/2020.	Paydown		197,976	197,976	186,915	191,735	0	(58)	0	(58)	0	191,677	0	6,299	6,299	3,850	01/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10		12/01/2020.	Paydown		92,947	92,947	88,851	90,742	0	2,205	0	2,205	0	92,947	0	0	0	3,273	10/25/2033.
74256L AU 3	PRINCIPAL LFE GLB FND II 144A		11/12/2020.	Various		5,556,950	5,000,000	4,987,990	4,991,494	0	1,066	0	1,066	0	4,992,560	0	564,390	564,390	161,667	04/18/2026.
74340X AW 1	PROLOGIS LP 4.250% 08/15/23		09/08/2020.	Call 111.1340		1,111,340	1,000,000	1,037,810	1,016,310	0	(3,152)	0	(3,152)	0	1,013,158	0	(13,158)	(13,158)	156,555	08/15/2023.
74730* AJ 1	QUAD GRAPHICS INC 8.000% 09/01/20		09/01/2020.	Redemption 100.0000		547,368	547,368	547,368	547,368	0	0	0	0	0	547,368	0	0	0	43,789	09/01/2020.
74834L AP 5	QUEST DIAGNOSTICS 4.750% 01/30/20		01/15/2020.	Call 100.1245		500,622	500,000	492,455	499,928	0	35	0	35	0	499,963	0	37	37	11,508	01/30/2020.
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1		01/01/2020.	Paydown		15,104	15,104	14,299	14,964	0	140	0	140	0	15,104	0	0	0	73	02/26/2036.
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2		12/01/2020.	Paydown		6,331	14,874	14,140	14,739	0	17	0	17	0	14,756	0	(8,425)	(8,425)	226	10/25/2021.
76110H Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2		02/01/2020.	Paydown		189,487	189,684	161,015	171,785	0	28	0	28	0	171,814	0	17,673	17,673	1,722	02/25/2035.
76112B EN 6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3		12/01/2020.	Paydown		327,317	327,317	327,316	326,284	0	(69)	0	(69)	0	326,214	0	1,103	1,103	10,102	09/25/2034.
76169# AG 8	REYES HOLDINGS LLC SERIES 2012A		07/31/2020.	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	20,520	07/31/2022.
78409V AD 6	S&P GLOBAL INC 4.000% 06/15/25		11/30/2020.	Stifel Nicolaus		2,276,300	2,000,000	1,966,445	1,977,716	0	3,389	0	3,389	0	1,981,104	0	295,196	295,196	77,111	06/15/2025.
78412D AN 9	SEMCO ENERGY 144A 5.150% 04/21/20		04/21/2020.	Maturity		500,000	500,000	499,650	499,987	0	13	0	13	0	500,000	0	0	0	12,875	04/21/2020.
78449G AB 5	SMB Private Education Loan Tru 2016-B A		12/15/2020.	Paydown		210,199	210,199	210,191	210,192	0	7	0	7	0	210,199	0	0	0	2,543	02/17/2032.
78471D AA 5	SOFI CONSUMER LOAN PROGRAM 2016-1A A		12/25/2020.	Paydown		658,396	658,396	658,325	658,345	0	8	0	8	0	658,354	0	43	43	10,913	08/25/2025.
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5		12/01/2020.	Paydown		139,533	139,533	139,533	139,533	0	0	0	0	0	139,533	0	0	0	2,896	12/25/2033.
808513 AD 7	CHARLES SCHWAB CORP 4.450% 07/22/20		07/22/2020.	Maturity		1,000,000	1,000,000	1,002,450	1,000,166	0	(166)	0	(166)	0	1,000,000	0	0	0	44,500	07/22/2020.
808626 AE 5	SCIENCE APPLICATIONS INTL		01/03/2020.	RW Baird		89,719	75,000	85,175	81,644	0	(6)	0	(6)	0	81,638	0	8,081	8,081	2,761	07/01/2032.
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2		12/01/2020.	Paydown		622,799	622,799	633,625	632,550	0	(9,750)	0	(9,750)	0	622,799	0	0	0	12,571	05/25/2043.
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.
817743 AA 5	SERVPRO MASTER ISSUER, LLC 2019-1A A2		10/25/2020.	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	806	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.
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1		12/01/2020.	Paydown		362,598	362,598	354,654	357,803	0	4,796	0	4,796	0	362,598	0	0	0	8,899	07/25/2043.
82652W AA 6	SIERRA RECEIVABLES FUNDING CO 2016-2A A		12/20/2020.	Paydown		242,652	242,652	242,602	242,624	0	3	0	3	0	242,627	0	25	25	2,781	07/20/2033.
828807 CW 5	SIMON PROPERTY GROUP INC		11/30/2020.	Morgan Stanley Dean Witter.		1,092,890	1,000,000	994,010	996,150	0	537	0	537	0	996,687	0	96,203	96,203	45,558	01/15/2026.
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		75,548	75,548	75,548	75,548	0	0	0	0	0	75,548	0	0	0	2,624	06/30/2035.
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A		01/01/2020.	Redemption 100.0000		176,471	176,471	176,471	176,471	0	0	0	0	0	176,471	0	0	0	4,774	01/01/2028.
84265V AD 7	SOUTHERN COPPER CORP 5.375% 04/16/20		04/16/2020.	Maturity		1,500,000	1,500,000	1,501,495	1,500,056	0	(56)	0	(56)	0	1,500,000	0	0	0	40,313	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		76,923	76,923	76,923	76,923	0	0	0	0	0	76,923	0	0	0	2,885	06/15/2025.
84334# AA 5	SOUTHERN MARYLAND ELECTRIC COO FIRST MOR		10/16/2020.	Redemption 100.0000		18,795	18,795	18,795	18,795	0	0	0	0	0	18,795	0	0	0	566	04/16/2048.
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.	Redemption 100.0000		57,065	57,065	57,065	57,065	0	0	0	0	0	57,065	0	0	0	1,665	04/01/2028.
85209B AA 3	SPRUCE ABS TRUST 2016-E1		12/15/2020.	Paydown		752,221	752,221	752,115	752,132	0	89	0	89	0	752,221	0	0	0	17,015	06/15/2028.
86365L AB 7	STRUCTURED RECEIVABLES FINANCE 2010-B B		09/15/2020.	Paydown		94,364	94,364	97,372	96,550	0	(2,186)	0	(2,186)	0	94,364	0	0	0	3,275	08/15/2036.
86787G AJ 1	SUNTRUST BANK 3.300% 05/15/26		11/30/2020.	KeyBanc Capital Markets		1,118,730	1,000,000	994,420	995,732	0	560	0	560	0	996,292	0	122,438	122,438	34,558	05/15/2026.
87236Y AF 5	TD AMERITRADE HOLDING CO		12/09/2020.	Citi Global Markets Inc.		1,120,500	1,000,000	1,001,190	1,000,897	0	(106)	0	(106)	0	1,000,790	0	119,710	119,710	39,417	04/01/2027.
87265C AH 3	NORTHROP GRUMM SPACE SENIOR NOTES		06/04/2020.	Maturity		5,450,000	5,450,000	6,025,139	5,476,165	0	(26,165)	0	(26,165)	0	5,450,000	0	0	0	409,075	06/04/2020.
87342R AD 6	TACO BELL FUNDING, LLC 2018-1 A2I		11/25/2020.	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	540	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.
87407P AJ 9	TAL ADVANTAGE LLC 2014-1A A		09/20/2020.	Paydown		1,041,667	1,041,667	1,059,896	1,048,675	0	(7,009)	0	(7,009)	0	1,041,667	0	0	0	25,228	02/22/2039.
87408# AB 7	TAL INTERNATIONAL CONTAINER SENIOR SECUR		04/30/2020.	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,410	04/30/2024.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
878091 BF 3	TEACHERS INSUR & ANNUITY 144A		12/31/2020.	Various		1,998,725	2,000,000	1,998,640	1,998,725	0	0	0	0	0	1,998,725	0	0	0	0	05/15/2047.
87875U AK 8	TECO FINANCE INC 5.150% 03/15/20		03/15/2020.	Maturity		2,000,000	2,000,000	1,992,420	1,999,805	0	195	0	195	0	2,000,000	0	0	0	51,500	03/15/2020.
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED		08/01/2020.	Redemption 100.0000		325,000	325,000	341,231	332,323	0	(189)	0	(189)	0	332,134	0	(7,134)	(7,134)	23,156	02/01/2030.
88031Q AA 8	TENASKA VIRGINIA PARTNERS 144A		12/31/2020.	Redemption 100.0000		385,845	385,845	385,845	385,845	0	0	0	0	0	385,845	0	0	0	14,756	03/30/2024.
88031R AA 6	TENASKA ALABAMA II PARTNERS 144A SENIOR		10/01/2020.	Various		3,159,525	2,941,658	2,953,677	2,944,208	0	(516)	0	(516)	0	2,943,692	0	(2,034)	(2,034)	353,499	03/30/2023.
88031R AA 6	TENASKA ALABAMA II PARTNERS 144A SENIOR		06/30/2020.	Various		460,028	460,028	461,908	460,427	0	(64)	0	(64)	0	460,363	0	(335)	(335)	10,567	03/30/2023.
88315L AC 2	TEXTAINER MARINE CONTAINERS 2019-1A A		12/20/2020.	Paydown		120,000	120,000	119,961	119,963	0	37	0	37	0	120,000	0	0	0	2,574	04/20/2044.
884315 AG 7	THOMAS & BETTS CORP 5.625% 11/15/21		12/14/2020.	Call 104.6900		523,450	500,000	495,930	499,169	0	412	0	412	0	499,581	0	419	419	53,841	11/15/2021.
891098 AA 3	TORO MORTGAGE FUNDING TRUST 2017-RJ1 A		08/13/2020.	Raymond James & Associates		1,246,782	1,213,413	1,233,131	1,224,041	0	(2,376)	0	(2,376)	0	1,221,664	0	25,117	25,117	34,515	04/25/2074.
891098 AA 3	TORO MORTGAGE FUNDING TRUST 2017-RJ1 A		08/01/2020.	Paydown		289,255	289,255	293,956	291,789	0	(2,533)	0	(2,533)	0	289,255	0	0	0	3,423	04/25/2074.
89172P AA 7	TOWD POINT MORTGAGE TRUST 2016-2 A1		12/25/2020.	Paydown		412,673	412,673	415,904	413,358	0	(685)	0	(685)	0	412,673	0	0	0	7,496	08/25/2055.
89233P 4C 7	TOYOTA MOTOR CREDIT CORP		06/17/2020.	Maturity		1,000,000	1,000,000	1,034,250	1,001,908	0	(1,908)	0	(1,908)	0	1,000,000	0	0	0	22,500	06/17/2020.
89233P 7F 7	TOYOTA MOTOR CREDIT CORP		03/31/2020.	280 Securities		1,001,120	1,000,000	993,730	997,924	0	167	0	167	0	998,091	0	3,029	3,029	19,104	01/10/2023.
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A		12/16/2020.	Paydown		68,400	68,400	68,400	68,400	0	0	0	0	0	68,400	0	0	0	2,330	10/16/2040.
90263B HE 1	UCFC HOME EQUITY LOAN 1998-D MF2		12/01/2020.	Paydown		111,521	146,081	136,586	136,586	0	0	0	0	0	136,586	0	(25,065)	(25,065)	6,841	04/15/2030.
905641 AA 4	UNION CENTRAL LIFE 144A		12/31/2020.	Various		1,539,304	2,000,000	1,300,000	1,539,304	0	0	0	0	0	1,539,304	0	0	0	0	11/01/2026.
907818 ED 6	UNION PACIFIC CORP 3.250% 08/15/25		12/11/2020.	Citi Global Markets Inc.		1,107,540	1,000,000	992,120	995,318	0	734	0	734	0	996,052	0	111,488	111,488	43,333	08/15/2025.
907818 EY 0	UNION PACIFIC CORP 3.950% 09/10/28		12/11/2020.	Barclays		1,180,240	1,000,000	997,510	997,957	0	192	0	192	0	998,148	0	182,092	182,092	49,924	09/10/2028.
907818 FB 9	UNION PACIFIC CORP 3.700% 03/01/29		12/11/2020.	Bank of America		1,165,980	1,000,000	998,410	998,537	0	130	0	130	0	998,667	0	167,313	167,313	47,689	03/01/2029.
90932Q AA 4	UNITED AIR 2014-2 A PTT		09/03/2020.	Redemption 100.0000		388,498	388,498	389,122	388,873	0	(8)	0	(8)	0	388,865	0	(367)	(367)	10,922	09/03/2026.
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		5,000	5,000	5,565	5,218	0	(35)	0	(35)	0	5,183	0	(183)	(183)	587	01/15/2025.
91324P CV 2	UNITEDHEALTH GROUP INC		03/27/2020.	US Bancorp		4,133,360	4,000,000	4,108,800	4,074,343	0	(2,725)	0	(2,725)	0	4,071,618	0	61,742	61,742	67,511	03/15/2026.
918204 AV 0	VF CORP 3.500% 09/01/21		03/04/2020.	Call 103.3900		516,950	500,000	499,705	499,944	0	6	0	6	0	499,950	0	50	50	25,846	09/01/2021.
918290 AA 5	VSE VOI Mortgage LLC 2016-A A		12/01/2020.	Paydown		95,747	95,747	95,738	95,669	0	78	0	78	0	95,747	0	0	0	1,309	07/20/2033.
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF		12/01/2020.	Paydown		553,217	553,217	553,069	552,376	0	841	0	841	0	553,217	0	0	0	7,423	05/25/2047.
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A		12/01/2020.	Paydown		547,457	547,457	547,405	547,308	0	149	0	149	0	547,457	0	0	0	10,171	07/25/2049.
94354K AA 8	WAVE USA 2019-1 A 3.597% 09/15/44		12/15/2020.	Paydown		92,682	92,682	92,678	92,678	0	4	0	4	0	92,682	0	0	0	1,593	09/15/2044.
949456 AA 5	WELK RESORTS LLC 2013-A A		12/15/2020.	Paydown		147,785	147,785	147,764	147,774	0	11	0	11	0	147,785	0	0	0	2,311	03/15/2029.
94978# JF 5	ZC AVIATION 2014 CLASS A-1		12/20/2020.	Redemption 100.0000		259,086	259,086	259,086	259,086	0	0	0	0	0	259,086	0	0	0	5,108	09/20/2024.
94978# JH 1	ZC AVIATION 2014 CLASS A-1		12/16/2020.	Redemption 100.0000		260,931	260,931	260,931	260,931	0	0	0	0	0	260,931	0	0	0	5,145	09/16/2024.
95002J AA 4	WELLS FARGO MRTG BACKED SEC 2019-2 A1		12/01/2020.	Paydown		830,090	830,090	844,876	844,458	0	(14,367)	0	(14,367)	0	830,090	0	0	0	17,160	04/25/2049.
95765P AA 7	WESTERN & SOUTHERN LIFE 144A		12/31/2020.	Various		5,969,556	6,000,000	5,969,220	2,745,996	0	0	0	0	0	5,969,556	0	0	0	0	01/15/2049.
958254 AF 1	WESTERN GAS PARTNERS LP		01/10/2020.	Stifel Nicolaus		1,053,190	1,000,000	997,960	998,556	0	7	0	7	0	998,562	0	54,628	54,628	24,929	07/01/2026.
958254 AK 0	WESTERN GAS PARTNERS LP		01/10/2020.	JP Morgan & Co.		2,066,620	2,000,000	1,996,360	1,996,787	0	11	0	11	0	1,996,797	0	69,823	69,823	39,319	08/15/2028.
958587 BH 9	WESTERN MASS ELECTRIC CO		03/01/2020.	Maturity		500,000	500,000	498,230	499,963	0	37	0	37	0	500,000	0	0	0	12,750	03/01/2020.
96033C AB 8	WESTGATE RESORTS 2016-1A B		06/30/2020.	Paydown		762,415	762,415	757,560	762,415	0	0	0	0	0	762,415	0	0	0	16,487	12/20/2028.
96949L AD 7	WILLIAMS PARTNERS LP 3.750% 06/15/27		12/04/2020.	RBC Capital Markets		1,123,780	1,000,000	990,860	992,870	0	786	0	786	0	993,656	0	130,124	130,124	36,771	06/15/2027.
96950F AM 6	WILLIAMS PARTNER LP 4.300% 03/04/24		12/03/2020.	Wells Fargo Securities		1,100,390	1,000,000	1,002,570	1,001,194	0	(254)	0	(254)	0	1,000,940	0	99,450	99,450	54,108	03/04/2024.
974153 AA 6	WINGSTOP FUNDING LLC 2018-1 A2		10/30/2020.	Paydown		2,036,420	1,985,000	1,985,000	1,985,000	0	0	0	0	0	1,985,000	0	0	0	140,321	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.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
98419M AJ 9	XYLEM INC 3.250% 11/01/26	..	04/07/2020.	Goldman Sachs & Co.		1,060,780	1,000,000	997,940	998,540	0	52	0	52	0	998,592	0	62,188	62,188	14,264	11/01/2026.
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39	..	03/15/2020.	Redemption 100.0000		2,016,090	2,016,090	2,016,090	2,016,090	0	0	0	0	0	2,016,090	0	0	0	24,455	12/15/2039.
008474 A@ 7	AGNICO-EAGLE MINES LIMITED	A	04/07/2020.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	66,700	04/07/2020.
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27	A	09/15/2020.	Redemption 100.0000		144,747	144,747	146,918	146,520	0	(104)	0	(104)	0	146,416	0	(1,669)	(1,669)	3,908	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		1,043,990	1,000,000	999,439	999,863	0	5	0	5	0	999,868	0	132	132	56,824	04/01/2022.
09784Y A* 9	BONAVISTA ENERGY CORPORATION	A	08/11/2020.	Tax Free Exchange		768,669	1,000,000	800,000	1,000,000	0	0	200,000	(200,000)	0	800,000	0	(31,331)	(31,331)	0	10/25/2021.
09784Y B* 8	BONAVISTA ENERGY CORPORATION SERIES B	A	08/11/2020.	Tax Free Exchange		1,115,719	1,500,000	1,200,000	1,500,000	0	0	300,000	(300,000)	0	1,200,000	0	(84,281)	(84,281)	0	11/02/2020.
349553 AM 9	FORTIS INC 3.055% 10/04/26	A	12/09/2020.	Deutsche Bank Securities		1,409,445	1,287,000	1,276,843	1,279,322	0	977	0	977	0	1,280,299	0	129,146	129,146	46,635	10/04/2026.
559222 AQ 7	MAGNA INTERNATIONAL INC.	A	11/18/2020.	US Bancorp		1,095,540	1,000,000	1,014,940	1,007,220	0	(1,428)	0	(1,428)	0	1,005,792	0	89,748	89,748	33,733	06/15/2024.
67077M AD 0	NUTRIEN LTD 3.000% 04/01/25	A	12/10/2020.	Amherst Securities		1,079,710	1,000,000	995,758	996,730	0	555	0	555	0	997,285	0	82,425	82,425	36,083	04/01/2025.
780082 AD 5	ROYAL BANK OF CANADA GMTN	A	12/01/2020.	Citi Global Markets Inc.		1,183,040	1,000,000	997,860	998,585	0	190	0	190	0	998,776	0	184,264	184,264	62,775	01/27/2026.
89153U AF 8	TOTAL CAPITAL CANADA LTD.	A	11/17/2020.	Morgan Stanley Dean Witter.		1,060,810	1,000,000	998,190	999,330	0	161	0	161	0	999,491	0	61,319	61,319	36,972	07/15/2023.
C0445# AM 8	ARC RESOURCES LTD SENIOR UNSEC NOTES SER.	A	08/23/2020.	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,620	08/23/2024.
00507U AF 8	ACTAVIS FUNDING SCS 3.850% 06/15/24	C	05/18/2020.	Tax Free Exchange		2,003,428	2,000,000	2,002,990	2,001,549	0	(121)	0	(121)	0	2,001,428	0	2,000	2,000	0	06/15/2024.
007634 AA 6	AEGON FUNDING CORP 5.750% 12/15/20	D	12/15/2020.	Maturity		3,000,000	3,000,000	3,006,870	3,000,632	0	(632)	0	(632)	0	3,000,000	0	0	0	172,500	12/15/2020.
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14	C	12/31/2020.	Redemption 100.0000		51,000	51,000	51,000	51,000	0	0	0	0	0	51,000	0	0	0	2,101	06/30/2035.
05530Q AF 7	BRITISH AMER TOBACCO INTL FIN 144A	D	10/08/2020.	Call 104.6380		1,046,380	1,000,000	990,640	997,430	0	790	0	790	0	998,219	0	1,781	1,781	73,554	06/07/2022.
10373Q AL 4	BP CAP MARKETS AMERICA	D	11/17/2020.	Goldman Sachs & Co.		1,056,720	1,000,000	983,740	987,425	0	3,176	0	3,176	0	990,600	0	66,120	66,120	28,188	05/10/2023.
15032A AQ 0	CEDAR FUNDING LTD 2016-5A AFR CLO	D	08/25/2020.	Paydown		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	119,059	07/17/2031.
200447 A* 1	COMISION FEDERAL DE ELECTRICID SENIOR NO	D	09/29/2020.	Redemption 100.0000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	13,170	09/29/2036.
200447 A@ 9	COMISION FEDERAL DE ELECTRICID SENIOR NO	D	06/26/2020.	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,365	06/26/2038.
22303Q AN 0	COVIDIEN INTERNATIONAL FINANCE	D	10/29/2020.	Call 104.5430		1,045,430	1,000,000	996,920	999,157	0	276	0	276	0	999,433	0	567	567	73,341	06/15/2022.
268317 AD 6	ELECTRICITE DE FRANCE 144A	D	01/27/2020.	Maturity		500,000	500,000	513,675	500,122	0	(122)	0	(122)	0	500,000	0	0	0	11,500	01/27/2020.
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		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	25,056	04/20/2029.
45605P AM 0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3	D	10/15/2020.	Redemption 100.0000		249,526	249,526	249,526	249,526	0	0	0	0	0	249,526	0	0	0	8,217	04/15/2026.
50066A AA 1	KOREA GAS CORP 144A 4.250% 11/02/20	D	11/02/2020.	Maturity		2,000,000	2,000,000	1,990,980	1,999,092	0	908	0	908	0	2,000,000	0	0	0	85,000	11/02/2020.
51817T AB 8	LATAM AIRLINES 2015-1 A	D	12/17/2020.	Jeffries & Co.		713,521	765,168	692,610	708,284	0	5,606	0	5,606	0	713,890	0	(369)	(369)	35,351	11/15/2027.
51817T AB 8	LATAM AIRLINES 2015-1 A	D	02/15/2020.	Redemption 100.0000		15,514	15,514	14,043	14,361	0	24	0	24	0	14,384	0	1,130	1,130	163	11/15/2027.
64129U AY 1	NEUBERGER BERMAN CLO LTD 2014-17A B2R	D	02/28/2020.	Paydown		1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	23,459	04/22/2029.
65504L AN 7	NOBLE HOLDING INTL LTD.	D	08/11/2020.	Jeffries & Co.		17,500	1,000,000	30,000	515,000	0	0	485,000	(485,000)	0	30,000	0	(12,500)	(12,500)	39,750	04/01/2025.
69355D AC 1	PPM CLO, LTD 2018-1 B1	D	09/18/2020.	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	129,343	07/15/2031.
75625Q AB 5	RECKITT BENCKISER TRSY SRV PLC 144A	D	12/09/2020.	Morgan Stanley Dean Witter.		538,280	500,000	493,725	497,387	0	629	0	629	0	498,016	0	40,264	40,264	22,153	09/21/2023.
822582 AX 0	SHELL INTERNATIONAL FINANCE	D	11/17/2020.	RBC Capital Markets		1,081,070	1,000,000	997,900	999,158	0	196	0	196	0	999,354	0	81,716	81,716	43,161	08/12/2023.
822582 BX 9	SHELL INTERNATIONAL FINANCE	D	11/17/2020.	Bank of America		3,788,575	3,500,000	3,464,475	3,475,213	0	3,028	0	3,028	0	3,478,241	0	310,334	310,334	103,785	09/12/2026.
83363R AA 5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI	C	12/15/2020.	Redemption 100.0000		440,625	440,625	440,625	440,625	0	0	0	0	0	440,625	0	0	0	20,565	12/15/2026.
83545* AB 4	SONIC HEALTHCARE INVESTMENTS SERIES B	D	01/12/2020.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	28,809	01/12/2020.
85771P AN 2	STATOIL ASA 3.700% 03/01/24	C	11/17/2020.	Deutsche Bank Securities		1,098,670	1,000,000	999,270	999,654	0	69	0	69	0	999,723	0	98,947	98,947	45,017	03/01/2024.
89382P AA 3	TRANSOCEAN PONTUS LTD 144A	D	08/01/2020.	Redemption 100.0000		110,000	110,000	110,413	110,330	0	(27)	0	(27)	0	110,303	0	(303)	(303)	5,053	08/01/2025.
89675* AN 7	TRITON CONTAINER INVEST LLC SERIES A-1	D	04/30/2020.	Redemption 100.0000		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	13,007	04/30/2020.
90261X GD 8	UBS AG STAMFORD CT 4.875% 08/04/20	D	08/04/2020.	Maturity		500,000	500,000	503,625	500,265	0	(265)	0	(265)	0	500,000	0	0	0	24,375	08/04/2020.

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 11	12	13	14	15	16	17	18	19	20	21
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
91889D AD 8	VALARIS PLC 5.200% 03/15/25	D	05/18/2020.	Credit Suisse		145,000	2,000,000	183,400	1,110,000	0	0	926,600	(926,600)	0	183,400	0	(38,400)	(38,400)	70,778	03/15/2025.
92325Q AE 7	Venture CDO Ltd 2018-32A A2BF CLO	D	08/12/2020.	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	104,346	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		2,045,006	2,000,000	2,000,000	2,000,504	0	(238)	0	(238)	0	2,000,266	0	(266)	(266)	121,130	12/16/2020.
G6363# AB 3	NAC AVIATION 29 DAC SENIOR UNSECURED NOT	D	10/23/2020.	Seaport Group		5,232,500	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(1,767,500)	(1,767,500)	207,006	06/29/2024.
G6363# AC 1	NAC AVIATION 29 DAC SENIOR UNSECURED NOT	D	10/23/2020.	Seaport Group		747,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(252,500)	(252,500)	49,976	02/22/2023.
G9224* AE 4	UNITED DRUG FINANCE LIMITED SERIES B	D	09/07/2020.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	52,500	09/07/2020.
H4777* AA 3	SBM DEEP PANUKE SA SNR SEC NOTES	D	12/15/2020.	Redemption 100.0000		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	11,871	12/15/2021.
K3752# AE 8	COPENHAGEN AIRPORTS A/S SENIOR UNSECURED	D	06/29/2020.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	60,000	06/29/2020.
N4281@ BW 4	KONINKLIJKE VOPAK N.V. SENIOR NOTES SERI	D	04/20/2020.	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,829	06/19/2027.
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO	D	12/31/2020.	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	6,563	11/30/2033.
Q0458* AF 6	AQUASURE PTY LTD SERIES 2018A	D	07/12/2020.	Redemption 100.0000		24,691	24,691	24,691	24,691	0	0	0	0	0	24,691	0	0	0	812	01/12/2034.
Q1798# AB 8	BROADCAST AUSTRALIA FINANCE GTED SENIOR	D	12/15/2020.	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	174,000	12/15/2020.
Q3079# AA 6	DBCT FINANCE PTY LIMITED SERIES A	D	04/28/2020.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	52,300	04/28/2020.
Q5516* AC 2	LEIGHTON FINANCE (USA) PTY LTD GURANTD S	D	07/21/2020.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	57,800	07/21/2020.
Q6077# AA 1	MIGHTY RIVER POWER LIMITED	D	12/08/2020.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	212,500	12/08/2020.
Q9396# AE 1	VICTORIA PWR NETWORKS SERIES C	D	06/03/2020.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	111,750	06/03/2020.
3899999.	Total - Bonds - Industrial and Miscellaneous					398,789,251	389,316,535	385,728,885	384,071,284	5,951	19,839	1,911,600	(1,885,810)	0	385,346,015	0	12,337,289	12,337,289	13,485,435	XXX
8399997.	Total - Bonds - Part 4					440,514,098	430,947,343	427,982,053	425,845,580	5,951	(96,835)	1,911,600	(2,002,484)	0	427,003,637	0	12,404,513	12,404,513	14,495,596	XXX
8399998.	Total - Bonds - Summary Item from Part 5					19,857,913	19,258,301	19,205,945	0	0	(16,236)	0	(16,236)	0	19,189,709	0	668,204	668,204	268,552	XXX
8399999.	Total - Bonds					460,372,011	450,205,644	447,187,998	425,845,580	5,951	(113,071)	1,911,600	(2,018,720)	0	446,193,346	0	13,072,717	13,072,717	14,764,148	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					460,372,011	XXX	447,187,998	425,845,580	5,951	(113,071)	1,911,600	(2,018,720)	0	446,193,346	0	13,072,717	13,072,717	14,764,148	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 12	13	14	15	16	17	18	19	20	21
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	2,000,000	1,968,703	1,972,338	1,972,338	0	3,635	0	3,635	0	0	0	0	71,439	32,725
00287Y CV 9	ABBVIE INC 3.850% 06/15/24	..	11/19/2020	Tax Free Exchange	12/04/2020	Various	2,000,000	2,005,277	2,202,820	2,005,168	0	(109)	0	(109)	0	0	197,652	197,652	37,003	0
03027X BK 5	AMERICAN TOWER CORP 2.950% 01/15/51	..	11/17/2020	Barclays	11/18/2020	Mizuho Securities	3,000,000	2,967,900	3,000,450	2,967,900	0	0	0	0	0	0	32,550	32,550	0	0
038413 AA 8	AQUA FINANCE TRUST 2020-AA A	..	08/19/2020	KeyBanc Capital Markets	12/17/2020	Paydown	122,995	122,973	122,995	122,995	0	23	0	23	0	0	0	0	505	0
038779 AB 0	ARBYS FUNDING LLC 2020-1A A2	..	07/23/2020	Barclays	10/30/2020	Paydown	8,750	8,750	8,750	8,750	0	0	0	0	0	0	0	0	71	0
05526D BS 3	BAT CAPITAL CORP 2.726% 03/25/31	..	09/22/2020	Deutsche Bank Securities	12/09/2020	Bank of America	2,000,000	2,000,000	2,044,560	2,000,000	0	0	0	0	0	0	44,560	44,560	11,510	0
110122 DC 9	BRISTOL-MYERS SQUIBB 3.875% 08/15/25	..	07/17/2020	Tax Free Exchange	11/18/2020	Sumitomo	1,750,000	1,752,361	1,991,063	1,752,253	0	(108)	0	(108)	0	0	238,810	238,810	51,801	0
110122 CT 3	BRISTOL-MYERS SQUIBB 3.95% 10/15/20	..	07/17/2020	Tax Free Exchange	10/15/2020	Various	1,500,000	1,513,442	1,500,000	1,500,000	0	(13,442)	0	(13,442)	0	0	0	0	29,625	0
12510H AE 0	CAPITAL AUTOMOTIVE REIT 2020-1A A5	..	01/15/2020	Credit Suisse	12/15/2020	Paydown	625	625	625	625	0	0	0	0	0	0	0	0	19	0
125523 CB 4	CIGNA CORP 3.400% 03/01/27	..	07/14/2020	Tax Free Exchange	12/10/2020	BNP Paribas	1,000,000	1,008,511	1,122,210	1,008,031	0	(480)	0	(480)	0	0	114,179	114,179	26,728	0
24737* AA 8	DELTA AIRLINES 2019-1B EETC	..	04/22/2020	Morgan Stanley & Co	10/25/2020	Redemption 100.0000	106,667	106,667	106,667	106,667	0	0	0	0	0	0	0	0	4,338	0
29379V CA 9	ENTERPRISE PRODUCTS OPERATING	..	07/30/2020	J P Morgan & Co	07/31/2020	Goldman Sachs & Co	2,000,000	1,984,660	1,985,440	1,984,660	0	0	0	0	0	0	780	780	0	0
33851K AC 0	FLAGSTAR MORTGAGE TRUST 2020-2 A2	..	08/13/2020	Goldman Sachs & Co	12/01/2020	Paydown	229,051	235,493	229,051	229,051	0	(6,442)	0	(6,442)	0	0	0	0	1,581	382
37959P AC 1	GLOBAL SC FINANCE SRL 2020-2A A	..	09/23/2020	Deutsche Bank Securities	12/17/2020	Paydown	17,590	17,584	17,590	17,590	0	7	0	7	0	0	0	0	49	0
41242* BY 7	SENIOR	..	06/30/2020	J P Morgan & Co	07/01/2020	SUNR - CORPORATE	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	109	0
46647P BP 0	JP MORGAN CHASE & CO 2.956% 05/13/31	..	05/06/2020	J P Morgan & Co	11/12/2020	J P Morgan & Co	1,000,000	1,000,000	1,075,730	1,000,000	0	0	0	0	0	0	75,730	75,730	15,026	0
826525 AB 3	SIERRA RECEIVABLES FUNDING CO 2020-2A B	..	08/03/2020	Credit Suisse	12/20/2020	Paydown	155,948	155,906	155,948	155,948	0	41	0	41	0	0	0	0	796	0
826525 AC 1	SIERRA RECEIVABLES FUNDING CO 2020-2A C	..	08/03/2020	Credit Suisse	12/20/2020	Paydown	155,948	155,928	155,948	155,948	0	19	0	19	0	0	0	0	1,204	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
84858D AA 6	SPIRIT AIRLINES 2015-1 A	..	04/17/2020	RW Baird	10/01/2020	Redemption 100.0000	48,286	39,111	48,286	39,685	0	574	0	574	0	0	8,601	8,601	990	110
88315L AE 8	TEXTAINER MARINE CONTAINERS 2020-1A A	..	08/04/2020	RBC Capital Markets	12/01/2020	Paydown	34,916	34,910	34,916	34,916	0	6	0	6	0	0	0	0	200	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
958667 AB 3	WESTERN MIDSTREAM OPERAT	..	01/09/2020	Barclays	06/16/2020	Goldman Sachs & Co	1,000,000	999,620	955,000	999,658	0	38	0	38	0	0	(44,658)	(44,658)	13,347	0
97064F AA 3	WILLIS ENGINE SECURITIZATION T 2020-A A	..	02/18/2020	Bank of America	12/15/2020	Paydown	106,513	106,511	106,513	106,513	0	2	0	2	0	0	0	0	1,858	0
3899999.	Total - Bonds - Industrial and Miscellaneous						19,258,301	19,205,945	19,857,913	19,189,709	0	(16,236)	0	(16,236)	0	0	668,204	668,204	268,552	33,217
8399998.	Total - Bonds						19,258,301	19,205,945	19,857,913	19,189,709	0	(16,236)	0	(16,236)	0	0	668,204	668,204	268,552	33,217
9999999.	Total - Bonds, Preferred and Common Stocks							19,205,945	19,857,913	19,189,709	0	(16,236)	0	(16,236)	0	0	668,204	668,204	268,552	33,217

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

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)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 1/15/2021 Strike @ 3289.29 7846L$152	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528	01/16/2020	01/15/2021	1,667	5,481,964	3289.29	0	332,905	0	782,092		782,092	449,187	0	0	0	0		0/0
S&P 500 2/12/2021 Strike @ 3380.16 7846L$153	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/19/2020	02/12/2021	855	2,891,017	3380.16	0	172,255	0	337,633		337,633	165,377	0	0	0	0		0/0
S&P 500 3/15/2021 Strike @ 2711.02 7846L$156	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528	03/17/2020	03/15/2021	976	2,646,498	2711.02	0	207,052	0	996,556		996,556	789,504	0	0	0	0		0/0
S&P 500 4/15/2021 Strike @ 2783.36 7846L$158	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	04/16/2020	04/15/2021	1,812	5,042,919	2783.36	0	562,448	0	1,775,678		1,775,678	1,213,230	0	0	0	0		0/0
S&P 500 5/14/2021 Strike @ 2863.7 7846L$159	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	05/18/2020	05/14/2021	1,060	3,034,119	2863.7	0	352,057	0	964,062		964,062	612,005	0	0	0	0		0/0
S&P 500 6/15/2021 Strike @ 3066.59 7846L$161	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528	06/16/2020	06/15/2021	1,114	3,416,089	3066.59	0	365,939	0	791,415		791,415	425,476	0	0	0	0		0/0
S&P 500 7/15/2021 Strike @ 3226.56 7846L$164	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/16/2020	07/15/2021	1,463	4,719,005	3226.56	0	393,056	0	885,587		885,587	492,532	0	0	0	0		0/0
S&P 500 8/13/2021 Strike @ 3372.85 7846L$166	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/18/2020	08/13/2021	1,552	5,234,090	3372.85	0	438,646	0	774,960		774,960	336,314	0	0	0	0		0/0
S&P 500 9/15/2021 Strike @ 3401.2 7846L$168	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/16/2020	09/15/2021	1,512	5,143,295	3401.2	0	449,192	0	740,332		740,332	291,139	0	0	0	0		0/0
S&P 500 10/15/2020 Strike @ 3483.34 7846L$170	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	10/16/2020	10/15/2021	1,347	4,691,780	3483.34	0	406,480	0	594,022		594,022	187,542	0	0	0	0		0/0
S&P 500 11/15/2021 Strike @ 3626.91 7846L$172	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528	11/17/2020	11/15/2021	955	3,462,466	3626.91	0	257,615	0	336,550		336,550	78,935	0	0	0	0		0/0
S&P 500 12/15/2021 Strike @ 3694.62 7846L$174	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	12/16/2020	12/15/2021	1,326	4,899,509	3694.62	0	382,157	0	421,910		421,910	39,753	0	0	0	0		0/0
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										0	4,319,803	0	9,400,798	XXX	9,400,798	5,080,995	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other										0	4,319,803	0	9,400,798	XXX	9,400,798	5,080,995	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants										0	4,319,803	0	9,400,798	XXX	9,400,798	5,080,995	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options										0	4,319,803	0	9,400,798	XXX	9,400,798	5,080,995	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
S&P 500 1/15/2021 Strike @ 3618.22 7846S$152	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528	01/16/2020	01/15/2021	1,667	6,030,162	3618.22	0	(71,164)	0	(259,824)		(259,824)	(188,660)	0	0	0	0		0/0
S&P 500 2/12/2021 Strike @ 3718.18 7846S$153	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/19/2020	02/12/2021	855	3,180,122	3718.18	0	(37,676)	0	(98,608)		(98,608)	(60,932)	0	0	0	0		0/0
S&P 500 3/15/2021 Strike @ 2982.12 7846S$156	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528	03/17/2020	03/15/2021	976	2,911,146	2982.12	0	(93,715)	0	(740,252)		(740,252)	(646,537)	0	0	0	0		0/0
S&P 500 4/15/2021 Strike @ 3061.7 7846S$158	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	04/16/2020	04/15/2021	1,812	5,547,219	3061.7	0	(301,040)	0	(1,299,950)		(1,299,950)	(998,910)	0	0	0	0		0/0
S&P 500 5/14/2021 Strike @ 3128.59 7846S$159	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	05/18/2020	05/14/2021	1,060	3,314,772	3128.59	0	(186,604)	0	(707,353)		(707,353)	(520,750)	0	0	0	0		0/0
S&P 500 6/15/2021 Strike @ 3350.25 7846S$161	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528	06/16/2020	06/15/2021	1,114	3,732,078	3350.25	0	(186,024)	0	(523,865)		(523,865)	(337,841)	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 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)
S&P 500 7/15/2021 Strike @ 3525.94 7846S$164	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/16/2020	07/15/2021	1,463	5,156,864	3525.94	0	(170,178)	0	(538,302)		(538,302)	(368,125)	0	0	0	0		0/0
S&P 500 8/13/2021 Strike @ 3685.54 7846S$166	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/18/2020	08/13/2021	1,552	5,719,332	3685.54	0	(187,172)	0	(420,795)		(420,795)	(233,623)	0	0	0	0		0/0
S&P 500 9/15/2021 Strike @ 3716.72 7846S$168	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/16/2020	09/15/2021	1,512	5,620,424	3716.72	0	(207,029)	0	(401,534)		(401,534)	(194,505)	0	0	0	0		0/0
S&P 500 10/15/2020 Strike @ 3807.24 7846S$170	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	10/16/2020	10/15/2021	1,347	5,128,048	3807.24	0	(183,780)	0	(301,855)		(301,855)	(118,075)	0	0	0	0		0/0
S&P 500 11/15/2021 Strike @ 3963.65 7846S$172	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528	11/17/2020	11/15/2021	955	3,783,938	3963.65	0	(104,888)	0	(146,521)		(146,521)	(41,633)	0	0	0	0		0/0
S&P 500 12/15/2021 Strike @ 4019.39 7846S$174	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	12/16/2020	12/15/2021	1,326	5,330,193	4019.39	0	(161,584)	0	(185,231)		(185,231)	(23,647)	0	0	0	0		0/0
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants										0	(1,890,853)	0	(5,624,089)	XXX	(5,624,089)	(3,733,236)	0	0	0	0	XXX	XXX
0709999999. Total-Written Options-Hedging Other										0	(1,890,853)	0	(5,624,089)	XXX	(5,624,089)	(3,733,236)	0	0	0	0	XXX	XXX
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants										0	(1,890,853)	0	(5,624,089)	XXX	(5,624,089)	(3,733,236)	0	0	0	0	XXX	XXX
0989999999. Total-Written Options										0	(1,890,853)	0	(5,624,089)	XXX	(5,624,089)	(3,733,236)	0	0	0	0	XXX	XXX
Totals																						
1709999999. Total-Hedging Other										0	2,428,949	0	3,776,708	XXX	3,776,708	1,347,759	0	0	0	0	XXX	XXX
1759999999. TOTAL										0	2,428,949	0	3,776,708	XXX	3,776,708	1,347,759	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Call Options and Warrants																								
S&P 500 1/15/2020 Strike @ 2610.3 7846L$123	Indexed Universal Life.	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K52	01/16/2019	01/15/2020	01/15/2020	Closing Sale	1,197	3,124,999	2,610.300	228,661	0	812,873	0	228,661		(514,439)	0	0	584,212	0	0	0/0
S&P 500 2/14/2020 Strike @ 2775.6 7846L$126	Indexed Universal Life.	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K52	02/19/2019	02/14/2020	02/14/2020	Closing Sale	467	1,296,899	2,775.600	83,638	0	282,481	0	83,638		(130,929)	0	0	198,843	0	0	0/0
S&P 500 3/13/2020 Strike @ 2822.48 7846L$129	Indexed Universal Life.	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K52	03/18/2019	03/13/2020	03/13/2020	Expiration	449	1,267,491	2,822.480	80,833	0	0	0	80,833		(106,991)	0	0	(80,833)	0	0	0/0
S&P 500 4/15/2020 Strike @ 2905.58 7846L$132	Indexed Universal Life.	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K52	04/16/2019	04/15/2020	04/15/2020	Expiration	744	2,163,001	2,905.580	133,254	0	0	0	133,254		(128,548)	0	0	(133,254)	0	0	0/0
S&P 500 5/15/2020 Strike @ 2850.96 7846L$135	Indexed Universal Life.	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K52	05/16/2019	05/15/2020	05/15/2020	Expiration	565	1,611,277	2,850.960	116,425	0	0	0	116,425		(115,305)	0	0	(116,425)	0	0	0/0
S&P 500 6/15/2020 Strike @ 2886.98 7846L$137	Indexed Universal Life.	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K52	06/18/2019	06/15/2020	06/15/2020	Closing Sale	545	1,572,913	2,886.980	109,704	0	97,857	0	109,704		(100,773)	0	0	(11,847)	0	0	0/0
S&P 500 7/15/2020 Strike @ 3014.3 7846L$139	Indexed Universal Life.	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K52	07/16/2019	07/15/2020	07/15/2020	Closing Sale	838	2,526,044	3,014.300	147,492	0	177,878	0	147,492		(98,342)	0	0	30,387	0	0	0/0
S&P 500 8/14/2020 Strike @ 2847.6 7846L$140	Indexed Universal Life.	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	08/16/2019	08/14/2020	08/14/2020	Closing Sale	1,052	2,995,305	2,847.600	223,094	0	552,495	0	223,094		(238,631)	0	0	329,401	0	0	0/0
S&P 500 9/15/2020 Strike @ 3007.39 7846L$144	Indexed Universal Life.	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	09/17/2019	09/15/2020	09/15/2020	Closing Sale	1,129	3,395,283	3,007.390	214,166	0	444,605	0	214,166		(144,652)	0	0	230,439	0	0	0/0
S&P 500 10/15/2020 Strike @ 2995.68 7846L$146	Indexed Universal Life.	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K52	10/16/2019	10/15/2020	10/15/2020	Closing Sale	827	2,477,397	2,995.680	154,374	0	403,290	0	154,374		(124,959)	0	0	248,916	0	0	0/0
S&P 500 11/13/2020 Strike @ 3120.46 7846L$147	Indexed Universal Life.	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	11/18/2019	11/13/2020	11/13/2020	Closing Sale	808	2,521,300	3,120.460	157,924	0	375,465	0	157,924		(50,826)	0	0	217,541	0	0	0/0
S&P 500 12/15/2020 Strike @ 3168.8 7846L$150	Indexed Universal Life.	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K52	12/17/2019	12/15/2020	12/15/2020	Closing Sale	1,269	4,019,718	3,168.800	269,245	0	667,018	0	269,245		(28,241)	0	0	397,773	0	0	0/0
0015999999. Total-Purchased Options-Hedging Other-Call Options and Warrants												1,918,810	0	3,813,962	0	1,918,810	XXX	(1,782,636)	0	0	1,895,153	0	0	XXX
0219999999. Total-Purchased Options-Hedging Other												1,918,810	0	3,813,962	0	1,918,810	XXX	(1,782,636)	0	0	1,895,153	0	0	XXX
Total Purchased Options																								
0439999999. Total-Purchased Options-Call Options and Warrants												1,918,810	0	3,813,962	0	1,918,810	XXX	(1,782,636)	0	0	1,895,153	0	0	XXX
0499999999. Total-Purchased Options												1,918,810	0	3,813,962	0	1,918,810	XXX	(1,782,636)	0	0	1,895,153	0	0	XXX
Written Options - Hedging Other - Call Options and Warrants																								
S&P 500 1/15/2020 Strike @ 2910.485 7846S$123	Indexed Universal Life.	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K52	01/16/2019	01/15/2020	01/15/2020	Closing Purchase	1,197	3,484,374	2,910.485	59,248	0	(453,498)	0	59,248		326,157	0	0	(394,249)	0	0	0/0
S&P 500 2/14/2020 Strike @ 3094.79 7846S$126	Indexed Universal Life.	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K52	02/19/2019	02/14/2020	02/14/2020	Closing Purchase	467	1,446,041	3,094.790	16,968	0	(133,339)	0	16,968		57,481	0	0	(116,371)	0	0	0/0
S&P 500 3/13/2020 Strike @ 3147.07 7846S$129	Indexed Universal Life.	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K52	03/18/2019	03/13/2020	03/13/2020	Expiration	449	1,413,255	3,147.070	14,380	0	0	0	14,380		45,209	0	0	14,380	0	0	0/0
S&P 500 4/15/2020 Strike @ 3217.93 7846S$132	Indexed Universal Life.	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K52	04/16/2019	04/15/2020	04/15/2020	Expiration	744	2,395,524	3,217.930	23,826	0	0	0	23,826		51,031	0	0	23,826	0	0	0/0
S&P 500 5/15/2020 Strike @ 3157.44 7846S$135	Indexed Universal Life.	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K52	05/16/2019	05/15/2020	05/15/2020	Expiration	565	1,784,490	3,157.440	26,687	0	0	0	26,687		62,632	0	0	26,687	0	0	0/0
S&P 500 6/15/2020 Strike @ 3197.33 7846S$137	Indexed Universal Life.	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K52	06/18/2019	06/15/2020	06/15/2020	Expiration	545	1,742,001	3,197.330	25,242	0	0	0	25,242		52,692	0	0	25,242	0	0	0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 7/15/2020 Strike @ 3338.34 7846S$139	Indexed Universal Life.	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K52	07/16/2019	07/15/2020	07/15/2020	Expiration	838	2,797,596	3,338.340	26,775	0	0	0	26,775		35,808	0	0	26,775	0	0	0/0
S&P 500 8/14/2020 Strike @ 3153.72 7846S$140	Indexed Universal Life.	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	08/16/2019	08/14/2020	08/14/2020	Closing Purchase	1,052	3,317,303	3,153.720	59,191	0	(230,496)	0	59,191		150,423	0	0	(171,305)	0	0	0/0
S&P 500 9/15/2020 Strike @ 3330.68 7846S$144	Indexed Universal Life.	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	09/17/2019	09/15/2020	09/15/2020	Closing Purchase	1,129	3,760,271	3,330.680	48,758	0	(79,616)	0	48,758		64,188	0	0	(30,857)	0	0	0/0
S&P 500 10/15/2020 Strike @ 3317.72 7846S$146	Indexed Universal Life.	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K52	10/16/2019	10/15/2020	10/15/2020	Closing Purchase	827	2,743,721	3,317.720	32,832	0	(136,966)	0	32,832		65,695	0	0	(104,135)	0	0	0/0
S&P 500 11/13/2020 Strike @ 3455.91 7846S$147	Indexed Universal Life.	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	11/18/2019	11/13/2020	11/13/2020	Closing Purchase	808	2,792,341	3,455.910	33,891	0	(104,425)	0	33,891		21,105	0	0	(70,534)	0	0	0/0
S&P 500 12/15/2020 Strike @ 3509.45 7846S$150	Indexed Universal Life.	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K52	12/17/2019	12/15/2020	12/15/2020	Closing Purchase	1,269	4,451,843	3,509.450	59,326	0	(234,894)	0	59,326		13,261	0	0	(175,568)	0	0	0/0
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants												427,124	0	(1,373,233)	0	427,124	XXX	945,682	0	0	(946,109)	0	0	XXX
0709999999. Total-Written Options-Hedging Other												427,124	0	(1,373,233)	0	427,124	XXX	945,682	0	0	(946,109)	0	0	XXX
Total Written Options																								
0929999999. Total-Written Options-Call Options and Warrants												427,124	0	(1,373,233)	0	427,124	XXX	945,682	0	0	(946,109)	0	0	XXX
0989999999. Total-Written Options												427,124	0	(1,373,233)	0	427,124	XXX	945,682	0	0	(946,109)	0	0	XXX
TOTALS																								
1709999999. Total-Hedging Other												2,345,934	0	2,440,728	0	2,345,934	XXX	(836,954)	0	0	949,044	0	0	XXX
1759999999. TOTAL												2,345,934	0	2,440,728	0	2,345,934	XXX	(836,954)	0	0	949,044	0	0	XXX

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

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Over-the-Counter NAIC 1 Designation												
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Y	Y	0	1,236,152	0	1,236,152	1,236,152	0	1,236,152	0	0
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80	Y	Y	0	2,540,556	0	2,540,556	2,540,556	0	2,540,556	0	0
0299999999. Total NAIC 1 Designation				0	3,776,708	0	3,776,708	3,776,708	0	3,776,708	0	0
0999999999. Gross Totals				0	3,776,708	0	3,776,708	3,776,708	0	3,776,708	0	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					3,776,708	0						

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

Sch. DB - Pt. E
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	750,000	750,000	01/04/2021
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			750,000	750,000	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			750,000	750,000	XXX
Totals						
6399999.	Total - Issuer Obligations			750,000	750,000	XXX
7099999.	Subtotal - Bonds			750,000	750,000	XXX
Short-Term Invested Assets (Schedule DA Type)						
000000 00 0	ANZ NEW ZEALAND INTL LTD	C	1.D FE	1,000,072	1,000,070	05/17/2021
000000 00 0	ALPINE SEC LLC	C	1.E FE	800,000	800,000	08/17/2021
000000 00 0	BANK OF AMERICA NA	C	1.E FE	1,000,001	1,000,000	01/08/2021
000000 00 0	BANK OF MONTREAL CHICAGO	C	1.E FE	499,957	500,000	08/09/2021
000000 00 0	BANK OF NOVA SCOTIA HOUS	C	1.E FE	799,953	800,000	06/24/2021
000000 00 0	CAFCO LLC	C	1.E FE	999,943	999,911	01/21/2021
000000 00 0	CAFCO LLC	C	1.E FE	799,862	799,836	02/11/2021
000000 00 0	CANADIAN IMP BK COMM NY	C	1.E FE	500,029	500,000	08/04/2021
000000 00 0	CANADIAN IMP BK COMM NY	C	1.E FE	799,990	800,000	06/01/2021
000000 00 0	COMMONWEALTH BK AUSTR NY	C	1.D FE	500,024	500,000	01/21/2021
000000 00 0	COOPERAT RABOBANK UA/NY	C	1.E FE	800,045	800,000	05/24/2021
000000 00 0	EXXON MOBIL CORP	C	1.D FE	999,892	999,863	02/03/2021
000000 00 0	FAIRWAY FINANCE CORP	C	1.E FE	800,008	799,964	03/31/2021
000000 00 0	FAIRWAY FINANCE CORP	C	1.E FE	499,971	500,000	05/17/2021
000000 00 0	FMS WERTMANAGEMENT	C	1.D FE	299,972	299,958	01/26/2021
000000 00 0	FMS WERTMANAGEMENT	C	1.D FE	499,879	499,869	02/17/2021
000000 00 0	GLENCOVE FUNDING LLC	C	1.E FE	499,944	500,000	05/07/2021
000000 00 0	ING (US) FUNDING LLC	C	1.E FE	500,108	500,000	02/02/2021
000000 00 0	LIBERTY STREET FDG LLC	C	1.E FE	749,860	749,880	02/02/2021
000000 00 0	MANHATTAN ASSET FDG CO	C	1.E FE	799,755	799,782	02/19/2021
000000 00 0	NRW.BANK	C	1.D FE	499,861	499,855	02/25/2021
000000 00 0	NATIONAL AUSTRALI BANK L	C	1.D FE	500,119	500,000	02/19/2021
000000 00 0	NATIONAL AUSTRALIA BANK LIMITED	C	1.D FE	250,070	250,000	03/19/2021
000000 00 0	NATIONAL AUSTRALI BANK L	C	1.D FE	799,985	800,000	08/31/2021
000000 00 0	NATIONAL AUSTRALIA BANK	C	1.D FE	341,693	341,748	07/12/2021
000000 00 0	NEW YORK LIFE GLOBAL FDG	C	1.B FE	276,325	276,399	04/13/2021
000000 00 0	NEW YORK LIFE GLOBAL FDG	C	1.B FE	300,521	300,620	01/28/2021
000000 00 0	OLD LINE FUNDING LLC	C	1.D FE	499,915	499,927	02/01/2021
000000 00 0	OLD LINE FUNDING LLC	C	1.D FE	700,000	700,000	04/09/2021
000000 00 0	OLD LINE FUNDING LLC	C	1.D FE	500,000	500,000	06/21/2021
000000 00 0	ROYAL BANK OF CANADA NY	C	1.D FE	799,875	800,000	09/01/2021
000000 00 0	ROYAL BANK OF CANADA	C	1.D FE	550,653	550,706	04/30/2021
000000 00 0	SKANDINAV ENSKILDA BK NY	C	1.E FE	800,092	800,005	02/16/2021
000000 00 0	SUNCORP METWAY LTD	C	1.E FE	299,955	299,958	01/19/2021
000000 00 0	SUNCORP METWAY LTD	C	1.E FE	299,822	299,883	03/09/2021
000000 00 0	SUNCORP METWAY LTD	C	1.E FE	499,598	499,710	03/29/2021
000000 00 0	SUNCORP METWAY LTD	C	1.E FE	499,395	499,539	05/04/2021
000000 00 0	SVENSKA HANDELSBANKEN NY	C	1.D FE	800,089	800,000	08/23/2021
000000 00 0	SVENSKA HANDELSBANKEN AB	C	1.D FE	500,140	500,000	03/19/2021
000000 00 0	TORONTO DOMINION BANK	C	1.D FE	800,000	800,000	05/13/2021
000000 00 0	TOTAL CAPITAL CANADA LTD	C	1.E FE	649,991	649,990	01/05/2021
000000 00 0	TOTAL CAPITAL CANADA LTD	C	1.E FE	399,946	399,926	02/05/2021
000000 00 0	WESTPAC BANKING CORP	C	1.D FE	500,160	500,013	05/28/2021
000000 00 0	BNP PARIBAS SA REOENT	C	1.D FE	1,000,000	1,000,000	02/04/2021
000000 00 0	BOFA SECURITIES INC. REOENT	C	1.E FE	1,000,000	1,000,000	02/04/2021
000000 00 0	JP MORGAN SECURTIES LLC REOENT 0.4359%	C	1.E FE	500,000	500,000	02/04/2021
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			28,717,470	28,717,412	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	699,988	699,990	01/06/2021
05253A Q9 4	AUST & NZ BANKING GROUP	C	1.D FE	839,813	839,672	03/09/2021
06053P 6S 1	BANK OF AMERICA NA	C	1.E FE	800,002	800,012	01/07/2021
1247P2 N5 9	CAFCO LLC	C	1.E FE	499,993	499,991	01/05/2021
13606C 5A 8	CANADIAN IMP BK COMM NY	C	1.E FE	250,007	250,004	01/04/2021
13608A N4 4	CA IMPERIAL BK OF COMM	C	1.E FE	1,299,987	1,299,983	01/04/2021
15963T NS 4	CHARIOT FUNDING LLC	C	1.E FE	799,892	799,894	01/26/2021
16677J NF 9	CHEVRON CORP	C	1.D FE	799,974	799,966	01/15/2021
20272A R5 7	COMMONWEALTH BK AUSTRALI	C	1.D FE	1,450,064	1,450,044	01/07/2021
20272D NV 8	COMMONWEALTH BK AUSTRALI	C	1.D FE	799,923	799,876	01/29/2021
20272D PC 8	COMMONWEALTH BK AUSTRALI	C	1.D FE	649,897	649,848	02/12/2021
26820R ND 1	DZ BANK AG NY	C	1.D FE	1,199,957	1,199,928	01/13/2021
30229A N6 2	EXXON MOBIL CORP	C	1.D FE	999,984	999,985	01/06/2021
34411G NV 4	FMS WERTMANAGEMENT	C	1.D FE	999,883	999,860	01/29/2021
48246T N5 4	KFW	C	1.D FE	999,990	999,984	01/05/2021
53127T NS 8	LIBERTY STREET FDG LLC	C	1.E FE	299,960	299,965	01/26/2021
53944T AM 6	LLOYDS BANK PLC	C	1.E FE	1,500,170	1,500,141	01/21/2021
54316T N4 0	LONGSHIP FUNDING LLC	C	1.D FE	749,992	749,989	01/04/2021
54316T NN 8	LONGSHIP FUNDING LLC	C	1.D FE	799,950	799,911	01/22/2021

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
55379W YR 1	MUFG BANK LTD/NY	C	1.F FE	350,125	350,132	02/04/2021
56274L P4 0	MANHATTAN ASSET FDG CO	C	1.E FE	799,841	799,838	02/04/2021
60683B H6 3	MITSUBISHI UFJ TR&BK NY	C	1.E FE	500,094	500,059	02/03/2021
60710A P4 8	MIZUHO BANK LTD/NY	C	1.F FE	750,000	750,006	01/04/2021
62939L NK 1	NRW.BANK	C	1.D FE	1,299,903	1,299,870	01/19/2021
62939L NR 6	NRW.BANK	C	1.D FE	799,912	799,891	01/25/2021
62939L PB 9	NRW.BANK	C	1.D FE	799,838	799,809	02/11/2021
63743C N5 8	NATIONAL RURAL UTILITIES	C	1.E FE	799,989	799,989	01/05/2021
63743C NN 9	NATIONAL RURAL UTILITIES	C	1.E FE	799,950	799,935	01/22/2021
63743C P2 3	NATIONAL RURAL UTILITIES	C	1.E FE	799,896	799,893	02/02/2021
65409R N6 3	NIEUW AMSTERDAM REC	C	1.E FE	349,994	349,992	01/06/2021
69370A N5 9	PSP CAPITAL INC	C	1.D FE	999,989	999,984	01/05/2021
69372A NB 4	PACCAR FINANCIAL CORP	C	1.E FE	499,985	499,982	01/11/2021
69372A P1 4	PACCAR FINANCIAL CORP	C	1.E FE	499,938	499,940	02/01/2021
86564G PN 5	SUMITOMO MITSUI TRUST NY	C	1.E FE	2,499,995	2,500,000	01/05/2021
86565C QU 6	SUMITOMO MITSUI BANK NY	C	1.F FE	800,019	799,987	01/14/2021
86959R EZ 9	SVENSKA HANDELSBANKEN NY	C	1.D FE	1,000,041	1,000,031	01/26/2021
89119A NB 0	TORONTO DOMINION BANK	C	1.D FE	999,968	999,950	01/11/2021
89153P NL 2	TOTAL CAPITAL CANADA LTD	C	1.E FE	749,968	749,937	01/20/2021
8AMMF0 91 1	DWS GOVERNMENT MONEY MARKET SERIES INST	C	1.A FE	2,040,064	2,040,064	
8AMMF0 AK 7	BLACKROCK LIQUIDITY FEDFUND INSTITUTION	C	1.A FE	274,708	274,708	
8AMMF0 AM 3	INVESCO GOVERNMENT & AGENCY INSTITUTION	C	1.A FE	3,000,000	3,000,000	
9612C0 NB 1	WESTPAC BANKING CORP	C	1.D FE	799,974	799,967	01/11/2021
96130A FP 8	WESTPAC BANKING CORP NY	C	1.D FE	800,006	800,000	02/01/2021
CR0251 26 2	CREDIT AGRICOLE CORPORATE AND INVESTMENT	C	1.E FE	3,000,000	3,000,000	01/04/2021
CR1358 76 9	BNP PARIBAS SA REPO 0.08% 1/4/2021	C	1.E FE	2,000,000	2,000,000	01/04/2021
CR1512 53 0	BNP PARIBAS SA REPONT 0.27% 1/4/2021	C	1.E FE	2,000,000	2,000,000	01/04/2021
CR3313 99 4	HSBC SECURITIES (USA) INC REPO 0.08% 1/	C	1.E FE	4,000,000	4,000,000	01/04/2021
CR3435 33 4	HSBC SECURITIES (USA) INC REPONT 0.18%	C	1.E FE	500,000	500,000	01/04/2021
CR4014 42 7	ING FINANCIAL MARKETS LLC REPONT 0.18%	C	1.E FE	1,000,000	1,000,000	01/04/2021
CR4827 72 9	BOFA SECURITIES INC REPO 0.08% 1/4/2021	C	1.E FE	4,000,000	4,000,000	01/04/2021
CR5425 52 3	TD SECURITIES USA LLC REPONT 0.18% 1/4/	C	1.C FE	1,500,000	1,500,000	01/04/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 Type)				57,453,623	57,453,007	XXX
9999999. Totals				86,921,093	86,920,419	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....12,838,709 Book/Adjusted Carrying Value $.....12,840,430
2. Average balance for the year: Fair Value $.....64,454,608 Book/Adjusted Carrying Value $.....64,461,734

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	5,314,772	1B	577,019	1C	1,500,000
		1D	31,580,564	1E	46,047,939
		1F	1,900,125	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 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

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	(13,656,761)	XXX
Key Bank	Cincinnati, OH		0.00	0	0	27,070,652	XXX
Firth Third Bank	Cincinnati, OH		0.00	0	0	44,096,713	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX	0	0	500	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	57,511,104	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	57,511,104	XXX
0599999. Total Cash		XXX	XXX	0	0	57,511,104	XXX

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

1. January	(6,401,873)	4. April	39,780,538	7. July	52,454,428	10. October	42,327,190
2. February	8,667,799	5. May	42,972,893	8. August	32,652,392	11. November	45,760,359
3. March	22,866,240	6. June	53,407,747	9. September	35,070,265	12. December	57,511,104

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

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 E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	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	200,066	205,820	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	60,020	61,746	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	100,033	102,910	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	B	State regulatory requirement	248,628	269,863	0	0
33. New York NY			0	0	0	0
34. North Carolina NC	ST	State regulatory requirement	400,133	411,640	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	ST	State regulatory requirement	1,605,686	1,733,020	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	175,058	180,093	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	ST	State regulatory requirement	250,083	257,275	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	3,039,707	3,222,367	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